A Symmetric Rank-One Quasi-Newton Line-Search Method Using Negative Curvature Directions

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ABSTRACT: We propose a quasi-Newton line-search method that uses negative curvature directions for solving unconstrained optimization problems. In this method, the symmetric rank-one (SR1) rule is used to update the Hessian approximation. The SR1 update rule is known to have a good numerical performance; however, it does not guarantee positive definiteness of the updated matrix. We first discuss the details of the proposed algorithm and then concentrate on its numerical efficiency. Our extensive computational study shows the potential of the proposed method from different angles, such as; its second order convergence behavior, its exceeding performance when compared to two other existing packages, and its computation profile illustrating the possible bottlenecks in the execution time. We then conclude the paper with the convergence analysis of the proposed method.

Keywords: Quasi-Newton; SR1 update; nonconvexity; negative curvature; unconstrained

1. Introduction. Quasi-Newton methods are distinguished by their use of approximate Hessian matrices. These approximate matrices are evaluated with respect to some iterative update formula as the algorithm progresses. The update procedure only requires the gradient of the objective function at each iteration. Thus, these methods provide a way of obtaining some curvature information without evaluating the exact Hessian. This is particularly useful when Hessian is very demanding to compute or cannot be computed at all for some reason. Because they are known to be generally more applicable and quite efficient, quasi-Newton methods are still widely used tools of nonlinear programming even after the development of automatic differentiation packages [20].

There are numerous work on the use of quasi-Newton methods either in line-search or trust-region applications. The methods differ by the formula they use for updating the approximate Hessian matrix [14]. In this paper, we shall focus on the line-search implementation of the symmetric rank-one (SR1) update formula to find an optimal solution of the general unconstrained nonlinear programming problem

$$\begin{array}{l} \min \quad f(x) \\ \text{s.t.} \quad x \in \mathbb{R}^n, \end{array}$$
(1)

where $f: \mathbb{R}^n \to \mathbb{R}$ is a real valued differentiable function and its gradient, $\nabla f(.)$, is continuous.

The symmetric rank one update computes the approximate Hessian, B_{k+1} in iteration k+1 by using the current approximation, B_k and the gradient of the objective function in two consecutive iterations $\nabla f(x_k)$ and $\nabla f(x_{k+1})$ with

$$B_{k+1} = B_k + \frac{(y_k - B_k v_k)(y_k - B_k v_k)^{\mathsf{T}}}{(y_k - B_k v_k)^{\mathsf{T}} v_k},$$
(2)

where $y_k = \nabla f(x_{k+1}) - \nabla f(x_k)$ and $v_k = x_{k+1} - x_k$. The inverse of the approximate matrices can be calculated in a similar manner by generating an inverse update rule, which can be achieved by applying the Sherman-Morrison-Woodbury formula on the SR1 update rule above [11]. This yields,

$$B_{k+1}^{-1} = B_k^{-1} + \frac{(v_k - B_k^{-1} y_k)(v_k - B_k^{-1} y_k)^{\mathsf{T}}}{(v_k - B_k^{-1} y_k)^{\mathsf{T}} y_k}.$$
(3)

The SR1 formula preserves symmetry of the Hessian but the resulting matrix is not necessarily positive definite. This could be a drawback in line search applications, since the corresponding (approximate) Newton direction may fail to be a descent direction. Thus, SR1 formula has generally been used either when the approximations are expected to be positive definite or within the trust-region implementations. Another problem with the SR1 formula is that the denominator of the formula may vanish and cause undefined approximations. A strategy suggested for the solution of this problem is to apply the update formula only if the condition given by

$$|(y_k - B_k v_k)^{\mathsf{T}} v_k| \ge r_1 ||v_k|| ||y_k - B_k v_k||,$$
(4)

is satisfied; otherwise, the update procedure is skipped $(B_{k+1} = B_k)$. Applying this strategy, the denominator drawback can be overcome at no significant performance cost because the violation of the above condition is not expected to happen frequently and skipping the update under this condition does not cause a significant loss of curvature information [20]. A similar strategy can be followed to guarantee existence of the inverse matrices,

$$|(v_k - B_k^{-1} y_k)^{\mathsf{T}} y_k| \ge r_2 ||y_k|| ||v_k - B_k^{-1} y_k||, \tag{5}$$

where r_1 and r_2 denote small positive real numbers.

The theoretical properties of the SR1 formula have been focus of interest, particularly after the influential work of Conn et al. [8]. In this paper, Conn et al. study the convergence properties of the formula and show that the sequence of matrices generated by the SR1 formula converges to the exact Hessian, when the sequence of iterates converges to a limit point and the sequence of steps is uniformly linearly independent. Kelley and Sachs [17] provide similar convergence results removing the first of these assumptions. However, Khalfan et al. [18] have observed that the second assumption on uniform linear independence is generally unsatisfied in practice and by removing this assumption, they show (n + 1)step superlinear convergence of the method when the approximate matrices are assumed to be positive definite. In a follow-up work, they prove the same convergence result for the case where SR1 updates are used within a trust region framework without the assumption of positive definiteness [7].

Numerical experiments in the literature verify the superior efficiency of the SR1 formula in line search and in trust region applications (for a list of references, see [16]). However, the formula has generally been neglected due to its drawbacks as mentioned above. When the formula is modified to overcome those drawbacks, it becomes less efficient [25]. A solution other than modification of the formula is suggested by [22]. The idea is to switch to the BFGS formula, whenever the SR1 rule is calculated to produce an indefinite matrix.

In this study, we welcome indefinite matrices generated by the SR1 formula and make use of this valuable information about the actual curvature of the objective function. That is, we propose to use the negative curvature directions, whenever the approximate matrices are indefinite. This approach was already used in the literature with the exact Hessian matrices. Mainly, two directions are evaluated; a positive curvature related (modified) Newton direction and a negative curvature direction. Gould et al. [13] propose line search procedures that follow one of these two directions depending on the relative improvement in the objective function. A method, using a combination of these two directions, is proposed by Ferris et al. [10]. In a recent work, Olivares et al. discuss using either a combination or one of these two directions [21]. The global convergence, that is the convergence to the points that satisfy second order necessary conditions, has also been shown for these approaches.

In our view, we make the following contributions:

- ◇ It has been experimentally observed by many researchers that the SR1 rule performs generally better than the other quasi-Newton update rules such as BFGS and DFP. However, SR1 rule is in general not preferred in line search applications due to its risk of failing to find descent directions. Here, we use the SR1 quasi-Newton update rule in a line search context without requiring the positive definiteness of the matrices it generates.
- ◇ The implementation of our approach results in a new algorithm to solve unconstrained problems. We give a thorough computational study and confirm that the numerical performance of the new algorithm is quite promising. This observation is consistent with other observations in the literature, where the SR1 formula has shown superior performance in the trust-region applications using the negative curvature directions as well as the (approximate) Newton directions. We also complement our numerical results with the convergence analysis of the proposed method.
- ◇ The idea of including the negative curvature directions in line search applications has been applied only with exact Hessian matrices before. Our approach adopts a similar idea and uses the approximate Hessian matrices. This not only provides avoiding the calculation of the Hessian matrices but also eliminates the need to factorize the Hessian for inversion at every iteration, since the inverse matrices are readily computed in quasi-Newton applications. We also discuss a way for eliminating the need to compute a negative curvature direction at each step.

The paper is organized as follows. In Section 2, we introduce the proposed algorithm. We present our numerical results to illustrate the performance of the new algorithm in Section 3. We then give in Section 4 the convergence analysis of the proposed algorithm. Finally, we give our conclusions as well as some future research directions in Section 5. 2. Proposed Algorithm. We call the proposed algorithm SR1-NC, since it uses the SR1 quasi-Newton update formula and the negative curvature directions. The algorithm applies the main phases of a typical line-search procedure as shown in Algorithm 1. The first two lines of Algorithm 1 define the initialization phase (lines 1-2), where x_0 , B_0 , k_{max} denote the initial iterate, the initial approximate matrix and the maximum number of iterations, respectively.

In the direction computation phase, the usual quasi-Newton direction s_k is computed (line 4). We also compute a negative curvature direction d_k only if we suspect that the B_k matrix is indefinite (lines 5-7, where $\lambda_{\min}(B_k)$ denotes the smallest eigenvalue of B_k and w_{\min} is the corresponding eigenvector). That is, we consider the negative curvature direction in the following two cases:

- i. $y_k^{\mathsf{T}} v_k < 0$, the update formula indicates negative curvature;
- ii. $s_k^{\mathsf{T}} \nabla f(x_k) \geq 0$, the usual quasi-Newton direction is not a descent direction.

When one of these conditions hold, we apply eigenvalue decomposition and set d_k collinear to w_{\min} . At each iteration, either the direction s_k or the direction d_k is followed. If both directions are computed, then the estimated decreases they provide are compared. Since we cannot guarantee that the matrices B_k include the correct curvature information, we may not successfully identify the saddle points. Thus, we stop the algorithm when the norm of the gradient function value is close to zero (line 3). By the same reason, we put the safeguard in line 13 and ensure that we have a descent direction unless the termination condition is satisfied. It is important to note at this point that in all numerical tests, we observed that the condition in line 13 occurred quite rarely; in fact, this condition is used only for a few higher dimensional problems that are solved with the large-scale implementation. We shall emphasize about this remark again in the computational results section, where we point out the strong empirical support for the second order convergent behavior of the proposed algorithm.

After the direction computation, the algorithm applies an adaptive line-search, which is very similar to the one in [13]. The line-search procedure is based on either the linear approximation or the quadratic approximation of $f(x_k + \alpha d_k)$. In our implementation of the algorithm, we calculated the step size α_k by applying a backtracking procedure that is common in Newton-type methods. When s_k is selected, we start with an initial trial step size of 1 and reduce it until the condition given by relation (6) is satisfied. On the other hand, when d_k is selected, we start with the step size value that had been used the last time again with the negative curvature direction. If the condition given by relation (6) is violated, we reduce that value until this condition is satisfied. If the initial trial step size satisfies this condition, we increase that value until we get the largest step size that does not violate the condition.

Finally, the new iterate is computed by using the selected direction and the step size (line 18). Right before the end of one iteration, the approximate matrices are updated with the new curvature information (lines 19-24). To avoid generating undefined matrices, we update B_k and its inverse only when the conditions given by relations (4) and (5) are satisfied.

3. Computational Study. To evaluate the performance of Algorithm 1, we have conducted two sets of experiments with small-scale and large-scale implementations of the algorithm. In our subsequent discussion, we refer to the small-scale implementation as SR1-NC and the large-scale implementation as LSR1-NC. All results have been taken on a machine with 2.0 GB RAM and a 2.20 GHz dual core processor. The algorithm has been coded in C++ and compiled with Intel C++ compiler v.11 under Ubuntu 7.10 operating system. We have used the double precision BLAS and LAPACK [2] procedures in Intel Math Kernel Library for all linear algebra operations. The source code of the program as well as the details of the test results given in this paper can be downloaded from [3].

We have used the well-known CUTEr problem set [12]. The most recent version of this set is obtained from [1]. We have compiled two sets of test problems. In the first set, there are 81 small-scale test problems, which involve all the unconstrained CUTEr problems with at most 200 variables. In the second set there are additional 60 large-scale problems and the dimensions of these problems vary between 500 to 10,000. While conducting our experiments, we did not alter the default parameter values of any one of the test problems. Similarly, the initial solution point is kept as the default one provided by the CUTEr package.

3.1 Tests with SR1-NC. For the first set of experiments, we have selected two packages as benchmarks, UNCMIN [23] and TENMIN [24], both of which have been designed to solve small-to-medium size unconstrained problems. Moreover, both packages have an interface to CUTEr. These packages are coded in FORTRAN77 language. The UNCMIN and TENMIN packages are obtained from [5] and [4], respectively.

Algorithm 1: SR1-NC

1 Input: $x_0, \mu \in (0, 1), \tau > 1, k_{\max}, B_0, B_0^{-1}, \epsilon_P > 0, \epsilon_M > 0$ **2** $y_0 = 0, v_0 = 0, k = 0$ 3 while $k < k_{\max}$ and $\|\nabla f(x_k)\| > \epsilon_P$ do $s_k = -B_k^{-1} \nabla f(x_k)$ 4 if $y_k^{\mathsf{T}} v_k < 0$ or $s_k^{\mathsf{T}} \nabla f(x_k) \ge 0$ then 5 Apply eigenvalue decomposition to solve $B_k w_{\min} = \lambda_{\min}(B_k) w_{\min}$ 6 $d_k = -\operatorname{sgn}(w_{\min}^{\mathsf{T}} \nabla f(x_k)) \frac{w_{\min}}{\|w_{\min}\|}$ 7 else 8 $d_k = 0$ 9 if $s_k^{\mathsf{T}} \nabla f(x_k) \leq \tau \|s_k\| (d_k^{\mathsf{T}} \nabla f(x_k) + \frac{1}{2} d_k^{\mathsf{T}} B_k d_k)$ then 10 $p_k = s_k$ 11 $\mathbf{12}$ else 13 $\mathbf{14}$ else $p_k = d_k$ 1516 Compute a step length $\alpha_k > 0$ such that 17 $f(x_k + \alpha_k p_k) \le f(x_k) + \mu[\alpha_k \nabla f(x_k)^{\mathsf{T}} p_k + \frac{1}{2} \alpha_k^2 \min(0, p_k^{\mathsf{T}} B_k p_k)].$ (6) $x_{k+1} = x_k + \alpha_k p_k$ 18 $y_k = \nabla f(x_{k+1}) - \nabla f(x_k)$ 19 $v_k = x_{k+1} - x_k$ 20 if (4) and (5) are satisfied then 21 Compute B_{k+1} and B_{k+1}^{-1} using (2) and (3), respectively 22 23 $B_{k+1} = B_k$ and $B_{k+1}^{-1} = B_k^{-1}$ 24 k = k + 1 $\mathbf{25}$

In all our tests, we have used the parameters listed in Table 1 for all packages. With SR1-NC, we have used the following algorithm specific parameters: $B_0 = I$, $\mu = 10^{-3}$, $\epsilon_M = 0$ and $\tau = 2.0$. To terminate any one of the packages, we have used the following five exit codes¹: (1) the gradient is close to zero, (2) step size is close to zero, (3) there is no descent direction, (4) maximum number of iterations is exceeded, and (5) maximum step size is exceeded in five consecutive iterations. We report all our results with UNCMIN and TENMIN in Table 3 and Table 4, and with SR1-NC in Table 5 and Table 6 of Appendix A.

