Solving unconstrained optimization problems
with some three-term conjugate gradient methods

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Abstract. In this paper, based on the efficient Conjugate Descent (CD) method, two generalized CD algorithms are proposed to solve the unconstrained optimization problems. These methods are three-term conjugate gradient methods which the generated directions by using the conjugate gradient parameters and independent of the line search satisfy in the sufficient descent condition. Furthermore, under the strong Wolfe line search, the global convergence of the proposed methods are proved. Also, the preliminary numerical results on the CUTEst collection are presented to show effectiveness of our methods.

Keywords. Conjugate gradient method, unconstrained optimization, global convergence, strong Wolfe line search

1 Introduction

Consider the following unconstrained optimization problem

\[ \min_{x \in \mathbb{R}^n} f(x), \tag{1.1} \]

where \( f : \mathbb{R}^n \to \mathbb{R} \) is a continuously differentiable function and its gradient \( g := \nabla f \) is available. Conjugate Gradient (CG) methods are effective iterative methods for solving (1.1), especially for large-scale problems. The important properties of these methods are the use only first-order derivatives, little storage and computation requirements, and strong local and global convergence properties \[1, 9, 18, 24\]. Starting from an initial guess \( x_0 \in \mathbb{R}^n \), the CG methods generate a sequence \( \{x_k\}_{k \geq 0} \) as

\[ x_{k+1} = x_k + \alpha_k d_k, \tag{1.2} \]

where \( \alpha_k > 0 \) is step-length and usually obtained using some inexact line search. Furthermore, \( d_k \) is the search direction calculated by

\[ d_k = \begin{cases} -g_k, & k = 0, \\ -g_k + \beta_k d_{k-1}, & k \geq 1, \end{cases} \tag{1.3} \]
in which \(g_k = g(x_k)\) and \(\beta_k\) is a scalar. There are many variants of CG methods, which are obtained with different choices for the parameter \(\beta_k\). The most important CG methods proposed by Fletcher–Reeves (FR) [16], Hestenes–Stiefel (HS) [19], Conjugate Descent (CD) by Fletcher [15], Polak–Ribière–Polyak (PRP) [24, 25], Dai–Yuan (DY) [10] and Hager–Zhang (HZ) [17] are defined by

\[
\begin{align*}
\beta_{k}^{FR} & = \frac{\|g_k\|^2}{\|g_{k-1}\|^2}, \\
\beta_{k}^{HS} & = \frac{g_k^T y_{k-1}}{d_{k-1}^T y_{k-1}}, \\
\beta_{k}^{CD} & = \frac{\|g_k\|^2}{g_{k-1}^T d_{k-1}}, \\
\beta_{k}^{PRP} & = \frac{g_k^T y_{k-1}}{\|g_{k-1}\|^2}, \\
\beta_{k}^{DY} & = \frac{\|g_k\|^2}{d_{k-1}^T y_{k-1}}, \\
\beta_{k}^{HZ} & = \left(y_{k-1} - 2d_{k-1}^T d_{k-1} \frac{\|y_{k-1}\|^2}{d_{k-1}^T y_{k-1}}\right)^T \frac{g_k}{d_{k-1}^T y_{k-1}},
\end{align*}
\]

(1.4)

(1.5)

in which \(\|\cdot\|\) is the Euclidean norm and \(y_{k-1} = g_k - g_{k-1}\). These methods are the identical where the objective function \(f\) is quadratic and exact line search is used [23], but for general objective functions the behavior of these methods is different. CG methods are used in many applications problems such as image denoising and image deblurring in image processing, see [20].

Generally, in the iterative methods, we need the search direction \(d_k\) satisfy the descent condition

\[
g_k^T d_k < 0, \quad \forall k \geq 0.
\]

(1.6)

In order to guarantee the global convergence of CG methods, the direction \(d_k\) must satisfy the sufficient descent condition

\[
g_k^T d_k \leq -c\|g_k\|^2, \quad \forall k \geq 0,
\]

(1.7)

in which \(c\) is a positive constant. There are many CG methods which satisfy (1.7), see [3, 17, 22].

