

RESEARCH OUTPUTS / RÉSULTATS DE RECHERCHE

Solving the trust-region subproblem using the Lanczos method

Gould, Nick; Lucidi, Stefano; Roma, Massimo; Toint, Philippe

Published in:
SIAM Journal on Optimization

Publication date:
1999

Document Version
Early version, also known as pre-print

[Link to publication](#)

Citation for pulished version (HARVARD):

Gould, N, Lucidi, S, Roma, M & Toint, P 1999, 'Solving the trust-region subproblem using the Lanczos method', *SIAM Journal on Optimization*, vol. 9, no. 2, pp. 504-525.

General rights

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal ?

Take down policy

If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

SOLVING THE TRUST-REGION SUBPROBLEM
USING THE LANCZOS METHOD

N. I. M. Gould¹, S. Lucidi²,
M. Roma² and Ph. L. Toint³

Report 97/11

11 June 1997

¹ Rutherford Appleton Laboratory,
Chilton, Oxfordshire OX11 0QX, England
Email: N.Gould@rl.ac.uk

Current reports available by anonymous ftp from the directory
“pub/reports” on joyous-gard.cc.rl.ac.uk

² Department of Mathematics
University “La Sapienza”
Rome, Italy
Email: lucidi@iasi.rm.cnr.it and roma@newton.dis.uniroma1.it

³ Department of Mathematics,
Facultés Universitaires ND de la Paix
61, rue de Bruxelles, B-5000 Namur, Belgium
Email: pht@math.fundp.ac.be
Current reports available by anonymous ftp from the directory
“pub/reports” on thales.math.fundp.ac.be

Keywords : unconstrained optimization, trust region, subproblem solution

Solving the trust-region subproblem using the Lanczos method

N. I. M. Gould, S. Lucidi, M. Roma and Ph. L. Toint

11 June 1997

Abstract

The approximate minimization of a quadratic function within an ellipsoidal trust region is an important subproblem for many nonlinear programming methods. When the number of variables is large, the most widely-used strategy is to trace the path of conjugate gradient iterates either to convergence or until it reaches the trust-region boundary. In this paper, we investigate ways of continuing the process once the boundary has been encountered. The key is to observe that the trust-region problem within the currently generated Krylov subspace has very special structure which enables it to be solved very efficiently. We compare the new strategy with existing methods. The resulting software package is available as `HSL_VF05` within the Harwell Subroutine Library.

1 Introduction

Trust-region methods for unconstrained minimization are blessed with both strong theoretical convergence properties and a good reputation in practice. The main computational step in these methods is to find an approximate minimizer of some *model* of the true objective function within a “trust” region for which a suitable norm of the correction lies within a given bound. This restriction is known as the *trust-region constraint*, and the bound on the norm is its *radius*. The radius is adjusted so that successive model problems mimic the true objective within the trust region.

The most widely-used models are quadratic approximations to the objective function, as these are simple to manipulate and may lead to rapid convergence of the underlying method. From a theoretical point of view, the norm which defines the trust region is irrelevant so long as it is “uniformly” related to the ℓ_2 norm. From a practical perspective, this choice certainly affects the subproblem, and thus the methods one can consider when solving it. The most popular practical choices are the ℓ_2 - and ℓ_∞ -norms, and weighted variants thereof. In our opinion, it is important that the choice of norm reflects the underlying geometry of the problem; simply picking the ℓ_2 -norm may not be adequate when the problem is large, and the eigenvalues of the Hessian of the model widely spread. We believe that weighting the norm is essential for many large-scale problems.

In this paper, we consider the solution of the quadratic-model trust-region subproblem in a weighted ℓ_2 -norm. We are interested in solving large problems, and thus cannot rely solely on

factorizations of the matrices involved. We thus concentrate on iterative methods. If the model of the Hessian is known to be positive definite and the trust-region radius sufficiently large that the trust-region constraint is inactive at the unconstrained minimizer of the model, the obvious way to solve the problem is to use the preconditioned conjugate-gradient method. Note that the role of the preconditioner here is the same as the role of the norm used for the trust-region, namely to change the underlying geometry so that the Hessian in the rescaled space is better conditioned. Thus, it will come as no surprise that the two should be intimately connected. Formally, we shall require that the weighting in the ℓ_2 -norm and the preconditioning are performed by the *same* matrix.

When the radius is smaller than a critical value, the unconstrained minimizer of the model will no longer lie within the trust-region, and thus the required solution will lie on the trust-region *boundary*. The simplest strategy in this case is to consider the piecewise linear path connecting the conjugate-gradient iterates, and to stop at the point where this path leaves the trust region. Such a strategy was first proposed independently by Steihaug (1983) and Toint (1981), and we shall refer to the terminating point as the *Steihaug-Toint* point. Remarkably, it is easy to establish the global convergence of a trust-region method based on such a simple strategy. The key is that global convergence may be proved provided that the accepted estimate of the solution has a model value no larger than at the Cauchy point (see Powell, 1975). The *Cauchy point* is simply the minimizer of the model within the trust-region along the preconditioned steepest-descent direction. As the first segment on the piecewise-linear conjugate-gradient path gives precisely this point, and as the model value is monotonically decreasing along the entire path, the Steihaug-Toint strategy ensures convergence.

If the model Hessian is indefinite, the solution must also lie on the trust-region boundary. This case may also be simply handled using preconditioned conjugate gradients. Once again the piecewise linear path is followed until either it leaves the trust-region, or a segment with negative curvature is found (a vector p is a direction of *negative curvature* if the inner product $\langle p, Hp \rangle < 0$, where H is the model Hessian). In the latter case, the path is continued downhill along this direction of negative curvature as far as the constraint boundary. This variant was proposed by Steihaug (1983), while Toint (1981) suggests simply returning to the Cauchy point. As before, global convergence is ensured as either of these terminating points, as the objective function values there are no larger than at the Cauchy point. For consistency with the previous paragraph, we shall continue to refer to the terminating point in Steihaug's algorithm as the Steihaug-Toint point, although strictly Toint's point in this case may be different.

The Steihaug-Toint method is basically unconcerned with the trust region until it blunders into its boundary and stops. This is rather unfortunate, particularly as considerable experience has shown that this frequently happens during the first few, and often the first, iteration(s) when negative curvature is present. The resulting step is then barely, if at all, better than the Cauchy direction, and this may lead to a slow but globally convergent algorithm in theory and a barely convergent method in practice. In this paper, we consider an alternative which aims to avoid this drawback by trying harder to solve the subproblem when the boundary is encountered, while maintaining the efficiencies of the conjugate gradient method so long as the iterates lie interior.

The mechanism we use is the Lanczos method.

The paper is organized as follows. In Section 2 we formally define the problem and any notation that we will use. The basis of our new method is given in Section 3, while in Section 4, we will review basic properties of the preconditioned conjugate-gradient and Lanczos methods. Our new method is given in detail in Section 5. Some numerical experiments demonstrating the effectiveness of the approach are given in Section 6, and a number of conclusions and perspectives are drawn in the final section.

2 The trust-region subproblem and its solution

Let M be a symmetric positive-definite easily-invertible approximation to the symmetric matrix H . Furthermore, define the M -norm of a vector as

$$\|s\|_M^2 = \langle s, Ms \rangle,$$

where $\langle \cdot, \cdot \rangle$ is the usual Euclidean inner product. In this paper, we consider the M -norm trust-region problem

$$\underset{s \in \mathbf{R}^n}{\text{minimize}} \quad q(s) \equiv \langle g, s \rangle + \frac{1}{2} \langle s, Hs \rangle \quad \text{subject to} \quad \|s\|_M \leq \Delta, \quad (2.1)$$

for some vector g and radius $\Delta > 0$.

A global solution to the problem is characterized by the following result.

Theorem 2.1 (Gay, 1981, Sorensen, 1982) Any global minimizer s^M of $q(s)$ subject to $\|s\|_M \leq \Delta$ satisfies the equation

$$H(\lambda^M)s^M = -g, \quad (2.2)$$

where $H(\lambda^M) \equiv H + \lambda^M M$ is positive semi-definite, $\lambda^M \geq 0$ and $\lambda^M(\|s^M\|_M - \Delta) = 0$. If $H(\lambda^M)$ is positive definite, s^M is unique.

This result is the basis of a series of related methods for solving the problem which are appropriate when forming factorizations of $H(\lambda) \equiv H + \lambda M$ for a number of different values of λ is realistic. For then, either the solution lies interior, and hence $\lambda^M = 0$ and $s^M = -H^+g$, or the solution lies on the boundary and λ^M satisfies the nonlinear equation

$$\|H(\lambda)^+g\|_M = \Delta, \quad (2.3)$$

where H^+ denotes the pseudo-inverse of H . Equation (2.3) is straightforward to solve using a safeguarded Newton iteration, except in the so-called *hard* case for which g lies in the null-space of $H(\lambda^M)$. In this case, an additional vector in the range-space of $H(\lambda^M)$ may be required if a solution on the trust-region boundary is sought. Goldfeldt, Quandt and Trotter (1966), Hebden (1973) and Gay (1981) all proposed algorithms of this form. The most sophisticated algorithm to date, by Moré and Sorensen (1983), is available as subroutine **GQTPAR** in the **MINPACK-2** package, and guarantees that a nearly optimal solution will be obtained after a finite number of factorizations.

While such algorithms are appropriate for large problems with special Hessian structure — such as for band matrices — the demands of a factorization at each iteration limits their applicability for general large problems. It is for this reason that methods which do not require factorizations are of interest.

Throughout the paper, we shall denote the k by k identity matrix by I_k , and its j -th column by e_j . A set of vectors $\{q_i\}$ are said to be M -orthonormal if $\langle q_i, Mq_j \rangle = \delta_{ij}$, the Kronecker delta,

and the matrix $Q_k = (q_0 \cdots q_k)$ formed from these vectors is an M -orthonormal matrix. The set of vectors $\{p_i\}$ are H -conjugate (or H -orthogonal) if $\langle p_i, Hp_j \rangle = 0$ for $i \neq j$.

