Global convergence of a modified RMIL+ nonlinear conjugate gradient method with strong wolfe

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Abstract

Nonlinear conjugate gradient (CG) methods are extensively used as an important technique for addressing large-scale unconstrained optimization problems which are arise in many aspects of science, engineering, and economics. That is due to their simplicity, convergence properties, and low memory requirements. To generate a new approximation solution in each iteration, the CG methods usually implement under the strong Wolfe line search. For good performance, many studies have been carried out to modify well-known CG methods. In this paper, we did some modifications on one of CG method called RMIL+ in order to obtain a new CG method possesses the sufficient descent property and the global convergence under strong Wolfe line search. The numerical results demonstrate that the suggested method outperforms other CG methods.

1. INTRODUCTION

Considering the next unconstrained optimization problem,

$$\min f(x), \ x \in R^n,$$  \hspace{1cm} (1)

where $f: R^n \rightarrow R$ is a continuous and differentiable. The conjugate gradient (CG) method considered as one of the choicest for solving (1), particularly for the case $n$ is large. The nonlinear conjugate gradient method’s iterative formula is given by,

$$x_{k+1} = x_k + \alpha_k d_k,$$  \hspace{1cm} (2)

where $x_k$ is present iterate point and $\alpha_k$ is step length, which is calculated by performing a line search, and $d_k$ is the search direction, which is defined by,

$$d_{k+1} = \begin{cases} g_{k+1}, & \text{if } k=0 \\ -g_{k+1} + \beta_{k+1}d_k, & \text{if } k \geq 1 \end{cases}$$  \hspace{1cm} (3)

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where $\beta_k$ is parameter. The classical conjugate gradient method includes the Hestenes and Stiefel [1], the Fletcher and Reeves [2], the Polak [3], method Polyak and Ribiére [4]. The conjugate descent method [5]. The Liu and Storey method, [6] and the Dai and Yuan method [7], the parameters $\beta_k$ of these methods are as follows:

$$
\beta_k^{HS} = \frac{\beta_k^2 (g_k - g_{k-1})}{g_k - g_{k-1}^T d_{k-1}}, \\
\beta_k^{FR} = \frac{\beta_k^2 g_k}{g_k - g_{k-1}}, \\
\beta_k^{PRP} = \frac{\beta_k^2 (g_k - g_{k-1})}{g_k - g_{k-1}^T d_{k-1}}, \\
\beta_k^{CD} = -\frac{\beta_k^2 g_k}{d_{k-1}^T g_{k-1}}, \\
\beta_k^{LSS} = \frac{\beta_k^2 (g_k - g_{k-1})}{d_{k-1}^T g_{k-1}}, \\
\beta_k^{DY} = \frac{\beta_k^2 g_k}{d_{k-1}^T g_{k-1}}.
$$

usually, in the conjugate gradient methods convergence analysis and implementation, the step length $\alpha_k$ is required to satisfy some line search to be imprecise line searches [8]-[11], such as an Armijo line search or a strong Wolfe line search. The strong Wolfe line search is utilized to find $\alpha_k$ such as:

$$
f(x_k + \alpha_k d_k) - f(x_k) \leq \delta \alpha_k g_k^T d_k, \\
|g(x_k + \alpha_k d_k)^T d_k| \leq \sigma g_k^T d_k
$$

where $\delta \in \left(0, \frac{1}{2}\right)$, and $\sigma \in (0, 1)$.

The nonlinear conjugate gradient method’s sufficient descent condition is as (5).

$$
g_k^T d_k \leq -c\|g_k\|^2, \forall k \geq 1, c \in (0,1).
$$

The sufficient decent property and the global convergence have been studied by many researchers such as Baali [12] who established the global convergence of the FR method under strong Wolfe line search, Liu et al. [13] and Dai and Yuan [14] extended the results to $\sigma = \frac{\sigma}{2}$. Gilbert and Nocedal [15], established the global convergence property of the PRP* method, the PRP* indicated that is a non-negative parameter. For more studies [16]-[18].