In practical the step-length \(\alpha_k\) is determined by inexact line search. Some inexact line search techniques have been provided in [23]. The standard Wolfe conditions are [26]

\[
\begin{align*}
f(x_k + \alpha_k d_k) - f(x_k) & \leq c_1 \alpha_k g_k^T d_k, \\
g_{k+1}^T d_k & \geq c_2 g_k^T d_k,
\end{align*}
\]

(1.8)

(1.9)

where \(0 < c_1 < c_2 < 1\). To convergence analysis and numerical implementations of the CG methods, the step-length \(\alpha_k\) is often obtained from the strong Wolfe line search [27] by

\[
\begin{align*}
f(x_k + \alpha_k d_k) - f(x_k) & \leq c_1 \alpha_k g_k^T d_k, \\
\left|g_{k+1}^T d_k\right| & \leq -c_2 g_k^T d_k.
\end{align*}
\]

(1.10)

(1.11)

Furthermore, the generalized Wolfe conditions for \(0 < c_1 < c_3 < 1\) and \(c_4 \geq 0\) are as follows:

\[
\begin{align*}
f(x_k + \alpha_k d_k) - f(x_k) & \leq c_1 \alpha_k g_k^T d_k, \\
c_3 g_k^T d_k & \leq g_{k+1}^T d_k \leq -c_4 g_k^T d_k.
\end{align*}
\]

(1.12)

(1.13)

For the first time, the general three-term conjugate gradient (TTCG) methods were proposed by Beale [7] to solve the unconstrained optimization problems. In this approaches, the search direction \(d_k\) is

\[
d_k = -g_k + \beta_k d_k + \gamma_k d_t,
\]

(1.14)

where \(\beta_k = \beta_k^{FR}, \beta_k^{HS}, \beta_k^{DY}\). Furthermore, \(d_t\) is a restart direction and

\[
\gamma_k = \begin{cases} 
0, & k = t + 1, \\
\frac{g_k^T y_t}{d_t^T y_t}, & k > t + 1.
\end{cases}
\]
However, TTCG methods are obtained to improve traditional conjugate gradient methods and different choices for three-term conjugate gradient parameters lead to different TTCG methods. Further efforts have been made to develop the TTCG methods with the sufficient descent property \[2, 6, 28\], the descent and conjugacy properties \[4, 11\] and the sufficient descent and conjugacy properties \[13, 14\]. A comparison between some TTCG methods is reported for solving unconstrained optimization problems, see \[5\].

In this paper, we introduce two three-term conjugate gradient methods based on CD algorithm. Also, the generated search directions satisfy the sufficient descent property, independent of line search. The global convergence of the new methods are proven for general functions under mild assumptions. Also, numerical experiments confirm that our methods are efficient to solve unconstrained optimization problems in compared to some conjugate gradient method.

The structure of this paper is as follows. In Section 2, we propose two generalize of CD algorithm which are TTCG methods. The sufficient descent property of generated directions and the global convergence of the proposed algorithms are established in Section 3. In Section 4, we provide some numerical experiments to demonstrate the efficiency of our methods. Finally, some conclusions are given in Section 5.

2 Motivation and the new algorithms

In this section, we introduce two three-term conjugate gradient algorithms to solve unconstrained optimization problem (1.1) based on CD method. Fletcher in \[15\] proposed the CD conjugate gradient method which is closely related to the FR method. Note that to obtain the step-length \(\alpha_k\), we should solve the following one-dimensional optimization problem

\[
\alpha_k = \arg\min_{\alpha > 0} f(x_k + \alpha d_k).
\]  

(2.1)

The CD conjugate gradient method is equal to FR conjugate gradient method when the exact line search is used. The exact line search implies \(g_{k+1}^T d_k = 0\). Therefore, from (1.3), we get

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

Hence

\[
\beta_{FR}^k = \frac{\|g_k\|^2}{\|g_{k-1}\|^2} = -\frac{\|g_k\|^2}{g_{k-1}^T d_{k-1}} = \beta_{CD}^k.
\]

