

# TWO MODIFIED CONJUGATE GRADIENT METHODS AND THEIR APPLICATION TO IMAGE RESTORATION PROBLEMS

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**Abstract:** Conjugate gradient methods have significantly contributed to the discovery of minimizes of large-scale unconstrained optimization problems. In this paper, based on the Liu–Storey conjugate gradient method, two modified conjugate gradient methods (named MC1 and MC2 methods) are presented for unconstrained optimization. Under usual assumptions, the two presented methods are proven to be sufficient descent at each iteration. The global convergence results of our methods is established using the strong Wolfe line search (SWLS). Numerical tests demonstrate the effectiveness of the MC1 and MC2 methods when compared to certain existing methods in view of the Dolan and Moré performance profile. Furthermore, the practical applications of these methods in image restoration problems is also considered.

**Keywords:** Unconstrained optimization, Conjugate gradient method, Analyse convergence, Numerical comparisons.

## 1. Introduction

Optimization plays a pivotal role in the domain of operational research, situated at the crossroads of computer science, mathematics, and economics. Its significance extends to applied mathematics, forming a basis for industry and engineering.

A nonlinear optimization problem contains an objective function that measures the performances or requirements of the system. Often, this function represents a profit, a time interval, a level, a sort of energy or a combination of different quantities that have a physical significance for the modeler. The objective function depends on some characteristics of the system, called variables or unknowns. The purpose of any optimization problem is to find the values of these variables that

minimize (or maximize) the objective function subject to some constraints that the variables must satisfy.

Conjugate gradient (CG) methods are a popular family of iterative algorithms to solve large-scale nonlinear optimization problems due to appropriate features such as no need to calculate the second-order derivatives, low storage and computation, and suitable convergence rate. For more references on advances in conjugate gradient method, see A. E. Mehamdia et al. [17–21] and N. Andrei [2]. The CG algorithm is used in the fields of engineering optimization problems, neural net training, and image restoration. Hestenes and Stiefel formulated their algorithm for sets of linear systems of equations involving positive definite matrices. Initially, it was perceived as an optimization technique primarily designed for minimizing quadratic functions.

The role of the conjugate gradient method was expanded to include the optimization of non-quadratic functions in the 1964 by R. Fletcher and C. Reeves [11]. For nonquadratic functions, E. Polak and G. Ribiere [22] and B. T. Polyak [23] discussed the algorithms and the convergence research of different variations of conjugate gradient algorithms. Over the years, many variants of CG methods have been proposed, while some of them are widely used in practice, such as FR, PRP, DY, HS, CD, and LS. The PRP and LS methods have excellent performance in practical computation, because they possess an approximate restart feature when jamming occurs. However, their convergence properties are not so good.

If the line search is exact, then the LS method is identical to the PRP method. However, M. J. D. Powell [24] proposed a counter-example and showed the non-convergent sequence of the PRP method for the nonconvex function, which also applied to the LS method. To the best of our knowledge, the convergence of the standard LS method with various inexact searches is uncertain. Various modifications of the LS method have received growing interest.

For instance, Wei et al. [27] proposed hybrid method for solving unconstrained optimization problems. The method is based on the PRP method, denote it by WY. One important property of the WLY method is that it inherits the good properties of the PRP method, such as excellent numerical effect. Under the strong Wolfe line search, H. Huang et al. [14] have proved that the WYL method satisfies the sufficient descent condition and converges globally. In 2007, S. Yao et al. [25] extended this idea to the LS method and proposed a nonlinear CG method, we call the MLS method. Moreover, S. Yao et al. [25] proved that the MLS method also can produce sufficient descent direction and global convergence when SWLS is employed. Numerical results were given to support the theoretical results. Again, some more efficient LS type conjugate gradient method, G. Yu et al. [26], proposed a modified approach that generates a sufficient descent direction. The global convergence was proved for general function. Numerical experiments show that the LS1 method is more efficient when compared to other CG algorithms.

Continuing previous results, we propose two efficient conjugate gradient CG methods for solving unconstrained optimization problems. Under the SWLS, we establish the convergence properties of the MC1 and MC2 CG methods. Numerical results show that the two modifications are efficient, robust and each of these modifications outperforms four CG methods famous. Finally, an application of our methods in image restoration problems is also considered.