This paper is organised into four sections. In section 2, a new parameter for the coefficient $\beta_k$ is proposed followed by an algorithm. The sufficient descent condition and the global convergence analysis under strong Wolfe line search is presented in subsection 2.1. In section 3, the numerical performance of the new formula versus other well-known conjugate gradient methods are presented. Finally, in section 4, the conclusion is presented.

2. THE MODIFICATION METHOD

Recently, Rivaie et al. [19], [20], proposed two new formulas as (6), (7).

$$
\beta_k^{RMIL} = \frac{\beta_k^2 (g_k - g_{k-1})}{\|d_{k-1}\|^2}, \\
\beta_k^{RMIL+} = \frac{\beta_k^2 (g_k - g_{k-1} - d_{k-1})}{\|d_{k-1}\|^2}.
$$

Zhang [21] presented an improved formula called $\beta_k^{NPRP}$ to Wei-Yao-Liu which is given by,

$$
\beta_k^{NPRP} = \frac{\|g_k\|^2 - \|g_k - g_{k-1}\|^2}{\|g_k - g_{k-1}\|^2}.
$$

the NPRP method satisfies the descent property given in condition (5).

Motivated by the in (7) and (8), we propose a modified formula of RMIL+ as:

$$
\beta_k^{AO} = \begin{cases} 
\frac{\|g_k\|^2 - \|g_k - g_{k-1}\|^2}{\max(\|d_{k-1}\|^2, \|g_{k-1}\|^2)} & \text{if } \|g_k\|^2 \geq \frac{\|g_k\|^2}{\|g_{k-1}\|} \|g_k g_{k-1}\| \\
0 & \text{otherwise.}
\end{cases}
$$

where AO denotes Abashar and Osman.

By defining the formula $\beta_k^{AO}$, we have a new CG method which can be described in Algorithm 2.1.
Algorithm 2.1
Step 0. Initialization, given \( x_0 \in \mathbb{R}^n \), \( \varepsilon \geq 0 \), set \( d_0 = -g_0 \), \( k = 0 \).
Step 1. If \( \|g_k\| \leq \varepsilon \), then exit.
Step 2. Find \( \alpha_k \) using (4).
Step 3. Set \( x_{k+1} = x_k + \alpha_k d_k, g_{k+1} = g(x_{k+1}) \), if \( \|g_{k+1}\| \leq \varepsilon \), then stop.
Step 4. Compute \( \beta_k \) by the (6, 7, 8, 9 and FR method), generated \( d_k \) by (3).
Step 5. Put \( k = k + 1 \) and go to Step 2.

2.1. Analysis of convergence
In this subsection, the analysis of Algorithm 2.1 is presented. We proved that the algorithm satisfies condition (5) and the properties of global convergence. The next lemma is required to simplify the new \( \beta_k^{AO} \).

Lemma 2.1.1
\( \beta_k^{AO} \) satisfies, \( \beta_k^{AO} \leq \frac{\|g_k\|}{\|d_k\|}^2 \), \( \beta_k^{AO} \geq 0 \).

From the definition (9), we get,

\[
\beta_k^{AO} = \frac{\|g_k\|^2 - \|g_k\| \|g_{k-1}\|}{\max(\|d_{k-1}\|, \|g_{k-1}\|)} \leq \frac{\|g_k\|^2}{\|d_{k-1}\|^2}
\]

using Cauchy-Schwarz inequality, we get (11).

\[
\beta_k^{AO} = \frac{\|g_k\|^2 - \|g_k\| \|g_{k-1}\|}{\max(\|d_{k-1}\|, \|g_{k-1}\|)} \geq \frac{\|g_k\|^2 - \|g_k\| \|g_{k-1}\|}{\max(\|d_{k-1}\|, \|g_{k-1}\|)} = 0
\]

\[
\beta_k^{AO} \geq 0.
\]