3 A new algorithm for large-scale trust-region subproblems

To set the scene for this paper, we recall that the Cauchy point may be defined as the solution to the problem

$$\begin{aligned} & \text{minimize} && q(s) \equiv \langle g, s \rangle + \tfrac{1}{2} \langle s, Hs \rangle && \text{subject to} && \|s\|_M \leq \Delta, \\ & s \in \text{span}\{M^{-1}g\} \end{aligned} \quad (3.1)$$

that is as the minimizer of q within the trust region where s is restricted to the 1-dimensional subspace $\text{span}\{M^{-1}g\}$. The dogleg methods (see, Powell, 1970, Dennis and Mei, 1979) aim to solve the same problem over a particular two-dimensional subspace (a one-dimensional arc), while Byrd, Schnabel and Schultz (1985) do the same over a general two-dimensional subspace. In each of these cases the solution is easy to find as the search space is small. The difficulty with the general problem (2.1) is that the search space \mathbf{R}^n is large. This leads immediately to the possibility of solving a compromise problem

$$\begin{aligned} & \text{minimize} && q(s) && \text{subject to} && \|s\|_M \leq \Delta, \\ & s \in \mathcal{S} \end{aligned} \quad (3.2)$$

where \mathcal{S} is a specially chosen subspace of \mathbf{R}^n .

Now consider the Steihaug-Toint algorithm at an iteration k before the trust-region boundary is encountered. In this case, the point s_{k+1} is the solution to (3.2) with the set

$$\mathcal{S} = \mathcal{K}_k \stackrel{\text{def}}{=} \text{span}\left\{M^{-1}g, (M^{-1}H)M^{-1}g, (M^{-1}H)^2M^{-1}g, \dots, (M^{-1}H)^kM^{-1}g\right\}, \quad (3.3)$$

the Krylov space generated by the starting vector $M^{-1}g$ and matrix $M^{-1}H$. That is, the Steihaug-Toint algorithm gradually widens the search space using the very efficient preconditioned conjugate gradient method. However, as soon as the Steihaug-Toint algorithm moves across the trust-region boundary, the terminating point s_{k+1} no longer necessarily solves the problem (3.2) over the set (3.3), indeed it is very unlikely to do so when $k > 0$. (As the iterates generated by the method increase in M -norm, once an iterate leaves the trust region, the solution to (3.2)–(3.3), and thus (2.1), must lie on the boundary. See, Steihaug, 1983, Theorem 2.1, for details). Can we do better? Yes, by recalling that the preconditioned conjugate gradient and Lanczos methods generate different bases for the same Krylov space.

4 The preconditioned conjugate-gradient and Lanczos methods

The preconditioned conjugate-gradient and Lanczos methods may be viewed as efficient techniques for constructing different bases for the same Krylov space, \mathcal{K}_k . The conjugate gradient method aims for an H -conjugate basis, while the Lanczos method obtains an M -orthonormal basis.

Algorithm 4.1: The preconditioned conjugate gradient method

Set $g_0 = g$, and let $v_0 = M^{-1}g_0$ and $p_0 = -v_0$. For $j = 0, 1, \dots, k-1$, perform the iteration,

$$\alpha_j = \langle g_j, v_j \rangle / \langle p_j, Hp_j \rangle \quad (4.1)$$

$$g_{j+1} = g_j + \alpha_j Hp_j \quad (4.2)$$

$$v_{j+1} = M^{-1}g_{j+1} \quad (4.3)$$

$$\beta_j = \langle g_{j+1}, v_{j+1} \rangle / \langle g_j, v_j \rangle \quad (4.4)$$

$$p_{j+1} = -v_{j+1} + \beta_j p_j \quad (4.5)$$

Algorithm 4.2: Preconditioned Lanczos method

Set $t_0 = g$, $w_{-1} = 0$ and, for $j = 0, 1, \dots, k$, perform the iteration,

$$y_j = M^{-1}t_j \quad (4.6)$$

$$\gamma_j = \sqrt{\langle t_j, y_j \rangle} \quad (4.7)$$

$$w_j = t_j / \gamma_j \quad (4.8)$$

$$q_j = y_j / \gamma_j \quad (4.9)$$

$$\delta_j = \langle q_j, Hq_j \rangle \quad (4.10)$$

$$t_{j+1} = Hq_j - \delta_j w_j - \gamma_j w_{j-1} \quad (4.11)$$

The conjugate gradient method generates the basis

$$\mathcal{K}_k = \text{span} \{p_0, p_1, \dots, p_k\} \quad (4.12)$$

from Algorithm 4.1, while the Lanczos method generates the basis

$$\mathcal{K}_k = \text{span} \{q_0, q_1, \dots, q_k\} \quad (4.13)$$

with Algorithm 4.2. The Lanczos iteration is often written in the more compact form

$$HQ_k - MQ_k T_k = \gamma_{k+1} w_{k+1} e_{k+1}^T \quad \text{and} \quad (4.14)$$

$$Q_k^T M Q_k = I_{k+1} \quad (4.15)$$

where Q_k is the matrix $(q_0 \cdots q_k)$, and the matrix

$$T_k = \begin{pmatrix} \delta_0 & \gamma_1 & & & \\ \gamma_1 & \delta_1 & \cdot & & \\ & \cdot & \cdot & \cdot & \\ & & \cdot & \delta_{k-1} & \gamma_k \\ & & & \gamma_k & \delta_k \end{pmatrix} \quad (4.16)$$

is tridiagonal. It then follows directly that

$$Q_k^T H Q_k = T_k, \quad (4.17)$$

$$Q_k^T g = \gamma_0 e_1 \quad \text{and} \quad (4.18)$$

$$g = M y_0 = \gamma_0 M q_0. \quad (4.19)$$

The two methods are intimately related. In particular, so long as the conjugate-gradient iteration does not break down, the Lanczos vectors may be recovered from the conjugate-gradient iterates as

$$q_k = v_k / \sqrt{\langle g_k, v_k \rangle}.$$

while the Lanczos tridiagonal may be expressed as

$$T_k = \begin{pmatrix} \frac{1}{\alpha_0} & -\frac{\sqrt{\beta_0}}{\alpha_0} & & & \\ -\frac{\sqrt{\beta_0}}{\alpha_0} & \frac{1}{\alpha_1} + \frac{\beta_0}{\alpha_0} & -\frac{\sqrt{\beta_1}}{\alpha_1} & & \\ & -\frac{\sqrt{\beta_1}}{\alpha_1} & \frac{1}{\alpha_2} + \frac{\beta_1}{\alpha_1} & \cdot & \\ & & \cdot & \cdot & \\ & & & \cdot & \frac{1}{\alpha_{k-1}} + \frac{\beta_{k-2}}{\alpha_{k-2}} & -\frac{\sqrt{\beta_{k-1}}}{\alpha_{k-1}} \\ & & & & -\frac{\sqrt{\beta_{k-1}}}{\alpha_{k-1}} & \frac{1}{\alpha_k} + \frac{\beta_{k-1}}{\alpha_{k-1}} \end{pmatrix}. \quad (4.20)$$

The conjugate gradient iteration may breakdown if $\langle p_j, H p_j \rangle = 0$, which can only occur if H is not positive definite, and will stop if $\langle g_j, v_j \rangle = 0$. On the other hand, the Lanczos iteration can only fail if \mathcal{K}_j is an invariant subspace for $M^{-1}H$.

If $q(s)$ is convex in the manifold \mathcal{K}_{j+1} , the minimizer s_{j+1} of q in this manifold satisfies

$$s_{j+1} = s_j + \alpha_j p_j \quad (4.21)$$

so long as the initial value $s_0 = 0$ is chosen. Thus this estimate is easy to recur from the conjugate-gradient iteration. The minimizers in successive manifolds may also be easily obtained using the Lanczos process, although the conjugate-gradient iteration is slightly less expensive, and thus to be preferred.

The vector g_{j+1} in the conjugate gradient method gives the gradient of $q(s)$ at s_{j+1} . It is quite common to stop the method as soon as this gradient is sufficiently small, and the method naturally records the M^{-1} -norm of the gradient, $\|g_{k+1}\|_{M^{-1}} = \langle g_j, v_j \rangle$. This norm is also available in the Lanczos method as

$$g_{k+1} = \gamma_{k+1} \langle e_{k+1}, h_k \rangle w_{k+1} \quad \text{and} \quad \|g_{k+1}\|_{M^{-1}} = \gamma_{k+1} |\langle e_{k+1}, h_k \rangle|, \quad (4.22)$$

where h_k solves the tridiagonal linear system $T_k h_k + \gamma_0 e_1 = 0$. The last component, $\langle e_{k+1}, h_k \rangle$, of h_k is available as a further by-product.

5 The truncated Lanczos approach

Rather than use the preconditioned conjugate gradient basis $\{p_0, p_1, \dots, p_k\}$ for \mathcal{S} , we shall use the equivalent Lanczos M -orthonormal basis $\{q_0, q_1, \dots, q_k\}$. The Lanczos basis has previously been used by Nash (1984) — to convexify the quadratic model — and Lucidi and Roma (1997) — to compute good directions of negative curvature — within linesearch based methods for unconstrained minimization. We shall consider vectors of the form

$$s \in \mathcal{S} = \{s \in \mathbf{R}^n \mid s = Q_k h\},$$

and seek

$$s_k = Q_k h_k, \quad (5.1)$$

where s_k solves the problem

$$\underset{s \in \mathcal{S}}{\text{minimize}} \quad q(s) \equiv \langle g, s \rangle + \frac{1}{2} \langle s, Hs \rangle \quad \text{subject to} \quad \|s\|_M \leq \Delta. \quad (5.2)$$

It then follows directly from (4.15), (4.17) and (4.18) that h_k solves the problem

$$\underset{h \in \mathbf{R}^{k+1}}{\text{minimize}} \quad \langle h, \gamma_0 e_1 \rangle + \frac{1}{2} \langle h, T_k h \rangle \quad \text{subject to} \quad \|h\|_2 \leq \Delta. \quad (5.3)$$

There are a number of crucial observations to be made here. Firstly, it is important to note that the resulting trust-region problem involves the two-norm rather than the M -norm. Secondly, as T_k is tridiagonal, it is feasible to use the Moré-Sorensen algorithm to compute the model minimizer *even* when n is large. Thirdly, having found h_k , the matrix Q_k is needed to recover s_k , and thus the Lanczos vectors will either need to be saved on backing store or regenerated. As we shall see, we only need Q_k once we are satisfied that continuing the Lanczos process will give little extra benefit. Fourthly, one would hope that as a sequence of such problems may be solved, and as T_k only changes by the addition of an extra diagonal and superdiagonal entry, solution data from one subproblem may be useful for starting the next. We consider this issue in Section 5.2.

