

论文

ON A NEW GRADIENT PROJECTION METHOD

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摘要 In 1983, Du and Sun gave an algorithm which possesses superiorities of both Rosen's gradient projection method and Wolfe's reduced gradient method. However, in order to have the provable global convergence, the algorithm includes an ϵ -procedure as one of its parts. In this paper, we delete such a part and prove a convergence theorem.

关键词 [Gradient projection](#), [Global convergence](#),

分类号

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Abstract In 1983, Du and Sun gave an algorithm which possesses superiorities of both Rosen's gradient projection method and Wolfe's reduced gradient method. However, in order to have the provable global convergence, the algorithm includes an ϵ -procedure as one of its parts. In this paper, we delete such a part and prove a convergence theorem.

Key words [Gradient projection](#) [Global convergence](#) [Line search procedure](#) [Constrained optimization problem](#)[Grad](#)

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