3.1.1 UNCMIN and TENMIN Benchmarks. We first compare our results with that of the well-known BFGS quasi-Newton update rule. The results for BFGS are obtained running the UNCMIN package with the proper options. It is important to note that for fair comparison we only include the 48 cases, for which both UNCMIN and SR1-NC have converged to the same point. The problems included in the benchmark are marked with a \dagger sign in Table 3 and Table 4. We did not use CPU times to compare the performances because UNCMIN has been coded in Fortran. We observe that C++ requires more CPU time than Fortran. There are, however, a number of work comparing the relevant compilers and arguing that the running time performance of these two programming languages would be comparable after certain fine-tuning [15, 26]. Since the computation times for all problems are quite small and the differences are negligible, we did not dwell on such fine-tunings within the scope of this work.

¹We modified the exit codes for SR1-NC to comply with the ones given for both UNCMIN and TENMIN.

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0 1	
Maximum number of iterations:	$100 \times n$
Gradient tolerance:	10^{-6}
Stepsize tolerance:	10^{-8}
Maximum stepsize:	$1,000 \times \max\{ x_0 _{\infty}, 1.0\}$
Scale parameter:	1.0

Table 1: The general parameters used in all tests.

Figure 1 shows the performance profiles for the number of function and gradient evaluations (see [9] for the details about performance profiles). Clearly, when UNCMIN uses the BFGS update rule (UNCMIN-BFGS), SR1-NC outperforms UNCMIN-BFGS in both the number of function and the number of gradient evaluations.



(b) Number of gradient evaluations.

Figure 1: Performance profiles for SR1-NC (Part I).

We also compare our results with that of the UNCMIN package when finite difference Hessian approximations are used (UNCMIN-FD), and with that of the TENMIN package when the tensor method applied with finite difference Hessian approximations (TENMIN-FD). Consequently, we exhaust all options of UNCMIN and TENMIN for solving small-to-medium size problems using line-search without the exact Hessian matrices. Table 2 displays the number of problems that each solver could solve successfully for different levels of accuracy $(\|\nabla f(x)\|_{\infty} \leq \epsilon_P)$. Notice that the performance of SR1-NC does not deteriorate as the precision increases. This is an indication about the robustness of the proposed algorithm.

In Figure 2, the performance profiles are provided for the number of function and gradient evaluations. The finite difference approximation implementations generally did not converge to the same points as SR1-NC. Therefore, the performance profiles could be obtained over a restricted set of only 15 problems, which are marked with the sign ‡ in Table 3 and Table 4. The results show that the performance of SR1-NC is compatible in terms of number of function evaluations and superior in terms of number of gradient evaluations, when compared with finite difference approximations.

Package $\epsilon_P = 10$ $\epsilon_P = 10^{-1}$ $\epsilon_P = 10$ UNCMIN-BFGS 5145 32 UNCMIN-FD 67 5954TENMIN-FD 282214 SR1-NC 63 60 55

Table 2: Number of problems solved successfully within the given iteration limit.



(b) Number of gradient evaluations.

Figure 2: Performance profiles for SR1-NC (Part II).

Both benchmark results above are quite promising for SR1-NC. Figures 1 and 2 show that for around 98% of the problems in our test set, SR1-NC was in general more efficient than the other two algorithms in terms of function and gradient evaluations. There is, however, one exception in terms of the number of function evaluations. As shown by Figure 2(a) UNCMIN package with finite difference approximations shows a performance that is quite close to SR1-NC. One remaining question is the cost of eigenvalue decomposition, which we did not involve in the benchmark above. This issue will be revisited later.

3.1.2 The Convergence Performance. In this part, we try to analyze the performance of Algorithm 1 by considering the effects of different factors. This analysis includes 60 instances for which our algorithm could obtain a final gradient with an infinity norm less than 10^{-5} . The corresponding problems are marked with a \ddagger sign in Table 5 and Table 6.

We have mentioned that in Algorithm 1 the update of the approximate Hessian B_k is skipped when conditions (4) or (5) are violated. However, in our computational study, these conditions are almost always satisfied. In fact, over all iterations executed during our tests with 81 problems, such a case occurred in only 4 iterations. On the other hand, for all problems the condition $d_k^{\mathsf{T}} \nabla f(x_k) \leq \epsilon_M$ given in line 13 of Algorithm 1 has never occurred at any iteration.

We also observed that the number of cases terminated with an exit code of 2 was remarkable (see column 4 of Table 5 and Table 6). So, we also implemented our algorithm with a stepsize tolerance of zero, i.e., no terminations are allowed due to very tiny steps. There were 64 successful instances in this case, and only 4 problems have been prematurely terminated because of the inappropriate stepsize tolerance parameter.

The first question that we had is related to the global convergence performance of the proposed algorithm. To check whether the algorithm has exactly converged to a local minimum point, we calculated the exact Hessian of the objective function at the final iteration for each problem. As it can be seen from column 10 of both Table 5 and Table 6, except 6 instances out of 60 successful cases, the algorithm has converged to a point where the exact Hessian is positive definite. This demonstrates empirically that the proposed algorithm is capable of converging to points that satisfy second order sufficient conditions. We have also calculated the Frobenious norm of the relative Hessian approximation error at the final point. The corresponding error values are given in column 9 of both Table 5 and Table 6.

The main motivation of using negative curvature directions is that it prevents the standard line-search algorithm from failing when indefinite approximate Hessian matrices are obtained. But does it also provide further performance advantages? How does it contribute to the nice performance results of the new algorithm? How is the improved performance related to the negative curvature directions as well as the SR1 update rule itself? To answer these questions and understand the effect of negative curvature directions, we have decided to control the success of steps taken by the negative curvature directions. Figure 3(a) shows the percentage of cases among all problem instances for which the ratio of the decrease in the objective function value, achieved by selecting the negative curvature directions over total objective function value decrease, is above a given threshold $(r_{decd} > \alpha)$. For instance the point (0.2, 10) on the graph implies that among 10% of all problems, at least 20% of the total decrease in the objective function value is obtained due to the selection of negative curvature directions (see also column 13 of Table 5 and Table 6). Similarly, Figure 3(b) illustrates the percentage of cases for which the ratio of the number of iterations, at which the negative curvature direction has been followed, over total number of iterations is above a threshold $(r_d > \alpha)$ (see also column 12 of Table 5 and Table 6). We observe that for 40% of all problems, at least 1 in every 10 iterations is carried out by following the negative curvature directions. All these results indicate that although the negative curvature direction steps are not the primary steps of the proposed algorithm, they provide the crucial information when the algorithm has got stuck. In addition, one can also concur that the negative curvature direction steps have been complementary to the gradient related steps rather than being alternatives.

3.1.3 Cost of Backtracking and Decomposition. We also observe that the number of function evaluations per iteration could be high for SR1-NC (see column 15 of Table 5 and Table 6 in Appendix A). In Figure 4, we illustrate the cost of backtracking line-search for all instances by plotting the percentage of cases for which the ratio of the number of function evaluations during line-search over total number of iterations is above a threshold $(r_{fb} > \alpha)$. The figure supports our hypothesis about the bottleneck caused by backtracking line-search; for 60% of all problems, at least half of total number of iterations is spent in the backtracking line-search procedure.

In Algorithm 1 we do not calculate the minimum eigenvalue at each iteration, but eigenvalue decomposition is still another costly operation of the algorithm. To get an insight about this cost, for each problem instance we measured the time spent for decomposition and calculated its ratio over the total solution time (r_{dt}) . We note at this point that for those test problems for which the total solution time is negligibly small, we set $r_{dt} = 0$. The results given in Figure 5 show that for only 10% of all problems, the time spent for decomposition exceeds approximately 15% of total solution time (see also column 14 of Table 5 and Table 6). The smallest eigenvalue and the corresponding eigenvector can also be calculated approximately in a less costly way for the large-scale implementation of the algorithm. This issue shall



(a) Objective function value decrease provided by negative curvature directions.



(b) Frequency of using negative curvature directions.

Figure 3: Performance effect of negative curvature directions in SR1-NC.

be further argued in the next section.

3.2 Tests with LSR1-NC. In the large-scale implementation of the algorithm, we have used a limited memory SR1 update routine together with the Lanczos procedure. We have applied the compact form formulations of the limited memory updates [20].

We have compared our results with that of the well-known L-BFGS method. The computer program for L-BFGS is obtained from [19]. To have a fair comparison, we have adopted the termination condition of L-BFGS ² and modified the exit codes of LSR1-NC: 0, successful termination; -1, violation of stepsize bounds, i.e., $\alpha_k \leq \alpha_{\min}$ or $\alpha_k \geq \alpha_{max}$; 1, the maximum number of iterations is exceeded. The parameters used in LSR1-NC are set to the default values in L-BFGS: $\epsilon_P = 10^{-5}$; stepsize tolerance, $\alpha_{\min} = 10^{-20}$; maximum stepsize, $\alpha_{\max} = 10^{20}$; maximum number of iterations, 10.000; the size of the memory, 5 pairs. For computing the minimum eigenvalue and the corresponding eigenvector approximately, we have applied the Lanczos procedure [11]. In our implementation, we have limited the effort spent for negative curvature direction computation by setting the maximum number of orthogonal base vectors computed by the procedure to min(n, 20).

We first present the benchmark results. The unconstrained problems of the CUTEr set with at most 10,000 variables are solved with both L-BFGS and LSR1-NC. The problem set contained a total of 141 test problems. The complete results for both algorithms are given in Tables 7 and Table 9 of Appendix A. In 14 instances, both algorithms terminated with an exit code of either 1 or -1. There are 12 instances for which LSR1-NC terminated successfully but L-BFGS either exceeded the maximum number of iterations or ended up with a line-search fail. On the other hand, for 5 instances, L-BFGS terminated successfully but LSR1-NC either exceeded the number of iterations or stopped because of a line-search error.

We have conducted a benchmark over 91 instances, for which the difference between the final objective function values reported by both algorithms is less than 10^{-3} . Figure 6 shows the performance profiles in terms of number of function and gradient calls. In terms of number of function calls, L-BFGS outperforms

 $^{|\}nabla f(x_k)|| / \max(1, ||x_k||) < \epsilon_P$



Figure 4: Cost of backtracking line-search in SR1-NC.



Figure 5: Cost of eigenvalue decomposition in SR1-NC.

LSR1-NC (see Figure 6(a)). This may be again credited to the backtracking line-search procedure (see also our subsequent discussion about Figure 8). Nonetheless, in terms of number of gradient evaluations, LSR1-NC performs better than L-BFGS as shown in Figure 6(b).

To get more insight about the performance of the large-scale implementation, we repeat the analysis we have done for the small-scale version. Figure 7(a) to Figure 9 are the large-scale counterparts of Figure 3(a) to Figure 5, respectively. Figure 7(a) and Figure 7(b) show similar patterns as in the small-scale implementation. On average, we observe a decrease in the frequency of using negative curvature directions. Clearly, the most significant difference is in the cost of decomposition, which is much lower for LSR1-NC thanks to the Lanczos procedure (see Figure 9). However, as illustrated in Figure 8, the backtracking line-search procedure in the large-scale implementation uses up a larger portion of the total number of function evaluations than the small-scale implementation.

Finally, to test the convergence behavior of LSR1-NC, we have also checked whether the exact Hessian matrix at the final solution point of the algorithm is positive definite. Note that, we have restricted the size of the memory to only 5 pairs for Lanczos procedure, even though the problem sizes scale up to 10,000 dimensions. Therefore, initially we did not expect to see a very successful final curvature approximation. To our surprise, the results have shown that in only 12 cases out of 122 successfully solved instances, the Hessian matrix at the final solution point is not positive definite, and for other 7 cases the eigenvalue decomposition procedure has failed. We have also tested whether the orthogonality condition (line 13 of Algorithm 1) has ever occurred in the large-scale implementation. We have observed that out of 141 problem instances, this condition has been activated only for 15 instances.

4. Convergence Analysis. We devote this section to the convergence analysis of Algorithm 1. Basically, we first discuss that the algorithm is well-defined and then show that it is first order convergent. Since we compute the curvature approximately, unless we have some information about the exact curvature of the function or how well it is approximated, we do not have any choice but to base some parts of our convergence proof on the gradient information. As it shall be clear from the proof of the next lemma,





(b) Number of gradient evaluations.

Figure 6: Performance profiles for LSR1-NC.

we needed the extra step in line 13 of Algorithm 1 to make sure that there exists at least one gradient related direction at each step.

Here are two standard assumptions that we use in our subsequent results:

- A1. The matrices B_k and B_k^{-1} , $k \in \mathbb{N}$ are bounded.
- A2. The function $f(\cdot)$ is bounded below and the lower level set of x_0 is compact.

LEMMA 4.1 Suppose assumption A1 holds. Then, at a nonstationary point x_k , Algorithm 1 computes at least one nonzero direction vector, $p_k \neq 0$ satisfying

$$\begin{array}{ll} (i) & p_k^{\mathsf{T}} \nabla f(x_k) < \kappa || \nabla f(x_k) || \\ (ii) & \| p_k \| \le M \end{array}$$

$$(7)$$

for some $\kappa > 0$, M > 0.



(a) Objective function value decrease provided by negative curvature directions.



(b) Frequency of using negative curvature directions.

Figure 7: Performance effect of negative curvature directions in LSR1-NC.



Figure 8: Cost of backtracking line-search in LSR1-NC.



Figure 9: Cost of Lancsoz procedure in LSR1-NC.

Proof.

I. Suppose B_k is positive definite. Then, the conditions in line 5 of Algorithm 1 are not satisfied, and hence, $d_k = 0$. Thus, we have

$$p_k = s_k = -B_k^{-1} \nabla f(x_k) \neq 0.$$

Since

$$||s_k|| = ||B_k^{-1}\nabla f(x_k)|| \le ||B_k^{-1}|| ||\nabla f(x_k)||$$

and

$$s_k^{\mathsf{T}} \nabla f(x_k) = -\nabla f(x_k)^{\mathsf{T}} B_k^{-\mathsf{T}} \nabla f(x_k) \le \|B_k^{-1}\| \|\nabla f(x_k)\|^2$$

conditions (i) and (ii) are satisfied by using the boundedness of the approximate matrices.