The basic trust-region solution classification theorem, Theorem 2.1, shows that

$$(T_k + \lambda_k I_{k+1}) h_k = -\gamma_0 e_1, \quad (5.4)$$

where $T_k + \lambda_k I_{k+1}$ is positive semi-definite, $\lambda_k \geq 0$ and $\lambda_k(\|h_k\|_2 - \Delta) = 0$. What does this tell us about s_k ? Firstly, using (4.17), (4.18) and (5.4) we have

$$Q_k^T(H + \lambda_k M)s_k = Q_k^T(H + \lambda_k M)Q_k h_k = (T_k + \lambda_k I_{k+1})h_k = -\gamma_0 e_1 = -Q_k^T g,$$

and additionally that

$$\lambda_k(\|s_k\|_M - \Delta) = 0 \quad \text{and} \quad \lambda_k \geq 0. \quad (5.5)$$

Comparing these with the trust-region classification theorem, we see that s_k is the Galerkin approximation to s^M from the space spanned by Q_k .

We may then ask how good the approximation is. In particular, what is the error $(H + \lambda_k M)s_k + g$? The simplest way of measuring this error would be to calculate h_k and λ_k by solving (5.3), then to recover s_k as $Q_k h_k$ and finally to substitute s_k and λ_k into $(H + \lambda M)s + g$. However this is inconvenient as it requires that we have easy access to Q_k . Fortunately there is a far better way.

Theorem 5.1

$$(H + \lambda_k M)s_k + g = \gamma_{k+1} \langle e_{k+1}, h_k \rangle w_{k+1} \quad (5.6)$$

and

$$\|(H + \lambda_k M)s_k + g\|_{M^{-1}} = \gamma_{k+1} |\langle e_{k+1}, h_k \rangle|. \quad (5.7)$$

Proof. We have that

$$\begin{aligned} Hs_k &= HQ_k h_k \\ &= MQ_k T_k h_k + \gamma_{k+1} \langle e_{k+1}, h_k \rangle w_{k+1} \quad \text{from (4.14)} \\ &= -MQ_k(\lambda_k h_k + \gamma_0 e_1) + \gamma_{k+1} \langle e_{k+1}, h_k \rangle w_{k+1} \quad \text{from (5.4)} \\ &= -\lambda_k MQ_k h_k - \gamma_0 MQ_k e_1 + \gamma_{k+1} \langle e_{k+1}, h_k \rangle w_{k+1} \\ &= -\lambda_k Ms_k - \gamma_0 Mq_0 + \gamma_{k+1} \langle e_{k+1}, h_k \rangle w_{k+1} \\ &= -\lambda_k Ms_k - g + \gamma_{k+1} \langle e_{k+1}, h_k \rangle w_{k+1} \quad \text{from (4.19)} \end{aligned}$$

This then directly gives (5.6), and (5.7) follows from the M^{-1} -orthonormality of w_{k+1} . \square

Therefore we can indirectly measure the error (in the M^{-1} -norm) knowing simply γ_{k+1} and the last component of h_k , and we do not need s_k or Q_k at all. Observant readers will notice the strong similarity between this error estimate and the estimate (4.22) for the gradient of the model in the Lanczos method, but this is not at all surprising as the two methods are aiming for the same point if the trust-region radius is large enough. An interpretation of (5.7) is also identical to that of (4.22). The error will be small when either of γ_{k+1} or the last component of h_k is small.

We now consider the problem (5.3) in more detail. We say that a symmetric tridiagonal matrix is *reducible* if one or more of its off-diagonal entries is zero; otherwise it is *irreducible*. We then have the following preliminary result.

Lemma 5.2 (See also, Parlett, 1980, Theorem 7.9.5) Suppose that the tridiagonal matrix T is irreducible, and that v is an eigenvector of T . Then the first component of v is nonzero.

Proof. By definition

$$Tv = \theta v, \tag{5.8}$$

for some eigenvalue θ . Suppose that the first component of v is zero. Considering the first component of (5.8), we have that the second component of v is zero as T is tridiagonal and irreducible. Repeating this argument for the i -th component of (5.8), we deduce that the $i + 1$ -st component of v is zero for all i , and hence that $v = 0$. But this contradicts the assumption that v is an eigenvector, and so the first component of v cannot be zero. \square

This immediately yields the following useful result.

Theorem 5.3 Suppose that T_k is irreducible. Then the hard case cannot occur for the subproblem (5.3).

Proof. Suppose the hard case occurs. Then, by definition, $\gamma_0 e_1$ is orthogonal to v_k , the eigenvector corresponding to the leftmost eigenvalue, $-\theta_k$, of T_k . Thus, the first component of v_k is zero, which, following Lemma 5.2, contradicts the assumption that v_k is an eigenvector. Thus the hard case cannot occur. \square

This result is important as it suggests that the full power of the Moré and Sorensen (1983) algorithm is not needed to solve (5.3). We shall return to this in Section 5.2. We also have an immediate corollary.

Corollary 5.4 Suppose that T_{n-1} is irreducible. Then the hard case cannot occur for the original problem (2.1).

Proof. When $k = n - 1$, the columns of Q_{n-1} form a basis for \mathbf{R}^n . Thus the problems (2.1) and (5.2) are identical, and (5.2) and (5.3) are related through a nonsingular transformation. The result then follows directly from Theorem 5.3 in the case $k = n - 1$. \square

Thus, if the hard case occurs for (2.1), the Lanczos tridiagonal must become reducible at some stage.

Theorem 5.5 Suppose that T_k is irreducible, that h_k and λ_k satisfy (5.4) and that $T_k + \lambda_k I_{k+1}$ is positive semi-definite. Then $T_k + \lambda_k I_{k+1}$ is positive definite.

Proof. Suppose that $T_k + \lambda_k I_{k+1}$ is singular. Then there is a nonzero eigenvector v_k for which $(T_k + \lambda_k I_{k+1})v_k = 0$. Hence, combining this with (5.4) reveals that

$$0 = \langle h_k, (T_k + \lambda_k I_{k+1})v_k \rangle = \langle v_k, (T_k + \lambda_k I_{k+1})h_k \rangle = -\gamma_0 \langle v_k, e_1 \rangle,$$

and hence that the first component of v_k is zero. But this contradicts Lemma 5.2. Hence $T_k + \lambda_k I_{k+1}$ is both positive semi-definite and nonsingular, and thus positive definite. \square

This result implies that (5.4) has a unique solution. We now consider this solution.

Theorem 5.6 Suppose that $\langle e_{k+1}, h_k \rangle = 0$. Then T_k is reducible.

Proof. Suppose that T_k is irreducible. As the $k+1$ -st component of h_k is zero, then from the irreducibility of T_k and the $k+1$ -st equation of (5.4), we deduce that the k -th component of h_k is zero. Repeating this argument for the $i+1$ -st equation of (5.4), we deduce that the i -th component of h_k is zero for $1 \leq i \leq k$, and hence that $h_k = 0$. But this contradicts the first equation of (5.4), and thus T_k must be reducible. \square

Thus we see that of the two possibilities suggested by Theorem 5.1 for obtaining an s_k for which $(H + \lambda_k M)s_k + g = 0$, it will be the possibility $\gamma_{k+1} = 0$ that occurs before $\langle e_{k+1}, h_k \rangle = 0$.

Theorem 5.7 Suppose that the hard case does not occur for (2.1), and that $\gamma_{k+1} = 0$. Then s_k solves (2.1).

Proof. If $\gamma_{k+1} = 0$, the Krylov space \mathcal{K}_k is an invariant subspace of $M^{-1}H$, and by construction the first basis element of this space is $M^{-1}g$. As the hard case does not occur for (2.1), this space must also contain at least one eigenvector corresponding to the leftmost eigenvalue, $-\theta$, of $M^{-1}H$. Thus one of the eigenvalues of T_k must be $-\theta$, and $\lambda_k \geq \theta$ as $T_k + \lambda_k I_{k+1}$ is positive semi-definite. But this implies that $H + \lambda_k M$ is positive semi-definite, which combines with (5.1), (5.5) and Theorem 5.1 with $\gamma_{k+1} = 0$ to show that s_k satisfies the optimality conditions shown in Theorem 2.1. \square

Thus we see that in the easy case, the required solution will be obtained from the first irreducible block of the Lanczos tridiagonal. It remains for us to consider the hard case. In view of Corol-

lary 5.4, this case can only occur when T_k is reducible. Suppose therefore that T_k reducibles into ℓ blocks of the form

$$T_k = \begin{pmatrix} T_{k_1} & & \\ & T_{k_2} & \\ & & \ddots \\ & & & T_{k_\ell} \end{pmatrix}, \quad (5.9)$$

where each of the T_{k_i} defines an invariant subspace for $M^{-1}H$ and where the last block T_{k_ℓ} is the first to yield the leftmost eigenvalue, $-\theta$, of $M^{-1}H$. Then there are two cases to consider.

