

Optimal Design with Composite Materials solved by SCALCG

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In this work I present the results of SCALCG package for solving the Optimal Design with Composite Materials problem from MINPACK-2 Collection. In this experiments I considered:

$$\begin{aligned} nx &= 200, & \lambda &= 0.008, \\ ny &= 200, & \theta^s &= .true. \text{ (spectral)} \end{aligned}$$

I considered the following stopping criteria:

Stopping criterion	Algebraic expression
1	$\ \nabla f(x_k)\ _\infty \leq \varepsilon_g \quad \text{or} \quad \alpha_k \nabla f(x_k)^T d_k \leq \varepsilon_f f(x_{k+1}) $
2	$\ \nabla f(x_k)\ _\infty \leq \max\{\varepsilon_g, \varepsilon_f \ \nabla f(x_0)\ _\infty\}$
3	$\ \nabla f(x_k)\ _2 \leq \varepsilon_g$
4	$\ \nabla f(x_k)\ _2 \leq \varepsilon_g \max\{1, f(x_{k+1}) \}$

where

$$\varepsilon_f = 10^{-20} \quad \text{and} \quad \varepsilon_g = 10^{-6}.$$

The results are as follows:

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Package ***

Powell criterion for restart. **Stoptest = 1**

n	iter	irs	fgcnt	lscnt	time(c)	fxnew	gnorm

theta spectral							
40000	1413	657	1753	338	39019	-.1138128679029E-01	.1084573717178E-04

TOTAL	1413	657	1753	338	390.19(seconds)	proc= 46.50%	

SCALCG: istop (f) total = 0 istop (g) total = 1
 istop (fg) total = 0 istop (fr) total = 0

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Powell criterion for restart. **Stoptest = 2**

n	iter	irs	fgcnt	lscnt	time(c)	fxnew	gnorm

theta spectral							
40000	1413	657	1753	338	39019	-.1138128679029E-01	.1084573717178E-04

TOTAL	1413	657	1753	338	390.19(seconds)	proc= 46.50%	

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Powell criterion for restart. **Stoptest = 3**

n	iter	irs	fgcnt	lscnt	time(c)	fxnew	gnorm

theta spectral							
40000	1952	913	2455	501	54618	-.1138129897799E-01	.7308369881005E-06

TOTAL	1952	913	2455	501	546.18(seconds)	proc= 46.77%	

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Powell criterion for restart. **Stoptest = 4**

n	iter	irs	fgcnt	lscnt	time(c)	fxnew	gnorm

theta spectral							
40000	1952	913	2455	501	54580	-.1138129897799E-01	.7308369881005E-06

TOTAL	1952	913	2455	501	545.80(seconds)	proc= 46.77%	

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