

Comparison of ASCALCG and SCALCG conjugate gradient algorithms

Neculai Andrei

*Research Institute for Informatics,
Center for Advanced Modeling and Optimization,
8-10, Averescu Avenue, Bucharest 1, Romania.
Academy of Romanian Scientists,
54, Splaiul Independentei, Bucharest 5, Romania.
E-mail: nandrei@ici.ro*

Figure 1 presents the Dolan-Moré CPU time performance profiles of ASCALCG and SCALCG conjugate gradient algorithms for unconstrained optimization. The ASCALCG – the accelerated BFGS preconditioned conjugate gradient algorithm is an acceleration of the SCALCG algorithm.

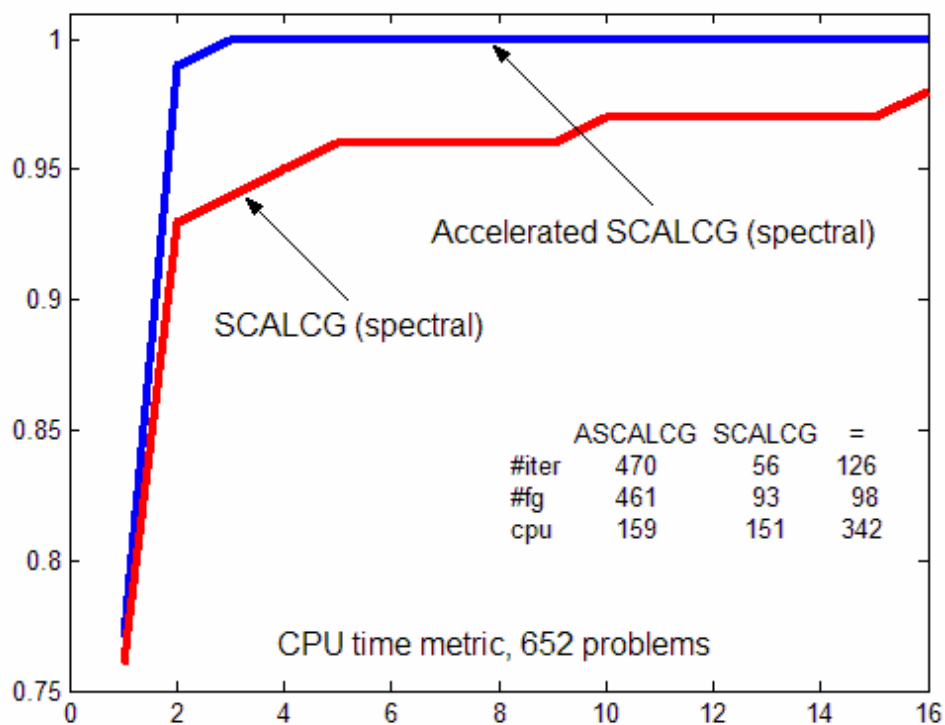


Fig. 1. ASCALCG (spectral) versus SCALCG (spectral).

From Figure 1 we see that the acceleration scheme, which in SCALCG is introduced immediately after a line search, is an effective procedure for improving the performances of SCALCG.

```
nexptot= 750    nexp= 652
Total Number of iterations for ascalcg = 123829
Total Number of iterations for scalcg = 194248

Total Number of function evaluations for ascalcg = 194881
Total Number of function evaluations for scalcg = 1044619

Total Time (centeseconds) for ascalcg = 23968
Total Time (centeseconds) for scalcg = 56845
```

March 4, 2008