Theorem 5.8 Suppose that the hard case occurs for (2.1), that T_k is as described by (5.9), and the last block T_{k_ℓ} is the first to yield the leftmost eigenvalue, $-\theta$, of $M^{-1}H$. Then,

1. if $\theta \leq \lambda_{k_1}$, a solution to (2.1) is given by $s_k = Q_{k_1} h_{k_1}$, where h_{k_1} solves the positive-definite system

$$(T_{k_1} + \lambda_{k_1} I_{k_1+1}) h_{k_1} = -\gamma_0 e_1.$$

2. if $\theta > \lambda_{k_1}$, a solution to (2.1) is given by $s_k = Q_k h_k$, where

$$h_k = \begin{pmatrix} h \\ 0 \\ \cdot \\ 0 \\ \alpha u \end{pmatrix}, \quad (5.10)$$

h is the solution of the nonsingular tridiagonal system

$$(T_{k_1} + \theta I_{k_1+1}) h = -\gamma_0 e_1,$$

u is an eigenvector of T_{k_ℓ} corresponding to $-\theta$, and α is chosen so that

$$\|h_{k_1}\|_2^2 + \alpha^2 \|u\|_2^2 = \Delta^2.$$

Proof. In case 1, $H + \lambda_{k_1} M$ is positive semi-definite as $\lambda_{k_1} \geq \theta$, and the remaining optimality conditions are satisfied as $\gamma_{k_1+1} = 0$ and h_{k_1} solves (5.2). That $T_{k_1} + \lambda_{k_1} I_{k_1+1}$ is positive definite follows from Theorem 5.5. In case 2, $H + \theta M$ is positive semi-definite. Furthermore, as $\theta > \lambda_{k_1}$, it is easy to show that $\|h\|_2 < \|h_{k_1}\|_2 \leq \Delta$, and hence that there is a root α for which $\|s_k\|_M = \|h_k\|_2 = \Delta$. Finally, as each Q_{k_i} defines an invariant subspace, $HQ_{k_i} = MQ_{k_i}T_{k_i}$. Writing $s = Q_{k_1} h$ and $v = Q_{k_\ell} u$, we therefore have

$$Hs = HQ_{k_1} h = MQ_{k_1} T_{k_1} h = MQ_{k_1} (-\theta h - \gamma_0 e_1) = -\theta Ms - g$$

and

$$Hv = HQ_{k_\ell} u = MQ_{k_\ell} T_{k_\ell} u = -\theta MQ_{k_\ell} u = -\theta Mv.$$

Thus $(H + \theta M)s_k = -g$, and s_k satisfies all of the optimality conditions for (5.2). \square

Notice that to obtain s_k as described in this theorem, we only require the Lanczos vectors corresponding to blocks one and, perhaps, ℓ of T_k .

We do not claim that to solve the problem as outlined in Theorem 5.8 is realistic, as it relies on our being sure that we have located the left-most eigenvalue of $M^{-1}H$. With Lanczos-type methods, one cannot normally guarantee that all eigenvalues, including the leftmost, will be found unless one ensures that all invariant subspaces have been investigated, and this may prove to be very expensive for large problems. In particular, the Lanczos algorithm, Algorithm 4.2, terminates each time an invariant subspace has been determined, and must be restarted using a vector q which is M -orthonormal to the previous Lanczos directions. Such a vector may be obtained from the Gram-Schmidt process by re-orthonormalizing a suitable vector — a vector with some component M -orthogonal to the existing invariant subspaces, perhaps a random vector — with respect to the previous Lanczos directions, which means that these directions will have to be regenerated or reread from backing store. Thus, while this form of the solution is of theoretical interest, it is unlikely to be of practical interest if a cheap approximation to the solution is all that is required.

5.1 The algorithm

We may now outline our algorithm, Algorithm 5.1, the generalized Lanczos trust-region (GLTR) method. We stress that, as our goal is merely to improve upon the value delivered by the Steihaug-Toint method, we do not use the full power of Theorem 5.8, and are content just to investigate the first invariant subspace produced by the Lanczos algorithm. In almost all cases, this subspace contains the global solution to the problem, and the complications and costs required to implement a method based on Theorem 5.8 are, we believe, prohibitive in our context.

Algorithm 5.1: The generalized Lanczos trust-region method

Let $s_0 = 0$, $g_0 = g$, $v_0 = M^{-1}g_0$, $\gamma_0 = \sqrt{\langle v_0, g_0 \rangle}$ and $p_0 = -v_0$. Set the flag **INTERIOR** as true. For $k = 0, 1, \dots$ until convergence, perform the iteration,

$$\alpha_k = \langle g_k, v_k \rangle / \langle p_k, Hp_k \rangle$$

Obtain T_k from T_{k-1} using (4.20)

If **INTERIOR** is true, but $\alpha_k \leq 0$ or $\|s_k + \alpha_k p_k\|_M \geq \Delta$, reset **INTERIOR** to false.

If **INTERIOR** is true

$$s_{k+1} = s_k + \alpha_k p_k$$

else

solve the tridiagonal trust-region subproblem (5.3) to obtain h_k

end if

$$g_{k+1} = g_k + \alpha_k Hp_k$$

$$v_{k+1} = M^{-1}g_{k+1}$$

If **INTERIOR** is true

test for convergence using the residual $\|g_{k+1}\|_{M^{-1}}$

else

test for convergence using the value $\gamma_{k+1}|\langle e_{k+1}, h_k \rangle|$

end if

$$\beta_k = \langle g_{k+1}, v_{k+1} \rangle / \langle g_k, v_k \rangle$$

$$p_{k+1} = -v_{k+1} + \beta_k p_k$$

If **INTERIOR** is false, recover $s_k = Q_k h_k$ by rerunning the recurrences or obtaining Q_k from backing store.

When recovering $s_k = Q_k h_k$ by rerunning the recurrences, economies can be made by saving the α_i and β_i during the first pass, and reusing them during the second. A potentially bigger saving may be made if one is prepared to accept a slightly inferior value of the objective function. The idea is simply to save the value of q at each iteration. On convergence, one looks back through this list to find an iteration, ℓ say, for which a required percentage of the best value was obtained, recompute h_ℓ and then accept $s_\ell = Q_\ell h_\ell$ as the required estimate of the solution. If the required percentage occurs at an iteration before the boundary is encountered, both the final point before the boundary and the Steihaug-Toint point are suitable and available without the need for the second pass.

We note that we have used the conjugate-gradient method (Algorithm 4.1) to generate the Lanczos vectors. If the inner-product $\langle p_k, Hp_k \rangle$ proves to be tiny, it is easy to continue using the Lanczos method (Algorithm 4.2) itself; the vectors

$$q_j = v_j / \sqrt{\langle g_j, v_j \rangle} \quad \text{and} \quad w_j = g_j / \sqrt{\langle g_j, v_j \rangle}$$

required to continue the Lanczos recurrence (4.11) are directly calculable from conjugate-gradient method.

At each stage of both the Steihaug-Toint algorithm and our GLTR method (Algorithm 5.1), we need to calculate $\|s_k + \alpha p_k\|_M$. This issue is not discussed by Steihaug as it is implicitly assumed that M is available. However, it may be the case that all that is actually available is a procedure which returns $M^{-1}v$ for a given input v , and thus M is unavailable. Fortunately this is not a significant drawback as it is possible to calculate $\|s_k + \alpha p_k\|_M$ from available information.

To see this, observe that

$$\|s_k + \alpha p_k\|_M^2 = \|s_k\|_M^2 + 2\alpha \langle s_k, Mp_k \rangle + \alpha^2 \|p_k\|_M^2, \quad (5.11)$$

and thus that we can find $\|s_{k+1}\|_M^2$ from $\|s_k\|_M^2$ so long as we already know $\langle s_k, Mp_k \rangle$ and $\|p_k\|_M^2$. But it is straightforward to show that these quantities may be calculated from the pair of recurrences

$$\langle s_k, Mp_k \rangle = \beta_{k-1} \left(\langle s_{k-1}, Mp_{k-1} \rangle + \alpha_{k-1} \|p_{k-1}\|_M^2 \right) \quad \text{and} \quad (5.12)$$

$$\|p_k\|_M^2 = \langle g_k, v_k \rangle + \beta_{k-1}^2 \|p_{k-1}\|_M^2 \quad (5.13)$$

where, of course, $\langle g_k, v_k \rangle$ has already been calculated as part of the preconditioned conjugate-gradient method.

5.2 Solving the irreducible tridiagonal trust-region subproblem

In view of Theorem 5.3, the irreducible tridiagonal trust-region subproblem (5.3) is, in theory, easier to solve than the general problem. This is so both because the Hessian is tridiagonal (and thus very inexpensive to factorize), and because the hard case cannot occur. We should be cautious here, because the so-called “almost” hard case — which occurs when g only has a tiny component in the range-space of $H(\lambda^M)$ — may still happen, and the trust-region problem in this case is naturally ill conditioned and thus likely to be difficult to solve.

The Moré and Sorensen (1983) algorithm is based on being able to form factorizations of the model Hessian (which is certainly the case here as $T_k + \lambda I_{k+1}$ is tridiagonal), but does not try to calculate the leftmost eigenvalue of the pencil $H + \lambda M$. In the tridiagonal case, computing the extreme eigenvalues is straightforward, particularly if a sequence of related problems are to be solved. Thus, rather than using the Moré and Sorensen algorithm, we prefer the following method.

We restrict ourselves to the case where the solution lies on the trust-region boundary — we will only switch to this approach when the conjugate gradient iteration leaves the trust region. The basic iteration is identical to that proposed by Moré and Sorensen (1983), namely to apply Newton’s method to

$$\phi(\lambda) \stackrel{\text{def}}{=} \frac{1}{\|h_k(\lambda)\|_2} - \frac{1}{\Delta} = 0, \quad (5.14)$$

where

$$(T_k + \lambda I_{k+1})h_k(\lambda) = -\gamma_0 e_1, \quad (5.15)$$

to find the required root λ_k . Recalling that we denote the leftmost eigenvalue of T_k by $-\theta_k$, the main difference between our approach and Moré and Sorensen's is that we always start from some point in the interval $[\max(0, \theta_k), \lambda_k]$ — this interval is characterized by both $T_k + \lambda I_{k+1}$ being positive definite and $\|h_k(\lambda)\|_2 \geq \Delta$ — as then the resulting Newton iteration is globally linearly, and asymptotically quadratically, convergent without any further safeguards. The Newton iteration is performed using Algorithm 5.2.