Lemma 2.1.2
Suppose that \( \{g_k\} \) and \( \{d_k\} \) are generated by the Algorithm 2.1 for \( \sigma < \frac{1}{2} \), then,

\[
\frac{\|g_k\|}{\|d_k\|} \leq 1, \quad \forall k \geq 0.
\]

Proof. The proof is by induction. For \( k = 0 \), \( \frac{\|g_0\|}{\|d_0\|} = 1 \leq 1 \), hence (12) holds for \( k = 0 \).

From (3), multiplying by \( g_{k+1}^T \), we get,

\[
g_{k+1}^T d_{k+1} = -\|g_{k+1}\|^2 + \beta_{k+1} g_{k+1}^T d_k
\]

\[
\frac{\|g_{k+1}\|^2}{\|g_{k+1}\|^2} = \beta_{k+1} g_{k+1}^T d_k - g_k^T d_{k+1}
\]

(13)

from (4) and absolute value of (13), obtained,

\[
\|g_{k+1}\|^2 \leq \beta_{k+1} \|g_{k+1}\| \|d_{k+1}\| + \|g_k^T d_{k+1}\|
\]

\[
\|g_{k+1}\|^2 \leq -\sigma \beta_{k+1} \|g_k\| \|d_k\| + \|g_k^T d_{k+1}\|
\]

by applying (12), and substitute (10), we get,

\[
\|g_{k+1}\|^2 \leq -\sigma \frac{\|g_{k+1}\|^2}{\|d_{k+1}\|^2} \|g_k\| \|d_k\| + \|g_k^T d_{k+1}\|
\]

\[
\|g_{k+1}\|^2 \leq -\sigma \frac{\|g_{k+1}\|^2}{\|d_{k+1}\|^2} \|g_k\| \|d_{k+1}\| + \|g_k^T d_{k+1}\|
\]

\[
\|g_{k+1}\|^2 \leq -2\sigma \|g_k\| \|d_{k+1}\| + \|g_k^T d_{k+1}\|
\]

\[
\|g_k^T d_{k+1}\| \leq \|g_{k+1}\| \|d_{k+1}\|
\]

Divided by \( \|g_{k+1}\| \|d_{k+1}\| \), we get,

\[
\frac{\|g_k\|}{\|d_{k+1}\|} \leq \frac{1}{1 + 2\sigma}
\]

hence this holds true for \( k + 1 \).
Theorem 2.1.1

Assume that $g_k$ and $d_k$ are produced by the methods (2) and (3), respectively, and that the step size $\alpha_k$ is calculated by (4), if $\sigma < \frac{1}{2}$, then the relation,

$$\frac{-1+2\sigma}{1+2\sigma} \leq \frac{g_k^T d_{k+1}}{\|g_k\|^2} \leq \frac{-1-2\sigma}{1+2\sigma}$$

holds. Henceforth, condition (5) holds as $g_k \neq 0$.

Proof. By induction, true if $k = 0$, assume (17) is true if $k \geq 0$ , from (3), we have:

$$g_{k+1}^T d_{k+1} = -\|g_{k+1}\|^2 + \beta_{k+1} g_{k+1}^T d_k$$

Dividing both sides by $\|g_{k+1}\|^2$

$$\frac{g_{k+1}^T d_{k+1}}{\|g_{k+1}\|^2} = -1 + \beta_{k+1} \frac{g_{k+1}^T d_k}{\|g_{k+1}\|^2}$$

using strong Wolfe condition (4) we have (19).

$$|\beta_{k+1} g_{k+1}^T d_k| \leq -\sigma |\beta_k| \frac{g_k^T d_k}{\|g_k\|^2}$$

$$-1 + \sigma \beta_{k+1} \frac{g_k^T d_k}{\|g_k\|^2} \leq \frac{g_{k+1}^T d_{k+1}}{\|g_{k+1}\|^2} \leq -1 - \sigma \beta_{k+1} \frac{g_k^T d_k}{\|g_k\|^2}$$

