Title:  
A new hybrid conjugate gradient algorithm for unconstrained optimization  

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A NEW HYBRID CONJUGATE GRADIENT ALGORITHM FOR UNCONSTRAINED OPTIMIZATION

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Abstract. In this paper, a new hybrid conjugate gradient algorithm is proposed for solving unconstrained optimization problems. The new method possesses the sufficient descent property for any line search. Moreover, the global convergence of the proposed method is proved under the Wolfe line search. Numerical experiments are also presented to show the efficiency of the proposed algorithm, especially for solving highly dimensional problems.

Keywords: Unconstrained optimization problem, hybrid conjugate gradient algorithm, sufficient descent directions, global convergence.


1. Introduction

In this paper, we consider the following unconstrained optimization problem:

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

where \( f : \mathbb{R}^n \to \mathbb{R} \) is a continuously differentiable function, \( \mathbb{R}^n \) denotes an \( n \)-dimensional Euclidean space, and the gradient \( g(x) := \nabla f(x) \) is available. Conjugate gradient (CG) methods are efficient for solving unconstrained optimization problem (1.1). Generally, the CG method for (1.1) is of the form:

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

where \( x_k \in \mathbb{R}^n \) is the current iterate and \( \alpha_k > 0 \) is a step length determined by some suitable line search. \( d_k \in \mathbb{R}^n \) is the search direction generated by the following:

\[
d_k = \begin{cases} 
  -g_k, & \text{if } k = 1, \\
  -g_k + \beta_k d_{k-1}, & \text{if } k \geq 2,
\end{cases}
\]
where \( g_k \) denotes the gradient \( g(x_k) \) and \( \beta_k \in \mathbb{R} \) is a scalar parameter. Some well-known CG methods are the Hestenes-Stiefel (HS) method \([14]\), the Dai-Yuan (DY) method \([6]\), the Polak-Ribière-Polyak (PRP) method \([20, 21]\), the Fletcher-Reeves (FR) method \([10]\). The parameters \( \beta_k \) in these methods are given respectively by

\[
\beta_k^{HS} = \frac{g_k^T y_{k-1}}{d_{k-1}^T y_{k-1}}, \quad \beta_k^{DY} = \frac{\|g_k\|^2}{d_{k-1}^T y_{k-1}}, \quad \beta_k^{PRP} = \frac{g_k^T y_{k-1}}{\|g_k\|^2}, \quad \beta_k^{FR} = \frac{\|g_k\|^2}{\|g_{k-1}\|^2},
\]

In (1.4), \( y_{k-1} := g_k - g_{k-1} \) and \( \| \cdot \| \) stands for the Euclidean norm.

In practice, the positive step length \( \alpha_k \) of the CG method usually is computed by the standard Wolfe line search conditions:

\[
\text{(1.5a)} \quad f(x_k + \alpha_k d_k) - f(x_k) \leq \delta \alpha_k g_k^T d_k, \\
\text{(1.5b)} \quad g(x_k + \alpha_k d_k)^T d_k \geq \sigma g_k^T d_k,
\]

or the strong Wolfe line search conditions, i.e., (1.5a) and \( |g(x_k + \alpha_k d_k)^T d_k| \leq \sigma |g_k^T d_k| \), where \( 0 < \delta < \sigma < 1 \).

As is well-known, the FR and DY algorithms possess good convergence properties, but their practical performances are not so good in general. Under the strong Wolfe line search, Al-Baali \([1]\) proved the global convergence of the FR algorithm with the parameter \( 0 < \sigma < \frac{2}{3} \). Dai and Yuan \([7]\) showed that the DY algorithm is global convergent under the standard Wolfe line search conditions (1.5a) and (1.5b). In contrary, the PRP and HS algorithms are generally regarded to be two of the most efficient CG algorithms in computational point of view, but their convergence properties are not outstanding. Hager and Zhang \([13]\) conducted a detailed analysis to show that the PRP and HS algorithms can automatically adjust \( \beta_k \) to avoid jamming and their practical performance is outbalance the algorithms with \( \|g_k\|^2 \) in the numerator of \( \beta_k \). In \([23]\), Powell’s example shows that if the function is not strongly convex, the PRP algorithm may not converge, even with an exact line search. By Powell’s example, the HS algorithm may not converge for a general nonlinear function, with an exact line search. There has been much research on convergence properties and computational performance of these CG algorithms (see \([2, 5, 13, 19, 23]\) etc).

