Superquadraticly convergent methods for minimization functions

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Abstract

In the paper locally superquadraticly convergent methods for minimization functions are considered. Threefold symmetric approximations to partial derivatives of the third order are constructed.

1. Introduction

Let \( f : D \subset R^n \rightarrow R, f \in C^3(D) \), \( D \) - open set. We want to find \( x^* \in D \) such that \( \nabla f(x^*) = 0 \). For a given \( x_0 \in D \) the Newton method defines the sequence \( \{x_k\} \) in the following way

\[
\nabla^2 f(x_k)s_k = -\nabla f(x_k), \quad x_{k+1} = x_k + s_k, \quad k = 0,1,2,\ldots
\]

If the matrix \( \nabla^2 f(x^*) \) is nonsingular then Newton method is locally quadratically convergent to \( x^* \), i.e. there exist \( c > 0 \) and \( \varepsilon > 0 \) such that, if \( \|x^* - x_0\| < \varepsilon \), then

\[
\|x_{k+1} - x^*\| \leq c\|x_k - x^*\|^2.
\]

To assure global convergence of the method one should consider a sequence

\[
x_{k+1} = x_k + t_k s_k, \quad t_k \in R, \quad k = 0,1,2,\ldots
\]

and the parameter \( t_k \) should satisfy the global convergence conditions. If the matrix \( \nabla^2 f(x^*) \) is singular, then the Newton method is divergent or at most linearly convergent to \( x^* \). To assure a great speed of convergence for singular problems one applies the method of the third rate of convergence: for a given \( x_0 \in D \) the sequence \( \{x_k\} \) is defined as

\[
x_{k+1} = x_k + s_k, \quad k = 0,1,2,\ldots
\]

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where \( s_k \) is the solution of the system of quadratic equations
\[
\nabla f(x_k) + \nabla^2 f(x_k)s_k + \frac{1}{2}(\nabla^3 f(x_k)s_k, s_k) = 0.
\]
(5)

When the calculation of the operator \( \nabla^3 f(x_k) \) is too expensive or is not attainable for computation then we propose a new class of the methods which are locally superquadratically convergent to \( x^* \), i.e.
\[
\lim_{k \to \infty} \frac{\|x_{k+1} - x^*\|}{\|x_k - x^*\|^2} = 0.
\]
(6)

Let \( B_k = (B^1_k, B^2_k, \cdots, B^n_k) \), \( B^i_k \in \mathbb{R}^{n \times n} \), \( B^i_k = (B^i_k)^T \), \( i = 1, 2, \cdots, n \). The sequence \( \{x_k\} \) is defined by (1.4) and
\[
\nabla f(x_k) + \nabla^2 f(x_k)s_k + \frac{1}{2}(B_k s_k, s_k) = 0.
\]
(7)

If the problem \( \min_{x \in D} f(x) \) is regularly singular at \( x^* \), i.e.
\[
\det(\nabla^2 f(x^*)) = 0, \quad \text{and} \quad \|\nabla f(x)\| \geq c\|x - x^*\|^2, \quad c > 0, \; x \in D,
\]
(8)
then the sequence \( \{x_k\} \) defined by (1.4) and (1.7) is locally superlinearly convergent to \( x^* \), if the operators \( B_k \) are constructed in an adequate way. In this paper such algorithms are given.

2. The BFGS method

The DFP (Davidon [1], Fletcher and Powell [2]) method is very well known as the method of approximation to the Hessian \( \nabla^2 f(x_k) \). This formula has the form
\[
B_{k+1} = B_k - \frac{B_k s_k s_k^T B_k}{s_k^T B_k s_k} + \frac{y_k y_k^T}{y_k^T s_k}, \quad y_k = \nabla f(x_{k+1}) - \nabla f(x_k).
\]
(9)

The DFP formula, for nonsingular problems, guarantees local superlinear convergence of the method
\[
x_{k+1} = x_k + s_k, \quad B_k s_k = -\nabla f(x_k), \quad k = 0, 1, 2, \cdots
\]
(10)