II. Suppose B_k is indefinite. Then there are two cases:

a. If $s_k^{\mathsf{T}} B_k s_k < 0$, then $s_k^{\mathsf{T}} \nabla f(x_k) > 0$. This implies that

$$d_k = -\operatorname{sgn}(w_k^{\mathsf{T}} \nabla f(x_k)) \frac{w_k}{\|w_k\|} \neq 0$$

with $B_k w_k = \lambda_{\min}(B_k) w_k$. Note that $d_k^{\mathsf{T}} \nabla f(x_k) < 0$ and

$$(d_k)^{\mathsf{T}} B_k d_k = \frac{1}{\|w_k\|^2} (w_k)^{\mathsf{T}} B_k w_k = \lambda_{\min}(B_k) < 0.$$

Thus, the condition in line 10 of Algorithm 1 is not satisfied. Furthermore, if $|d_k^{\mathsf{T}} \nabla f(x_k)| > \epsilon_M ||\nabla f(x_k)||$, then $p_k = d_k$ satisfies (i). Since $||d_k|| = 1$, (ii) is trivially true. Otherwise, if $|d_k^{\mathsf{T}} \nabla f(x_k)| \le \epsilon_M ||\nabla f(x_k)||$, then $p_k = -\nabla f(x_k)$, which clearly satisfies both (i) and (ii).

b. If $s_k B_k s_k > 0$, then selecting $p_k = s_k$ or $p_k = d_k$ works by the previous arguments in part I and part II.a, respectively.

We next prove the existence of a positive step length at each iteration of the algorithm.

LEMMA 4.2 Let $p_k \in \mathbb{R}^n$ be the direction vector selected by Algorithm 1 at iteration k. Then, there exists a step length $\alpha_k > 0$ such that (6) holds.

PROOF. By Lemma 4.1, at each iteration k, Algorithm 1 selects a nonzero direction p_k satisfying condition (7). Suppose for contradiction that there exists no α_k satisfying (6). Then, there exists a sequence $\alpha_j \downarrow 0$ as $j \uparrow \infty$ such that

$$f(x_k + \alpha_j p_k) - f(x_k) > \mu[\alpha_j \nabla f(x_k)^{\mathsf{T}} p_k + \frac{1}{2} \alpha_j^2 \min(0, p_k^{\mathsf{T}} B_k p_k)]$$

By using the mean value theorem and dividing both sides by α_j , we get for $\theta \in (0, 1)$

$$\nabla f(x_k + \theta \alpha_j p_k)^{\mathsf{T}} p_k > \mu \nabla f(x_k)^{\mathsf{T}} p_k + \mu \frac{1}{2} \alpha_j \min(0, p_k^{\mathsf{T}} B_k p_k).$$

However, for $j \uparrow \infty$ we obtain $(1 - \mu)\nabla f(x_k)^{\mathsf{T}} p_k > 0$, which contradicts that $\nabla f(x_k)^{\mathsf{T}} p_k < 0$.

We shall next conclude in Theorem 4.1 that Algorithm 1 converges to a point that satisfies the first order conditions.

THEOREM 4.1 Suppose assumptions A1 and A2 hold. Then, the algorithm converges to a point x_* with $\|\nabla f(x_*)\| = 0$.

PROOF. Note that

$$f(x_k + \alpha_k p_k) \le f(x_k) + \mu[\alpha_k \nabla f(x_k)^T p_k + \frac{1}{2} \alpha_k^2 \min(0, p_k^T B_k p_k)] \le f(x_k) + \mu \alpha_k \nabla f(x_k)^T p_k$$

and p_k is a gradient related direction by Lemma 4.1. Using also Lemma 4.2, we can apply the standard convergence analysis for Armijo line-search (see, for instance, [6]).

A very impressive property of the SR1 update is that the approximate matrices it produces are expected to get closer to the exact Hessian. Its limiting convergence behavior, $||B_k - \nabla^2 f(x_*)|| \downarrow 0$, has already been studied in the literature [8]. Such a result requires the assumption of uniform linear independence of the search directions as well as the boundedness and Lipschitz continuity of $\nabla^2 f(x_k)$. In our numerical tests, we have observed that the proposed algorithm has converged to the points that satisfy second order necessary conditions for most of the successfully solved test problems. This is also true for large-scale implementation, even in that case we could not extensively use the approximate curvature information produced by the SR1 updates. On the other hand, it is relatively simple to discuss that the algorithm may fail to converge to minimizers in the most general case. For example, if the initial Hessian approximation is selected as a positive definite one and the initial iterate turns out to be a saddle point of the objective function, the algorithm terminates at this initial point, which is clearly not a minimizer.

5. Conclusion and Future Research. In this paper, we have proposed a quasi-Newton algorithm, SR1-NC, which uses the efficient symmetric rank-one (SR1) update rule with problems that include local nonconvexity. We also implemented a large scale adaptation of the proposed algorithm and evaluated its performance with a thorough computational study on a set of well-known test problems.

Our numerical experiments have revealed that the performance of SR1-NC is quite promising for solving unconstrained nonlinear programming problems. Although the negative curvature information is not used very frequently, we have observed that it plays a crucial role whenever a conventional SR1 quasi-Newton implementation gets stuck. The proposed algorithm requires eigenvalue decomposition, which could affect the numerical performance. For this reason, we have avoided applying an eigenvalue decomposition operation at each step. We have proposed a strategy to apply this operation whenever it is necessary. The numerical results have confirmed the success of this strategy: The number of decompositions was quite few when compared against the number of iterations. Along the same line, we also observed that there were no unnecessary decompositions meaning that the negative curvature direction was always used when it was computed (see columns 11 and 12 of Table 5 and Table 6). For our small-to-medium size test problems, we did not observe any performance problems with respect to the computation of the exact eigenvalues and eigenvectors. However, such factorization could be a clear obstacle for solving large-scale problems. Therefore, we have consulted the well-known Lanczos procedure to estimate the smallest eigenvalue. This approach, as implemented in the large-scale version of the proposed algorithm (LSR1-NC), turned out to be quite successful. Our empirical study suggested that the overall performance of LSR1-NC could be further improved, if one can substitute an effective line-search method for the backtracking procedure.

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Appendix A. Computational Results. We give our test results with UNCMIN, TENMIN and SR1-NC in this section. The list of abbreviations that are used in the tables are as follows:

- (1) n: problem dimension
- (2) E: exit code
- (3) N_f : number of function evaluations
- (4) $N_{\nabla f}$: number of gradient evaluations
- (5) $||\nabla f_*||_{\infty}$: infinity norm of the final gradient
- (6) F: objective function value at the final point
- (7) Err_H : Hessian error at the final point
- (8) PD: positive definiteness of the final Hessian (1/0); (?) indicates eigenvalue decomposition has failed
- (9) N_{ED} : number of eigenvalue decompositions
- (10) N_d : number of iterations in which a negative curvature direction has been followed
- (11) r_{decd} : ratio of the objective function value decrease by negative curvature directions
- (12) r_{dt} : ratio of the CPU time spent for eigenvalue decomposition
- (13) N_{fb} : number of function evaluations in backtracking line-search

					TEN	MIN	barro obta		W1011 C	UNCN	AIN-BFGS	21 (10111 ()			UNCI	MIN-FD	
no	prob	$n^{(1)}$	$E^{(2)}$	$N_{f}^{(3)}$	$N_{\nabla f}^{(4)}$	$ \nabla f_* _{\infty}^{(5)}$	$F^{(6)}$	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* _{\infty}$	F	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* _{\infty}$	F
1	AKIVA	2	4	1122	603	5.28E-01	6.18	5	9	7	nan	NAN	1	9	19	1.65E-09	6.17
2	ALLINITU ^{†‡}	4	1	310	465	3.35E-06	5.74	1	87	31	1.50E-07	5.74	1	20	41	5.20E-10	5.74
3	ARGLINA	200	1	202	202	1.81E-04	200	1	203	2	2.62E-15	200	1	202	202	1.81E-04	200
4	$ARGLINB^{\dagger}$	200	2	204	603	5.15E + 13	7.74E + 14	3	277	12	1.20E + 05	99.63	2	207	1207	1.67E + 03	99.63
5	$ARGLINC^{\dagger}$	200	2	204	603	5.00E + 13	7.47E + 14	3	302	15	7.05E + 01	101.13	3	206	1006	1.59E-01	101.13
6	$BARD^{\dagger \ddagger}$	3	2	209	152	8.49E-05	0.01	1	167	50	2.56E-07	0.01	1	11	29	2.59E-08	0.01
7	$BEALE^{\dagger \ddagger}$	2	4	828	603	2.81E-02	0	1	31	16	1.73E-07	1.32E-014	1	11	22	5.20E-08	2.76E-15
8	$BIGGS6^{\dagger}$	6	2	192	455	1.54E-01	0.3	1	542	157	5.03E-08	0.01	4	608	4201	8.25E-03	0.03
9	$BOX3^{\dagger}$	3	4	1497	1204	1.85E-04	0.07	1	199	48	1.97E-07	3.89E-014	1	12	33	1.01E-10	5.67E-19
10	$BRKMCC^{\dagger \ddagger}$	2	4	1137	603	2.57E-05	0.17	1	81	19	4.58E-07	0.17	1	6	10	5.53E-13	0.17
11	$BROWNAL^{\dagger}$	200	2	205	603	1.26E + 00	0.18	2	272	49	2.37E-06	1.44E-009	1	348	29347	2.76E-10	1.01E-20
12	BROWNBS	2	2	126	60	3.82E + 05	3.65E + 10	5	4	2	2.00E + 06	9.98E + 011	5	4	4	2.00E + 06	9.98E + 11
13	BROWNDEN ^{†‡}	4	4	1302	2005	6.73E-01	85822.2	1	436	124	5.43E-05	85822.2	1	12	36	3.49E-03	85822.2
14	$CHNROSNB^{\dagger}$	50	4	15049	255051	1.54E + 02	592.4	2	3490	726	2.21E-04	4.16E-010	1	226	5050	2.14E-11	6.51E-22
15	CLIFF	2	4	1690	603	9.80E-04	0.2	1	211	168	4.45E-10	0.2	1	30	82	3.98E-09	0.2
16	$CUBE^{\dagger}$	2	4	707	603	3.89E + 00	4.61	1	166	33	5.69E-10	4.02E-021	1	51	103	2.16E-08	3.22E-19
17	$DECONVU^{\dagger}$	61	2	88	744	1.67E + 01	14.84	2	11987	1732	4.05E-05	5.56E-008	1	2040	122637	9.98E-07	6.24E-09
18	$DENSCHNA^{\dagger \ddagger}$	2	1	100	66	7.74E-07	6.40E-13	1	31	19	4.85E-07	2.88E-013	1	9	19	6.78E-12	1.15E-23
19	denschnb ^{†‡}	2	1	240	147	1.15E-07	3.51E-15	1	31	14	3.80E-08	3.61E-016	1	15	16	2.83E-07	1.31E-14
20	$DENSCHNC^{\dagger}$	2	1	237	141	7.28E-07	1.02E-13	1	71	18	4.06E-08	0.18	1	13	31	7.75E-10	2.24E-20
21	$DENSCHND^{\dagger}$	3	2	32	20	5.98E + 05	815702.87	1	217	86	3.05E-07	1.52E-011	1	51	181	6.46E-07	1.55E-10
22	DENSCHNE	3	2	12	20	2.99E + 00	3.29	4	1506	301	9.24E-02	0	1	36	57	1.68E-10	7.05E-21
23	$DENSCHNF^{\dagger}$	2	2	201	111	2.03E-06	1.07E-14	1	47	16	1.07E-08	5.91E-019	1	9	19	6.43E-10	6.82E-22
24	$DIXMAANK^{\dagger}$	15	2	19	48	3.24E + 01	138.96	1	965	944	2.98E-07	1	1	28	193	7.64E-12	39845
25	DJTL	2	4	779	603	8.45E + 02	-4991.28	4	2666	201	1.77E + 07	-6408.96	2	384	349	2.39E + 06	-5283.92
26	$ENGVAL2^{\dagger}$	3	4	1064	1204	7.46E + 00	2.53	3	306	63	1.41E-06	2.96E-016	1	18	53	9.39E-07	1.93E-16
27	$ERRINROS^{\dagger}$	50	2	62	255	1.28E + 04	19177.39	2	2570	451	8.67E-04	39.9	1	108	1582	8.83E-10	40.4
28	$EXPFIT^{\dagger \ddagger}$	2	1	106	51	7.55E-08	0.24	1	74	25	$2.65 \text{E}{-}08$	0.24	1	22	28	1.27E-11	0.24
29	GROWTHLS	3	1	9	16	7.11E-42	3542.15	1	12	2	0.00E + 00	3542.15	4	304	1201	1.75E + 02	39.9
30	$GULF^{\dagger}$	3	4	1519	1204	9.15E-02	5.78	1	585	130	4.32E-09	4.09E-019	4	305	1201	3.28E-01	2.21
31	$HAIRY^{\dagger}$	2	1	475	252	1.41E-05	39864	4	596	201	1.02E-01	20	1	64	133	1.84E-16	39864
32	HATFLDD	3	1	16	20	0.00E + 00	14.04	1	388	72	1.56E-09	2.55E-007	1	32	93	7.76E-09	6.62E-08
33	HATFLDE	3	2	162	116	1.60E-03	1.54E-004	3	134	41	4.99E-06	1.20E-04	1	38	101	5.09E-07	5.12E-07
34	HEART6LS	6	2	30	63	6.79E + 01	101.9	4	3077	601	8.29E + 04	16.72	4	607	4201	7.82E + 00	9.78
35	HEART8LS	8	2	749	2682	2.04E + 01	28.61	4	5687	801	1.30E-01	1.14	1	185	1486	4.06E-12	7.09E-25
36	HELIX	3	4	1511	1204	5.76E-01	0.14	4	311	301	5.42E + 00	6.05	1	26	57	9.90E-10	3.24E-21
37	HIELOW	3	5	25	32	nan	NAN	5	5	2	nan	NAN	1	14	29	5.13E-04	874.17
38	$HILBERTA^{\dagger}$	2	1	4	4	1.31E-08	1.55E-16	1	168	166	$9.55 \text{E}{-}07$	8.92E-012	1	4	4	1.31E-08	1.55E-16
39	$HILBERTB^{\dagger}$	10	1	12	12	3.42E-07	2.50E-14	1	33	12	3.14E-07	8.58E-015	1	12	12	3.42E-07	2.50E-14
40	HIMMELBB	2	3	42	33	1.17E-05	3.91E-15	1	20	14	4.46E-07	1.78E-013	1	23	34	1.04E-13	6.17E-33
41	HIMMELBF	4	4	1398	2005	7.59E + 01	5684.33	2	168	50	1.13E-02	319.72	1	14	46	3.36E-05	318.57
Cont	tinued in Table 4		-														

Table 3: The results obtained with UNCMIN and TENMIN.