On the other hand, the generated directions by CD method satisfy the sufficient descent condition with strong Wolfe line search \[18\]. Also, from the generalized Wolfe condition with \(c_3 < 1\) and \(c_4 = 0\), we obtain \(0 \leq \beta_{CD}^k \leq \beta_{FR}^k\). Hence, the global convergence of CD method will be obtained by Theorem 2.2 in \[1\]. Now, we generalize the CD method to obtain a new three-term conjugate gradient method (NTTCD) where the direction \(d_k\) is calculated by

\[
d_k = \begin{cases} 
-g_k, & k = 0, \\
g_k + \beta_{CD}^k d_{k-1} + \theta_k g_k, & k \geq 1,
\end{cases}
\]  

(2.2)

where the parameter \(\theta_k\) is to guarantee the sufficient descent condition and defined by

\[
\theta_k = \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}}.
\]  

(2.3)
We will show that the search direction (2.2) satisfy $g_k^T d_k = -\|g_k\|^2$, independent of the line search and the objective function convexity. Furthermore, using the exact line search NTTCD method is reduced to CD method. To augment the efficiency of NTTCD method, we consider the following modification of this method. Hence, we get MNTTCD method while the search direction is generated by

$$d_k = \begin{cases} -g_k, & k = 0, \\
- g_k + \beta_k^CD d_{k-1} + t_k \theta_k g_k, & k \geq 1,
\end{cases} \tag{2.4}$$

in which

$$t_k = \begin{cases} \max \left\{1, \min \left\{ \frac{g_k^T d_{k-1}}{\max \{\zeta_1, \|y_{k-1}\| \|d_{k-1}\|\} } \right\} \right\}, & g_k^T d_{k-1} > 0, \\
\max \left\{ \frac{g_k^T d_{k-1}}{\max \{\zeta_2, \|y_{k-1}\| \|d_{k-1}\|\} } \right\}, & g_k^T d_{k-1} \leq 0,
\end{cases} \tag{2.5}$$

where $\eta_2 < 0 < \eta_1$ and $\zeta_1, \zeta_2 > 0$ are constant and are selected to increase the numerical efficiency and guarantee global convergence of the new algorithm. Note that for $t_k = 0$ and $t_k = 1$ the MNTTCD method reduces to CD and NTTCD methods, respectively. Now, we present the structure of new three-term conjugate gradient algorithms as follows:

**Algorithm 1: The new three-term conjugate gradient method (NTTCD)**

**Step 0:** Choose positive constant $\epsilon$, $0 < c_1 < c_2 < 1$ and an initial point $x_0 \in \mathbb{R}^n$. Set $k = 0$, $d_0 = -g_0$.
**Step 1:** Terminate the algorithm once $\|g_k\| \leq \epsilon$ holds.
**Step 2:** Find the step-length $\alpha_k$ satisfying the strong Wolfe condition (1.10)-(1.11).
**Step 3:** Generate the new iterate by $x_{k+1} = x_k + \alpha_k d_k$.
**Step 4:** Calculate $g_{k+1}$ and the conjugate parameter $\beta_{CD}^{k+1}$ by (1.4).
**Step 5:** Obtain the parameter $\theta_{k+1}$ with (2.3) and the new search direction $d_{k+1}$ by (2.2).
**Step 6:** Set $k = k + 1$ and go to Step 1.