By using (10) and Cauchy inequality, we have,

$$-1 + \sigma \frac{\|g_{k+1}\|^2 \|g_k\| \|d_k\|}{\|g_k\|^2 \|g_{k+1}\|^2} \leq \frac{g_{k+1}^T d_{k+1}}{\|g_{k+1}\|^2} \leq -1 - \sigma \frac{\|g_{k+1}\|^2 \|g_k\| \|d_k\|}{\|g_k\|^2 \|g_{k+1}\|^2}$$

from the induction hypothesis (16), we obtain (21).

$$\frac{-1+2\sigma}{1+2\sigma} \leq \frac{g_{k+1}^T d_{k+1}}{\|g_{k+1}\|^2} \leq \frac{-1-2\sigma}{1+2\sigma}$$

We conclude that (17), holds for $k + 1$.

Assumption 2.1.1

(i) The set $\Omega = \{x \in \mathbb{R}^n \mid f(x) \leq f(x_0)\}$ is bounded with an initial guess $x_0$.

(ii) $f$ is continuously differentiable and its gradient is Lipschitz continuous in some neighborhood $\mathcal{N}$ of $\Omega$, that is, there exists a constant $l > 0$ such that $\|g(x) - g(y)\| \leq l \|x - y\|$, $\forall x, y \in \mathcal{N}$.

Theorem 2.1.2

Suppose that Assumption 2.1.1 holds. Let $\{g_k\}$ be obtained by Algorithm 2.1, then $\lim_{k \to \infty} \|g_k\| = 0$.

Proof. We use contradiction, that is, there is a scalar $\epsilon > 0$, such that (22).

$$\|g_k\| \geq \epsilon, \quad (22)$$

From (4), we have (23).

$$|g_k d_k| \leq -\sigma g_{k-1} d_k \leq \frac{\sigma}{1+2\sigma} \|g_{k-1}\|^2.$$
\[ \|d_k\|^2 \leq \|g_k\|^2 + \sigma \|g_k\|^2 \left( \frac{1}{1+2\sigma} \right)^2 \]
\[ \|d_k\|^2 \leq \|g_k\|^2 + \|g_k\|^2 M \quad , \quad M = \frac{\sigma}{(1+2\sigma)^2} \]
\[ \|d_k\|^2 \leq (1 + M)\|g_k\|^2 \]  
(24)

dividing both sides by \(\|g_k\|^4\) to obtain (25).

\[
\begin{align*}
\frac{\|d_k\|^2}{\|g_k\|^2} &\leq \frac{(1+M)\|g_k\|^2}{\|g_k\|^2} \\
\frac{\|d_k\|^2}{\|g_k\|^2} &\leq \sum_{i=0}^{k} \frac{(1+M)}{\|g_k\|^2}
\end{align*}
\]

(25)

Therefor it follows from (22) and (25),

\[
\begin{align*}
\frac{\|d_k\|^2}{\|g_k\|^2} &\leq \frac{(1+M)k}{\epsilon^2} \\
\frac{\|d_k\|^2}{\|g_k\|^2} &\geq \frac{(1+cM^2)k}{\epsilon^2} \\
\frac{\|d_k\|^2}{\|g_k\|^2} &\geq \frac{c^2}{k}
\end{align*}
\]

(26)

this implies that,

\[ \sum_{k=0}^{\infty} \frac{\|g_k\|^4}{\|d_k\|^2} = \infty \]

this contradicts the condition of Zoutendijk [22]. Hence, the proof is come true. We now state that Algorithm 2.1 satisfies the property (*). The Property (*) states that; given a method of form (2), (3), and,

\[ 0 < \gamma \leq \|g_k\| \leq \bar{y}, \]  
(27)

where \(\gamma\) and \(\bar{y}\) are positive constant, a method is said to have property (*), if for all \(k \geq 1\), there a constant \(b > 1\), \(\lambda > 0\), such that \(|\beta_k| \leq b\) and \(|s_k| \leq \lambda\) implies \(|\beta_k| \leq \frac{1}{2b}\), where \(s_k = x_{k+1} - x_k\).

**Lemma 2.1.3**

Let Assumption 2.1.1 be satisfied, then property (*) holds when Algorithm 2.1 applied.

**Proof.** Suppose that (27) holds, set \(b = \frac{\gamma^2}{2\epsilon^2} > 1, \lambda = \frac{\gamma^2}{4L\bar{y}} > 0\).

From the definition of \(\beta_k^{AO}\) that,

\[
|\beta_k^{AO}| = \frac{\|g_k\|^2 - \|g_{k-1}\|^2}{\max(\|d_k\|^2,\|g_k\|^2,\|g_{k-1}\|^2)} \leq \frac{\|g_k\|^2}{\|g_{k-1}\|^2} \leq \frac{\|g_k\|^2}{\|g_{k-1}\|^2} \leq \frac{\|g_k\|^2}{\|g_{k-1}\|^2} \leq \frac{\gamma^2}{\bar{y}^2} = b,
\]

(28)

by assumption 2.2.1, and properties of norm, we can get that if \(s_{k-1} \leq \lambda\), then,

\[
|\beta_k^{AO}| = \frac{\|g_k\|^2 - \|g_{k-1}\|^2}{\max(\|d_k\|^2,\|g_k\|^2,\|g_{k-1}\|^2)} \leq \frac{\|g_k\|^2}{\|g_{k-1}\|^2} \leq \frac{\|g_k\|^2}{\|g_{k-1}\|^2} \leq \frac{\|g_k\|^2}{\|g_{k-1}\|^2} \leq \frac{\|g_k\|^2}{\|g_{k-1}\|^2} \leq \frac{2\lambda\bar{y}}{\gamma^2} = \frac{1}{2b},
\]

3. **NUMERICAL DISCUSSIONS**

In this section, we ran some experiments to put the Algorithm 2.1 to the test; we referred to test problem addressed in Andrei [23]. In order to compare the performance of the proposed formula with those of the CG methods listed in (6) and (7). The comparisons were based on the amount of time spent on the CPU and the number of iterations. Considered \(\varepsilon = 10^{-6}\) and \(\|g_k\| \leq \varepsilon\) as a stopping criterion as presented in Hillstrom [24]. All test problems in Table 1 are executed using MATLAB.
Overall, a solver with a high $p(t)$ value is used to solve problem, and or the curve that seems on top of the Figures is the most effective problem solver. As can be seen in Figures 1 and 2, our new proposed has the choicest results whenever it could solve every test problem as in Table 2.

Figures 1 and 2 display performance results that were established using the performance profile proposed by Dolan and More [25]. Based on their performance profile, we take $t_{p,s}$ to be the outcome when the solver $s$ is used to solve problem, and $r_{p,s}$ to be the ratio $\frac{t_{p,s}}{\min_{p,s} t_{p,s}}$ where $S$ is the set of all solvers. Then we can order the values $r_{p,s}$ increasingly and plot them versus $p_s(t)$, where $p_s(t)$ is the ratio of the order of the problem. Clearly the method of top curve is the winner. Overall, a solver with a high $p(t)$ value or the curve that seems on top of the Figures is the most effective problem solver. As can be seen in Figures 1 and 2, our new proposed has the choicest results whenever it could solve every test problem as in Table 2.