			1 (2012) (12 (12)	(
Table 4: The re	esults obtained w	vith UNCMIN an	nd TENMIN ((continued).

					T	ENMIN		UNCMIN-BFGS UNCMIN-FD							MIN-FD		
no	prob	n	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* _{\infty}$	F	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* _{\infty}$	F	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* _{\infty}$	F
42	$HIMMELBG^{\dagger}$	2	1	41	27	0.00E + 00	0	1	20	10	7.27E-07	7.42E-014	1	14	16	6.48E-12	8.01E-24
43	HIMMELBH ^{†‡}	2	1	188	102	4.01E-07	-1	1	29	13	9.85E-11	-1	1	9	7	1.21E-09	-1
44	$HUMPS^{\dagger}$	2	4	1202	603	6.08E-02	0.01	4	449	201	1.24E-05	7.66E-010	4	247	601	3.52E + 01	2152.31
45	HYDC20LS	99	2	103	300	2.72E + 08	63399205.8	2	2690	514	2.61E + 03	1118.48	4	10000	990001	2.66E + 03	1094.9
46	JENSMP	2	1	99	60	1.37E-06	124.36	1	6	2	8.52E-33	2020	1	12	28	3.88E-06	124.36
47	$KOWOSB^{\dagger\ddagger}$	4	4	1309	2005	4.30E-04	4.12E-004	1	272	72	1.70E-07	3.08E-04	1	16	41	1.76E-08	0
48	$LOGHAIRY^{\dagger\ddagger}$	2	4	662	603	1.16E-01	0.18	1	281	129	1.63E-07	0.18	1	311	544	2.27E-13	0.18
49	$MANCINO^{\dagger}$	100	2	109	404	7.66E + 08	1.09E + 12	2	614	250	2.36E-01	1.62E-007	2	117	1011	2.73E-08	5.54E-22
50	$MARATOSB^{\dagger}$	2	4	1747	603	8.08E-02	1	2	29	6	9.03E-02	1	4	319	601	4.93E + 01	0.78
51	MEXHAT	2	4	1127	603	5.10E + 01	0.15	3	62	10	5.34E + 01	0.38	1	33	88	1.37E-08	-0.04
52	MEYER3	3	4	2029	1204	3.28E + 08	7422089.89	3	150	28	1.43E + 02	112123.44	4	315	1201	1.42E + 02	111980797
53	$OSBORNEA^{\dagger \ddagger}$	5	2	1407	2556	2.83E + 00	0.05	2	605	138	8.32E-05	7.70E-005	4	509	3001	3.56E-02	0.05
54	OSBORNEB	11	2	228	876	1.50E-01	0.21	5	572	158	nan	NAN	1	838	9889	7.90E-07	0.04
55	$OSCIPATH^{\dagger}$	15	4	4501	24016	1.05E + 00	1.09	2	830	146	7.14E-05	0.98	1	29	129	1.69E-07	0.98
56	PALMER1C	8	2	12	27	4.64E + 04	44938.69	2	661	201	1.71E + 00	168.83	1	15	55	4.30E-08	0.1
57	PALMER1D	7	2	11	24	5.41E + 03	39348.14	2	2093	527	2.35E-01	27.94	1	11	25	4.35E-08	0.65
58	PALMER2C	8	2	12	27	4.26E + 03	1841.64	2	602	172	2.54E + 00	98.07	1	13	37	1.26E-09	0.01
59	PALMER3C	8	2	12	27	1.60E + 03	349.95	2	675	155	1.69E + 00	54.31	1	13	37	1.76E-09	0.02
60	PALMER4C	8	2	12	27	1.62E + 03	325.07	3	781	160	1.85E + 00	62.27	1	12	28	6.98E-08	0.05
61	$PALMER5C^{\dagger\ddagger}$	6	2	10	21	1.57E-04	2.13	2	191	173	3.20E-06	2.13	1	9	15	4.43E-13	2.13
62	PALMER6C	8	2	12	27	2.94E + 02	197.25	4	820	801	2.91E + 01	198.87	4	809	7201	2.44E-04	0.04
63	PALMER7C	8	2	12	27	8.53E + 02	293.16	3	730	165	3.40E + 00	56.9	4	809	7201	2.33E-03	1.5
64	PALMER8C	8	2	12	27	3.67E + 02	182.33	2	1283	225	3.34E-02	3.13	1	14	46	5.89E-10	0.16
65	PENALTY2	200	1	202	202	5.95E + 05	4.71E + 13	1	201	1	2.01E + 06	4.71E + 013	1	201	1	2.01E + 06	4.71E + 13
66	$ROSENBR^{\dagger}$	2	4	937	603	7.59E-01	0.16	1	247	57	5.73E-08	2.15E-016	1	35	73	1.30E-07	1.19E-17
67	$S308^{\dagger}$	2	1	160	105	2.17E-07	0.77	1	44	21	4.06E-07	0.77	1	13	28	7.02E-12	0.77
68	SENSORS	100	2	110	404	4.21E + 01	-126.14	3	4044	700	1.89E-03	-2088.28	1	152	3031	2.16E-04	-1944
69	$SINEVAL^{\dagger}$	2	4	1015	603	4.76E + 00	3.12	4	381	201	3.25E-06	2.59E-014	1	79	154	5.52E-16	9.22E-33
70	$SISSER^{\dagger\ddagger}$	2	1	89	87	3.20E-09	5.29E-13	4	204	201	3.27E-05	1.75E-007	1	17	43	4.84E-07	4.16E-10
71	$SNAIL^{\dagger \ddagger}$	2	1	166	120	1.53E-09	1.14E-18	1	15	9	3.65E-13	3.32E-026	1	143	262	2.54E-07	2.54E-14
72	STRATEC	10	2	25	66	2.57E + 02	2639.42	5	26	7	nan	NAN	1	35	221	4.79E-08	2212.26
73	$TOINTGOR^{\dagger}$	50	2	54	153	2.38E + 01	1578.08	2	5656	1191	9.25E-04	1373.91	1	57	307	2.19E-06	1373.91
74	$TOINTPSP^{\dagger}$	50	2	3338	64311	2.00E + 01	999.63	2	2946	529	1.34E-04	225.56	1	69	613	3.60E-06	225.56
75	$TOINTQOR^{\dagger}$	50	1	52	52	2.18E-06	1175.47	1	1058	207	2.96E-04	1175.47	1	52	52	2.18E-06	1175.47
76	VARDIM	200	2	204	603	8.73E + 14	1.12E + 16	4	20205	20001	8.49E + 08	108228497	1	230	5830	3.68E-11	5.38E-24
77	$VAREIGVL^{\dagger}$	50	2	54	153	6.13E + 00	51.95	1	171	61	8.00E-07	4.41E-013	1	90	919	3.17E-13	6.76E-28
78	VIBRBEAM	8	2	29	63	2.08E + 07	6939.6	3	79	8	2.74E + 06	1262.99	4	810	7201	3.02E + 01	3.84
79	WATSON [†]	12	2	22	65	3.08E + 00	0.42	2	2158	421	6.31E-05	1.35E-005	4	1213	15601	9.72E-03	0
80	YFITU [†]	3	4	1190	1204	3.57E + 01	19.54	2	716	138	8.19E-06	6.67E-013	4	313	1201	5.93E-07	1.86E-09
81	$ZANGWIL2^{\dagger}$	2	1	4	4	1.95E-09	-18.2	1	6	3	0.00E + 00	-18.2	1	4	4	1.95E-09	-18.2
†,‡:	Problems included	in the	benc	hmark	-				· · ·				1		-		

	$ \begin{array}{c c c c c c c c c c c c c c c c c c c $														
no	prob	n	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* _{\infty}$	F	$Err_{H}^{(7)}$	$PD^{(8)}$	$N_{ED}^{(9)}$	$N_{d}^{(10)}$	$r_{decd}^{(11)}$	$r_{dt}^{(12)}$	$N_{fb}^{(13)}$	
1	AKIVA [‡]	2	2	2	2	nan	nan	nan	0	0	0	0	0	0	
2	ALLINITU	4	1	16	10	5.48E-07	5.74	2.66E-01	1	1	0	0	0	6	
3	ARGLINA	200	1	3	2	3.07E-15	200	4.99E-01	1	1	0	0	0.4	1	
4	ARGLINB [‡]	200	2	53	7	6.78E + 01	99.63	1.23E-13	0	0	0	0	0	46	
5	$ARGLINC^{\ddagger}$	200	2	52	6	8.43E + 02	101.13	1.68E-13	0	0	0	0	0	46	
6	BARD	3	1	35	22	8.05E-08	0.01	9.37E-03	1	3	2	0.06	0	13	
7	BEALE	2	1	25	15	1.43E-09	2.38E-018	3.58E-05	1	2	1	0	0	10	
8	BIGGS6	6	1	58	31	4.74E-07	0.01	1.29E-01	0	7	6	0.16	0	27	
9	BOX3	3	1	15	12	6.43E-07	7.61E-014	8.30E-04	1	1	0	0	0	3	
10	BRKMCC	2	1	11	6	3.37E-07	0.17	3.41E-04	1	1	0	0	0	5	
11	BROWNAL	200	1	33	12	3.45E-08	9.09E-015	3.07E-04	1	1	0	0	0.11	21	
12	BROWNBS [‡]	2	2	15	10	1.31E + 04	4.59E-005	2.77E-05	1	0	0	0	0	5	
13	BROWNDEN [‡]	4	2	74	16	3.25E-04	85822.2	3.79E-03	1	1	1	0	0	58	
14	CHNROSNB	50	2	384	138	9.60E-07	4.06E-015	1.24E-01	1	36	36	0.01	0.08	246	
15	$CLIFF^{\ddagger}$	2	3	33	4	1.00E + 00	35.15	2.68E + 12	1	1	0	0	0	29	
16	CUBE	2	1	84	34	9.50E-08	2.62E-018	2.08E-06	1	7	6	3.57E-005	0	50	
17	DECONVU	61	1	167	65	3.01E-07	2.85E-009	4.72E-01	0	15	14	1.49E-005	0	102	
18	DENSCHNA	2	1	15	9	1.01E-09	2.32E-019	2.04E-03	1	2	1	0	0	6	
19	DENSCHNB	2	1	12	9	3.22E-09	1.60E-018	1.61E-05	1	1	0	0	0	3	
20	DENSCHNC	2	1	27	12	5.96E-09	0.18	4.57E-02	1	2	1	1.58E-005	0	15	
21	DENSCHND	3	1	129	66	4.26E-07	3.13E-010	5.13E + 00	1	3	2	2.18E-012	0	63	
22	DENSCHNE	3	1	34	16	2.90E-07	2.29E-014	1.37E-02	1	2	1	0.01	0	18	
23	DENSCHNF	2	1	26	12	1.37E-07	7.95E-017	1.37E-04	1	1	0	0	0	14	
24	DIXMAANK	15	1	91	52	1.33E-07	1	5.12E-03	1	7	6	0	0	39	
25	$DJTL^{\ddagger}$	2	2	423	128	1.81E-02	-8951.54	1.25E-03	1	23	23	0.26	0	295	
26	ENGVAL2	3	1	71	34	2.33E-07	1.38E-016	1.42E-03	1	5	4	0.01	0	37	
27	ERRINROS	50	2	609	190	4.26E-06	39.9	1.09E + 00	1	30	30	0	0.14	419	
28	EXPFIT	2	1	28	14	2.08E-07	0.24	1.10E-02	1	2	1	0	0	14	
29	GROWTHLS	3	1	17	2	1.54E-89	3542.15	4.01E + 92	0	1	0	0	0	15	
30	GULF	3	1	48	25	8.62E-10	4.71E-020	1.79E-04	1	2	1	0.04	0	23	
31	HAIRY	2	2	39	16	4.58E-06	20	2.55E-05	1	2	2	0.07	0	23	
32	HATFLDD	3	1	41	20	1.31E-07	6.62E-008	1.01E-02	1	2	1	1.05E-008	0	21	
33	HATFLDE	3	1	59	34	4.97E-09	2.73E-006	1.30E-02	1	4	3	0	0	25	
34	$HEART6LS^{\ddagger}$	6	2	1081	325	6.39E + 00	0	2.79E-01	0	83	83	0.18	1	709	
35	$HEART8LS^{\ddagger}$	8	4	2327	801	7.41E-02	1.14	1.56E + 01	0	185	185	0	1	1526	
36	HELIX	3	1	76	36	4.77 E-08	6.06E-018	3.61E-03	1	5	4	0	0	40	
37	HIELOW [‡]	3	2	2	2	nan	nan	nan	0	0	1	0	0	0	
38	HILBERTA	2	1	4	4	1.43E-14	1.88E-027	0.00E + 00	1	1	0	0	0	0	
39	HILBERTB	10	1	10	6	2.06E-08	8.12E-017	6.85E-01	1	1	0	0	0	4	
40	HIMMELBB	2	1	31	8	1.60E-08	3.59E-020	1.77E + 01	0	1	0	0	0	23	
41	HIMMELBF	4	2	47	21	3.92E-06	318.57	5.68E-03	1	1	1	2.18E-007	0	26	
Cont	inued in Table 6														

Table 5: The results obtained with SR1-NC.