**Algorithm 2: The modification of new three-term conjugate gradient method (MNTTCD)**

**Step 0:** Choose positive constants $\epsilon$, $\zeta_1$, $\zeta_2$, $\eta_2 < 0 < \eta_1$, $0 < c_1 < c_2 < 1$ and an initial point $x_0 \in \mathbb{R}^n$. Set $k = 0$, $d_0 = -g_0$.
**Step 1:** Terminate the algorithm once $\|g_k\| \leq \epsilon$ holds.
**Step 2:** Find the step-length $\alpha_k$ satisfying the strong Wolfe condition (1.10)-(1.11).
**Step 3:** Generate the new iterate by $x_{k+1} = x_k + \alpha_k d_k$.
**Step 4:** Calculate $g_{k+1}$ and the conjugate parameter $\beta_{CD}^{k+1}$ by (1.4).
**Step 5:** Obtain the parameters $\theta_{k+1}$ with (2.3), $\theta_k$ by (2.5) and the new direction $d_{k+1}$ by (2.2).
**Step 6:** Set $k = k + 1$ and go to Step 1.
3 Convergence analysis

In this section, the sufficient descent property and the global convergence of the new algorithms are established. To this aim, we make some assumptions on the objective function as follows:

**Assumption 3.1** The level set \( L(x_0) = \{ x \in \mathbb{R}^n \mid f(x) \leq f(x_0) \} \) is bounded, i.e., there exists a constant \( M > 0 \) such that

\[
\| x \| \leq M, \quad \forall x \in L(x_0).
\]  

(3.1)

**Assumption 3.2** In some neighborhood \( \Omega \subseteq L(x_0) \), the gradient of the objective function \( f \) is Lipschitz continuous, i.e., there exists a constant \( L > 0 \) such that

\[
\| g(x) - g(y) \| \leq L \| x - y \|, \quad \forall x, y \in \Omega.
\]  

(3.2)

**Lemma 3.1.** Suppose that \( \{d_k\}_{k \geq 0} \) is generated by NTTCD algorithm. Then, we have

\[
g_k^T d_k = -\|g_k\|^2.
\]  

(3.3)

**Proof.** By multiplying (2.2) in \( g_k^T \), using (1.4) and (2.3), we obtain

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

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

\[
= -\|g_k\|^2 < 0.
\]

Therefore, the proof is complete. \( \square \)

**Lemma 3.2.** Let \( \{d_k\}_{k \geq 0} \) be generated direction by MNTTCD algorithm. Then, \( \{d_k\}_{k \geq 0} \) satisfy the sufficient descent condition (1.7) with \( c = 1 \), i.e.

\[
g_k^T d_k \leq -\|g_k\|^2.
\]  

(3.4)

**Proof.** We prove this lemma in two following cases.

**Case(1):** Let \( g_k^T d_{k-1} > 0 \). From (1.4), (2.3) and (2.4), we get

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

(3.5)

Using (2.5), there are two choices for parameter \( t_k \).

(i) For \( t_k = 1 \), we have

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

\[
= -\|g_k\|^2 < 0.
\]

(ii) If \( t_k = \min \left\{ \eta_1, \frac{g_k^T d_{k-1}}{\max \{\xi_1, \|g_{k-1}\|d_{k-1}\}} \right\} > 1 \), then we use induction over \( k \) to prove this item. Now, induction hypothesis implies \( g_k^T d_{k-1} \leq -\|g_{k-1}\|^2 < 0 \). Therefore, we have

\[
\frac{g_k^T d_{k-1}}{g_k^T d_{k-1}} \|g_k\|^2 < 0.
\]
Hence
\[ t_k \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}} \|g_k\|^2 < \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}} \|g_k\|^2. \] (3.6)

So, (3.5) and (3.6) give us
\[ g_k^T d_k \leq -\|g_k\|^2 - \frac{\|g_k\|^2}{g_{k-1}^T d_{k-1}} g_k^T d_{k-1} + \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}} \|g_k\|^2 \]
\[ = -\|g_k\|^2 < 0. \]

Therefore, for this case \(d_k\) satisfy the sufficient descent condition.

**Case (2):** If \(g_k^T d_{k-1} \leq 0\), then
\[ t_k = \max \left\{ \eta_2, \frac{g_k^T d_{k-1}}{\max\{\zeta_2, \|y_{k-1}\| \|d_{k-1}\|\}} \right\} \leq 0. \]

Similar to Case (1), using induction over \(k\), we have \(g_k^T d_{k-1} \leq -\|g_{k-1}\|^2 < 0\). Hence
\[ \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}} \|g_k\|^2 \geq 0, \] (3.7)
yielding
\[ t_k \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}} \|g_k\|^2 \leq 0. \] (3.8)

Finally, from (3.5), (3.7) and (3.8), we obtain
\[ g_k^T d_k \leq -\|g_k\|^2 < 0. \]

So, we obtain desired result.

