To compile the callable library form of BPMPD, the source files `bpmain.f`, `minput.f`, `mpsinp.f`, `mpsout.f` and `convert.f` have to be omitted. An interface, which simplifies the use of BPMPD as a subroutine can be created (we will describe such an interface in one of the forthcoming sections) and included to the source files. We would like to note that only one routine, `mprnt` (located in the file `mprnt.f`) contains write statements to external files.

3 Solution of a problem

The first step of the solution process is to generate an input file which describes the optimization problem. BPMPD supports the industry-standard MPS format with some extensions. In the input file $A, b$ and $c$, furthermore the bounds on individual variables and rows are specified by the usual ROWS, COLUMNS, RHS, BOUNDS, RANGES records of the MPS format [10]. To specify the quadratic part of the problem, a new section "QUADOBJ" is introduced. It serves to specify the lower triangular part of the quadratic objective in that relative column order as it has been given in the COLUMNS section. One element of the quadratic objective One element of the quadratic objective $Q_{ij}$ which corresponds to the term $x_i x_j$ is identified by the column names of $x_i$ and $x_j$. Otherwise the data records in the QUADOBJ section are of the same structure than that of the COLUMNS section.

As example for the problem formulation, let us consider the following quadratic programming problem:

$$\min \ f(x, y) = 4 + 1.5x - 2y + 4x^2 + 2xy + 5y^2,$$
$$2x + y \geq 2,$$
$$-x + 2y \leq 6,$$
$$0 \leq x \leq 20, \ y \geq 0.$$

After implied rewriting:

$$\min \ f(x, y) = 4 + 1.5x - 2y + \frac{1}{2}(8x^2 + 2xy + 2yx + 10y^2),$$
$$2x + y \geq 2,$$
$$-x + 2y \leq 6,$$
$$0 \leq x \leq 20, \ y \geq 0.$$

Thus the $Q$ matrix is
\[
\begin{bmatrix}
8 & 2 \\
2 & 10
\end{bmatrix}
\]

for which the lower triangular part (to be given) is:

\[
\begin{bmatrix}
8 & 2 \\
2 & 10
\end{bmatrix}.
\]

Below we have shown the MPS file corresponding to the example. Note that the additive term in the objective function is given in the RHS section by opposite sign.

```
NAME       QP example
ROWS
N  obj
G  r1
L  r2
COLUMNS
  c1   r1   2.0   r2   -1.0
  c1   obj  1.5
  c2   r1   1.0   r2   2.0
  c2   obj  -2.0
RHS
rhs1    obj  -4.0
rhs1    r1   2.0   r2   6.0
BOUNDS
  UP  bnd1  c1   20.0
QUADOBJ
  c1   c1   8.0
  c1   c2   2.0
  c2   c2  10.0
ENDATA
```

After the input file has been created the problem can be solved. The optimizer can be called by the `bpm.p` command. First, BPMPD will read its parameter file called `bpm.par` if presented. If the parameter file exists and the problem file name
is specified in it, BPMPD will start to read the problem and to solve it. Otherwise
BPMPD will prompt the user for the the input file name. It is assumed by BPMPD
that the extension of the input file is either .mps or .qps. The name of the MPS
input file has to be given by the user without extension.

Depending on the specifications BPMPD will create an optimization report file
(with extension .log) and a solution file (with extension .out).

4 Using the package as callable library

BPMPD is a modularized software package, written in Fortran 77, in which the
problem input/output and optimization are completely separated. As a stand-alone
solver, BPMPD is prepared to read optimization problems from MPS files. The main
program (bpmain.f) contains subroutine call to the MPS input reader (finput), to
the optimizer driver routine (solver) and to the output writer routine (mpsout).
Additionally, the "built-in" values of the optimization parameters are defined here.

BPMPD operates in a column file and in a row file. The column file consists of
two working arrays (one double precision called colnzs and one integer called colidx)
which are of the same dimension. The row file is one integer working array (called
rowidx). The column file contains the A and the lower off-diagonal part of Q as
part of the input in form of sparse vectors. They need to be placed continuously
from the first position of the working arrays. The remaining part of the column file
will be used to hold the factorization during the algorithm, while the purpose of the
row file is to support row-wise representation of data when necessary.

The problem and memory dimensions are put in the common block /dims/ which
has the following structure:

    common/dims/ n,qn,n1,m,mn,nz,qnz,cfree,pivotn,denwin,rfree

    integer*4   n,qn,n1,m,mn,nz,qnz,cfree,pivotn,denwin,rfree

The following values needed to be set prior to calling the optimization driver
routine: