Comparison of Accelerated conjugate gradient algorithm with finite difference Hessian / vector product approximation ACGHES to TN, SCALCG and CONMIN

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Figure 1 presents the CPU time Dolan-Moré performance profiles of ACGHES versus TN by Nash, SCALCG by Andrei and CONMIN by Shanno-Phua.



Fig. 1. ACGHES versus TN, SCALCG and CONMIN.

References

N. Andrei, Accelerated conjugate gradient algorithm with finite difference Hessian / vector product approximation for unconstrained optimization. ICI Technical Report, March 4, 2008.

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