**Lemma 3.3.** Let \(\{d_k\}_{k \geq 0}\) be a sufficient descent direction and the step-length \(\alpha_k\) satisfies the strong Wolfe line search (1.10)-(1.11). Then, based on Assumptions 3.1 and 3.2, we have
\[ \sum_{k=0}^{+\infty} \frac{(g_k^T d_k)^2}{\|d_k\|^2} < +\infty. \] (3.9)

**Proof.** Since \(d_k\) is the sufficient descent direction, the proof is similar to [30].

**Lemma 3.4.** Under strong Wolfe line search (1.10)-(1.11), the parameter \(\theta_k\) satisfies
\[ -1 \leq \theta_k \leq 1. \] (3.10)

**Proof.** From (1.11), it is clear that
\[ c_2 g_k^T d_{k-1} \leq g_k^T d_{k-1} \leq g_k^T d_{k-1} - c_2 g_{k-1}^T d_{k-1}. \] (3.11)

Since \(g_k^T d_{k-1} \leq -\|g_{k-1}\|^2 < 0\), we get
\[ \theta_k = \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}} \leq \frac{c_2 g_{k-1}^T d_{k-1} - c_2 g_{k-1}^T d_{k-1}}{g_{k-1}^T d_{k-1}} = c_2 < 1, \]
and

\[ \theta_k = \frac{g_k^T d_{k-1}}{g_k^T g_{k-1} d_{k-1}} \geq -\frac{c_2 g_k^T d_{k-1}}{g_k^T g_{k-1} d_{k-1}} = -c_2 > -1. \]

Hence

\[ -1 \leq \theta_k \leq 1. \]

\[ \square \]

**Theorem 3.1.** Let \( \{d_k\}_{k \geq 0} \) be a sufficient descent direction and \( \{x_k\}_{k \geq 0} \) be the generated sequence by NTCD algorithm. Moreover, suppose that the Assumptions 3.1 and 3.2 hold. Then

\[ \lim_{k \to \infty} \inf \|g_k\| = 0. \]  

(3.12)

**Proof.** By contradiction there exists \( \epsilon_1 > 0 \) such that \( \|g_k\| > \epsilon_1 \) for any \( k \). So

\[ \frac{1}{\|g_k\|^2} \leq \frac{1}{\epsilon_1^2}. \]  

(3.13)

From (2.2), we get

\[ d_k = (\theta_k - 1)g_k + \beta_k^{CD} d_{k-1}. \]

Now, (1.4), (2.3) and (3.3) imply

\[ \|d_k\|^2 = (\theta_k - 1)^2\|g_k\|^2 + (\beta_k^{CD})^2\|d_{k-1}\|^2 + 2(\theta_k - 1)\beta_k^{CD} g_k^T d_{k-1} \]

\[ = (\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{(g_k^T g_{k-1} d_{k-1})^2}\|d_{k-1}\|^2 - 2(\theta_k - 1)\frac{\|g_k\|^2}{g_k^T g_{k-1} d_{k-1}} g_k^T d_{k-1} \]

\[ = (\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{\|g_k\|^4}\|d_{k-1}\|^2 - 2(\theta_k - 1)\frac{\|g_k\|^2}{g_k^T g_{k-1} d_{k-1}} g_k^T d_{k-1} \]

\[ = (\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{\|g_k\|^4}\|d_{k-1}\|^2 - 2\frac{\|g_k\|^2}{(g_k^T g_{k-1} d_{k-1})^2} g_k^T d_{k-1} \]

\[ \leq (\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{\|g_k\|^4}\|d_{k-1}\|^2 + 2\frac{\|g_k\|^2}{g_k^T g_{k-1} d_{k-1}} g_k^T d_{k-1}. \]