In recent years, based on the original CG algorithms and their variants, several hybrid algorithms have been studied. Wei et al. \([26]\) gave a variation of the FR method (shortly, VFR method), that is

\[
\beta_k^{VFR} = \frac{\mu_1 \|g_k\|^2}{\mu_2 |g_k^T d_{k-1}| + \mu_3 \|g_{k-1}\|^2},
\]

where \( \mu_1 > 0, \mu_3 > 0, \mu_2 > \mu_1 + \epsilon_1 \) and \( \epsilon_1 > 0 \) is an any given constant. The \( VFR \) algorithm always satisfies the sufficient condition \( g_k^T d_k \leq -(\mu_2 - \mu_3) \|g_k\|^2 \).

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\[ \beta_k^{VPRP} = \frac{\|g_k\|^2 - \|g_k\| \|g_k\|_T g_{k-1}}{\|g_{k-1}\|^2}. \]

The VPRP method inherits the excellent properties of the PRP method, such as good numerical performance and the (11), Property (\(\ast\)). Furthermore, under the strong Wolfe line search with the parameter \(0 < \sigma < \frac{1}{4}\), Huang et al. [16] showed that the VPRP method possesses the sufficient descent property and the global convergence. Shortly afterwards, Yao et al. [25] extended this result to the HS method and introduced a new method which we call the YWH method with

\[ \beta_k^{YWH} = \frac{\|g_k\|^2 - \|g_k\| \|g_k\|_T g_{k-1}}{d_{k-1} y_k}. \]

Yao et al. [25] established that the YWH method can also generate sufficient descent directions under the strong Wolfe line search with greater parameter \(\sigma \in (0, \frac{1}{4})\). Zhang [28] made a little modification to the VPRP method and suggested a new method, that is

\[ \beta_k^{NPRP} = \frac{\|g_k\|^2 - \|g_k\| \|g_k\|_T g_{k-1}}{\|g_{k-1}\|^2}, \]

which we call the NPRP method. Zhang [28] showed that the NPRP method possesses the sufficient descent property if \(0 < \sigma < \frac{1}{2}\) in the strong Wolfe line search and converges globally for nonconvex optimization with the strong Wolfe line search. According to the idea of [26], Dai and Wen [8] proposed a new method, denoted it by DPRP method, that is

\[ \beta_k^{DPRP} = \frac{\|g_k\|^2 - \|g_k\| \|g_k\|_T g_{k-1}}{\mu g_k^T d_{k-1} + \|g_{k-1}\|^2}, \]

where \(\mu > 1\). Dai and Wen [8] proved the sufficient descent property for any line search and the global convergence of the DPRP method with the standard Wolfe line search conditions (1.5a) and (1.5b). Recently, according to works [6,25], Jiang et al. [18] introduced a hybrid method which we call the JHJ method with

\[ \beta_k^{JHJ} = \frac{\|g_k\|^2 - \max\{0, \|g_k\| \|g_k\|_T d_{k-1}, \|g_k\| \|g_k\|_T g_{k-1}\}}{d_{k-1}^T y_{k-1}}. \]

Jiang et al. [18] proved the global convergence of the JHJ method with the standard Wolfe line search conditions (1.5a) and (1.5b). More recently, Jian
et al. [17] took a little modification to the JHJ method, and proposed the N method as follows,

\( \beta_k^N = \frac{\|g_k\|^2 - \frac{\|s_k\|}{\|s_{k-1}\|} \max\{0, g_k^T g_{k-1}\}}{\max\{\|g_{k-1}\|^2, d_{k-1}^T y_{k-1}\}}. \)

Jian et al. [17] proved the descent property for any line search and the global convergence of the N method with the standard Wolfe line search conditions (1.5a) and (1.5b).

Motivated by the works of Wei et al. [27], Dai and Wen [8] and Jian et al. [17], we introduce a new hybrid method (referred to as NHC method):

\( \beta_k^{NHC} = \frac{\|g_k\|^2 - \frac{\|s_k\|}{\|s_{k-1}\|} \max\{0, g_k^T g_{k-1}\}}{\max\{\max\{0, u g_k^T d_{k-1}\} + \|g_{k-1}\|^2, d_{k-1}^T y_{k-1}\}}. \)

where \( u > 1 \). It is easy to see that \( \beta_k^{NHC} \) is one of hybrids of \( \beta_k^N, \beta_k^{FR}, \beta_k^{DY}, \beta_k^{VFR}, \beta_k^{WH}, \beta_k^{PRP} \) and \( \beta_k^{DPRP} \).

The remainder of this paper is organized as follows. In the next section, a new hybrid CG algorithm is introduced, and then we show the sufficient descent property of the introduced algorithm for any line search. In Section 3, some properties of the proposed algorithm are presented, and the global convergence of the new algorithm is also proved under the standard Wolfe line search. In Section 4, some numerical results are reported to show the efficiency and feasibility of the introduced algorithm. Finally, we give the conclusion.