Algorithm 5.2: Newton's method to solve $\phi(\lambda) = 0$

Let $\lambda > \theta_k$ and $\Delta > 0$ be given.

1. Factorize $T_k + \lambda I_{k+1} = BDB^T$, where B and D are unit bidiagonal and diagonal matrices, respectively.
2. Solve $BDB^T h = -\gamma_0 e_1$.
3. Solve $Bw = h$.
4. Replace λ by $\lambda + \left(\frac{\|h\|_2 - \Delta}{\Delta} \right) \left(\frac{\|h\|_2^2}{\|w\|_{D^{-1}}^2} \right)$.

The Newton correction in Step 4 of this algorithm is given by

$$\lambda - \frac{\phi(\lambda)}{\phi'(\lambda)} = \lambda + \left(\frac{\|h\|_2 - \Delta}{\Delta} \right) \left(\frac{\|h\|_2^2}{\langle h, (T_k + \lambda I_{k+1})^{-1} h \rangle} \right),$$

while the exact form given is obtained by using the identity

$$\langle h, (T_k + \lambda I_{k+1})^{-1} h \rangle = \langle h, B^{-T} D^{-1} B^{-1} h \rangle = \langle B^{-1} h, D^{-1} B^{-1} h \rangle = \|w\|_{D^{-1}}^2$$

where w is as computed in Step 3. It is slightly more efficient to pick B to be unit upper-bidiagonal rather than unit lower-bidiagonal, as then the Step 2 simplifies to $B^T h = -\gamma_0 D^{-1} e_1$ because of the structure of the right-hand side.

To obtain a suitable starting value, two possibilities are considered. Firstly, we attempt to use the solution value λ_{k-1} from the previous subproblem. Recall that T_k is merely T_{k-1} with an appended row and column. As we already have a factorization of $T_{k-1} + \lambda_{k-1} I_k$, it is trivial to obtain that of $T_k + \lambda_{k-1} I_{k+1}$, and thus to determine if the latter is positive definite. If $T_k + \lambda_{k-1} I_{k+1}$ turns out to be positive definite, $h_k(\lambda_{k-1})$ is computed from (5.15) and if $\|h_k(\lambda_{k-1})\|_2 \geq \Delta$, λ_{k-1} is used to start the Newton iteration.

Secondly, if λ_{k-1} is unsuitable, we monitor T_k to see if it is indefinite. This is trivial, as for instance, the matrix is positive definite so long as all of the α_i , $0 \leq i \leq k$, generated by the conjugate-gradient method are positive. If T_k is positive definite, we start the Newton iteration with the value $\lambda = 0$, which by assumption gives $\|h_k(0)\|_2 \geq \Delta$ as the unconstrained solution lies

outside the trust region. Otherwise, we determine the leftmost eigenvalue, $-\theta_k$, of T_k , and start with $\lambda = \theta + \epsilon$, where ϵ is a small positive number chosen to make $T_k + \lambda_{k-1}I_{k+1}$ numerically “just” positive definite. By this we mean, that its BDB^T factorization should exist, but that ϵ should be as small as possible. We have found that a value $(1 + \theta_k)\epsilon_m^{0.5}$, where ϵ_m is the unit roundoff, is almost always suitable, but have added the precaution of multiplying this value by increasing powers of 2 so long as the factorization fails.

If we need to compute the leftmost eigenvalue of T_k , we use an iteration based upon the last-pivot function proposed by Parlett and Reid (1981). The *last-pivot* function, $\delta_k(\theta)$, is simply the value of the last diagonal entry of the BDB^T factor $D_k(\lambda)$ of $T_k - \theta I_{k+1}$. This value will be zero, and the other diagonal entries positive, when $\theta = \theta_k$, and $\delta_k(\theta) > 0$ for $\theta > \theta_k$. An interval of uncertainty $[\theta_l, \theta_u]$ is placed around the required root. The initial interval is given by the Gersgorin bounds on the leftmost eigenvalue. When it is known, the leftmost eigenvalue, $-\theta_{k-1}$, of T_{k-1} may be used to improve the lower bound, because of the Cauchy interlacing property of the eigenvalues of T_{k-1} and T_k (see, for instance, Parlett, 1980, Theorem 10.1.2). Given an initial estimate of θ_k , an improvement may be sought by applying Newton’s method to $\delta_k(\theta)$; the derivative of δ_k is easy to obtain by recurrence. However, as Parlett and Reid point out,

$$\delta_k(\theta) = \frac{\det(T_k - \theta I_{k+1})}{\det(T_{k-1} - \theta I_k)}$$

and thus has a pole at $\theta = \theta_{k-1}$. Hence it is better to choose the new point by fitting the model

$$\delta_k^M(\theta) = \frac{(\theta - a)(\theta - b)}{\theta - \theta_{k-1}} \quad (5.16)$$

to the function and derivative value at the current θ , and then to pick the new iterate as the larger root of $\delta_k^M(\theta)$. If the new iterate lies outside the interval of uncertainty, it is replaced by the midpoint of the interval. The interval is then contracted by computing δ_k at the new iterate, and replacing the appropriate endpoint by the iterate. The iteration is stopped if the length of the interval or the value of $\delta_k(\theta_k)$ is small.

If θ_{k-1} is known, the initial iterate chosen as $\theta_{k-1} + \epsilon$ for some small positive $\epsilon \leq \theta_k - \theta_{k-1}$, and successive iterates generated from (5.16), the iterates convergence globally, and asymptotically superlinearly, from the left. If the Newton iteration is used, the required root is frequently obscured, and the scheme resorts to interval bisection. Thus the Parlett and Reid scheme is to be preferred.

Other means of locating the required eigenvalue, based on using the determinant $\det(T_k - \theta I_{k+1})$ instead of $\delta_k(\theta)$ were tried, but proved to be less reliable because of the huge numerical range (and thus potential overflow) of the determinant.

6 Numerical experiments

The algorithm sketched in Sections 5.1 and 5.2 has been implemented as a Fortran 90 module, HSL_VF05, within the Harwell Subroutine Library (1998).

As our main interest is in using the methods described in this paper within a trust-region algorithm, we are particularly concerned with two issues. Firstly, can we obtain significantly better values of the model by finding better approximations to its solution than the Steihaug-Toint method? And secondly, do better approximations to the minimizer of the model necessarily translate into fewer iterations of the trust-region method? In this section, we address these outstanding questions.

Throughout, we will consider the basic problem of minimizing an objective $f(x)$ of n real variables x . We shall use the following standard trust-region method.

Algorithm 6.1: Standard Trust-Region Algorithm

0. An initial point x_0 and an initial trust-region radius Δ_0 are given, as are constants ϵ_g , η_1 , η_2 , γ_1 , and γ_2 , which are required to satisfy the conditions

$$0 < \eta_1 \leq \eta_2 < 1 \text{ and } 0 < \gamma_1 < 1 \leq \gamma_2. \quad (6.1)$$

Set $k = 0$.

1. Stop if $\|\nabla_x f(x_k)\|_2 \leq \epsilon_g$.
2. Define a second-order Taylor series model q_k and a positive-definite preconditioner M_k . Compute a step s_k to “sufficiently reduce the model” q_k within the trust-region $\|s\|_{M_k} \leq \Delta_k$.

3. Compute the ratio

$$\rho_k = \frac{f(x_k) - f(x_k + s_k)}{q_k(x_k) - q_k(x_k + s_k)}. \quad (6.2)$$

If $\rho_k \geq \eta_1$, let $x_{k+1} = x_k + s_k$; otherwise let $x_{k+1} = x_k$.

4. Set

$$\Delta_{k+1} = \begin{cases} \gamma_2 \Delta_k & \text{if } \rho_k \geq \eta_2, \\ \Delta_k & \text{if } \rho_k \in [\eta_1, \eta_2), \\ \gamma_1 \Delta_k & \text{if } \rho_k < \eta_1. \end{cases} \quad (6.3)$$

Increment k by one and go to Step 1.

We choose the specific values $\epsilon_g = 0.00001$, $\eta_1 = 0.01$, $\eta_2 = 0.95$, $\gamma_1 = 0.5$, and $\gamma_2 = 2$, and set an upper limit of n iterations. The step s_k in step 2 is computed using either Algorithm 5.1 or the Steihaug-Toint algorithm. Convergence in both algorithms for the subproblem occurs as soon as

$$\|g_{k+1}\|_{M^{-1}} \leq \min(0.1, \|g_0\|_{M^{-1}}^{0.1}) \|g_0\|_{M^{-1}}, \quad (6.4)$$

or if more than n iterations have been performed. In addition, of course, the Steihaug-Toint algorithm terminates as soon as the boundary is crossed.

All our tests were performed on an IBM RISC System/6000 3BT workstation with 64 Megabytes of RAM; the codes are all double precision Fortran 90, compiled under xlf90 with -O optimization, and IBM library BLAS are used. The test examples we consider are the larger examples from the CUTE test set (see Bongartz, Conn, Gould and Toint, 1995) for which negative curvature is frequently encountered. Tests were terminated if more than thirty CPU minutes elapsed.

6.1 Can we get much better model values than Steihaug-Toint?

We first consider problems of the form (2.1). Our test examples are generated by running Algorithm 6.1 on the CUTE set for 10 iterations, and taking the trust-region subproblem at iteration 10 as our example. The idea here is to simulate the kind of subproblems which occur in practice, not those which result at the starting point for the algorithm as such points frequently have special (favourable) properties.

Our aim is to see whether there is any significant advantage in continuing the minimization of the trust-region subproblem once the boundary of the trust region has been encountered. We ran HSL_VF05 to convergence, stopping when $\|g_{k+1}\|_{M^{-1}} \leq \max(10^{-15}, 10^{-5}\|g_0\|_{M^{-1}})$ or more than n iterations had been performed.

In all of the experiments reported here, the best value found was in fact the optimum value — a factorization of $H + \lambda M$ was used to confirm that the matrix was positive semi-definite, while the algorithm ensured that the remaining optimality conditions hold — although, of course, there is no guarantee that this will always be the case. We measured the iteration (ST) and the percentage (ratio) of the optimal value obtained at the point at which the Steihaug-Toint method left the trust region, as well as the number of iterations taken to achieve 10%, 90% and 99% of the optimal reduction (10%, 90%, 99% respectively).

The results of these experiments are summarized in Table 6.1. In this table we give the name of each example used, along with its dimension n , and the statistics “ratio” (expressed in the form $x(y)$ as a shorthand for $x \times 10^y$), “ST”, “10%”, “90%” and “99%” as just described. Some of the problems had interior solutions, in which case the “ratio” and “ST” statistics are absent (as indicated by a dash). We considered both the unpreconditioned method ($M = I_n$), and a variety of standard preconditioners — a band preconditioner with semi-bandwidth of 5, and modified incomplete and sparse Cholesky factorizations, with the modifications as proposed by Schnabel and Eskow (1991) — used by the LANCELOT package (see, Conn, Gould and Toint, 1992, Chapter 3). The Cholesky factorization methods both failed for the problem MSQRTALS for which the Hessian matrix required too much storage.

We make a number of observations.

1. On some problems, the Steihaug-Toint point gives a model value which is a good approximation to the optimal value.

example	n	no preconditioner					5-band				
		ratio	ST	10%	90%	99%	ratio	ST	10%	90%	99%
BROYDN7D	1000	9(-1)	1	1	2	2	8(-3)	3	4	8	19
BRYBND	1000	3(-5)	23	24	28	39	5(-5)	1	2	6	17
CHAINWOO	1000	4(-5)	15	16	20	31	8(-1)	1	1	2	2
COSINE	1000	8(-1)	1	1	2	2	2(-13)	1	2	6	17
CRAGGLVY	1000	-	-	1	2	3	-	-	1	1	1
DIXMAANA	1500	-	-	1	1	1	-	-	1	1	1
DQRTIC	1000	8(-1)	1	1	2	2	8(-1)	1	1	2	2
EIGENALS	930	8(-1)	1	1	2	2	8(-1)	1	1	2	2
FREUROTH	1000	-	-	1	4	5	8(-1)	1	1	2	2
GENROSE	1000	8(-3)	8	9	9	10	8(-1)	1	1	2	2
HYDC2OLS	99	5(-6)	23	25	29	40	8(-1)	1	1	3	3
MANCINO	100	8(-1)	1	1	2	5	8(-1)	1	1	2	2
MSQRTALS	1024	1(-1)	12	11	23	49	1(-5)	1	2	6	17
NCB2OB	1000	3(-5)	65	66	70	81	2(-4)	96	97	101	112
NONCVXUN	1000	8(-1)	1	1	2	2	8(-1)	1	1	2	2
NONCVXU2	1000	8(-1)	1	1	2	2	8(-1)	1	1	2	2
SENSORS	100	7(-1)	1	1	2	7	7(-6)	1	2	6	16
SINQUAD	5000	1	3	2	2	2	6(-3)	11	11	12	13
SPARSINE	1000	4(-1)	44	1	50	54	8(-1)	1	1	2	2
SPMSRTLS	1000	4(-2)	5	5	6	7	2(-7)	1	2	6	17
example	n	Incomplete Cholesky					Modified Cholesky				
		ratio	ST	10%	90%	99%	ratio	ST	10%	90%	99%
BROYDN7D	1000	6(-6)	1	2	6	17	6(-3)	2	3	7	18
BRYBND	1000	8(-1)	1	1	2	2	-	-	1	1	1
CHAINWOO	1000	8(-1)	1	1	2	2	8(-1)	1	1	2	2
COSINE	1000	8(-1)	1	1	2	2	7(-20)	1	2	6	17
CRAGGLVY	1000	-	-	1	1	1	-	-	1	1	1
DIXMAANA	1500	5(-1)	1	1	4	11	3(-11)	1	2	6	17
DQRTIC	1000	8(-1)	1	1	2	2	8(-1)	1	1	2	2
EIGENALS	930	1(-4)	1	2	6	17	2(-10)	1	2	6	17
FREUROTH	1000	8(-1)	1	1	2	2	8(-1)	1	1	2	2
GENROSE	1000	8(-1)	1	1	2	2	2(-7)	1	2	6	17
HYDC2OLS	99	8(-1)	1	1	2	2	4(-1)	1	1	5	14
MANCINO	100	8(-1)	1	1	2	2	8(-1)	1	1	2	2
MSQRTALS	1024	factorization failure					factorization failure				
NCB2OB	1000	1(-6)	2	3	7	18	2(-4)	3	4	8	19
NONCVXUN	1000	8(-1)	1	1	2	2	3(-5)	1	2	6	17
NONCVXU2	1000	7(-2)	1	2	6	17	3(-6)	1	2	6	17
SENSORS	100	8(-1)	1	1	2	2	7(-14)	1	2	6	16
SINQUAD	5000	-	-	2	2	2	-	-	1	1	1
SPARSINE	1000	5(-4)	1	2	6	17	1E(-10)	1	2	6	17
SPMSRTLS	1000	3(-7)	1	2	6	17	8E(-14)	1	2	6	17

Table 6.1: A comparison of the number of iterations required to achieve a given percentage of the optimal model value for a variety of preconditioners. See the text for a key to the data.

2. On other problems, a few extra iterations beyond the Steihaug-Toint point pay handsome dividends.
3. Getting to within 90% or even 99% of the best value very rarely requires many more iterations than to find the Steihaug-Toint point.

In conclusion, based on these numbers, we suggest that a good strategy would be to perform a few (say 5) iterations beyond the Steihaug-Toint point, and only accept the improved point if its model value is significantly better (as this will cost a second pass to compute the Lanczos vectors). We shall consider this further in the next section.

6.2 Do better values than Steihaug-Toint imply a better trust-region method?

We now consider how the methods we have described for approximately solving the trust-region subproblem perform within a trust-region algorithm. Of particular interest is the question as to whether solving the subproblem more accurately reduces the number of trust-region iterations, or more particularly the cost of solving the problem — the number of iterations is of concern if the evaluation of the objective function and its derivatives is the dominant cost as then there is a direct correlation between the number of iterations and the overall cost of solving the problem.

In Tables 6.2 and 6.3, we compare the Steihaug-Toint scheme with the GLTR algorithm (Algorithm 5.1) run to high accuracy. We exclude the problem HYDC20LS for our reported results as no method succeeded in solving the problem in fewer than our limit of n iterations, and the problems BROYDN7D and SPMSRTLS as a number of different local minima were found. In these tables, in addition to the name and dimension of each example, we give the number of objective function (“#f”) and derivative (“#g”) values computed, the total number of matrix-vector products (“#prod”) required to solve the subproblems, and the total CPU time required in seconds. We compare the same preconditioners M as we used in the previous section. We indicate those cases where one or other method performs at least 10% better than its competitor by highlighting the relevant figure in bold.

We observe the following.

1. The use of different M leads to radically different behaviour. Different preconditioners appear to be particularly suited to different problems. Surprisingly, perhaps, the unpreconditioned algorithm often performs the best overall.
2. In the unpreconditioned case, the model-optimum variant frequently requires significantly fewer function evaluations than the Steihaug-Toint method. However, the extra algebraic costs per iteration often outweigh the reduction in the numbers of iterations. The advantage in function calls for the other preconditioners is less pronounced.

Ideally, one would like to retain the advantage in numbers of function calls, while reducing the cost per iteration. As we noted in Section 6.1, one normally gets a good approximation to the optimal model value after a modest number of iterations. Moreover, while the Steihaug-Toint point often gives a significantly sub-optimal value, a few extra iterations usually suffices to give

no preconditioner		Steihaug-Toint				model optimum			
example	n	#f	#g	#prods	CPU	#f	#g	#prods	CPU
BRYBND	1000	13	13	80	0.9	13	13	80	1.0
CHAINWOOD	1000	> n iterations				865	577	34419	145.02
COSINE	1000	11	11	14	0.1	11	11	14	0.1
CRAGGLVY	1000	19	19	130	1.0	19	19	130	0.9
DIXMAANA	1500	13	13	12	0.3	13	13	17	0.3
DQRTIC	1000	43	43	83	0.3	43	43	91	0.3
EIGENALS	930	68	56	1303	68.2	52	45	1107	57.3
FREUROTH	1000	17	17	34	0.4	17	17	34	0.4
GENROSE	1000	859	777	6092	28.8	773	642	24466	82.2
MANCINO	100	25	24	29	21.0	26	24	67	21.6
MSQRTALS	1024	44	34	7795	486.0	32	27	6009	373.6
NCB20B	1000	40	25	2057	92.3	27	16	7533	327.8
NONCVXUN	1000	492	466	177942	1017.9	> 1800 seconds			
NONCVXU2	1000	414	381	3582	26.2	335	283	6987	44.0
SENSORS	100	20	19	37	6.4	20	19	140	8.8
SINQUAD	5000	182	114	363	24.3	161	106	382	24.6
SPARSINE	1000	15	15	3790	31.5	15	15	4143	34.4
5-band		Steihaug-Toint				model optimum			
example	n	#f	#g	#prods	CPU	#f	#g	#prods	CPU
BRYBND	1000	29	25	42	2.1	29	25	44	2.1
CHAINWOOD	1000	146	99	145	4.8	191	123	196	6.3
COSINE	1000	21	15	20	0.4	21	15	30	0.5
CRAGGLVY	1000	22	22	21	1.1	22	22	21	1.1
DIXMAANA	1500	13	13	14	0.5	13	13	16	0.6
DQRTIC	1000	54	54	53	0.9	54	54	53	1.0
EIGENALS	930	56	43	171	75.2	53	42	222	75.8
FREUROTH	1000	20	18	19	0.8	20	18	17	0.8
GENROSE	1000	> n iterations				> n iterations			
MANCINO	100	91	72	90	87.2	52	43	90	52.2
MSQRTALS	1024	88	62	9793	700.2	73	52	19416	1292.2
NCB20B	1000	28	18	827	41.2	23	14	4775	214.4
NONCVXUN	1000	> n iterations				> n iterations			
NONCVXU2	1000	> n iterations				> n iterations			
SENSORS	100	33	29	38	12.2	45	38	197	19.3
SINQUAD	5000	239	154	753	67.0	203	133	806	65.4
SPARSINE	1000	46	37	3289	32.4	64	50	3678	36.9

Table 6.2: A comparison of the Steihaug-Toint and exact model minimization techniques within a trust-region method, using a variety of preconditioners, for unconstrained minimization (part 1). See the text for a key to the data.