	$\begin{array}{c c c c c c c c c c c c c c c c c c c $														
no	prob	n	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* _{\infty}$	F	Err_H	PD	N_{ED}	N_d	r_{decd}	r_{dt}	N_{fb}	
42	HIMMELBG	2	1	13	8	3.27E-07	2.00E-014	9.47E-04	1	2	1	0	0	5	
43	HIMMELBH	2	1	9	7	5.64E-08	-1	6.81E-05	1	1	0	0	0	2	
44	HUMPS	2	1	261	73	3.44E-10	8.35E-019	1.85E-02	1	24	23	0.38	0	188	
45	$HYDC20LS^{\ddagger}$	99	2	558	21	nan	nan	nan	0	0	0	0	0	537	
46	JENSMP	2	2	36	13	5.30E-06	259.58	1.33E-02	0	4	4	0.44	0	23	
47	KOWOSB	4	1	32	24	2.01E-07	0	1.28E-02	1	2	1	0.01	0	8	
48	LOGHAIRY	2	1	313	99	3.93E-10	0.18	1.62E-08	1	30	29	0.7	0	214	
49	MANCINO [‡]	100	2	777	82	6.68E + 01	0	8.11E-01	0	16	16	2.74E-005	0.02	694	
50	MARATOSB [‡]	2	4	573	201	2.25E + 01	0.94	2.68E-03	0	53	53	2.81E-007	0	372	
51	$MEXHAT^{\ddagger}$	2	2	71	14	2.67E + 00	-0.02	1.23E + 02	1	0	0	0	0	57	
52	MEYER3 [‡]	3	2	125	21	2.40E + 07	62028.5	4.40E-02	0	4	4	2.89E-007	0	104	
53	OSBORNEA	5	1	161	44	1.02E-09	5.46E-005	2.05E-03	1	9	8	1.00E-006	1	117	
54	OSBORNEB	11	1	130	57	1.79E-08	0.04	3.56E-02	1	13	12	0.01	0	73	
55	OSCIPATH	15	1	55	20	1.22E-07	0.98	1.79E-02	0	2	1	5.27E-006	0	35	
56	PALMER1C [‡]	8	3	56	8	1.68E + 00	162.14	2.60E-09	1	1	0	0	1	48	
57	PALMER1D	7	1	60	10	7.19E-10	0.65	4.68E-16	1	1	0	0	0	50	
58	PALMER2C	8	1	49	12	6.10E-09	0.01	1.62E-16	1	1	0	0	0	37	
59	PALMER3C	8	1	45	12	3.46E-09	0.02	5.19E-16	1	1	0	0	0	33	
60	PALMER4C	8	1	45	12	3.11E-10	0.05	3.53E-16	1	1	0	0	0	33	
61	PALMER5C	6	1	16	8	1.67E-11	2.13	2.05E-16	1	1	0	0	0	8	
62	$PALMER6C^{\ddagger}$	8	3	32	10	4.35E-04	0.1	3.54E-08	1	1	0	0	0	22	
63	PALMER7C	8	1	39	12	9.17E-09	0.6	1.11E-16	1	1	0	0	0	27	
64	PALMER8C	8	1	47	12	2.01E-09	0.16	2.89E-16	1	2	1	4.38E-007	0	35	
65	PENALTY2 [‡]	200	2	3060	258	4.32E + 00	3.61E + 013	9.09E-02	1	32	32	0.48	0.15	2795	
66	ROSENBR	2	1	80	39	8.19E-09	4.74E-020	8.03E-05	1	5	4	0.02	0	41	
67	S308	2	1	21	13	2.28E-08	0.77	3.72E-05	1	1	0	0	0	8	
68	SENSORS	100	2	172	65	6.31E-07	-2108.53	7.16E-01	1	11	11	0.44	0.04	107	
69	SINEVAL	2	1	175	83	3.25E-09	3.75E-020	5.46E-06	1	20	19	0.35	0	92	
70	SISSER	2	1	22	19	7.22E-07	8.54E-010	1.67E + 03	1	1	0	0	0	3	
71	SNAIL	2	1	17	12	5.41E-10	1.21E-019	9.30E-05	1	2	1	0	0	5	
72	$STRATEC^{\ddagger}$	10	2	37	4	nan	nan	nan	0	0	0	0	0	33	
73	TOINTGOR	50	1	102	49	1.72E-07	1373.91	9.43E-02	1	7	6	0	0.25	53	
74	TOINTPSP	50	1	141	62	8.51E-08	225.56	2.64E-02	1	11	10	0.04	0	79	
75	TOINTQOR	50	1	44	31	1.78E-07	1175.47	1.59E-01	1	1	0	0	0.33	13	
76	VARDIM [‡]	200	5	66	15	6.68E + 09	1.77E + 009	2.85E-01	1	0	0	0	0	50	
77	VAREIGVL	50	1	86	41	2.65E-07	3.13E-014	1.39E-01	0	4	3	0	0.33	45	
78	$VIBRBEAM^{\ddagger}$	8	2	247	42	1.36E-03	10.66	7.12E-02	1	10	10	0.03	1	205	
79	WATSON	12	1	77	29	1.30E-07	9.34E-008	1.65E-03	0	4	3	2.80E-009	0	48	
80	YFITU	3	2	208	78	9.89E-06	6.67E-013	1.86E-03	1	11	11	0.04	0	130	
81	ZANGWIL2	2	1	3	3	0.00E + 00	-18.2	5.36E-01	1	1	0	0	0	0	
7 [‡]	$7f_* _{\infty} > 1.0E-05$	ó													

Table 6: The results obtained with SR1-NC (conti	nued).

	L-BFGS								LSR1-NC											
no	prob	n	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* $	F	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* $	F	PD	N_{ED}	N_d	r_{decd}	r_{dt}	N_{fb}		
1	AKIVA	2	0	22	22	2.54E-06	6.17	1	10001	10001	nan	nan	0	0	0	0	0	0		
2	ALLINITU	4	0	14	14	4.23E-07	5.74	0	21	13	1.23E-07	5.74	1	1	1	0.01	0	8		
3	ARGLINA	200	0	4	4	2.81E-14	200	0	3	2	4.31E-14	200	1	0	0	0	0	1		
4	ARGLINB	200	-1	43	43	1.75E-01	99.63	-1	116	3	1.31E + 13	7.40E + 011	0	0	0	0	0	112		
5	ARGLINC	200	-1	26	26	7.15E-04	101.13	-1	116	3	2.30E + 12	2.36E + 010	0	0	0	0	0	112		
6	ARWHEAD	5000	0	14	14	1.37E-04	1.22E-011	0	36	10	9.40E-05	1.11E-012	1	1	1	2.84E-006	0.25	26		
7	BARD	3	0	23	23	1.23E-05	0.01	0	39	17	8.07E-06	0.01	1	5	5	0.06	0	22		
8	BDQRTIC	5000	-1	515	515	3.53E-03	20006.26	-1	396	97	4.18E-03	20006.3	1	18	18	0.01	0.27	298		
9	BEALE	2	0	15	15	7.97E-06	1.54E-011	0	27	17	2.94E-06	4.22E-013	1	0	0	0	0	10		
10	BIGGS6	6	0	46	46	3.71E-05	0.01	0	77	39	2.65E-05	0.01	0	6	6	0.07	0	38		
11	BOX3	3	0	12	12	3.75E-05	7.16E-007	0	12	9	2.42E-05	1.90E-007	1	0	0	0	0	3		
12	BRKMCC	2	0	8	8	1.08E-08	0.17	0	11	6	3.34E-07	0.17	1	0	0	0	0	5		
13	BROWNAL	200	0	13	13	2.29E-05	1.47E-009	0	84	15	3.93E-05	3.84E-011	1	2	2	1.28E-012	0	69		
14	BROWNBS	2	0	25	25	9.13E + 00	1.72E-010	0	19	14	9.36E-01	1.95E-012	1	0	0	0	0	5		
15	BROWNDEN	4	0	27	27	5.82E-05	85822.2	0	80	19	4.81E-06	85822.2	1	1	1	9.02E-014	0	61		
16	BROYDN7D	5000	0	1612	1612	3.85E-04	1987.63	1	28301	10001	5.52E + 00	1136.93	?	2578	2578	0.11	0.16	18300		
17	BRYBND	1000	0	33	33	4.80E-06	1.08E-012	0	141	58	8.56E-06	3.25E-012	0	8	8	0	0.5	83		
18	CHAINWOO	100	0	438	438	9.27E-05	1	0	2097	726	8.74E-05	4.57	1	203	203	0	0.38	1371		
19	CHNROSNB	50	0	282	282	4.91E-05	4.12E-011	0	1378	506	7.02E-05	5.09E-011	1	112	112	0	0.13	872		
20	CLIFF	2	0	41	41	1.22E-05	0.2	0	321	15	1.32E-05	0.2	1	2	1	1.76E-013	0	306		
21	COSINE	10000	0	17	17	1.54E-03	-9999	0	19	10	7.66E-04	-9999	1	1	1	0.27	0	9		
22	CRAGGLVY	5000	0	88	88	3.23E-04	1688.22	0	440	153	2.78E-04	1688.22	1	39	39	0	0.23	287		
23	CUBE	2	0	50	50	3.32E-09	1.70E-019	0	110	45	2.16E-06	3.02E-015	1	4	4	2.76E-005	0	65		
24	CURLY10	10000	1	10001	10001	1.62E-01	-1003162.71	-1	9496	3309	1.21E + 00	-1.00E+006	?	893	893	3.37E-005	0.45	6186		
25	DECONVU	61	0	186	186	3.71E-05	1.40E-007	0	726	246	3.88E-05	3.71E-007	0	53	53	6.67E-007	0.6	480		
26	DENSCHNA	2	0	11	11	3.56E-07	8.22E-014	0	16	11	1.34E-07	4.49E-015	1	0	0	0	0	5		
27	DENSCHNB	2	0	9	9	6.39E-07	5.12E-014	0	11	8	3.47E-06	1.90E-012	1	0	0	0	0	3		
28	DENSCHNC	2	0	17	17	2.83E-06	8.49E-013	0	32	14	1.34E-05	0.18	1	1	1	6.58E-006	0	18		
29	DENSCHND	3	0	56	56	7.56E-06	1.18E-008	0	152	66	9.60E-06	3.78E-008	1	8	8	0	0	86		
30	DENSCHNE	3	0	42	42	6.23E-06	9.72E-012	0	40	17	1.90E-07	9.03E-015	1	1	1	0.01	0	23		
31	DENSCHNF	2	0	10	10	1.45E-07	6.81E-017	0	26	12	5.11E-08	5.53E-018	1	0	0	0	0	14		
32	DIXMAANA	3000	0	14	14	2.70E-08	1	0	14	10	3.84E-07	1	1	0	0	0	0	4		
33	DIXMAANB	3000	0	13	13	9.11E-07	1	0	12	8	8.10E-06	1	1	0	0	0	0	4		
34	DIXMAANC	3000	0	14	14	5.55E-06	1	0	14	9	1.74E-06	1	1	0	0	0	0	5		
35	DIXMAAND	3000	0	16	16	9.10E-06	1	0	18	10	9.11E-06	1	1	107	107	0	0	8		
30	DIXMAANE	3000	0	202	202	8.75E-00	1	0	1290	150	8.12E-00	1	1	127	127	0 44E 005	0.28	713		
31	DIXMAANF	3000	0	239	239	9.24E-06	1	0	1250	458	0.03E-00	1	1	120	120	9.44E-005	0.33	1472		
38	DIXMAANG	3000	0	237	237	8.98E-06	1	0	2399	926	9.83E-06	1	1	244	244	0.01	0.34	14/3		
39	DIXMAANH	3000	0	231	1701	8.91E-06	1	0	900	319	9.54E-06	1	1	80	80	7.13E-009	0.29	1274		
40	DIXMAANI	3000	0	1/81	1/81	2.09E-05	1	0	2198	824	9.80E-06	1 10	1	211	211	0.01	0.34	13/4		
41	DIXMAANJ	3000	0	302	302	1.48E-05	1	0	528 904	220	9.70E-05	1.12	1	51	51	0.18	0.27	308		
42	DIAMAANK	2000	0	526	50 526	1.48E-06	1	0	204	97	1.00E-06	1	1	14	14	0.33	0.26	719		
43	DIXMAANL	3000	0	000	000	1.47E-05	1.02E.010	0	141	412	2.21E-05	1 02E 010	1	104	104	0.12	0.50	(10		
44	DIAUN3DQ	10	1	30 150	35 150	1.72E-05	1.23E-010	1	2001	1250	2.02E-05	1.93E-010 8051 54	1	11	11	0.01	0.14	(3 2650		
40	DODBTIC	100	-1	109	109	2.11E+00 4.02E.06	-4004.81 4.07E.014	-1	0901 01	1200	2.30E-04 6.81E.00	-0901.04 1.27E.019	1	109	198	0.12	0.14	2000		
47	DOBTIC	5000	0	21 44	44	1.15E±00	3.01	0	21	80	1.94E±00	3 75	1	11	11	4 44E-006	0.16	164		
*± /		0000		·***	*±*±	1.1011-00	0.01		2'I'I	00	1.3411-00	0.70	+	± ±	± ±		0.10	10.1		

Table 7: The results obtained with LSR1-NC.

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$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$		L-BFGS								LSR1-NC										
48 EDENSCH 2000 0 32 32 3.50:04 1.200.38 0 1.12 48 7.129:07 -998.55 1 0 <th>no</th> <th>prob</th> <th>n</th> <th>E</th> <th>N_{f}</th> <th>$N_{\nabla f}$</th> <th>∇f_*</th> <th>F</th> <th>E</th> <th>N_{f}</th> <th>$N_{\nabla f}$</th> <th>∇f_*</th> <th>F</th> <th>PD</th> <th>N_{ED}</th> <th>N_d</th> <th>r_{decd}</th> <th>r_{dt}</th> <th>Nfb</th>	no	prob	n	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* $	F	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* $	F	PD	N_{ED}	N_d	r_{decd}	r_{dt}	Nfb	
49 EC2 1000 0 </td <td>48</td> <td>EDENSCH</td> <td>2000</td> <td>0</td> <td>32</td> <td>32</td> <td>3.50E-04</td> <td>12003.28</td> <td>0</td> <td>142</td> <td>48</td> <td>1.14E-04</td> <td>12003.3</td> <td>1</td> <td>6</td> <td>6</td> <td>0</td> <td>0.38</td> <td>94</td>	48	EDENSCH	2000	0	32	32	3.50E-04	12003.28	0	142	48	1.14E-04	12003.3	1	6	6	0	0.38	94	
610 LNGYALL 500 0 0 0 55 30 2.0214 55.86.67 1 3 3 9.85200 0.23 25 51 KNGYALL 30 0 0.55 1.55 3.112-04 0.87 244 3.221-06 3.700-104 1.0 4.0 4.0 1 30 52 EXTRONB 100 0 0.50 0 1.0 0.0 0.0 0 <td>49</td> <td>EG2</td> <td>1000</td> <td>0</td> <td>5</td> <td>5</td> <td>1.46E-06</td> <td>-998.95</td> <td>0</td> <td>14</td> <td>5</td> <td>7.29E-07</td> <td>-998.95</td> <td>1</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>9</td>	49	EG2	1000	0	5	5	1.46E-06	-998.95	0	14	5	7.29E-07	-998.95	1	0	0	0	0	9	
15 ENGYAL2 3 0 36 36 1.56F-06 5.78F-04 3.78F-04 3.	50	ENGVAL1	5000	0	18	18	3.40E-04	5548.67	0	55	30	2.02E-04	5548.67	1	3	3	9.85E-005	0.25	25	
12 EIRININGS 60 0 1 0 0 1 3 3 6.64.00 0.77 3 25 EXTRONB 00 0 0 1 3 1 3 3 1 3 1 3 1 1 2 2 0.0 0 <th< td=""><td>51</td><td>ENGVAL2</td><td>3</td><td>0</td><td>36</td><td>36</td><td>1.65E-06</td><td>5.18E-016</td><td>0</td><td>87</td><td>43</td><td>2.22E-06</td><td>3.70E-016</td><td>1</td><td>4</td><td>4</td><td>0.1</td><td>0</td><td>44</td></th<>	51	ENGVAL2	3	0	36	36	1.65E-06	5.18E-016	0	87	43	2.22E-06	3.70E-016	1	4	4	0.1	0	44	
35 EXPFIT 2 0 4.54 6.34.6.01 0.0 4.20 0.0 4.20 0.0 4.20 0.0 4.20 0.0 4.20 0.0 4.20 0.0 4.20 0.0 1.0 1.1 0.41.60 0.0.5 1.0 0.0 0.0 1.2 1.2 0.2 <th0.2< th=""> <th0.2< th=""> <th0.2< th=""></th0.2<></th0.2<></th0.2<>	52	ERRINROS	50	0	155	155	3.41E-04	39.9	0	587	214	3.38E-04	39.9	1	38	38	6.64E-005	0.67	373	
b4 EXTRONME 1000 55< FLETCHV 5000 0 1341 2.05E-10 -7.07E-10 1 0 0 1.02E 1.02 1.02 1.02 0.0	53	EXPFIT	2	0	16	16	2.81E-06	0.24	0	37	17	3.51E-06	0.24	1	2	2	0.01	0	20	
55 PLETCHV2 5000 0 2 3 3 3 1 4 4 <th< td=""><td>54</td><td>EXTROSNB</td><td>1000</td><td>0</td><td>4550</td><td>4550</td><td>3.37E-05</td><td>9.35E-009</td><td>0</td><td>142</td><td>56</td><td>2.00E-04</td><td>3.63E-011</td><td>0</td><td>9</td><td>9</td><td>5.94E-008</td><td>0.4</td><td>86</td></th<>	54	EXTROSNB	1000	0	4550	4550	3.37E-05	9.35E-009	0	142	56	2.00E-04	3.63E-011	0	9	9	5.94E-008	0.4	86	
56 PLETCHY3 5000 0 22 22 24 7.7724 21.287-0.09 0 1.24 1.248-0.09 0.24 1.237-0.09 0.24 1.237-0.09 0.24 0.21 0.24 0.27 0.277 58 FLETCHCR 1000 0 582 5682 1.266-04 2.287-0.01 0 1828 677 2.486-04 1.1.31-0.10 1.1.32 1.32 0.1.3 0.22 2.595 66 FMINSURF 5625 0 645 6.565-06 0.1 0 4.13 1.515 0.505-06 1.3 0.22 2.595 61 FRUENCHT 5000 0 1.22 1.200-05 3.512-01 1.0 7.372 2.102-04 3.412-05 1.1 1.4 0.405 0.5 64 GUFT 3.0 0.41 1.357 5.166-05 0.122-07 0.122 1.200 1.3 3.400-05 1.4 4.4 0.010 0.001 1.0 1.4 4.4	55	FLETCBV2	5000	0	3	3	2.14E-04	-0.5	0	1	1	4.41E-06	-0.5	1	0	0	0	0	0	
57 PLETCHRV 1000 0 1344 1344 2.95E+10 -7.57E+04 -1.0 1824 548 1.00E+04 1.10E+044 1.2 12 12 0.5	56	FLETCBV3	5000	0	22	22	4.77E + 02	-4.12E + 013	0	97	26	3.76E + 01	-3.47E + 009	0	12	12	3.76E-005	0.24	71	
58 FLETCHCR 1000 0 5882 572 2.92E-01 0 1288 677 2.49E-04 1 1 12 0.13 0.22 0.05 0.33 122 0.05 0.33 0.22 151 60 FMINSURF 5025 0 0.45 6.45 0.59E-04 0 0.56 2.05E-04 0.1 1 1 1 0.20E-07 0.33 61 FREURONSE 500 0 1.22 1.22E-03 0.10 0 0 7.54 2.07 2.10E-04 3.44E-05 1 0	57	FLETCHBV	5000	0	1341	1341	2.95E + 10	-7.57E + 024	-1	15244	5486	1.09E + 10	-1.70E + 0.024	?	1386	1386	0.2	0.31	9757	
59 FMINSRF2 6625 0 287 27.0 1 0 1828 677 2.49E-04 1 1 165 165 16.5 10.3 0.22 2589 61 FREUROTH 000 -1 45 45 605159 0 122 1.54E-04 001.59 3.55E-06 0.1 1 1 8.20E-07 0.13 3.33 63 GROWTHLS 3 0 2.24 2.24E-07 1.1 0 7.57 2.76E-07 3.54E-05 0	58	FLETCHCR	1000	0	5682	5682	1.26E-04	2.92E-011	0	189	67	2.86E-04	1.43E-010	1	12	12	0.05	0.33	122	
600 FMINSURF 5022 0 645 9 413 5.56 0.56 2.3 5.56 0.66 1 1 1 1 8.20 0.13 8.22 2.83 62 GENROSE 500 0 1229 1.54E-04 0.0 754 2.16E-04 0.1 1 6.83 6.93 0.00 0.0	59	FMINSRF2	5625	0	287	287	2.59E-04	1	0	1828	677	2.49E-04	1	1	165	165	0.13	0.22	1151	
61 FREUROTH 5000 14 44 50 545 60 512 3.4.55E-04 60 602 1 1 60 80.80 0.33 3478 63 GROWTHLS 3 0 204 204 2.04E-07 1 0 754 201 7.0E-89 3.542.15 0 0 0 0 0 155 64 GROWTHLS 3 0 2.44 2.04E-07 0 0 774 2.7172.55 3.542-05 0 0 0 0 0 0 0 774 2.7172.55 2.22 1 4.4 4.01.9 0	60	FMINSURF	5625	0	645	645	9.95E-06	1	0	4113	1515	9.59E-06	1	?	383	383	0.15	0.22	2598	
62 GENNOSE 500 0 1229 1.54E-04 1 0 754 2.170E-93 3542_15 0 0.0 0.0 0.0 0.0 15 64 GULF 3 0 344 344 6.16E-04 0 0 77 2.170E-93 3.542_15 0 0 0 0 0 50 55 64 HAIFTLDE 3 0 2.44 1.27E-07 6.62E-008 1 1.1 1.4.08E-008 0.0 75 66 HAATFLDE 3 0 2.44 1.01E-05 5.12E-007 1 1.4.37E-06 6.22E-016 1.40E-0 5.12E-007 1.4 4.0770 75 0.02 3.7 75.34 66 HEARTSLS 8 0 1.31 3.1 0.07E-06 1.72E-013 0.0 1.077 2.40E-06 3.40E-013 1 4.4 4.00 0.0 0 0.0 0 0.0 0 0.0 0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0	61	FREUROTH	5000	-1	45	45	6.59E-03	608159.19	0	56	23	4.55E-04	608159	1	1	1	8.20E-007	0.13	33	
63 GROWTHLS 33 0 20 2.04 2.04 2.04 2.04 2.04 0	62	GENROSE	500	0	1229	1229	1.54E-04	1	0	7549	2671	2.10E-04	1	1	698	698	0.08	0.39	4878	
64 GULF 3 0 34 6.16E-04 0 0 77 24.5 4.71E-04 3.84E-005 14 5 5 0.00 52 66 HATFLDD 3 0 24 1.27E-07 6.62E-008 0 12 1.1 1.4 1.4 1.4 0.0E-007 0.0 83 67 HATFLDE 3 0 41 1.98E-05 5.12E-007 0.0 42 1.01E-05 5.12E-016 1 4.02 337 0.33 0.3 3.726E-007 0.0 88 66 HEARTSLS 8 0 1.02 2.75E-016 0 0.077 10.13 4.43E-04 1.14 0.0 70 0.3 0.3 3.3 3.97E-06 0.72E-017 0.1 0.0 0 0 0 3.0 0 3.0 0 0.0 0 <	63	GROWTHLS	3	0	204	204	2.64E-07	1	0	17	2	1.70E-89	3542.15	0	0	0	0	0	15	
66 HAIRY 2 0 145 1.45 1.80E-06 200 0 7 2.7 1.25E-10 200 1 4 4 0.19 0 50 66 HATFLDE 3 0 41 1.1 1.1 1.1 1.1 1.4 1.0 0.0 2.33 1.47E-05 6.62E-008 1 1.4 4.0 0.03 0.1 5.83 66 HEART6LS 6 -1 1.557 5.16E-01 1.666 0 0.777 2.40E-06 6.22E-016 1 4.40 4.0 0.0 0.3 7.5 5.02 0.0 0.7 7.558-01 0 1.0778 2.40E-06 4.04E-014 1 4 4 4 0.0 0 0 0 3.3 71 HELX 3 0 7.7 2.64E-08 87.417 1 10001 1001 n.m m.m 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	64	GULF	3	0	34	34	6.16E-04	0	0	97	45	4.71E-04	3.84E-005	1	5	5	0.05	0	52	
66 HATFLDD 3 0 24 24 1.47E-05 6.62E-08 1 1 1 4.08E-08 0 19 67 HATFLDE 3 0 41 11 1.98E-05 5.12E-07 0 129 41 1.01E-05 5.12E-076 1 48 8 7.26E-003 0.17 5364 66 HEART6LS 6 1 1.557 5.16E-01 0 0.977 1613 4.37E-06 6.62E-016 1 40 0.03 0.03 0.17 5364 66 HEART6LS 8 0 1022 2.07E-05 2.55E-010 0 79 40 2.40E-06 4.04E-014 1.4 0 70 6.02 0.5 7835 71 HILBERT 2 0 7 7 6.42E-03 1.72E-013 1.38E-07 3.60E-013 1 0	65	HAIRY	2	0	145	145	1.80E-06	20	0	77	27	1.25E-10	20	1	4	4	0.19	0	50	
67 HATFLDE 3 0 41 141 1.08E-05 5.12E-007 1 8 8 7.26E-007 0 88 68 HEARTBLS 6 -1 1557 5.16E-01 1.665 0 077 1613 4.37E-06 6.22E-016 1 400 73 0.03 0.0 0 75 0.02 0.5 75 0.03 0 73 0.03 0 73 0.03 0 73 0.03 0 75 0.02 0.5 75 0.0 0 75 0.02 0.5 75 0.0 0	66	HATFLDD	3	0	24	24	1.27E-07	6.62E-008	0	42	23	1.47E-05	6.62E-008	1	1	1	4.08E-008	0	19	
68 HEART6LS 6 -1 1557 5.16E-01 16.65 0 6077 16.13 4.37E-06 6.22E-016 1 402 37 0.03 0.17 5364 69 HEART6LS 8 0 1022 1022 2.99E-05 2.55E-010 0 707 40 2.40E-06 4.04E-01 1.14 0 70 0 30 0.3 0.3 0.3 0.3 0.3 71 HIELOW 3 -1 51 1.44E-05 874.17 1 0001 10001 nan nan 0	67	HATFLDE	3	0	41	41	1.98E-05	5.12E-007	0	129	41	1.01E-05	5.12E-007	1	8	8	7.26E-007	0	88	
69 HEARTSLS 8 0 1022 1022 1022 1.79E-05 2.55E-010 0 10778 243 4.18E-04 1.14 0 790 755 0.02 0.5 7833 70 HELIX 3 0 31 31 9.70E-06 1.72E-013 79 4.04E-06 4.04E-014 1 4 4 0 0 0 0 71 HIELOW 3 -13 1.14E-05 8.74E-07 1.01001 10001 nan nan nan 0 <td>68</td> <td>HEART6LS</td> <td>6</td> <td>-1</td> <td>1557</td> <td>1557</td> <td>5.16E-01</td> <td>16.65</td> <td>0</td> <td>6977</td> <td>1613</td> <td>4.37E-06</td> <td>6.22E-016</td> <td>1</td> <td>402</td> <td>337</td> <td>0.03</td> <td>0.17</td> <td>5364</td>	68	HEART6LS	6	-1	1557	1557	5.16E-01	16.65	0	6977	1613	4.37E-06	6.22E-016	1	402	337	0.03	0.17	5364	
70 HELIX 3 0 31 9.70E-06 1.72E-013 0 79 40 2.40E-06 4.04E-014 1 4 4 0 0 39 71 HILEDW 3 -1 51 51 1.45E-05 874.17 1 10001 1.0001 1.24E-026 1 0 0 0 0 0 0 72 HILBERTB 10 0 77 2.64E-09 2.76E-08 0 4 4 1.24E-026 1 0 0 0 0 0 73 HILBERTB 10 0 26 6.66E-06 3.75E-01 0 3 8 7.81E-07 8.54E-017 0	69	HEART8LS	8	0	1022	1022	2.79E-05	2.55E-010	0	10778	2943	4.18E-04	1.14	0	790	755	0.02	0.5	7835	
1HIELOW3-151511.45E-0587.41.71100011001nannannan00000000072HILBERTB20772.64E-092.76E-0180441.27E-131.24E-025100 <t< td=""><td>70</td><td>HELIX</td><td>3</td><td>0</td><td>31</td><td>31</td><td>9.70E-06</td><td>1.72E-013</td><td>0</td><td>79</td><td>40</td><td>2.40E-06</td><td>$4.04 \text{E}{-}014$</td><td>1</td><td>4</td><td>4</td><td>0</td><td>0</td><td>39</td></t<>	70	HELIX	3	0	31	31	9.70E-06	1.72E-013	0	79	40	2.40E-06	$4.04 \text{E}{-}014$	1	4	4	0	0	39	
72HILBERTA2072.64E-092.76E-180441.27E-131.24E-0251000<	71	HIELOW	3	-1	51	51	1.45E-05	874.17	1	10001	10001	nan	nan	0	0	0	0	0	0	
73HILBERTB100776.29E-091.97E-0180952.69E-063.60E-0131000	72	HILBERTA	2	0	7	7	2.64E-09	2.76E-018	0	4	4	1.27E-13	1.24E-025	1	0	0	0	0	0	
74HIMMELBB202020 $6.06E-06$ $3.75E-010$ 0318 $7.81E-07$ $8.54E-017$ 00000002375HIMMELBF4026261.16E-02 319.72 05917 $1.13B-02$ 319.72 14440.03000076HIMMELBH2063669.60E-06-1097 $4.84E-08$ -1100 <t< td=""><td>73</td><td>HILBERTB</td><td>10</td><td>0</td><td>7</td><td>7</td><td>6.29E-09</td><td>1.97E-018</td><td>0</td><td>9</td><td>5</td><td>2.69E-06</td><td>3.60E-013</td><td>1</td><td>0</td><td>0</td><td>0</td><td>0</td><td>4</td></t<>	73	HILBERTB	10	0	7	7	6.29E-09	1.97E-018	0	9	5	2.69E-06	3.60E-013	1	0	0	0	0	4	
75HIMMELBF4026261.16E-02319.72059171.13E-02319.71440.0304276HIMMELBG20131.15E-071.13E-010886.75E-064.22E-0121000 </td <td>74</td> <td>HIMMELBB</td> <td>2</td> <td>0</td> <td>20</td> <td>20</td> <td>6.06E-06</td> <td>3.75E-010</td> <td>0</td> <td>31</td> <td>8</td> <td>7.81E-07</td> <td>8.54E-017</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>23</td>	74	HIMMELBB	2	0	20	20	6.06E-06	3.75E-010	0	31	8	7.81E-07	8.54E-017	0	0	0	0	0	23	
76 HIMMELBG 2 0 13 1.15E-07 1.13E-015 0 8 8 6.75E-06 4.22E-012 1 0 <td>75</td> <td>HIMMELBF</td> <td>4</td> <td>0</td> <td>26</td> <td>26</td> <td>1.16E-02</td> <td>319.72</td> <td>0</td> <td>59</td> <td>17</td> <td>1.13E-02</td> <td>319.7</td> <td>1</td> <td>4</td> <td>4</td> <td>0.03</td> <td>0</td> <td>42</td>	75	HIMMELBF	4	0	26	26	1.16E-02	319.72	0	59	17	1.13E-02	319.7	1	4	4	0.03	0	42	
77HIMMELBH 2 0 6 6 $9.60E-06$ -1 0 9 7 $4.84E-08$ -1 1 0 0 0 0 21 78 HUMPS 2 0 239 $3.54E-06$ $6.26E-011$ 0 714 223 $8.15E-06$ $3.30E-101$ 1 888 888 0.38 0.0 491 79 HYDC20LS 99 1 10001 $1.75E+03$ 29.87 1 29135 10001 $4.86E+02$ 61.79 0 260 2660 </td <td>76</td> <td>HIMMELBG</td> <td>2</td> <td>0</td> <td>13</td> <td>13</td> <td>1.15E-07</td> <td>1.13E-015</td> <td>0</td> <td>8</td> <td>8</td> <td>6.75E-06</td> <td>4.22E-012</td> <td>1</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td> <td>0</td>	76	HIMMELBG	2	0	13	13	1.15E-07	1.13E-015	0	8	8	6.75E-06	4.22E-012	1	0	0	0	0	0	
78 HUMPS 2 0 239 239 3.54E-06 6.26E-011 0 714 223 8.15E-06 3.30E-010 1 88 88 0.38 0 491 79 HYDC20LS 99 1 10001 1.75E+03 29.87 1 29135 10001 4.86E+02 61.79 0 2660 2660 0.033 0.26 19134 80 INDEF 500 -1 27 8.71E+01 -3.19E+017 0 26 6 9.53E+01 -2.11E+009 0 2 2 0.01 0.33 20 81 JENSMP 2 0 51 1.97E+07 124.36 0 1.37 34 1.44E-06 124.36 1 13 13 0.0 0 33 82 KOWOSB 4 0 46 3.21E+06 0 6.55 0 1 1 1.74E+03 6.55 1 0 0 0 0 33 3 0 0.22 38 84 LOGHAIRY 2 <t< td=""><td>77</td><td>HIMMELBH</td><td>2</td><td>0</td><td>6</td><td>6</td><td>9.60E-06</td><td>-1</td><td>0</td><td>9</td><td>7</td><td>4.84E-08</td><td>-1</td><td>1</td><td>0</td><td>0</td><td>0</td><td>0</td><td>2</td></t<>	77	HIMMELBH	2	0	6	6	9.60E-06	-1	0	9	7	4.84E-08	-1	1	0	0	0	0	2	
79HYDC20LS99110001100011.75E+0329.87129135100014.86E+0261.7902602600.030.261913480INDEF5000-127278.71E+01-3.19E+01702669.53E+01-2.11E+0090220.010.332081JENSMP2051511.97E+07124.360137341.44E+06124.36113130.46010382KOWOSB4046463.21E+060061271.26E+0611330.023483LIARWHD50000262.64.33E+042.57E+012060221.10E+061.82E+01613300003884LOGHAIRY20331.22E+036.550111.74E+036.5511000000085MANCINO100014143.77E+041.81E+014091163.86E+041.88E+01411100272349586MARATOSB205.35.35.40E+06-0.0404281561.10E+05-0.04126264.34E+07027288MCREBV5.000 <td>78</td> <td>HUMPS</td> <td>2</td> <td>0</td> <td>239</td> <td>239</td> <td>3.54E-06</td> <td>6.26E-011</td> <td>0</td> <td>714</td> <td>223</td> <td>8.15E-06</td> <td>3.30E-010</td> <td>1</td> <td>88</td> <td>88</td> <td>0.38</td> <td>0</td> <td>491</td>	78	HUMPS	2	0	239	239	3.54E-06	6.26E-011	0	714	223	8.15E-06	3.30E-010	1	88	88	0.38	0	491	
80 INDEF 5000 -1 27 8.71E+01 -3.19E+017 0 26 6 9.53E+01 -2.11E+009 0 2 2 0.01 0.33 20 81 JENSMP 2 0 51 51 1.97E-07 124.36 0 137 34 1.44E-06 124.36 1 13 13 0.46 0 103 82 KOWOSB 4 0 46 46 3.21E-06 0 0 61 27 1.26E-06 0 1 5 5 0.02 0 34 83 LIARWHD 5000 0 26 2.6 4.33E-04 2.57E-012 0 60 22 1.10E-06 1.82E-016 1 3 3 0	79	HYDC20LS	99	1	10001	10001	1.75E + 03	29.87	1	29135	10001	4.86E + 02	61.79	0	2660	2660	0.03	0.26	19134	
81 JENSMP 2 0 51 51 1.97E-07 124.36 0 137 34 1.44E-06 124.36 1 13 13 0.46 0 103 82 KOWOSB 4 0 46 46 3.21E-06 0 0 61 27 1.26E-06 0 1 5 5 0.02 0 34 83 LIARWHD 5000 0 26 2.6 4.33E-04 2.57E-012 0 60 22 1.10E-06 1.82E-016 1 3 3 0 0.22 38 84 LOGHAIRY 2 0 3 3 1.22E-03 6.55 0 1 1 1.74E-03 6.55 1 0 0 0 0 0 375 86 MARATOSB 2 0 153 5.40E-06 -0.04 1 1.16E-05 -0.04 1 26 2.6 4.34E-076 0 272 87 MEXHAT 2 0 11 11 1.21E-04 5.44E-009 </td <td>80</td> <td>INDEF</td> <td>5000</td> <td>-1</td> <td>27</td> <td>27</td> <td>8.71E + 01</td> <td>-3.19E + 017</td> <td>0</td> <td>26</td> <td>6</td> <td>9.53E + 01</td> <td>-2.11E + 009</td> <td>0</td> <td>2</td> <td>2</td> <td>0.01</td> <td>0.33</td> <td>20</td>	80	INDEF	5000	-1	27	27	8.71E + 01	-3.19E + 017	0	26	6	9.53E + 01	-2.11E + 009	0	2	2	0.01	0.33	20	
82 KOWOSB 4 0 46 46 3.21E-06 0 61 27 1.26E-06 0 1 5 5 0.02 0 34 83 LIARWHD 5000 0 26 2.6 4.33E-04 2.57E-012 0 60 22 1.10E-06 1.82E-016 1 3 3 0 0.22 38 84 LOGHAIRY 2 0 3 3 1.22E-03 6.55 0 1 1 1.74E-03 6.55 1 0 0 0 0 75 86 MARATOSB 2 0 1543 1543 5.65E-06 -1 -1 5807 2311 1.13E-05 -1 1 467 9.52E-006 0.25 3495 87 MEXHAT 2 0 154 614 2.04E-01 87.95 0 8531 822 1.14E-03 87.95 1 202 57 1.88E-006 0.0770 88 MEYER3 3 -1 614 614 2.04E-01 87.95 </td <td>81</td> <td>JENSMP</td> <td>2</td> <td>0</td> <td>51</td> <td>51</td> <td>1.97E-07</td> <td>124.36</td> <td>0</td> <td>137</td> <td>34</td> <td>1.44E-06</td> <td>124.36</td> <td>1</td> <td>13</td> <td>13</td> <td>0.46</td> <td>0</td> <td>103</td>	81	JENSMP	2	0	51	51	1.97E-07	124.36	0	137	34	1.44E-06	124.36	1	13	13	0.46	0	103	
83 LIARWHD 5000 0 26 26 4.33E-04 2.57E-012 0 60 22 1.10E-06 1.82E-016 1 3 3 0 0.22 38 84 LOGHAIRY 2 0 3 3 1.22E-03 6.55 0 1 1 1.74E-03 6.55 1 0 0 0 0 0 75 85 MANCINO 100 0 14 14 3.77E-04 1.81E-014 0 91 16 3.86E-04 1.88E-014 1 1 1 0 0 75 86 MARATOSB 2 0 1543 1543 5.65E-06 -1 -1 1.81E-01 1.10E-05 -1 1 467 9.52E-006 0.25 3495 87 MEXHAT 2 0 53 5.40E-06 -0.04 0 428 156 1.10E-05 -0.04 1 202 57 1.88E-006 0 7709 88 MEYER3 3 -1 11 1.21E-04	82	KOWOSB	4	0	46	46	3.21E-06	0	0	61	27	1.26E-06	0	1	5	5	0.02	0	34	
84 LOGHAIRY 2 0 3 3 1.22E-03 6.55 0 1 1.74E-03 6.55 1 0 0 0 0 0 0 85 MANCINO 100 0 14 14 3.77E-04 1.81E-014 0 91 16 3.86E-04 1.88E-014 1 1 1 0 0 75 86 MARATOSB 2 0 1543 1543 5.65E-06 -1 -1 5807 2311 1.13E-05 -1 1 467 467 9.52E-006 0.25 3495 87 MEXHAT 2 0 53 5.40E-06 -0.04 0 428 156 1.10E-05 -0.04 1 26 26 4.34E-007 0 272 88 MCREBV 5000 0 11 1.21E-04 5.48E-009 0 8531 822 1.14E-03 87.95 1 202 57 1.88E-006 0.0779 3 3 0 0.67 222 99 MSQRTALS 1024	83	LIARWHD	5000	0	26	26	4.33E-04	2.57E-012	0	60	22	1.10E-06	1.82E-016	1	3	3	0	0.22	38	
85 MANCINO 100 0 14 14 3.77E-04 1.81E-014 0 91 16 3.86E-04 1.88E-014 1 1 1 0 0 75 86 MARATOSB 2 0 1543 1543 5.65E-06 -1 -1 5807 2311 1.13E-05 -1 1 467 467 9.52E-006 0.25 3495 87 MEXHAT 2 0 53 53 5.40E-06 -0.04 0 428 156 1.10E-05 -0.04 1 262 26 4.34E-007 0 272 88 MEYER3 3 -1 614 614 2.04E-01 87.95 0 8531 822 1.14E-03 87.95 1 202 57 1.88E-006 0 7709 89 MOREBV 5000 0 11 1.1 1.21E-04 5.44E-009 0 34 12 9.69E-05 4.23E-009 1 3 3 0 0.67 222 90 MSQRTALS 1024	84	LOGHAIRY	2	0	3	3	1.22E-03	6.55	0	1	1	1.74E-03	6.55	1	0	0	0	0	0	
86 MARATOSB 2 0 1543 1543 5.65E-06 -1 -1 5807 2311 1.13E-05 -1 1 467 467 9.52E-006 0.25 3495 87 MEXHAT 2 0 53 53 5.40E-06 -0.04 0 428 156 1.10E-05 -0.04 1 26 26 4.34E-007 0 272 88 MEYER3 3 -1 614 614 2.04E-01 87.95 0 8531 822 1.14E-03 87.95 1 202 57 1.88E-006 0 7709 89 MOREBV 5000 0 11 1.1 1.21E-04 5.44E-009 0 34 12 9.69E-05 4.23E-009 1 3 3 0 0.67 222 90 MSQRTALS 1024 0 2200 2200 2.23E-04 4.95E-007 0 12900 4732 1.72E-04 7.31E-006 ? 1237 6.33E-005 0.11 8168 91 MSQRTALS 1024 0 <td>85</td> <td>MANCINO</td> <td>100</td> <td>0</td> <td>14</td> <td>14</td> <td>3.77E-04</td> <td>1.81E-014</td> <td>0</td> <td>91</td> <td>16</td> <td>3.86E-04</td> <td>1.88E-014</td> <td>1</td> <td>1</td> <td>1</td> <td>0</td> <td>0</td> <td>75</td>	85	MANCINO	100	0	14	14	3.77E-04	1.81E-014	0	91	16	3.86E-04	1.88E-014	1	1	1	0	0	75	
87 MEXHAT 2 0 53 53 5.40E-06 -0.04 0 428 156 1.10E-05 -0.04 1 26 26 4.34E-007 0 272 88 MEYER3 3 -1 614 614 2.04E-01 87.95 0 8531 822 1.14E-03 87.95 1 202 57 1.88E-006 0 7709 89 MOREBV 5000 0 11 11 1.21E-04 5.44E-009 0 34 12 9.69E-05 4.23E-009 1 3 3 0 0.67 22 90 MSQRTALS 1024 0 2200 2200 2.23E-04 4.95E-007 0 12900 4732 1.72E-04 7.31E-006 ? 1237 1237 6.23E-005 0.11 8168 91 MSQRTALS 1024 0 1702 1.84E-04 1.71E-007 0 9354 3365 1.81E-04 1.07E-006 ? 846 846 0 0.14 5989 92 NONCVXU2 5000	86	MARATOSB	2	0	1543	1543	5.65E-06	-1	-1	5807	2311	1.13E-05	-1	1	467	467	9.52E-006	0.25	3495	
88 MEYER3 3 -1 614 614 2.04E-01 87.95 0 87.95 1 202 57 1.88E-006 0 7709 89 MOREBV 5000 0 11 11 1.21E-04 5.44E-009 0 34 12 9.69E-05 4.23E-009 1 3 3 0 0.67 22 90 MSQRTALS 1024 0 2200 2200 2.23E-04 4.95E-007 0 12900 4732 1.72E-04 7.31E-006 ? 1237 6.23E-005 0.11 8168 91 MSQRTBLS 1024 0 1702 1702 1.84E-04 1.71E-007 0 9354 3365 1.81E-04 1.07E-006 ? 846 846 0 0.14 5989 92 NONCVXU2 5000 0 1858 5.45E-02 11586.1 0 8087 2904 5.78E-02 11584.4 ? 775 6.45E-005 0.29 5183 93 NONCVXUN 5000 0 2713 5.53E-02 1	87	MEXHAT	2	0	53	53	5.40E-06	-0.04	0	428	156	1.10E-05	-0.04	1	26	26	4.34E-007	0	272	
89 MOREBV 500 0 11 11 1.21E-04 5.44E-009 0 34 12 9.69E-05 4.23E-009 1 3 3 0 0.67 22 90 MSQRTALS 1024 0 2200 2.23E-04 4.95E-007 0 12900 4732 1.72E-04 7.31E-006 ? 1237 1237 6.23E-005 0.11 8168 91 MSQRTBLS 1024 0 1702 1702 1.84E-04 1.71E-007 0 9354 3365 1.81E-04 1.07E-006 ? 846 846 0 0.14 5989 92 NONCVXU2 5000 0 1858 5.45E-02 11586.1 0 8087 2904 5.78E-02 11588.4 ? 775 6.45E-005 0.29 5183 93 NONCVXUN 5000 0 2713 5.53E-02 11599.18 0 9768 3531 7.11E-02 11607.12 ? 917 7.12E-005 0.3 6237 94 NONDIA 5000 0 23	88	MEYER3	3	-1	614	614	2.04E-01	87.95	0	8531	822	1.14E-03	87.95	1	202	57	1.88E-006	0	7709	
90 MSQRTALS 1024 0 2200 2200 2.23E-04 4.95E-007 0 1290 4732 1.72E-04 7.31E-006 ? 1237 1237 6.23E-005 0.11 8168 91 MSQRTBLS 1024 0 1702 1702 1.84E-04 1.71E-007 0 9354 3365 1.81E-04 1.07E-006 ? 846 846 0 0.14 5989 92 NONCVXU2 5000 0 1858 1585 5.45E-02 11586.1 0 8087 2904 5.78E-02 11588.4 ? 775 775 6.45E-005 0.29 5183 93 NONCVXUN 5000 0 2713 2713 5.53E-02 11599.18 0 9768 3531 7.11E-02 11607.2 ? 917 917 7.12E-005 0.3 6237 94 NONDIA 5000 0 23 23 2.08E-05 3.52E-015 1 4 4 6.31E-005 0.15 57	89	MOREBV	5000	0	11	11	1.21E-04	5.44E-009	0	34	12	9.69E-05	4.23E-009	1	3	3	0	0.67	22	
91 MSQRTBLS 1024 0 1702 1.84E-04 1.71E-007 0 9354 3365 1.81E-04 1.07E-006 ? 846 846 0 0.14 5989 92 NONCVXU2 5000 0 1858 1858 5.45E-02 11586.1 0 8087 2904 5.78E-02 11588.4 ? 775 775 6.45E-005 0.29 5183 93 NONCVXUN 5000 0 2713 2.53E-02 11599.18 0 9768 3531 7.11E-02 11607.2 ? 917 917 7.12E-005 0.3 6237 94 NONDIA 5000 0 23 23 8.58E-017 4.59E-019 0 110 53 2.08E-05 3.52E-015 1 4 4 6.31E-005 0.15 57	90	MSQRTALS	1024	0	2200	2200	2.23E-04	4.95E-007	0	12900	4732	1.72E-04	7.31E-006	?	1237	1237	6.23E-005	0.11	8168	
92 NONCVXU2 5000 0 1858 1858 5.45E-02 11586.1 0 8087 2904 5.78E-02 11588.4 ? 775 775 6.45E-005 0.29 5183 93 NONCVXUN 5000 0 2713 2713 5.53E-02 11599.18 0 9768 3531 7.11E-02 11607.2 ? 917 917 7.12E-005 0.3 6237 94 NONDIA 5000 0 23 23 8.53E-07 4.59E-019 0 110 53 2.08E-05 3.52E-015 1 4 4 6.31E-005 0.15 57	91	MSQRTBLS	1024	0	1702	1702	1.84E-04	1.71E-007	0	9354	3365	1.81E-04	1.07E-006	?	846	846	0	0.14	5989	
93 NONCVXUN 5000 0 2713 2713 5.53E-02 11599.18 0 9768 3531 7.11E-02 11607.2 ? 917 917 7.12E-005 0.3 6237 94 NONDIA 5000 0 23 23 8.53E-07 4.59E-019 0 110 53 2.08E-05 3.52E-015 1 4 4 6.31E-005 0.15 57	92	NONCVXU2	5000	0	1858	1858	5.45E-02	11586.1	0	8087	2904	5.78E-02	11588.4	?	775	775	6.45E-005	0.29	5183	
94 NONDIA 5000 0 23 23 8 53E-07 4 59E-019 0 110 53 2 08E-05 3 52E-015 1 4 4 6 31E 005 0 15 57	93	NONCVXUN	5000	0	2713	2713	5.53E-02	11599.18	0	9768	3531	7.11E-02	11607.2	?	917	917	7.12E-005	0.3	6237	
	94	NONDIA	5000	0	23	23	8.53E-07	4.59E-019	0	110	53	2.08E-05	3.52E-015	1	4	4	6.31E-005	0.15	57	