We may use the DFP formula to approximate the operator \( \nabla^3 f(x_k) \). Namely, let
\[
B_k = (B^1_k, B^2_k, \cdots, B^n_k), \quad B^i_k \in \mathbb{R}^{n \times n}, \quad B^i_k = (B^i_k)^T, \quad i = 1, 2, \cdots, n
\]
(11)
and let \( \nabla^2 f_i(x_k) \) denote \( i \)-th column of the matrix \( \nabla^2 f(x_k) \), \( y^i_k = \nabla^2 f_i(x_{k+1}) - \nabla^2 f_i(x_k) \). Then
\[
B^i_{k+1} = B^i_k - \frac{B^i_k s_k s_k^T B^i_k}{s_k^T B^i_k s_k} + \frac{y^i_k(y^i_k)^T}{y^i_k^T s_k}, \quad i = 1, 2, \cdots, n.
\]
(12)
Note that the operators \( B_{k+1} \) satisfy the equation
\[
B_{k+1} s_k = \nabla^2 f(x_{k+1}) - \nabla^2 f(x_k), \quad k = 0, 1, 2, \ldots \tag{13}
\]
Now, from the general theory for the systems of nonlinear equations [3], [4] local superquadratic convergence of the method results (4), (7) with the update (12). On the other hand, the DFP updates do not satisfy the following properties of the partial derivatives
\[
\frac{\partial^3 f(x)}{\partial x_i \partial x_j \partial x_l} = \frac{\partial^3 f(x)}{\partial x_l \partial x_j \partial x_i}, \quad i, j, l = 1, 2, \ldots, n . \tag{14}
\]
In this case, we say the operator \( \nabla^3 f(x) \) is threefold symmetric (T-symmetric).

It is worth remarking that the operator \( \nabla^3 f(x) \) has only \( P(n) = \frac{1}{6} n(n+1)(n+2) \) different elements and the DFP approximations have \( Q(n) = \frac{1}{2} n^2(n+1) \) different elements, which means that the BFGS formula is not adequate for approximation to \( \nabla^3 f(x) \). In the next Section we give a new formula for the update of \( B_k \) and \( B_k \) will be T-symmetric.

3. **New approximation to** \( \nabla^3 f(x) \)

The approximation \( B_k \) to \( \nabla^3 f(x) \) satisfies secant equation (13) and operators \( B_k \) should be threefold symmetric. If we take
\[
B_{k+1} = B_k + E , \tag{15}
\]
then
\[
E s_k = \nabla^2 f(x_{k+1}) - \nabla^2 f(x_k) - B_k s_k = Y . \tag{16}
\]
In that case we have to solve the problem
\[
\min \|E\|^2 , \quad \|E\|^2 = \sum_{i=1}^{n} \sum_{j=1}^{n} \sum_{k=1}^{n} E_{ijk}^2 \tag{17}
\]
under constraints
\[
E s = Y , \quad s \in R^n , \quad Y \in R^{n \times n} , \quad Y = Y^T \tag{18}
\]
and
\[
E_{gik} = E_{skj} = E_{jik} = E_{jki} = E_{ikj} = E_{kji} , \quad i, j, k = 1, 2, \ldots, n . \tag{19}
\]

**Remark.** If we take another norm of the operator \( E \), then we get another formula for the update \( B_k \).

Let \( \Lambda \in R^{n \times n} \). In our case the lagrangian has the form
\[
L(E, \Lambda) = \frac{1}{2} \|E\|^2 + \sum_{i=1}^{n} \sum_{j=1}^{n} \sum_{k=1}^{n} \Lambda_{ij} \left( \sum_{k=1}^{n} E_{gik} s_k - Y_{ij} \right) . \tag{20}
\]
From this we have
\[
\frac{\partial L(E, \Lambda)}{\partial E_{pq}} = E_{pq} + \Lambda_{pq} s_r = 0 .
\] (21)