Incomplete Cholesky		Steihaug-Toint				model optimum			
example	n	#f	#g	#prods	CPU	#f	#g	#prods	CPU
BRYBND	1000	55	18	54	3.9	59	37	61	7.7
CHAINWOO	1000	174	115	173	8.1	183	121	309	10.3
COSINE	1000	22	17	26	0.8	22	19	49	1.2
CRAGGLVY	1000	22	22	21	1.5	22	22	21	1.5
DIXMAANA	1500	16	14	15	0.8	32	23	37	1.8
DQRTIC	1000	54	54	53	0.9	54	54	53	1.1
EIGENALS	930	76	52	76	94.6	89	60	112	111.1
FREUROTH	1000	> n iterations				> n iterations			
GENROSE	1000	948	629	951	35.5	496	322	847	23.5
MANCINO	100	29	27	30	125.0	31	28	32	130.1
MSQRTALS	1024	factorization failure				factorization failure			
NCB2OB	1000	34	18	48	23.2	54	28	150	41.2
NONCVXUN	1000	> n iterations				> n iterations			
NONCVXU2	1000	> n iterations				> n iterations			
SENSORS	100	49	41	48	24.8	44	37	136	24.8
SINQUAD	5000	77	52	89	542.6	78	50	121	526.7
SPARSINE	1000	90	75	3465	89.1	135	109	4974	130.3
Modified Cholesky		Steihaug-Toint				model optimum			
example	n	#f	#g	#prods	CPU	#f	#g	#prods	CPU
BRYBND	1000	15	15	14	2.2	59	37	61	7.7
CHAINWOO	1000	178	119	177	7.6	183	121	309	10.3
COSINE	1000	41	25	40	1.1	22	19	49	1.2
CRAGGLVY	1000	23	23	33	1.4	22	22	21	1.6
DIXMAANA	1500	35	23	34	1.3	32	23	37	1.8
DQRTIC	1000	54	54	53	1.2	54	54	53	1.1
EIGENALS	930	133	92	132	167.8	89	60	112	111.0
FREUROTH	1000	> n iterations				> n iterations			
GENROSE	1000	462	332	463	16.5	496	322	847	23.4
MANCINO	100	31	28	30	129.3	31	28	32	130.1
MSQRTALS	1024	factorization failure				factorization failure			
NCB2OB	1000	38	23	81	26.1	54	28	150	41.2
NONCVXUN	1000	> n iterations				> n iterations			
NONCVXU2	1000	> n iterations				> n iterations			
SENSORS	100	97	67	97	40.6	44	37	136	24.8
SINQUAD	5000	14	14	13	99.4	78	50	121	527.1
SPARSINE	1000	324	176	796	852.6	135	109	4974	130.4

Table 6.3: A comparison of the Steihaug-Toint and exact model minimization techniques within a trust-region method, using a variety of preconditioners, for unconstrained minimization (part 2). See the text for a key to the data.

a large percentage of the optimum. Thus, we next investigate both of these issues in the context of an overall trust-region method.

In Tables 6.4 and 6.5, we compare the number of function evaluations ($\#f$), and the CPU time taken to solve the problem for the Steihaug-Toint (“ST”) method with a number of variations on our basic GLTR method (Algorithm 5.1). The basic requirement is that we compute a model value which is at least 90% of the best value found during the first pass of the GLTR method. If this value is obtained by an iterate before that which gives the Steihaug-Toint point, the Steihaug-Toint point is accepted. Otherwise, a second pass is performed to recover the first point at which 90% of the best value was observed. The other ingredient is the choice of the stopping rule for the first pass. One possibility is to stop this pass as soon as the test (6.4) is satisfied. We denote this strategy by “90%best”. The other possibility is to stop when either (6.4) is satisfied or at most a fixed number of iterations beyond the Steihaug-Toint point have occurred. We refer to this as “90%(ST+ k)”, where k gives the number of additional iterations allowed. We investigate the cases $k = 1, 5$ and 10 . Once again, we compare the same preconditioners M as we used in the previous section. We highlight in bold those entries which are at least 10% better than the competition.

The conclusions are as broad as before. Each method has its successes and failures, and there is no clear overall best method or preconditioner, although the unpreconditioned version performs surprisingly well. Restricting the number of iteration allowed after the Steihaug-Toint point has been found appears to curb the worst behaviour of the unrestricted method.

no preconditioner		ST		90%(ST+1)		90%(ST+5)		90%(ST+10)		90%best	
example	n	#f	CPU	#f	CPU	#f	CPU	#f	CPU	#f	CPU
BRYBND	1000	13	0.9	13	0.9	13	0.9	13	1.0	13	1.0
CHAINWOO	1000	> n its.		902	61.8	915	81.8	884	87.9	887	112.5
COSINE	1000	11	0.1	11	0.2	11	0.1	11	0.1	11	0.1
CRAGGLVY	1000	19	1.0	19	0.9	19	0.9	19	0.9	19	1.0
DIXMAANA	1500	13	0.3	13	0.3	13	0.3	13	0.3	13	0.3
DQRTIC	1000	43	0.3	43	0.3	43	0.3	43	0.3	43	0.3
EIGENALS	930	68	68.2	59	61.5	66	71.0	61	71.4	62	69.7
FREUROTH	1000	17	0.4	17	0.4	17	0.4	17	0.4	17	0.4
GENROSE	1000	859	28.8	748	38.9	721	48.1	738	57.3	728	60.0
MANCINO	100	25	21.0	24	20.2	24	20.2	24	20.4	24	20.4
MSQRTALS	1024	44	486.0	45	558.8	35	394.2	45	569.8	62	824.4
NCB2OB	1000	40	92.3	40	104.7	45	141.1	33	104.6	30	182.3
NONCVXUN	1000	492	1017.9	368	861.3	> 1800 secs.		> 1800 secs.		433	1198.6
NONCVXU2	1000	414	26.2	263	24.4	272	29.7	270	31.4	292	36.2
SENSORS	100	20	6.4	23	7.3	21	8.1	21	8.0	21	8.1
SINQUAD	5000	182	24.3	152	20.8	152	21.7	152	21.4	152	21.5
SPARSINE	1000	15	31.5	16	36.4	16	36.5	16	36.5	16	36.6
5-band		ST		90%(ST+1)		90%(ST+5)		90%(ST+10)		90%best	
example	n	#f	CPU	#f	CPU	#f	CPU	#f	CPU	#f	CPU
BRYBND	1000	29	2.1	29	2.1	29	2.1	29	2.1	29	2.1
CHAINWOO	1000	146	4.8	159	5.1	159	5.1	159	5.2	159	5.1
COSINE	1000	21	0.4	21	0.5	21	0.4	21	0.4	21	0.5
CRAGGLVY	1000	22	1.1	22	1.0	22	1.1	22	1.1	22	1.1
DIXMAANA	1500	13	0.5	13	0.6	13	0.6	13	0.6	13	0.6
DQRTIC	1000	54	0.9	54	0.9	54	1.0	54	1.0	54	1.0
EIGENALS	930	56	75.2	79	97.9	80	98.7	80	98.6	80	98.4
FREUROTH	1000	20	0.8	20	0.8	20	0.8	20	0.9	20	0.8
GENROSE	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
MANCINO	100	91	87.2	52	51.8	52	51.8	52	52.0	52	51.8
MSQRTALS	1024	88	700.2	97	756.7	73	704.9	74	844.7	79	981.5
NCB2OB	1000	28	41.2	28	43.0	28	53.7	29	58.6	25	88.3
NONCVXUN	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
NONCVXU2	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
SENSORS	100	33	12.2	41	15.7	44	18.2	44	18.3	44	18.0
SINQUAD	5000	239	67.0	221	61.4	232	67.0	232	66.8	232	66.6
SPARSINE	1000	46	32.4	62	37.6	78	38.4	65	30.9	65	31.0

Table 6.4: A comparison of a variety of GLTR techniques within a trust-region method, using a variety of preconditioners, for unconstrained minimization (part 1). See the text for a key to the data.

