

## NAG Library Function Document

### nag\_opt\_sparse\_convex\_qp\_option\_set\_double (e04nuc)

#### 1 Purpose

nag\_opt\_sparse\_convex\_qp\_option\_set\_double (e04nuc) may be used to supply individual double optional arguments to nag\_opt\_sparse\_convex\_qp\_solve (e04nqc). The initialization function nag\_opt\_sparse\_convex\_qp\_init (e04npc) **must** have been called before calling nag\_opt\_sparse\_convex\_qp\_option\_set\_double (e04nuc).

#### 2 Specification

```
#include <nag.h>
#include <nage04.h>

void nag_opt_sparse_convex_qp_option_set_double (const char *string,
        double rvalue, Nag_E04State *state, NagError *fail)
```

#### 3 Description

nag\_opt\_sparse\_convex\_qp\_option\_set\_double (e04nuc) may be used to supply values for double optional arguments to nag\_opt\_sparse\_convex\_qp\_solve (e04nqc). It is only necessary to call nag\_opt\_sparse\_convex\_qp\_option\_set\_double (e04nuc) for those arguments whose values are to be different from their default values. One call to nag\_opt\_sparse\_convex\_qp\_option\_set\_double (e04nuc) sets one argument value.

Each double optional argument is defined by a single character string in **string** and the corresponding value in **rvalue**. For example the following illustrates how the *LU* stability tolerance could be defined:

```
factol = 100.0;
if (illcon) factol = 5.0;
e04nuc ("LU Factor Tolerance", factol, &state, &fail);
```

Optional argument settings are preserved following a call to nag\_opt\_sparse\_convex\_qp\_solve (e04nqc) and so the keyword **Defaults** is provided to allow you to reset all the optional arguments to their default values before a subsequent call to nag\_opt\_sparse\_convex\_qp\_solve (e04nqc).

A complete list of optional arguments, their abbreviations, synonyms and default values is given in Section 12 in nag\_opt\_sparse\_convex\_qp\_solve (e04nqc).

#### 4 References

None.

#### 5 Arguments

- 1: **string** – const char \* *Input*  
*On entry:* a single valid keyword of a double optional argument (as described in Section 12 in nag\_opt\_sparse\_convex\_qp\_solve (e04nqc)).
- 2: **rvalue** – double *Input*  
*On entry:* the value associated with the keyword in **string**.
- 3: **state** – Nag\_E04State \* *Communication Structure*  
**state** contains internal information required for functions in this suite. It must not be modified in any way.

4: **fail** – NagError \*

*Input/Output*

The NAG error argument (see Section 3.6 in the Essential Introduction).

## 6 Error Indicators and Warnings

### NE\_BAD\_PARAM

On entry, argument  $\langle value \rangle$  had an illegal value.

### NE\_E04\_OPTION\_INVALID

The supplied option is invalid. Check that the keywords are neither ambiguous nor misspelt. The option string is ' $\langle value \rangle$ ' and **rvalue** =  $\langle value \rangle$ .

### NE\_E04NPC\_NOT\_INIT

Initialization function `nag_opt_sparse_convex_qp_init` (e04npc) has not been called.

### NE\_INTERNAL\_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

## 7 Accuracy

Not applicable.

## 8 Parallelism and Performance

Not applicable.

## 9 Further Comments

`nag_opt_sparse_convex_qp_option_set_file` (e04nrc) or `nag_opt_sparse_convex_qp_option_set_string` (e04nsc) may also be used to supply double optional arguments to `nag_opt_sparse_convex_qp_solve` (e04nqc).

## 10 Example

See Section 10 in `nag_opt_sparse_convex_qp_option_set_file` (e04nrc).

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