2. A new hybrid conjugate gradient algorithm

In this section, based on (1.9), a new hybrid CG algorithm is proposed and the sufficient descent property of the introduced algorithm is also proved.

The framework of the proposed algorithm is given as follows:

**Algorithm NHC**

Step 1: Select a starting point \( x_1 \in \mathbb{R}^n \), and accuracy tolerance \( \epsilon > 0 \). Compute \( d_1 = -g_1 \) and the initial guess \( \alpha_1 = 1/\|g_1\| \). Let \( k = 1 \).

Step 2: If \( \|g_k\| \leq \epsilon \), then stop. Otherwise, skip to Step 3.

Step 3: Line search. Compute step length \( \alpha_k > 0 \) by the standard Wolfe line search conditions (1.5a) and (1.5b).

Step 4: Let \( x_{k+1} = x_k + \alpha_k d_k \) and \( g_{k+1} = g(x_{k+1}) \). Compute \( \beta_k^{NHC} \).

Step 5: Generate \( d_{new} = -g_{k+1} + \beta_k^{NHC} d_k \). If the Powell [22] restart criterion

\[ |g_{k+1}^T g_k| \geq 0.2\|g_{k+1}\|^2 \]

holds, then let \( d_{k+1} = -g_{k+1} \), otherwise define \( d_{k+1} = d_{new} \). Compute the initial guess \( \alpha_k = \alpha_{k-1}\|d_{k-1}\|/\|d_k\| \).

Step 6: Let \( k := k + 1 \) and return to Step 3.
It is well-known that the initial selection of the step length $\alpha_k$ weightily affects the practical behavior of the standard Wolfe line search. If $f$ is bounded below along the search direction $d_k$, then there exists a step length $\alpha_k$ satisfying the standard Wolfe line search conditions (1.5a) and (1.5b). At the first iteration, the initial guess of the step length is given as $\alpha_1 = 1/\|g_1\|$. At the following iteration, the starting guess for the step length $\alpha_k$ in the standard Wolfe line search is computed as $\alpha_k-1\|d_{k-1}\|/\|d_k\|$. This selection is firstly introduced by Shanno and Phua in CONMIN [24].

The following theorem shows that the search direction $d_k$ in Algorithm NHC satisfies the sufficient descent property without any line search. The characterization of $d_k$ plays an extremely significant role in analyzing the global convergence property.

**Theorem 2.1.** Let the sequences $\{g_k\}$ and $\{d_k\}$ be generated by Algorithm NHC. Then, for all $k \geq 1$,

$$g_k^T d_k \leq -c\|g_k\|^2,$$

where $c = 1 - \frac{1}{u}$ and $u > 1$.

**Proof.** For $k = 1$, it is easy to know that $g_1^T d_1 = -\|g_1\|^2$.

If $\beta_k^{NHC} = 0$ for $k > 1$, then from (1.3), $g_k^T d_k = -\|g_k\|^2$. Since $0 < c < 1$, the conclusion holds.

We next assume that $\beta_k^{NHC} \neq 0$. To prove $g_k^T d_k \leq -c\|g_k\|^2$ for $k > 1$, we divide the proof into eight cases:

(i) $g_k^T d_{k-1} \leq 0$, $d_{k-1}^T y_k-1 \leq \|g_{k-1}\|^2$ and $g_k^T g_{k-1} > 0$. In this case, the denominator of (1.9) is equal to $\|g_{k-1}\|^2$, and the numerator of (1.8) is equal to $\|g_k\|^2 - \frac{\|g_k\|}{\|g_{k-1}\|} g_k^T g_{k-1}$. Then, from (1.8), we have

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

It follows from (1.3) that

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

$$= -\|g_k\|^2 + \frac{\|g_k\|^2 (1 - \cos(g_k, g_{k-1}))}{\|g_{k-1}\|^2} g_k^T d_{k-1}$$