The rest of the paper is organized as follows. Some preliminaries are given in next section. In Section 3, we introduce the two modified methods and algorithms. In Section 4, we will present the sufficient descent condition and the global convergence proof of the two proposed methods. The numerical results and discussions are contained in Section 5. In Section 6, we focus an application of the new methods in image restoration problems. Conclusions and discussions are made in the last section.

## 2. Preliminaries

Consider the unconstrained optimization problem

$$\min \{f(x) : x \in \mathbb{R}^n\}, \quad (2.1)$$

where  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  is continuously differentiable and its gradient is denoted by

$$g_k = g(x_k) = \nabla f(x_k)$$

and  $x_k \in \mathbb{R}^n$ . Conjugate gradient methods are a class of important methods for solving the above problem often use the following iterative rules

$$x_{k+1} = x_k + \alpha_k d_k, \quad (2.2)$$

where  $x_k$ , is the current iteration point. The positive scalar  $\alpha_k$  is called the steplength, usually determined by a suitable inexact line search technique; such as the Wolfe line search conditions

$$\begin{cases} f(x_k + \alpha_k d_k) - f(x_k) \leq \delta \alpha_k g_k^T d_k, \\ g_{k+1}^T d_k \geq \sigma g_k^T d_k. \end{cases} \quad (2.3)$$

or stronger version of the Wolfe line search given by

$$\begin{cases} f(x_k + \alpha_k d_k) - f(x_k) \leq \delta \alpha_k g_k^T d_k, \\ |g_{k+1}^T d_k| \leq \sigma |g_k^T d_k|. \end{cases} \quad (2.4)$$

where the parameters  $\delta$  and  $\sigma$  satisfy  $0 < \delta < \sigma < 1$ , and  $d_k$  is a search direction computed by

$$d_{k+1} = -g_{k+1} + \beta_k d_k, \quad d_0 = -g_0, \quad (2.5)$$

and for descent methods,  $d_k$  is usually required to satisfy the sufficient descent property, if there exists a constant  $c > 0$  such that

$$g_k^T d_k \leq -c \|g_k\|^2, \quad \text{for all } k \geq 0.$$

Distinctive CG methods correspond to different choices for the conjugate gradient coefficient  $\beta_k$ , which in turn lead to quite diverse computational efficiency and convergence results of the corresponding methods. Well-known formulate for  $\beta_k$  are called the Fletcher–Reeves [11], Hestenes–Stiefel [13], Polak, Ribiere and Polyak [22, 23], Dai–Yuan [7], conjugate-descent [12] and Liu–Storey [15]. These parameters are given by the following formulae

$$\begin{aligned} \beta_k^{FR} &= \frac{\|g_{k+1}\|^2}{\|g_k\|^2}, & \beta_k^{DY} &= \frac{\|g_{k+1}\|^2}{y_k^T d_k}, & \beta_k^{CD} &= \frac{\|g_{k+1}\|^2}{-g_k^T d_k}, \\ \beta_k^{PRP} &= \frac{g_{k+1}^T y_k}{\|g_k\|^2}, & \beta_k^{HS} &= \frac{g_{k+1}^T y_k}{y_k^T d_k}, & \beta_k^{LS} &= \frac{g_{k+1}^T y_k}{-g_k^T d_k}, \end{aligned}$$

where  $\|\cdot\|$  denotes the Euclidean norm and

$$y_k = g_{k+1} - g_k.$$

For the general objective function LS, HS and PRP algorithms have good numerical performance, but DY, FR and CD methods have strong convergence property [6].

In order to prove the global convergence of the new methods, the following assumptions are required.

**Assumption 1.** *The level set*

$$S = \{x \in \mathbb{R}^n : f(x) \leq f(x_0)\},$$

*is bounded, namely, there exists a constant  $M > 0$ , such that  $\|x\| \leq M$ , for all  $x \in S$ .*

**Assumption 2.** *The objective function  $f(x)$  is continuously differentiable in a neighborhood  $\mathcal{N}$  of  $S$  and its gradient is Lipchitz continuous, namely, there is a constant  $L > 0$ , such that*

$$\|\nabla f(x) - \nabla f(y)\| \leq L\|x - y\| \quad \text{for all } x, y \in \mathcal{N}.$$

By the sufficient descent property, the weak Wolfe line search (2.3) and Assumption 1, we declare that the sequence  $\{x_k\}_{k \geq 0}$  is bounded. Combining this with Assumption 2, we know that there exists a positive constant  $\Gamma \geq 0$ , such that

$$\|\nabla f(x)\| \leq \Gamma, \quad \text{for all } x \in \mathcal{N}. \tag{2.6}$$

It follows that Dai et al. [6] proved the sufficient condition for the convergence of CG methods with a strong Wolfe line search.

**Lemma 1.** *Let Assumptions 1 and 2 hold. Consider the method (2.2) and (2.5), where  $d_k$  is a descent direction, and  $\alpha_k$  is obtained by the strong Wolfe line search. If*

$$\sum_{k \geq 0} \frac{1}{\|d_k\|^2} = \infty,$$

*then*

$$\liminf_{k \rightarrow \infty} \|g_k\| = 0.$$

### 3. Modified formulae and Algorithms

In this section, motivated by the structure of the LS method, we propose two hybrid CG methods to solve unconstrained optimization problems (2.1) and we focus on the MC1 and MC2 algorithms.

#### 3.1. Main contributions

Recently, Wu [28] proposed an efficient CG method, where the search direction is yield

$$d_{k+1} = -g_{k+1} + \beta_k^{VLS} d_k, \quad d_0 = -g_0,$$

and

$$\beta_k^{VLS} = \frac{\|g_{k+1}\|^2 - t_k |g_{k+1}^T g_k|}{-\lambda d_k^T g_k + (1 - \lambda) \max(0, g_{k+1}^T d_k t)},$$

where

$$t_k = \frac{\|g_{k+1}\|}{\|g_k\|}, \quad \lambda \in (0, 1).$$

Wu proved that the VLS method possesses sufficient descent conditions and global convergence properties when SWLS is employed [28].

Du et al. [9] improved the LS CG method and proposed CG method with good convergence and high efficiency, in which the conjugate parameters  $\beta_k^{NVLS^*}$  are computed by

$$\beta_k^{NVLS^*} = \frac{\|g_{k+1}\|^2 - (|g_{k+1}^T g_k| / \|g_k\|^2) \cdot g_{k+1}^T g_k}{-g_k^T d_k}.$$

At every iteration, the NVLS\* methods produce a sufficient descent condition and globally convergent if the SWLS is utilized. Recently, Zhu et al. [29] presented another new method which is called DDY1, where  $\beta_k$  in this method is given by

$$\beta_k^{DDY1} = \frac{\|g_{k+1}\|^2 - \mu_1 (g_{k+1}^T d_k)^2 |g_{k+1}^T g_k| / (\|g_k\| \cdot \|g_{k+1}\| \cdot \|d_k\|^2)}{y_k^T d_k},$$

where  $\mu_1 \in [0, 1]$ . The authors proved that this method possesses sufficient descent conditions and global convergence properties when SWLS is employed [29].

The modified PRP type method will be described in this section. Moreover, the sufficient descent property of the algorithm is also given.

In this paper, we develop two modified LS-type CG methods (for short MC1 and MC2 methods). In the first method, we replace the formula

$$\frac{|g_{k+1}^T g_k|}{\|g_k\|^2} g_{k+1}^T g_k$$

in the numerator of  $\beta_k^{NVLS^*}$  by  $\rho_1 |g_{k+1}^T g_k| \omega_k$  with

$$\omega_k = \frac{|g_{k+1}^T d_k| |g_{k+1}^T d_k|}{\|g_{k+1}\| \cdot \|g_k\| \cdot \|d_k\|^2}.$$

Then the CG parameter (for short  $\beta_k^{MC1}$ ) is taken as the form

$$\beta_k^{MC1} = \frac{\|g_{k+1}\|^2 - \rho_1 |g_{k+1}^T g_k| \omega_k}{-d_k^T g_k}, \quad (3.1)$$

where  $\rho_1 \in [0, 1]$ . Applying hybridization to the conjugate parameter is an effective and reliable technique to improve the numerical performance and convergence properties. Therefore, motivated by [9, 28], we present our second method in the form of a hybrid method, where the conjugate parameter is defined by

$$\beta_k^{MC2} = \frac{\|g_{k+1}\|^2 - \rho_2 \max\{0, |g_{k+1}^T g_k| \cdot |g_{k+1}^T g_k| / \|g_k\|^2\}}{-d_k^T g_k + \max(0, g_{k+1}^T d_k)}, \quad \text{where } \rho_2 \in [0, 1]. \quad (3.2)$$

The primary attributes of these methods are as follows.

- A two modified CG algorithms, based on LS method, for solving unconstrained optimization are developed.
- The search direction generated by the presented methods is descent at each iteration with a strong Wolfe line search. Furthermore, this modifications are proved to be globally convergent under usual assumptions.
- Based on a great many numerical experiments, results demonstrate that our methods inherit the computation capacity of LS CG method and perform better compared to some existing methods for solving unconstrained optimization problems. Especially in CPU time, our methods are superior for the given test problems.
- The proposed methods are successfully applied to solving the image restoration problems less computation cost indicates the encouraging applicability of our approaches.

### 3.2. Algorithms

Now, based on the proposed conjugate parameters (3.1) and (3.2), the outlines of the corresponding algorithms are stated as follows.

#### Algorithm MC1.

**Step 1.** *Initializing.* Select positive constants

$$0 < \delta < \sigma < \frac{1}{1 + \rho_1},$$

choose any initial point  $x_0 \in \mathbb{R}^n$ , let  $d_0 = -g_0$ .

**Step 2.** *Testing the iterations continuation.* If the  $\|g_k\|_\infty \leq 10^{-6}$  is satisfied, then stops. Otherwise go to next step.

**Step 3.** *Line search.* Find the step length  $\alpha_k > 0$  satisfying the strong Wolfe line search (2.4) and compute  $x_{k+1} = x_k + \alpha_k d_k$ .

**Step 4.** Calculate  $\beta_k$  by the formula (3.1).

**Step 5.** Compute the search direction  $d_k$  by using (2.5).

**Step 6.** Let  $k = k + 1$  and go to Step 2.

#### Algorithm MC2.

In Algorithm MC1

$$0 < \delta < \sigma < \frac{1}{1 + \rho_1}$$

in Step 1 is replaced by

$$0 < \delta < \sigma < 1,$$

(3.1) in Step 4 is replaced by (3.2).

## 4. Convergence analyses

In this section, it is assumed that  $g_k \neq 0$  for all  $k \geq 0$ , otherwise a stationary point is found. In order to obtain the convergence properties of the proposed methods.

This lemma to prove the convergence of our methods is also needed.

**Lemma 2.** *Let Assumptions 1 and 2 hold. If  $d_k$  is a descent direction and  $\alpha_k$  satisfies the SWLS (2.4). Then*

$$\alpha_k \geq \frac{(1 - \sigma)|g_k^T d_k|}{L\|d_k\|^2}. \tag{4.1}$$

*P r o o f.* See the proof of Lemma 2 in Lui and Li [16]. □

*Remark 1.* Assuming the beginning of this subsection and  $d_k$  is a descent direction, it is easy to obtain that  $g_k^T d_k \neq 0$  for all  $k \geq 0$ . Thus,  $\alpha_k = 0$  does not satisfy (2.4). This indicates that  $\alpha_k$  obtained in the MC1 and MC2 methods is not equal to zero, i.e., there exists a constant  $\lambda > 0$ , such that

$$\alpha_k \geq \lambda, \quad \text{for all } k \geq 0. \tag{4.2}$$

The following Lemma is needed to prove the sufficient descent property of the MC1 and MC2 methods.

**Lemma 3.** *The following inequality always holds*

$$\|g_{k+1}\|^2 - \rho_1 |g_{k+1}^T g_k| \omega_k \leq (1 + \rho_1) \|g_{k+1}\|^2, \quad \text{with } \rho_1 \in [0, 1]. \quad (4.3)$$

*P r o o f.* Suppose that the  $\xi_k$  is the angle between the  $g_k$  and  $g_{k+1}$  vectors and the  $\theta_k$  is the angle between the  $g_{k+1}$  and  $d_k$  vectors, then

$$\cos \xi_k = \frac{g_{k+1}^T g_k}{\|g_{k+1}\| \|g_k\|} \quad \cos \theta_k = \frac{g_{k+1}^T d_k}{\|g_{k+1}\| \|d_k\|}.$$

So,

$$\begin{aligned} \|g_{k+1}\|^2 - \rho_1 |g_{k+1}^T g_k| \omega_k &= \|g_{k+1}\|^2 (1 - \rho_1 |\cos \theta_k| |\cos \xi_k| \cos \theta_k) \\ &\leq \|g_{k+1}\|^2 (1 + \rho_1 \cos^2 \theta_k |\cos \xi_k|) \\ &\leq (1 + \rho_1) t \|g_{k+1}\|^2. \end{aligned}$$

The result can be achieved.  $\square$

#### 4.1. Global convergence of MC1

The following theorem shows that the search direction generated by Algorithm MC1 satisfies the sufficient descent conditions.

**Theorem 1.** *Let the search direction  $d_k$  is yielded by the MC1 CG method. If the parameter  $\sigma$  satisfies*

$$0 < \sigma < \frac{1}{1 + \rho_1},$$

then

$$g_k^T d_k \leq -c_1 \|g_k\|^2, \quad \text{for all } k \geq 0. \quad (4.4)$$

*P r o o f.* The following proof is by induction. For

$$k = 0, \quad g_0^T d_0 = -\|g_0\|^2,$$

hence the sufficient descent condition holds for  $k = 0$ . Now, it is assumed that (4.4) holds for  $k$  and prove that for  $k + 1$ .

From (3.1) and (4.4), we have

$$\beta_k^{MC1} = \frac{\|g_{k+1}\|^2 (1 - \rho_1 |\cos \theta_k| |\cos \xi_k| \cos \theta_k)}{-g_k^T d_k} \geq \frac{\|g_{k+1}\|^2 (1 - \rho_1)}{-g_k^T d_k} \geq 0. \quad (4.5)$$

Using (2.5) and (4.5), we get

$$g_{k+1}^T d_{k+1} = -\|g_{k+1}\|^2 + \beta_k^{MC1} g_{k+1}^T d_k \leq -\|g_{k+1}\|^2 + \beta_k^{MC1} |g_{k+1}^T d_k|. \quad (4.6)$$

By (2.4), (4.3) and (4.6), we obtain

$$g_{k+1}^T d_{k+1} \leq -\|g_{k+1}\|^2 + \frac{(1 + \rho_1) \|g_{k+1}\|^2 |g_{k+1}^T d_k|}{-g_k^T d_k} \leq -\|g_{k+1}\|^2 + \sigma (1 + \rho_1) \|g_{k+1}\|^2.$$

It is concluded that

$$g_{k+1}^T d_{k+1} \leq -c_1 \|g_{k+1}\|^2,$$

where

$$c_1 = 1 - \sigma(1 + \rho_1),$$

so there is a constant  $c_1 > 0$  with

$$\sigma < \frac{1}{1 + \rho_1}.$$

Therefore, the proof is completed. □

The following theorem establishes the global convergence of the MC1 method with the SWLS.

**Theorem 2.** *Consider that Assumptions 1 and 2 hold. Suppose the CG method yielded by (2.2) and (2.5), where the step size  $\alpha_k$  satisfies the strong Wolfe line search condition (2.4) and parameter  $\beta_k = \beta_k^{MC1}$ , then this method is globally convergent, namely*

$$\liminf_{k \rightarrow \infty} \|g_k\| = 0. \tag{4.7}$$

*P r o o f.* Assume by contradiction that the formula (4.7) does not hold, there exists a constant  $\gamma_1 > 0$ , such that

$$\|g_k\| \geq \gamma_1, \quad \text{for all } k \geq 0. \tag{4.8}$$

We have since the definition of  $\beta_k^{MC1}$  and (4.3)

$$\beta_k^{MC1} \leq \frac{(1 + \rho_1)\|g_{k+1}\|^2}{-d_k^\Gamma g_k}. \tag{4.9}$$

Hence, by (2.6), (4.4), (4.8) and (4.9), we have that

$$\beta_k^{MC1} \leq \frac{(1 + \rho_1)\Gamma^2}{c_1\gamma_1^2} = E. \tag{4.10}$$

Thus, it follows from (2.5), (2.6), (4.2) and (4.10) that

$$\|d_{k+1}\| \leq \|g_{k+1}\| + \beta_k^{MC1} \frac{\|x_{k+1} - x_k\|}{\alpha_k} \leq M_1,$$

where

$$M_1 = \Gamma + E \frac{D}{\lambda},$$

here

$$D = \max \{\|y - z\| : y, z \in \mathcal{N}\}.$$

By taking the summation  $k \geq 0$ ,

$$\sum_{k \geq 0} \frac{1}{\|d_k\|^2} = \infty.$$

So, applying Lemma 1, it is concluded that (4.7) is true. This is a contradiction with (4.8), so it is proved (4.7). □

## 4.2. Global convergence of MC2

Now, the sufficient descent direction of the MC2 method is proved.

