



CONVERGENCE PROPERTIES OF CONJUGATE GRADIENT METHODS WITH STRONG WOLFE LINES EARCH

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In this paper, we investigate the convergence property of the conjugate gradient algorithms which depend on the search directions $d_{k+1} = -g_{k+1} + \beta_k d_k, k \geq 1$, by using different choices for the scalar β_k , where g_k is the gradient of f at x_k . Under some assumptions which are slightly weaker than those in [1], we prove a global convergence result which allows β_k to be set in a wider range than that in [1].

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