$$\leq -\|g_k\|^2$$

$$< -(1 - \frac{1}{u})\|g_k\|^2.$$  

(ii) $g_k^T d_{k-1} \leq 0$, $d_{k-1}^T y_{k-1} \geq \|g_{k-1}\|^2$ and $g_k^T g_{k-1} \leq 0$. In this case, the denominator of (1.9) is equal to $d_{k-1}^T y_{k-1}$, and the numerator of (1.9) is equal
to $\|g_k\|^2$. Then, from (1.9), we have
\[
\beta_k^{\text{NHC}} = \frac{\|g_k\|^2}{d_k^{T_{k-1}}g_k} = \beta_k^{\text{DY}}.
\]
It follows from (1.3) that
\[
(2.2) \quad g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{d_k^{T_{k-1}}g_k} g_k^T d_k \leq -\|g_k\|^2 < -(1 - \frac{1}{u})\|g_k\|^2.
\]
(iii) $g_k^T d_{k-1} \leq 0$, $d_k^{T_{k-1}}g_k \geq \|g_k\|^2$ and $g_k^T g_k > 0$. In this case, the numerator of (1.9) is equal to $d_k^{T_{k-1}}g_k$, and the numerator of (1.9) is equal to $\|g_k\|^2 = \frac{\|g_k\|^2}{\|g_k\|^2} g_k^T g_k$. From (1.9), we have
\[
\beta_k^{\text{NHC}} = \frac{\|g_k\|^2 - \frac{\|g_k\|^2}{\|g_k\|^2} g_k^T g_k}{d_k^{T_{k-1}}g_k} = \beta_k^{\text{WY}}.
\]
Again, from (1.3), we deduce that
\[
(2.3) \quad g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{\|g_k\|^2} g_k^T d_k \leq -\|g_k\|^2 \leq \|g_k\|^2.
\]
(iv) $g_k^T d_{k-1} \leq 0$, $d_k^{T_{k-1}}g_k \leq \|g_k\|^2$ and $g_k^T g_k \leq 0$. In this case, the denominator of (1.9) is equal to $\|g_k\|^2$, and the numerator of (1.9) is equal to $\|g_k\|^2$. Then,
\[
\beta_k^{\text{NHC}} = \frac{\|g_k\|^2}{\|g_k\|^2} = \beta_k^{\text{FR}}.
\]
Hence, by (1.3), we obtain
\[
(2.4) \quad g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{\|g_k\|^2} g_k^T d_k \leq -\|g_k\|^2 < -(1 - \frac{1}{u})\|g_k\|^2.
\]
(v) $g_k^T d_{k-1} > 0$, $d_k^{T_{k-1}}g_k \leq \|g_k\|^2$ and $g_k^T g_k \leq 0$. In this case, the denominator of (1.9) is equal to $g_k^T d_{k-1} + \|g_k\|^2$, and the numerator of (1.9) is equal to $\|g_k\|^2$. Note that $\mu_1 = 1$, $\mu_2 = u > 1$ and $\mu_3 = 1$. Moreover, we have
\[
\beta_k^{\text{NHC}} = \frac{\|g_k\|^2}{ug_k^T d_{k-1} + \|g_k\|^2} = \beta_k^{\text{FR}}.
\]
So, from (1.3), one has

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{ug_k^T d_{k-1} + \|g_{k-1}\|^2} g_k^T d_{k-1} \\
< -\|g_k\|^2 + \frac{\|g_k\|^2}{ug_k^T d_{k-1}} g_k^T d_{k-1} \\
= -(1 - \frac{1}{u})\|g_k\|^2.
\]  

(2.5)

(vi) \( g_k^T d_{k-1} > 0 \), \( d_{k-1}^T y_{k-1} \leq ug_k^T d_{k-1} + \|g_{k-1}\|^2 \) and \( g_k^T g_{k-1} > 0 \). In this case, the denominator of (1.9) is equal to \( ug_k^T d_{k-1} + \|g_{k-1}\|^2 \), and the numerator of (1.9) is equal to \( \|g_k\|^2 - \|g_k\| \|g_{k-1}\| g_k^T g_{k-1} \). Then, one has

\[
\beta_k^{NHC} = \frac{\|g_k\|^2}{ug_k^T d_{k-1} + \|g_{k-1}\|^2} = \beta_k^{DPRP}.
\]

Consequently, from (1.3), we obtain

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2 - \|g_k\| \|g_{k-1}\| g_k^T g_{k-1}}{ug_k^T d_{k-1} + \|g_{k-1}\|^2} g_k^T d_{k-1} \\
< -\|g_k\|^2 + \frac{\|g_k\|^2}{ug_k^T d_{k-1}} g_k^T d_{k-1} \\
= -(1 - \frac{1}{u})\|g_k\|^2.
\]  

(2.6)

(vii) \( g_k^T d_{k-1} > 0 \), \( d_{k-1}^T y_{k-1} \geq ug_k^T d_{k-1} + \|g_{k-1}\|^2 \) and \( g_k^T g_{k-1} > 0 \). In this case, the denominator of (1.9) is equal to \( d_{k-1}^T y_{k-1} \), and the numerator of (1.9) is equal to \( \|g_k\|^2 - \|g_k\| \|g_{k-1}\| g_k^T g_{k-1} \). Again, from (1.9), we get

\[
\beta_k^{NHC} = \frac{\|g_k\|^2}{d_{k-1}^T y_{k-1}} = \beta_k^{YWH}.
\]

It follows from (1.3) that

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2 - \|g_k\| \|g_{k-1}\| g_k^T g_{k-1}}{d_{k-1}^T y_{k-1}} g_k^T d_{k-1} \\
< -\|g_k\|^2 + \frac{\|g_k\|^2}{d_{k-1}^T y_{k-1}} g_k^T d_{k-1} = -(1 - \frac{1}{u})\|g_k\|^2.
\]  

(2.7)

(viii) \( g_k^T d_{k-1} > 0 \), \( d_{k-1}^T y_{k-1} \geq ug_k^T d_{k-1} + \|g_{k-1}\|^2 \) and \( g_k^T g_{k-1} \leq 0 \). In this case, the denominator of (1.9) is equal to \( d_{k-1}^T y_{k-1} \), and the numerator of (1.9)
is equal to $\|g_k\|^2$. Then,

$$\beta_k^{NHC} = \frac{\|g_k\|^2}{d_{k-1}^T y_{k-1}} = \beta_k^{DY}.$$  

It follows from (1.3) that

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

(2.8)

$$\leq -\|g_k\|^2 + \frac{\|g_k\|^2}{u_k d_{k-1}^T g_k d_{k-1}} g_k^T d_{k-1} = -(1 - \frac{1}{u})\|g_k\|^2.$$  

Hence, from (2.1)-(2.8), we obtain the desired result.  

□  

Remark 2.2. It is easy to find that $0 \leq \beta_k^{NHC} \leq \beta_k^N$ by expressions of $\beta_k^N$ and $\beta_k^{NHC}$. Furthermore, it is easy to gain descent of our algorithm by means of idea of the [17, Lemma 1]. But this idea is invalid to show the sufficient descent property of the proposed algorithm. From the proof process of Theorem 2.1, it clearly shows that the range of choice of scalar $\beta_k$ is widen further and the sufficient descent property of our algorithm is also proved.

3. Convergence analysis  

In this section, we analyze the global convergence property of Algorithm NHC. To do this, the following basic assumptions for the objective function are given.

Assumption 3.1

(a): The level set $L = \{x \in \mathbb{R}^n : f(x) \leq f(x_1)\}$ is bounded.

(b): In some neighborhood $\mathcal{N}$ of $L$, the gradient $g(x) = \nabla f(x)$ is Lipschitz, i.e., there exists a constant $L > 0$ such that $\|g(x) - g(y)\| \leq L\|x - y\|$, for all $x, y \in \mathcal{N}$.

The following well-known lemma is usually called the Zoutendijk condition [29].

Lemma 3.1. Assume that Assumption 3 is satisfied. Consider any CG method of the form (1.2) and (1.3), where $d_k$ is a descent direction and $\alpha_k$ satisfies the standard Wolfe line search conditions (1.5a) and (1.5b). Then,

$$\sum_{k=1}^{+\infty} \frac{(g_k^T d_k)^2}{\|d_k\|^2} < +\infty.$$  

From Theorem 2.1, it is easy to derive the following interesting property about the parameter $\beta_k$ in (1.9).
Theorem 3.2. Let $\beta_k^{\text{NHC}}$ be defined by (1.9). Then

\begin{equation}
0 \leq \beta_k^{\text{NHC}} \leq \frac{g_k^T d_k}{g_{k-1}^T d_{k-1}}, \quad \forall k > 1.
\end{equation}

Proof. We first show that the left inequality of (3.2) holds. By the definition of $\beta_k^{\text{NHC}}$ in (1.9), we obtain

\[
\beta_k^{\text{NHC}} = \frac{\|g_k\|^2 - \|g_{k-1}\|^2}{\max\{\max\{0, g_k^T g_{k-1}\}\} + \|g_{k-1}\|^2, d_{k-1}^T y_{k-1}} \\
\geq \frac{\|g_k\|^2 - \|g_{k-1}\|^2}{\|g_k\||\|g_{k-1}\||} = 0.
\]

Let us now show that the right inequality of (3.2) holds. If $\beta_k^{\text{NHC}} = 0$ and $g_k \neq 0$, from Theorem 2.1, we have

\[
\beta_k^{\text{NHC}} = 0 < \frac{g_k^T d_k}{g_{k-1}^T d_{k-1}}, \quad \forall k > 1.
\]

Assume that $\beta_k^{\text{NHC}} > 0$. To prove $\beta_k^{\text{NHC}} \leq \frac{g_k^T d_k}{g_{k-1}^T d_{k-1}}$ for all $k > 1$, we consider eight cases: (i) $g_k^T d_{k-1} \leq 0$, $d_{k-1}^T y_{k-1} \leq \|g_{k-1}\|^2$ and $g_k^T g_{k-1} > 0$. In this case, $\beta_k^{\text{NHC}} = \beta_k^{\text{VPRP}}$. Then, we have

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{\|g_{k-1}\|^2} g_k^T g_{k-1} \frac{g_k^T d_{k-1}}{g_{k-1}^T d_{k-1}} \\
\leq -\|g_k\|^2 + \frac{\|g_k\|^2}{\|g_{k-1}\|^2} g_k^T g_{k-1} \frac{\|g_{k-1}\|^2 + g_{k-1}^T d_{k-1}}{\|g_{k-1}\|^2} \\
= -\frac{\|g_k\|^T T g_{k-1} g_{k-1} + \beta_k^{\text{NHC}} T g_{k-1} d_{k-1}}{\|g_{k-1}\|^2} < \beta_k^{\text{NHC}} g_{k-1}^T d_{k-1}.
\]

By Theorem 2.1, we obtain $\beta_k^{\text{NHC}} < \frac{g_k^T d_k}{g_{k-1}^T d_{k-1}}$.

(ii) $g_k^T d_{k-1} \leq 0$, $d_{k-1}^T y_{k-1} \geq \|g_{k-1}\|^2$ and $g_k^T g_{k-1} \leq 0$. In this case, $\beta_k^{\text{NHC}} = \beta_k^{\text{DY}}$. Then, we have

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{\|d_{k-1}^T y_{k-1}\|^2} g_k^T d_{k-1} \\
= -\|g_k\|^2 + \frac{\|g_k\|^2}{\|d_{k-1}^T y_{k-1}\|^2} (d_{k-1}^T y_{k-1} + g_{k-1}^T d_{k-1}) \\
= \beta_k^{\text{NHC}} g_k^T d_{k-1}.
\]
Therefore, we obtain $\beta_k^{NHC} = \frac{g_k^T d_k}{\|s_k-1d_k-1\|}$.

(iii) $g_k^T d_{k-1} \leq 0, d_{k-1}^T y_{k-1} \geq \|s_{k-1}\|2$ and $g_k^T g_{k-1} > 0$. In this case, $\beta_k^{NHC} = \beta_k^{WH}$. Then, we have

$$
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2 - \frac{\|g_k\|^2}{\|s_{k-1}\|2} g_k^T g_{k-1}}{d_{k-1}^T y_{k-1}} g_k^T d_{k-1} \leq -\|g_k\|^2 + \frac{\|g_k\|^2}{\|s_{k-1}\|2} (d_{k-1}^T y_{k-1} + g_{k-1}^T d_{k-1}) \leq -\|g_k\|^2 + \frac{\|g_k\|^2}{\|s_{k-1}\|2} \|s_{k-1}\|2 + \frac{\|g_k\|^2}{\|s_{k-1}\|2} g_{k-1}^T d_{k-1} \leq \beta_k^{NHC} g_{k-1}^T d_{k-1}.
$$

It follows from Theorem 2.1 that $\beta_k^{NHC} < \frac{g_k^T d_k}{\|s_{k-1}d_{k-1}\|}$.

(iv) $g_k^T d_{k-1} \leq 0, d_{k-1}^T y_{k-1} \leq \|s_{k-1}\|2$ and $g_k^T g_{k-1} \leq 0$. In this case, $\beta_k^{NHC} = \beta_k^{FR}$. Then, we have

$$
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{\|s_{k-1}\|2} g_k^T d_{k-1} \leq -\|g_k\|^2 + \frac{\|g_k\|^2}{\|s_{k-1}\|2} (\|s_{k-1}\|2 + g_{k-1}^T d_{k-1}) \leq \beta_k^{NHC} g_{k-1}^T d_{k-1}.
$$

Again, from Theorem 2.1, we have $\beta_k^{NHC} \leq \frac{g_k^T d_k}{\|s_{k-1}d_{k-1}\|}$.