### Table 1. Problem functions list

<table>
<thead>
<tr>
<th>No.</th>
<th>Function</th>
<th>$N$</th>
<th>Initial point</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Six hump</td>
<td>2</td>
<td>(4,4),(10,10)</td>
</tr>
<tr>
<td>2</td>
<td>Booth</td>
<td>2</td>
<td>(25.25),(100,100)</td>
</tr>
<tr>
<td>3</td>
<td>Treccani</td>
<td>2</td>
<td>(5.5),(10,10)</td>
</tr>
<tr>
<td>4</td>
<td>Three hump</td>
<td>2</td>
<td>(-5.5,-3.12)</td>
</tr>
<tr>
<td>5</td>
<td>Zettl</td>
<td>2</td>
<td>(15.15),(10,10)</td>
</tr>
<tr>
<td>6</td>
<td>Leon</td>
<td>2</td>
<td>(20,20),(50,50)</td>
</tr>
<tr>
<td>7</td>
<td>Matyas</td>
<td>2</td>
<td>(15.15),(6,6)</td>
</tr>
<tr>
<td>8</td>
<td>Wood</td>
<td>4</td>
<td>(6,6,6,6),(13,13,13,13)</td>
</tr>
<tr>
<td>9</td>
<td>Colville</td>
<td>4</td>
<td>(10,10,10,10),(30,30,30,30)</td>
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<td>10</td>
<td>Powell</td>
<td>4</td>
<td>(2,2,2,2),(20,20,20,20)</td>
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<tr>
<td>11</td>
<td>Power</td>
<td>4</td>
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<td>Extended Penalty</td>
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<td>(5.5),(11.11)</td>
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<td>13</td>
<td>Generalized Tridiagonal 1</td>
<td>2</td>
<td>(5.5),(20,20),(5.5,5.5,20)</td>
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<tr>
<td>14</td>
<td>Raydan 1</td>
<td>2</td>
<td>(3.3),(10,10),(3,3,3,3)</td>
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<tr>
<td>15</td>
<td>Dixon and Price</td>
<td>4</td>
<td>(3),(10,10),(10,10)</td>
</tr>
<tr>
<td>16</td>
<td>Hager</td>
<td>4</td>
<td>(2,2,2,2),(15,15,15,15)</td>
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<tr>
<td>17</td>
<td>Flethcr</td>
<td>4</td>
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<td>Nonscomp</td>
<td>2</td>
<td>(8,8),(1-1)</td>
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<tr>
<td>19</td>
<td>Extended Freudenstein and Roth</td>
<td>4</td>
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<td>Extended Beale</td>
<td>4</td>
<td>(1-1,1-1,1-1),(2,2,2,2)</td>
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<tr>
<td>23</td>
<td>Diagonal 4</td>
<td>4</td>
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<td>4</td>
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<tr>
<td>25</td>
<td>Shallow</td>
<td>4</td>
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<tr>
<td>26</td>
<td>Extended Rosen Brock</td>
<td>4</td>
<td>(5.5,5.5),(10,10,10)</td>
</tr>
<tr>
<td>27</td>
<td>Extended White and Holst</td>
<td>4</td>
<td>(5.5,5.5),(7,7,7,7)</td>
</tr>
<tr>
<td>28</td>
<td>Quadratic QP2</td>
<td>4</td>
<td>(2,2,2,2),(60,60,5,5)</td>
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<tr>
<td>29</td>
<td>Extended Denschib</td>
<td>4</td>
<td>(4,4,4),(16,16,16,16)</td>
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<tr>
<td>30</td>
<td>Extended Himmelblau</td>
<td>4</td>
<td>(30,30,30),(200,200,200,200)</td>
</tr>
</tbody>
</table>
4. CONCLUSION

In this paper, we presented a parameter for $\beta_k$ that has better convergence. Numerical outcomes have reflected that proposed formula $\beta_k$ highlighted better than FR, RMIL, RMIL+ and NPRP. In the future, the new formula can be applied under another line search.

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REFERENCES

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Global convergence of a modified RMIL+ nonlinear conjugate gradient method … (Abdelrhaman Abashar)