**Theorem 3.** *Suppose the search direction sequence  $\{d_k\}_{k \geq 0}$  is generated by Algorithm MC2. Then  $d_k$  satisfies the sufficient descent property*

$$g_k^T d_k \leq -c_2 \|g_k\|^2, \quad \text{for all } k \geq 0, \quad (4.11)$$

where  $c_2 = 1 - \sigma$ .

*P r o o f.* The following proof is by induction. For  $k = 0$ ,  $g_0^T d_0 = -\|g_0\|^2$ , it is conclude that the sufficient descent condition holds for  $k = 0$ . Now, we assume (4.11) holds for  $k$  and prove that for  $k + 1$ .

With the definition of  $\beta_k^{MC2}$  and (4.11), then

$$\beta_k^{MC2} = \frac{\|g_{k+1}\|^2}{-d_k^T g_k + \max(0, g_{k+1}^T d_k)} \geq 0, \quad \text{if } g_{k+1}^T g_k \leq 0,$$

and

$$\beta_k^{MC2} = \frac{\|g_{k+1}\|^2(1 - \rho_2 \cos^2 \xi_k)}{-d_k^T g_k + \max(0, g_{k+1}^T d_k)} \geq \frac{\|g_{k+1}\|^2(1 - \rho_2)}{-d_k^T g_k + \max(0, g_{k+1}^T d_k)} \geq 0 \quad \text{if } g_{k+1}^T g_k \geq 0.$$

It is concluded

$$\beta_k^{MC2} \geq 0. \quad (4.12)$$

When having from (2.5), (3.2) and (4.12), so

$$g_{k+1}^T d_{k+1} = -\|g_{k+1}\|^2 + \beta_k^{MC2} g_{k+1}^T d_k \leq -\|g_{k+1}\|^2 + \beta_k^{MC2} |g_{k+1}^T d_k|. \quad (4.13)$$

By using (2.4), (3.2) and (4.12), then

$$g_{k+1}^T d_{k+1} \leq -\|g_{k+1}\|^2 + \frac{\|g_{k+1}\|^2}{-d_k^T g_k} |g_{k+1}^T d_k| \leq -(1 - \sigma) \|g_{k+1}\|^2.$$

Above all, the conclusion of Theorem 3 holds.  $\square$

The following theorem to prove the global convergence of the MC2 method is used.

**Theorem 4.** *Assume that Assumption 1 and 2 hold. Let the sequence  $\{x_k\}_{k \geq 0}$  be generated by the Algorithm MC2. If the stepsize  $\alpha_k$  satisfies the Wolfe line search conditions, then*

$$\liminf_{k \rightarrow \infty} \|g_k\| = 0. \quad (4.14)$$

*P r o o f.* Suppose that (4.14) does not hold. Then there exists a constant  $\gamma_2 > 0$ , such that

$$\|g_k\| \geq \gamma_2, \quad \text{for all } k. \quad (4.15)$$

In fact, from (2.6), (3.2), (4.11) and (4.15), we have

$$\beta_k^{MC2} \leq \frac{\|g_{k+1}\|^2}{-d_k^T g_k} \leq \frac{\Gamma^2}{c_2 \gamma_2^2} = F. \quad (4.16)$$

Thus, it follows from (2.5), (2.6), (4.2) and (4.16), that

$$\|d_{k+1}\| \leq \|g_{k+1}\| + \beta_k^{MC2} \frac{\|x_{k+1} - x_k\|}{\alpha_k} \leq M_2,$$

where

$$M_2 = \Gamma + F \frac{D}{\lambda}.$$

Which implies that

$$\sum_{k \geq 0} \frac{1}{\|d_k\|^2} = \infty.$$

So, applying Lemma 1, it is concluded that (4.14) is true. This is a contradiction with (4.15), so it has been proved (4.14).  $\square$