(v) $g_k^T d_{k-1} > 0, d_{k-1}^T y_{k-1} \leq u_k^T d_{k-1} + \|g_{k-1}\|^2$ and $g_k^T g_{k-1} \leq 0$. In this case, $\beta_k^{NHC} = \beta_k^{FR}$. Then, we have

$$
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{u_k^T d_{k-1} + \|g_{k-1}\|2} g_k^T d_{k-1} \leq -\|g_k\|^2 + \frac{\|g_k\|^2}{u_k^T d_{k-1} + \|g_{k-1}\|2} (u_k^T d_{k-1} + \|g_{k-1}\|^2 + g_{k-1}^T d_{k-1}) \leq \beta_k^{NHC} g_{k-1}^T d_{k-1}.
$$

By Theorem 2.1, we obtain $\beta_k^{NHC} \leq \frac{g_k^T d_k}{\|s_{k-1}d_{k-1}\|}$.
Consequently, one has

\[ \beta_k^{NHC} = \beta_k^{PRP}. \]

Then, we have

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2 - \|g_k\|^2}{\|g_k\|^2} g_k^T g_{k-1} g_{k-1}^T d_k \]
\[
\leq -\|g_k\|^2 + \frac{\|g_k\|^2 - \|g_k\|^2}{\|g_k\|^2} (ug_k^T d_{k-1} + \|g_{k-1}\|^2 + g_k^T d_{k-1}) \]
\[
= -\|g_k\|^2 g_k + \beta_k^{NHC} g_k^T g_{k-1} d_k \]
\[
< \beta_k^{NHC} g_k^T g_{k-1} d_k. \]

From Theorem 2.1, we obtain \( \beta_k^{NHC} < \frac{\beta_k^{PRP}}{\|g_{k-1}\|^2}. \)

(vi) \( g_k^T d_{k-1} > 0, \) \( d_{k-1}^T y_{k-1} \geq ug_k^T d_{k-1} + \|g_{k-1}\|^2 \) and \( g_k^T g_{k-1} > 0. \) In this case, \( \beta_k^{NHC} = \beta_k^{YWH}. \) Then, we have

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2 - \|g_k\|^2}{\|g_k\|^2} g_k^T g_{k-1} g_{k-1}^T d_k \]
\[
= -\|g_k\|^2 + \frac{\|g_k\|^2 - \|g_k\|^2}{\|g_k\|^2} (d_{k-1}^T y_{k-1} + g_k^T d_{k-1}) \]
\[
= -\|g_k\|^2 g_k + \beta_k^{NHC} g_k^T g_{k-1} d_k \]
\[
< \beta_k^{NHC} g_k^T g_{k-1} d_k. \]

Consequently, one has \( \beta_k^{NHC} < \frac{\beta_k^{PRP}}{\|g_{k-1}\|^2}. \)

(vii) \( g_k^T d_{k-1} > 0, \) \( d_{k-1}^T y_{k-1} \geq ug_k^T d_{k-1} + \|g_{k-1}\|^2 \) and \( g_k^T g_{k-1} < 0. \) In this case, \( \beta_k^{NHC} = \beta_k^{DY}. \) Then, we have

\[
g_k^T d_k = -\|g_k\|^2 + \frac{\|g_k\|^2}{\|g_k\|^2} g_k^T d_{k-1} \]
\[
= -\|g_k\|^2 + \frac{\|g_k\|^2}{\|g_k\|^2} (d_{k-1}^T y_{k-1} + g_k^T d_{k-1}) \]
\[
= \beta_k^{NHC} g_k^T d_{k-1}. \]

Therefore, we get \( \beta_k^{NHC} < \frac{\beta_k^{DY}}{\|g_{k-1}\|^2}. \)

Hence, based on the discussion above, the desired result holds. \( \square \)

The following result shows the global convergence of Algorithm NHC.
Theorem 3.3. Assume that Assumption 3 holds. Let the sequences \( \{g_k\} \) and \( \{d_k\} \) be generated by Algorithm NHC. Then,

\[
(3.3) \quad \liminf_{k \to +\infty} \|g_k\| = 0.
\]

Proof. Suppose that (3.3) fails. Then, there exists a constant \( r > 0 \) such that

\[
(3.4) \quad \|g_k\| \geq r,
\]

for all \( k \). It follows from (1.3) that \( d_k + g_k = \beta_k^{NHC} d_{k-1} \). This combining with (3.2) implies that

\[
(3.5) \quad \|d_k\|^2 = (\beta_k^{NHC})^2 \|d_{k-1}\|^2 - \|g_k\|^2 - 2g_k^T d_k.
\]

Dividing both sides of (3.5) by \((g_k^T d_k)^2\), we have

\[
(3.6) \quad \left( \frac{\|d_k\|}{g_k^T d_k} \right)^2 \leq \left( \frac{\|d_{k-1}\|}{g_k^T d_{k-1}} \right)^2 - \left( \frac{\|g_k\|}{g_k^T d_k} \right)^2 - \frac{2}{\|g_k\|^2}.
\]

Since \( \|g_k\| \geq r \) and \( \left( \frac{\|d_k\|}{g_k^T d_k} \right)^2 = \frac{1}{\|g_k\|^2} \), by a recurrence of (3.6), we obtain

\[
(3.7) \quad \left( \frac{\|d_k\|}{g_k^T d_k} \right)^2 \leq \left( \frac{\|d_{k-1}\|}{g_k^T d_{k-1}} \right)^2 + \frac{1}{\|g_k\|^2}.
\]