Table 8: The results obtained with LSR1-NC (continued).

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			L·	-BFGS		LSR1-NC												
no	prob	n	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* $	F	E	N_{f}	$N_{\nabla f}$	$ \nabla f_* $	F	PD	N_{ED}	N_d	r_{decd}	r_{dt}	N_{fb}
95	NONDQUAR	5000	0	184	184	6.40E-04	0	0	479	201	6.57E-04	0	1	38	38	0	0.38	278
96	OSBORNEA	5	0	142	142	1.57E-05	5.46E-005	0	431	118	1.80E-05	5.46E-005	1	25	20	0	0	313
97	OSBORNEB	11	0	200	200	8.91E-05	0.04	0	470	210	8.28E-05	0.04	1	41	41	0.03	0	260
98	OSCIPATH	15	0	12	12	9.94E-06	0.98	0	47	15	2.14E-05	0.98	0	1	1	1.33E-010	0	32
99	PALMER1C	8	1	10001	10001	5.26E + 00	168.09	0	3222	771	2.51E-03	0.1	1	187	168	1.14E-007	0.14	2451
100	PALMER1D	7	1	10001	10001	1.45E + 04	62.44	0	396	120	1.30E-03	0.65	1	28	27	0	0	276
101	PALMER2C	8	1	10001	10001	4.27E-01	4.4	0	1325	359	1.13E-03	0.01	1	88	81	1.43E-008	0.33	966
102	PALMER3C	8	1	10001	10001	3.14E-01	2.33	0	2465	684	8.67E-04	0.02	1	156	145	1.48E-009	0.4	1781
103	PALMER4C	8	1	10001	10001	9.56E + 04	5536.66	0	1399	478	1.16E-03	0.05	1	79	73	3.88E-008	0.33	921
104	PALMER5C	6	0	14	14	2.78E-04	2.13	0	17	9	1.08E-05	2.13	1	0	0	0	0	8
105	PALMER6C	8	1	10001	10001	1.27E + 01	0.1	0	2927	988	2.81E-03	0.02	1	205	195	1.06E-008	0.33	1939
106	PALMER7C	8	1	10001	10001	2.97E-01	5.4	0	1431	405	8.95E-03	0.7	1	88	83	7.02E-008	0.33	1026
107	PALMER8C	8	1	10001	10001	2.79E-01	3.01	0	1182	362	5.15E-04	0.16	1	70	62	2.68E-006	1	820
108	PENALTY1	1000	0	79	79	5.19E-07	0.01	0	471	166	5.54E-06	0.01	?	13	13	1.30E-021	0.11	305
109	PENALTY2	200	-1	106	106	1.65E + 01	4.71E + 013	-1	222	48	1.26E + 03	4.71E + 013	1	8	8	0	0.67	173
110	POWELLSG	5000	0	54	54	1.64E-06	2.00E-011	0	147	56	8.97E-06	8.93E-010	1	5	5	0.02	0.28	91
111	POWER	10000	0	426	426	9.50E-06	1.67E-009	0	3148	1095	9.95E-06	6.07E-009	?	269	269	1.75E-005	0.47	2053
112	QUARTC	5000	0	44	44	1.15E + 00	3.01	0	244	80	1.94E + 00	3.75	1	11	11	4.44E-006	0.25	164
113	ROSENBR	2	0	48	48	1.59E-07	2.78E-017	0	112	53	9.97E-06	7.51E-014	1	7	7	0.02	0	59
114	S308	2	0	14	14	7.86E-07	0.77	0	24	16	1.85E-06	0.77	1	0	0	0	0	8
115	SBRYBND	5000	1	10001	10001	5.37E + 05	24496.55	1	27716	10001	1.09E + 06	40145.8	?	2504	2504	0.13	0.35	17715
116	SCHMVETT	5000	0	35	35	4.94E-04	-14994	0	185	70	4.83E-04	-14994	1	13	13	2.14E-005	0.07	115
117	SCOSINE	5000	-1	25	25	4.74E + 10	2174.5	1	28270	10001	8.45E + 07	1349.51	?	2627	2627	0.08	0.37	18269
118	SENSORS	100	0	23	23	1.92E-05	-2108.53	0	72	28	6.15E-04	-2108.53	1	9	9	0.41	0	44
119	SINEVAL	2	0	97	97	1.99E-07	9.25E-018	0	286	128	7.11E-06	1.34E-014	1	21	21	0.17	0	158
120	SINQUAD	5000	-1	60	60	1.11E-02	-6757013.76	-1	235	21	2.02E-02	-6.76E+006	1		3	0.67	0.1	213
121	SISSER	2	0	12	12	5.89E-06	1.16E-008	0	26	23	8.71E-06	2.02E-008	1	0	0	0	0	3
122	SNAIL	2	Ő	143	143	4.21E-07	4.42E-014	Ő	19	12	2.15E-06	1.15E-012	0	1	1	7.46E-005	0	7
123	SPARSINE	5000	1	10001	10001	6.12E-04	5.38E-008	1	27281	10001	$7.30E \pm 00$	0.71	?	2507	2507	0.05	0.33	17280
124	SPARSOUR	10000	0	39	39	6 10E-06	1.57E-008	0	232	79	3.68E-06	5 49E-009	1	12	12	0	0.1	153
125	SPMSBTLS	4999	Ő	163	163	4 85E-04	2.84E-007	Ő	919	353	4 78E-04	3 90E-007	1	91	91	0.02	0.23	566
126	SROSENBR	5000	Ő	20	20	2.46E-06	4.76E-015	Ő	28	15	1.34E-04	9.74E-012	1	1	1	3.39E-006	0	13
127	STRATEC	10	-1	65	65	$1.19E \pm 0.7$	-8474445 62	1	10034	10001	nan	nan	0	0	0	0	0	33
128	TESTOUAD	5000	0	5185	5185	9.44E-06	1 28E-012	1	28658	10001	3 91E-01	1 47E-005	?	2712	2712	5 85E-005	0.53	18657
129	TOINTGOR	50	Ő	107	107	2 43E-04	1373 91	0	587	229	1 48E-04	1373 91	1	56	56	0.01	0.38	358
130	TOINTGSS	5000	Ő	18	18	1 90E-05	10	0	3	2	1.39E-40	10	1	0	0	0	0	1
131	TOINTESP	50	Ő	102	102	2 76E-04	225 56	Ő	443	175	2 40E-04	225 56	1	40	40	0.29	0.33	268
132	TOINTOOR	50	Ő	37	37	1 30E-04	1175.47	Ő	127	50	1 11E-04	1175.47	1	6	6	2 16E-005	0.00	200
133	TOUABTIC	5000	Ő	26	26	1.60E-06	1 54E-014	Ő	36	17	9.02E-05	1.02E-013	1	1	1	000 000	0	19
134	TRIDIA	30	Ő	96	96	9.94E-06	1.80E-012	Ő	463	179	1 15E-05	1.72E-012	1	44	44	0	1	284
135	VARDIM	200	0	42	42	5.64E-06	2.96E-012	0	160	66	5.00E-07	2.33E-020	1	2	1	5 53E-013	1	94
136	VAREIGVL	50	0	25	25	2.56E-06	6.96E-013	0	114	48	9.60E-06	7.94E-012	1	7	7	2.43E-005	0	66
137	VIBRBEAM	8	1	10001	10001	1.83E-01	5 10	-1	15103	4267	2.01E-01	10.36	1	1127	1091	0.01	0.13	10835
138	WATSON	12		627	627	9.74E-06	1.56E-007	0	760	310	8 38E-06	1.68E-007	0	71	71	0.04	0.33	450
139	WOODS	4000	0	115	115	5.40E-04	2.42E-009	0	76	28	2.78E-04	9.40E-011	1	3	3	0.04	0.00	48
140	YFITU	3000	0	96	96	9.97E-04	1.62E-011	0	284	113	1 22E-04	6.97E-013	1	10	10	0	0	171
141	ZANGWIL2	2	0	3	3	3.91E-15	-18.2	0	3	3	$0.00E \pm 00$	-18.2	1	10	10	0	0	0

Table 9: The results obtained with LSR1-NC (continued).

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