

论文

A NEW SUFFICIENT CONDITION FOR THE CONVERGENCE OF THE DFP ALGORITHM WITH WOLFE LINE SEARCH

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摘要 The DFP algorithm is one of the most famous numerical algorithms for unconstrained optimization. It is an open problem whether DFP algorithm with inexact line searches is globally convergent. In this paper, we propose a sufficient condition for the convergence of the DFP algorithm with Wolfe line search on uniformly convex objective function.

关键词 [Global convergence](#), [DFP algorithm](#), [Wolfe](#)

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Key words [Global convergence](#) [DFP algorithm](#) [Wolfe line Search](#)

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