Hence, \( \left( \frac{g_k^T d_k}{\|d_k\|} \right)^2 \geq \frac{r^2}{k} \), this evidently implies that \( \sum_{k=1}^{+\infty} \left( \frac{g_k^T d_k}{\|d_k\|} \right)^2 = +\infty \), which contradicts (3.1). Therefore, (3.4) does not hold and the conclusion (3.3) is proved. \( \square \)
4. Numerical experiments

In this section, we present some numerical results to show the efficiency and feasibility of the proposed method. All codes were written in Matlab 7.10 and run on a DELL with 1.60 GHz CPU processor, 4.00 GB RAM memory, and Windows 10 operation system.

In order to examine the numerical performance of our algorithm in practice, the following five CG algorithms are tested and compared:

NHC: with $\beta_k = \beta_k^{NHC}$ defined by this paper, i.e., formula (1.9),

N: with $\beta_k = \beta_k^N$ defined by Jian et al. [17], i.e., formula (1.8),

JHJ: with $\beta_k = \beta_k^{JHJ}$ defined by Jiang et al. [18], i.e., formula (1.7),

DPRP: with $\beta_k = \beta_k^{DPRP}$ defined by Dai and Wen [8], i.e., formula (1.6),

HuS: with $\beta_k = \max\{0, \min\{\beta_k^{FR}, \beta_k^{PRP}\}\}$ defined by Hu and Storey [15].

The above methods are tested by taking advantage of 71 unconstrained optimization test problems from [3]. In all CG algorithms, the standard Wolfe line search conditions (1.5a) and (1.5b) are implemented with $\sigma = 0.9$, $\delta = 10^{-4}$. In DPRP and NHC we set $\mu = u = 1.1$. The initial guess of the step length at the first iteration is $\alpha_1 = 1/\|g_1\|$. At the following iteration, the starting guess for the step length $\alpha_k$ is generated as $\alpha_{k-1}\|d_{k-1}\|/\|d_k\|$. This selection is firstly introduced by Shanno and Phua in CONMIN [24] and is proved to be one of the best selections of the initial guess of the step length. Stop the program if criterion $\|g_k\|_1 \leq \epsilon = 10^{-7}$ is satisfied, where $\| \cdot \|_1$ is the maximum absolute component of a vector. In addition, we declare failure if the criterion does not hold after 1200 seconds.

In order to make comprehensive comparisons according to Time, Iter, Fn and Gn, respectively, we use the performance profile introduced by Dolan and Moré [9] to evaluate and compare the performance. Performance profile gives, for every $t \geq 1$, the proportion $p_s(t)$ of the best problems that each considered algorithmic variant has a performance within a factor of $t$ of the best. The left axis of the figure gives the percentage of the test problems for which an algorithm is the fastest; the right axis of the figure gives the percentage of the test problems that are successfully solved by each of the algorithms, which is a measure of an algorithm’s robustness. The top curve is the algorithm that solved the most problems in a time that is within a factor $t$ of the best time.

From Figures 1 to 4, we can see that our algorithm possesses evident advantages based on Time and Iter. The main reason is that the standard Wolfe line

---

1For convenience of our discussion, some illustrations are given as follows:

Time : the computing time of CPU for computing a problem (Units: second);
Iter : the number of iterations;
Fn : the number of function evaluations;
Gn : the number of gradient evaluations.
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Figure 1. Performance profiles on Time (NHC versus N and JHJ)

Figure 2. Performance profiles on Time (NHC versus DPRP and HuS)

search at each iteration can be more easily satisfied with the sufficient descent property. In addition, Figures 5 and 6 show that the introduced algorithm is also competitive according to $Fn + 3Gn$ by Hager and Zhang [12]. The reason may be that the parameters $\beta_k$ in these algorithms possess the different structure. From the above analysis, the NHC algorithm is preferable and promising.

5. Conclusion

In this paper, a new hybrid CG algorithm has been proposed for solving unconstrained optimization problems. The proposed algorithm always generates a sufficient descent direction at each iteration unrelated to the line search
strategy. Furthermore, the global convergence of our algorithm is proved under the standard Wolfe line search. Finally, a mass of numerical experiments are done, which show that the proposed algorithm is effective and feasible.

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Figure 5. Performance profiles on Fn ($NHC$ versus $N$ and $JHJ$)

Figure 6. Performance profiles on Fn ($NHC$ versus $DPRP$ and $HuS$)

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