The fact \( E_{pq} = E_{qp} \) implies \( \Lambda = \Lambda^T \). Since the operator \( E \) is threefold symmetric then equation (21) may be written as
\[
E_{pq} = -\frac{1}{3}(\Lambda_{pq} s_r + \Lambda_{qp} s_q + \Lambda_{qr} s_p) \quad \text{for } 1 \leq p \leq q \leq r \leq n .
\] (22)

Now, the equation \( Es = Y \) has the form
\[
\sum_{i=1}^{n} (\Lambda_{ij} s_i + \Lambda_{ji} s_j + \Lambda_{ji} s_j) s_i = -3Y_{ij} \quad 1 \leq i \leq j \leq n
\] (23)
or is in the matrix form
\[
\Lambda \|s\|^2 + \Lambda ss^T + ss^T \Lambda = -3Y .
\] (24)

Therefore
\[
s^T \Lambda s = -\frac{1}{\|s\|^2} s^T Y s, \quad u = \Lambda s = \frac{1}{2\|s\|^2} (-3Ys + s^T Y s) .
\] (25)

Finally
\[
\Lambda = -\frac{1}{\|s\|^2} (3Y + us^T + su^T) .
\] (26)

To calculate the new threefold symmetric update \( B_{k+1} = B_k + E \) we use the formulae (22), (25) and (26).

4. Remarks on the local superquadratic convergence of the method

At first we describe the proposed algorithm:

a) Let \( x_0 \in \mathbb{R}^n \) and \( B_0 = (B_1^0, B_2^0, \cdots, B_n^0) \) - threefold operator be given. Let \( k = 0 \),

b) Solve, using for example the Newton method, the system of quadratic equations
\[
\nabla f(x_k) + \nabla^2 f(x_k) s_k + \frac{1}{2}(B_k s_k, s_k) = 0 ,
\]
c) Calculate \( x_{k+1} = x_k + s_k \), \( \nabla f(x_{k+1}) \), \( \nabla^2 f(x_{k+1}) \),
d) Update the operator \( B_k \) using the formulae from Section 3,
e) If a stop criterion is not satisfied, then \( k := k + 1 \) and return to point b.

To explain a character of convergence of the method we introduce some notations. Let
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\[ H_k = \int_0^1 \nabla^3 f(x_k + t(x_{k+1} - x_k)) dt , \]  

(27)

\[ L_k = \{ X \in R^{n \times n \times n} : Xs_k = \nabla^2 f(x_{k+1}) - \nabla^2 f(x_k) \} , \]  

(28)

\[ Q = \{ X \in R^{n \times n \times n} : X \text{ is threefold symmetric operator} \} . \]  

(29)

The set \( Q \) is linear subspace in \( R^{n \times n \times n} \) and \( H_k \in Q \). Applying Theorem 3.2.7 [5] we have

\[ H_k s_k = \nabla^2 f(x_{k+1}) - \nabla^2 f(x_k) , \]  

(30)

which means that \( Q \cap L_k \) is a nonempty linear set. The proposed norm is generated by inner product, so the operator \( B_{k+1} \) is defined as the orthogonal projection of the operator \( B_k \) onto the set \( Q \cap L_k \), and from Pitagoras Theorem (see [3]) we get

\[ \| B_{k+1} - H_k \|^2 + \| B_k - B_{k+1} \|^2 = \| B_k - H_k \|^2 \quad k = 0,1,2,\ldots \]  

(31)

The inequality \( \| B_{k+1} - H_k \| \leq \| B_k - H_k \| \) implies local linear convergence of the sequence \( \{ x_k \} \). From equations (31) it results additionally

\[ \sum_{k=0}^\infty \| B_{k+1} - B_k \|^2 < \infty . \]  

(32)

The last inequality and the secant equation (13) assure local superquadratic convergence of the proposed algorithm [4].

References