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Global Convergence of the Broyden's Class of Quasi-Newton Methods with Nonmonotone Linesearch

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收稿日期 修回日期 网络版发布日期 接受日期

摘要 In this paper, the Broyden class of quasi-Newton methods for unconstrained optimization is investigated. Non-monotone linesearch procedure is introduced, which is combined with the Broyden's class. Under the convexity assumption on objective function, the global convergence of the Broyden's class is proved.

关键词 [quasi-newton method](#) [broyden class](#)

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Key words

DOI:

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