

论文

ON THE CONVERGENCE OF CONJUGATE GRADIENT METHODS IN VARIANT NONLINEAR SCALING

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摘要 In order to construct more efficient methods for unconstrained optimization problems, several authors have considered more general functions than quadratic functions as a basis for conjugate gradient method in recent years. Although interesting numerical experiments have been obtained by using the new methods, their convergence has remained an open problem even when line searches are exact. Under some assumptions, two global convergence theorems for the extended Fletcher-Reeves and Polak-Ribiere methods proposed in [1] are given in this paper.

关键词 [Unconstrained optimization, conjugate gr](#)

分类号

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Key words [Unconstrained optimization](#) [conjugate gradient method](#) [nonlinear scaling](#)

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