Incomplete Cholesky		ST		90%(ST+1)		90%(ST+5)		90%(ST+10)		90%best	
example	n	#f	CPU	#f	CPU	#f	CPU	#f	CPU	#f	CPU
BRYBND	1000	55	3.9	56	4.2	56	4.3	56	4.3	56	5.0
CHAINWOO	1000	174	8.1	199	9.7	199	10.1	199	10.2	199	10.1
COSINE	1000	22	0.8	45	1.9	45	1.9	45	1.9	45	2.0
CRAGGLVY	1000	22	1.5	22	1.6	22	1.6	22	1.5	22	1.6
DIXMAANA	1500	16	0.8	32	1.7	32	1.7	32	1.7	32	1.7
DQRTIC	1000	54	0.9	54	1.0	54	1.1	54	1.1	54	1.1
EIGENALS	930	76	94.6	77	97.2	74	97.2	74	97.3	74	96.8
FREUROTH	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
GENROSE	1000	948	35.5	500	22.4	499	23.0	499	23.0	499	23.0
MANCINO	100	29	125.0	31	129.6	31	130.1	31	129.7	31	129.9
MSQRTALS	1024	fact. failure		fact. failure		fact. failure		fact. failure		fact. failure	
NCB2OB	1000	34	23.2	40	27.2	40	27.7	40	27.6	40	27.4
NONCVXUN	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
NONCVXU2	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
SENSORS	100	49	24.8	45	25.6	55	28.8	55	29.0	55	28.8
SINQUAD	5000	77	542.6	68	484.2	68	484.1	68	485.4	68	489.0
SPARSINE	1000	90	89.1	144	117.8	177	143.1	177	138.7	177	138.9
Modified Cholesky		ST		90%(ST+1)		90%(ST+5)		90%(ST+10)		90%best	
example	n	#f	CPU	#f	CPU	#f	CPU	#f	CPU	#f	CPU
BRYBND	1000	15	2.2	15	2.2	15	2.3	15	2.2	15	2.2
CHAINWOO	1000	178	7.6	176	7.9	176	7.9	176	7.8	176	8.0
COSINE	1000	41	1.1	41	1.3	41	1.3	41	1.3	41	1.3
CRAGGLVY	1000	23	1.4	23	1.4	23	1.4	23	1.5	23	1.5
DIXMAANA	1500	35	1.3	35	1.5	35	1.4	35	1.4	35	1.4
DQRTIC	1000	54	1.2	54	1.2	54	1.3	54	1.3	54	1.3
EIGENALS	930	133	167.8	113	123.5	63	85.4	63	85.5	63	86.2
FREUROTH	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
GENROSE	1000	462	16.5	434	18.8	434	19.3	434	19.1	434	19.1
MANCINO	100	31	129.3	64	232.3	77	275.9	77	275.5	77	275.6
MSQRTALS	1024	fact. failure		fact. failure		fact. failure		fact. failure		fact. failure	
NCB2OB	1000	38	26.1	33	22.8	33	26.8	33	26.8	33	26.4
NONCVXUN	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
NONCVXU2	1000	> n its.		> n its.		> n its.		> n its.		> n its.	
SENSORS	100	97	40.6	72	32.6	66	32.0	66	31.9	66	31.9
SINQUAD	5000	14	99.4	14	99.9	14	100.0	14	99.7	14	99.7
SPARSINE	1000	324	852.6	254	738.1	361	1047.5	363	1063.7	363	1063.6

Table 6.5: A comparison of a variety of GLTR techniques within a trust-region method, using a variety of preconditioners, for unconstrained minimization (part 2). See the text for a key to the data.

7 Perspectives and conclusions

We have considered a number of methods which aim to find a better approximation to the solution of the trust-region subproblem than that delivered by the Steihaug-Toint scheme. These methods are based on solving the subproblem within a subspace defined by the Krylov space generated by the conjugate-gradient and Lanczos methods. The Krylov subproblem has a number of useful properties which lead to its efficient solution. The resulting algorithm is available as a Fortran 90 module, HSL_VF05, within the Harwell Subroutine Library (1998).

We must admit to being slightly disappointed that the new method did not perform uniformly better than the Steihaug-Toint scheme, and were genuinely surprised that a more accurate approximation does not appear to significantly reduce the number of function evaluations within a standard trust-region method, at least in the tests we performed. While this may limit the use of the methods developed here, it also calls into question a number of other recent eigensolution-based proposals for solving the trust-region subproblem (see Rendl, Vanderbei and Wolkowicz, 1995, Rendl and Wolkowicz, 1997, Sorensen, 1997, Santos and Sorensen, 1995). While these authors demonstrate that their methods provide an effective means of solving the subproblem, they make no effort to evaluate whether this is actually useful within a trust-region method. The results given in this paper suggest that this may not in fact be the case. This also leads to the interesting question as to whether it is possible to obtain useful low-accuracy solutions with these methods. We believe that further testing is needed to confirm the trends we have observed here.

We should not pretend that the formulae given in this paper are exact or even accurate in floating-point arithmetic. Indeed, it is well-known that the floating-point matrices Q_k from the Lanczos method quickly lose M -orthonormality (see, for instance, Parlett, 1980, Section 13.3). Despite this, the method as given appears to be capable of producing usable approximate solutions to the trust-region subproblem. We are currently investigating why this should be so.

One further possibility, which we have not considered so far, is to find an estimate λ using the first pass of Algorithm 5.1, and then to compute the required s by minimizing the unconstrained model $\langle g, s \rangle + \frac{1}{2} \langle s, (H + \lambda M)s \rangle$ using the preconditioned conjugate gradient method. The advantage of doing this is that any instability in the first pass does not necessarily reappear in this auxiliary calculation. The disadvantages are that it may require more work than simply using (5.1), and that λ must be computed sufficiently large to ensure that $H + \lambda M$ is positive semi-definite.

Acknowledgement

We would like to thank John Reid for his helpful advice on computing eigenvalues of tridiagonal matrices, and Jorge Moré for his useful comments on the Moré and Sorensen (1983) method. Many thanks are also due to Jorge Nocedal and two anonymous referees. We are grateful to the British Council-MURST for a travel grant (ROM/889/95/53) which made some of this research possible.

References

- I. Bongartz, A. R. Conn, N. I. M. Gould, and Ph. L. Toint. CUTE: Constrained and unconstrained testing environment. *ACM Transactions on Mathematical Software*, **21**(1), 123–160, 1995.
- R. H. Byrd, R. B. Schnabel, and G. A. Schultz. A family of trust-region-based algorithms for unconstrained minimization with strong global convergence properties. *SIAM Journal on Numerical Analysis*, **22**(1), 47–67, 1985.
- A. R. Conn, N. I. M. Gould, and Ph. L. Toint. *LANCELOT: a Fortran package for large-scale nonlinear optimization (Release A)*. Number 17 in ‘Springer Series in Computational Mathematics’. Springer Verlag, Heidelberg, Berlin, New York, 1992.
- J. E. Dennis and H. H. W. Mei. Two new unconstrained optimization algorithms which use function and gradient values. *Journal of Optimization Theory and Applications*, **28**(4), 453–482, 1979.
- D. M. Gay. Computing optimal locally constrained steps. *SIAM Journal on Scientific and Statistical Computing*, **2**, 186–197, 1981.
- S. M. Goldfeldt, R. E. Quandt, and H. F. Trotter. Maximization by quadratic hill-climbing. *Econometrica*, **34**, 541–551, 1966.
- Harwell Subroutine Library. *A catalogue of subroutines (release 13)*. AEA Technology, Harwell, Oxfordshire, England, 1998. To appear.
- M. D. Hebden. An algorithm for minimization using exact second derivatives. Technical Report T. P. 515, AERE Harwell Laboratory, Harwell, UK, 1973.
- S. Lucidi and M. Roma. Numerical experience with new truncated Newton methods in large scale unconstrained optimization. *Computational Optimization and Applications*, **7**(1), 71–87, 1997.
- J. J. Moré and D. C. Sorensen. Computing a trust region step. *SIAM Journal on Scientific and Statistical Computing*, **4**(3), 553–572, 1983.
- S. G. Nash. Newton-type minimization via the Lanczos method. *SIAM Journal on Numerical Analysis*, **21**(4), 770–788, 1984.
- B. N. Parlett. *The Symmetric Eigenvalue Problem*. Prentice-Hall, Englewood Cliffs, New Jersey, 1980.
- B. N. Parlett and J. K. Reid. Tracking the progress of the Lanczos algorithm for large symmetric eigenproblems. *Journal of the Institute of Mathematics and its Applications*, **1**, 135–155, 1981.

- M. J. D. Powell. A new algorithm for unconstrained optimization. In J. B. Rosen, O. L. Mangasarian and K. Ritter, eds, ‘Nonlinear Programming’, Academic Press, London and New York, 1970.
- M. J. D. Powell. Convergence properties of a class of minimization algorithms. In O. L. Mangasarian, R. R. Meyer and S. M. Robinson, eds, ‘Nonlinear Programming, 2’, Academic Press, London and New York, 1975.
- F. Rendl and H. Wolkowicz. A semidefinite framework for trust region subproblems with applications to large scale minimization. *Mathematical Programming, Series B*, **77**(2), 273–299, 1997.
- F. Rendl, R. J. Vanderbei, and H. Wolkowicz. Max-min eigenvalue problems, primal-dual interior point algorithms, and trust region subproblems. *Optimization Methods and Software*, **5**(1), 1–16, 1995.
- S. A. Santos and D. C. Sorensen. A new matrix-free algorithm for the large-scale trust-region subproblem. Technical Report TR95-20, Department of Computational and Applied Mathematics, Rice University, Houston, Texas, USA, 1995.
- R. B. Schnabel and E. Eskow. A new modified Cholesky factorization. *SIAM Journal on Scientific Computing*, **11**, 1136–1158, 1991.
- D. C. Sorensen. Newton’s method with a model trust modification. *SIAM Journal on Numerical Analysis*, **19**(2), 409–426, 1982.
- D. C. Sorensen. Minimization of a large-scale quadratic function subject to a spherical constraint. *SIAM Journal on Optimization*, **7**(1), 141–161, 1997.
- T. Steihaug. The conjugate gradient method and trust regions in large scale optimization. *SIAM Journal on Numerical Analysis*, **20**(3), 626–637, 1983.
- Ph. L. Toint. Towards an efficient sparsity exploiting Newton method for minimization. In I. S. Duff, ed., ‘Sparse Matrices and Their Uses’, Academic Press, London and New York, 1981.