The above inequality along with (3.11) result

\[ \|d_k\|^2 \leq (\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{\|g_k\|^4}\|d_{k-1}\|^2 + 2c_2 \frac{\|g_k\|^2}{g_k^T g_{k-1} d_{k-1}} g_k^T d_{k-1} \]

\[ = (\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{\|g_k\|^4}\|d_{k-1}\|^2 + 2c_2\|g_k\|^2. \]  

(3.14)

By dividing both sides of this inequality in \( (g_k^T d_k)^2 \) and using (3.3), we have

\[ \frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{(\theta_k - 1)^2\|g_k\|^2}{(g_k^T d_k)^2} + \frac{\|g_k\|^4}{\|g_k\|^4}\|d_{k-1}\|^2 + 2c_2 \frac{\|g_k\|^2}{(g_k^T d_k)^2} \]

\[ = \frac{(\theta_k - 1)^2\|g_k\|^2}{\|g_k\|^4} + \frac{\|g_k\|^4}{\|g_k\|^4}\|d_{k-1}\|^2 + 2c_2 \frac{\|g_k\|^2}{\|g_k\|^4} \]

\[ = \frac{(\theta_k - 1)^2}{\|g_k\|^2} + \frac{\|d_{k-1}\|^2}{\|g_k\|^4} + \frac{2c_2}{\|g_k\|^2}. \]
By Lemma 3.4, $-2 \leq \theta_k - 1 \leq 0$ and $0 \leq (\theta_k - 1)^2 \leq 4$. Hence
\[
\frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{\|d_{k-1}\|^2}{(g_{k-1}^T d_{k-1})^2} + \frac{\omega_1}{\|g_k\|^2},
\]
(3.15)
in which $\omega_1 := 2(c_2 + 2)$. By applying (3.13) and (3.15), we can result
\[
\frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{\|d_{k-1}\|^2}{(g_{k-1}^T d_{k-1})^2} + \frac{\omega_1}{\|g_k\|^2} \leq \frac{\omega_1}{\|g_k\|^2} \leq \frac{\omega_1}{\epsilon_1^2} \leq \frac{k \omega_1}{\epsilon_1^2}.
\]
Therefore
\[
\frac{(g_k^T d_k)^2}{\|d_k\|^2} \geq \frac{\epsilon_1^2}{\omega_1} \frac{1}{k}.
\]
Finally
\[
\sum_{k=0}^{+\infty} \frac{(g_k^T d_k)^2}{\|d_k\|^2} \geq \frac{\epsilon_1^2}{\omega_1} \sum_{k=0}^{+\infty} \frac{1}{k} = +\infty,
\]
which contradicts with Lemma 3.3.

Now, we investigate the convergence of MNTTCD algorithm in three cases. For $t_k = 1$, this method reduces to NTTCD algorithm which its convergence established in Theorem 1. Therefore, we prove other cases in the following theorem.

**Theorem 3.2.** Let \( \{d_k\}_{k \geq 0} \) be a sufficient descent direction and \( \{x_k\}_{k \geq 0} \) be the generated sequence by MNTTCD algorithm. Then
\[
\lim_{k \to \infty} \inf_k \|g_k\| = 0.
\]
(3.16)

**Proof.** We use contradiction to proof this theorem. Hence, there exists a constant $\epsilon_2 > 0$ such that $\|g_k\| > \epsilon_2$ for any $k$ and
\[
\frac{1}{\|g_k\|^2} \leq \frac{1}{\epsilon_2^2}.
\]
(3.17)
Now, (2.4) implies
\[
d_k = (t_k \theta_k - 1)g_k + \beta_k^{CD} d_{k-1}.
\]
By substituting (1.4) and (2.3) in above equality, we get
\[
\|d_k\|^2 = (t_k \theta_k - 1)^2 \|g_k\|^2 + (\beta_k^{CD})^2 \|d_{k-1}\|^2 + 2(t_k \theta_k - 1) \beta_k^{CD} g_k^T g_{k-1} d_k
\]
Theorem 3.4 implies
\[
\|d_k\|^2 \leq \|g_k\|^4,
\]
(3.18)
We consider two following cases:

**Case (1):** If $g_k^T d_{k-1} > 0$, then $1 < t_k \leq \eta_1$. Also, Lemma 3.3 implies
\[
\frac{1}{(g_k^T d_k)^2} \leq \frac{1}{\|g_k\|^4}.
\]
(3.19)
Now, Lemma 3.4 along with (2.3) give us \(-1 \leq \theta_k < 0\). From (3.18), we have

\[
\|d_k\|^2 \leq (t_k\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{(g_{k-1}^T d_{k-1})^2}\|d_{k-1}\|^2.
\]

We divide both sides of this inequality in \((g_k^T d_k)^2\) and use (3.19). Hence

\[
\frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{(t_k\theta_k - 1)^2\|g_k\|^2}{(g_k^T d_k)^2} + \frac{\|g_k\|^4}{(g_{k-1}^T d_{k-1})^2(g_k^T d_k)^2}\|d_{k-1}\|^2
\]

\[
\leq \frac{(t_k\theta_k - 1)^2\|g_k\|^2}{\|g_k\|^2} + \frac{\|g_k\|^4}{(g_{k-1}^T d_{k-1})^2\|g_k\|^4}\|d_{k-1}\|^2
\]

\[
= \frac{(t_k\theta_k - 1)^2}{\|g_k\|^2} + \frac{\|d_{k-1}\|^2}{(g_{k-1}^T d_{k-1})^2}.
\]

(3.20)

Since \(1 < t_k \leq \eta_1\), we have

\[
1 < t_k \leq \eta_1 \implies \theta_k\eta_1 \leq t_k\theta_k < \theta_k < 0 \\
\implies \theta_k\eta_1 - 1 \leq t_k\theta_k - 1 < -1 \\
\implies -\eta_1 - 1 \leq t_k\theta_k - 1 < -1 \\
\implies (t_k\theta_k - 1)^2 \leq (\eta_1 + 1)^2 := \omega_2.
\]

This inequality and (3.20) result

\[
\frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{\|d_{k-1}\|^2}{(g_{k-1}^T d_{k-1})^2} + \frac{\omega_2}{\|g_k\|^2}.
\]

CASE (ii): If \(g_k^T d_{k-1} \leq 0\), then \(\eta_2 \leq t_k \leq 0\). Also, Lemma 3.4 give us

\[
0 \leq \frac{d_{k-1}^T}{g_{k-1}^T d_{k-1}} \leq 1.
\]

Now, from (3.18), we have

\[
\|d_k\|^2 \leq (t_k\theta_k - 1)^2\|g_k\|^2 + \frac{\|g_k\|^4}{(g_{k-1}^T d_{k-1})^2}\|d_{k-1}\|^2 - 2t_k\theta_k^2\|g_k\|^2 + 2\|g_k\|^2.
\]

By dividing both sides of this inequality in \((g_k^T d_k)^2\) and using (3.19)

\[
\frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{(t_k\theta_k - 1)^2\|g_k\|^2}{(g_k^T d_k)^2} + \frac{\|g_k\|^4}{(g_{k-1}^T d_{k-1})^2(g_k^T d_k)^2}\|d_{k-1}\|^2 + \frac{2(1 - t_k)}{(g_k^T d_k)^2}\|g_k\|^2
\]

\[
\leq \frac{(t_k\theta_k - 1)^2 + 2(1 - t_k)}{\|g_k\|^2} + \frac{\|d_{k-1}\|^2}{(g_{k-1}^T d_{k-1})^2}.
\]

(3.21)

Since \(0 \leq \theta_k \leq 1\), we get

\[
(t_k\theta_k - 1)^2 + 2(1 - t_k) = t_k^2\theta_k^2 - 2t_k\theta_k - 2t_k + 3 \leq t_k^2 - 4t_k + 3 = (t_k - 2)^2 - 1,
\]

and

\[
\eta_2 \leq t_k \leq 0 \implies \eta_2 - 2 \leq t_k - 2 \leq -2.
\]
By subsuiting this inequality to (3.21), we obtain
\[ \frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{\|d_{k-1}\|^2}{(g_{k-1}^T d_{k-1})^2} + \frac{\omega_j}{\|g_k\|^2}. \]

Hence, in both cases similar to Theorem 3.1, we have
\[ \frac{\|d_k\|^2}{(g_k^T d_k)^2} \leq \frac{\|d_{k-1}\|^2}{(g_{k-1}^T d_{k-1})^2} \leq \frac{\omega_j}{\|g_k\|^2} = \frac{k \omega_j}{\varepsilon_j^2}, \quad j = 2, 3. \]

Hence
\[ \frac{(g_k^T d_k)^2}{\|d_k\|^2} \geq \frac{\varepsilon_j^2}{\omega_j} \frac{1}{k} \quad j = 2, 3. \]

Finally
\[ \sum_{k=0}^{+\infty} \frac{(g_k^T d_k)^2}{\|d_k\|^2} \geq \frac{\varepsilon_j^2}{\omega_j} \sum_{k=0}^{+\infty} \frac{1}{k} = +\infty, \quad j = 2, 3. \]

Therefore, by this contradicts, the proof is complete. \qed

4 Numerical experiments

In this section, we express numerical results on a set of some nonlinear unconstrained optimization test functions on the CUTEst collection [8] which are given in Table 1. The dimensions of test functions are from 2 to 12005 while the initial points are standard ones proposed in CUTEst. We apply the following algorithms to solve these test functions:

- **FR**: Fletcher-Reeves conjugate gradient method [16],
- **HS**: Hestenes-Stiefel conjugate gradient method [19],
- **DY**: Dai-Yuan conjugate gradient method [10],
- **CD**: Conjugate Descent conjugate gradient method [15],
- **NTTCD**: New three-term conjugate gradient method,
- **MNTTCD**: Modification of the new three-term conjugate gradient method.

All algorithms are implemented in Matlab 2011 programming environment on a 2.3Hz Intel core i3 processor laptop and 4GB of RAM with the double precision data type in Linux operations system. The iterations stop whenever the inequality
\[ \|g_k\| \leq 10^{-6}, \]
be satisfied or the total number of iterates exceeds 10000. Furthermore, we choose the parameters \( \zeta_1 = 100, \zeta_2 = 50, \eta_1 = 15, \eta_2 = -10, c_1 = 10^{-3} \) and \( c_2 = 0.95. \)
Here, we use the performance profiles of Dolan and Moré [12] to compare the performance of the algorithms on the test functions. We consider $P$ as designates the percentage of problems which are solved within a factor $\tau$ of the best solver. The horizontal axis of the figure gives the percentage of the test functions for which a method is the fastest (efficiency), while the vertical axis gives the percentage of the test functions that were successfully solved by each method (robustness).

Figures 1-3 show the performance of all algorithms to solve the unconstrained optimization problems. In these figures, $P(\tau)$ is designates the percentage of problems which are solved within a factor $\tau$ of the best solver. Figure 1 shows that the MNTTCD method wins about 32% of test problems with the smallest number of iterations. We conclude from Figure 2 that the NTTCD method is the most effective for most test functions in total number of function evaluations about 39%. From figure 3, we can see that NTTCD method is better than other methods about 26% of the most wins in terms of CPU times.

5 Conclusion

In this work, we propose two three-term conjugate gradient directions based on CD conjugate gradient method. It is shown that the proposed directions always fulfills the sufficient descent property, independent of the line search. Under standard assumptions, we prove the conver-
Table 1: Test functions taken from CUTEst collection

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Figure 2: The Dolan-Moré performance profiles for the total number of function evaluations.

gence properties of the new schemes. The preliminary numerical experiment on a set of the test functions collection indicates that the new algorithms are effective.

References


Figure 3: The Dolan-Moré performance profiles for the CPU times.


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