### 5. Numerical experiments and discussions

In this section, some numerical experiments obtained with the two new proposed CG methods are presented. The test problems have been taken to [1, 3]. All the algorithms have been coded in MATLAB 2013 and compiler settings on the PC machine (2.5 GHz, 3.8 GB RAM) with Windows XP operating system. The computational results of MC1 method against the VLS\* [9], NVLS\* [9], DDY1 [29] and LS [15] methods are compared. On the other hand, the computational results of the MC2 method against the DPRP [8], NVLS\* [9], LS1 [27] and LS [15] methods are compared. In this numerical result, all algorithms implement the SWLS condition with  $\delta = 10^{-3}$  and  $\sigma = 10^{-1}$ . In this paper, the other parameters are specified by  $\rho_1 = 0.8$  and  $\rho_2 = 0.5$ . The iteration is terminated if one of the following conditions is satisfied

- (i)  $\|g_k\|_\infty < 10^{-6}$ , where  $\|\cdot\|_\infty$  is the maximum absolute component of a vector,
- (ii) the number of iterations exceeded 2000,
- (iii) the computing time is more than 500 s.

The performance difference is shown clearly between these methods MC1, MC2 and four conjugate gradient algorithms for each of them. The performance profile introduced by Dolan and Moré [10] is chosen to compare the performance according to the number of iterations and CPU time to rule as follows. Let  $S$  is the set of methods and  $P$  is the set of the test problems with  $n_p$ ,  $n_s$  is the number of the test problems and the number of the methods, respectively. For each problem  $p \in P$  and solver  $s \in S$ , denote  $\tau_{p,s}$  be the number of iterations or CPU time required to solve problems  $p \in P$  by solver  $s \in S$ . Then a comparison between different solvers based on the performance ratio is given by

$$r_{p,s} = \frac{\tau_{p,s}}{\min \{\tau_{p,i}, 1 \leq i \leq n_s\}}.$$

Suppose that a parameter  $r_M \geq r_{p,s}$  for all problems and solvers chosen, and  $r_M = r_{p,s}$  if and only if solver  $s$  does not solve problem  $p$ .

The overall evaluation of the performance of the solvers is then given by the performance profile function given by

$$F_s(t) = \frac{\text{size} \{p : 1 \leq p \leq n_p, r_{p,s} \leq t\}}{n_p},$$

where  $t \geq 1$  and

$$\text{size} \{p : 1 \leq p \leq n_p, r_{p,s} \leq t\}$$

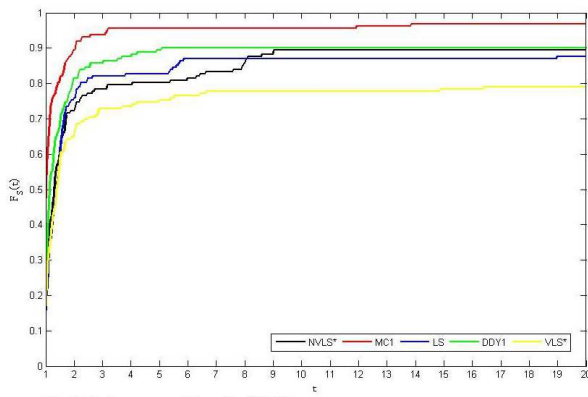


Figure 1. Performance profile on the CPU time.

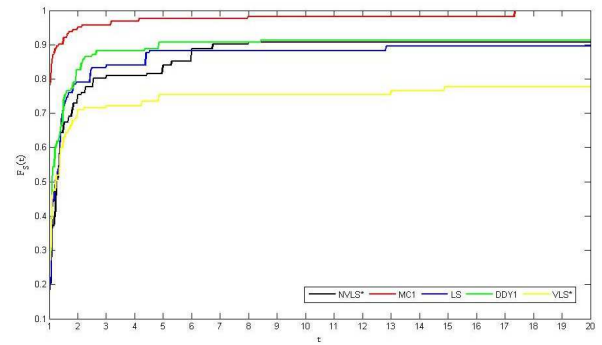


Figure 2. Performance profile on the number of iterations.

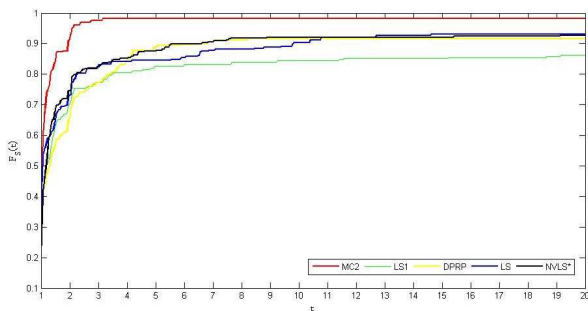


Figure 3. Performance profile on the CPU time.

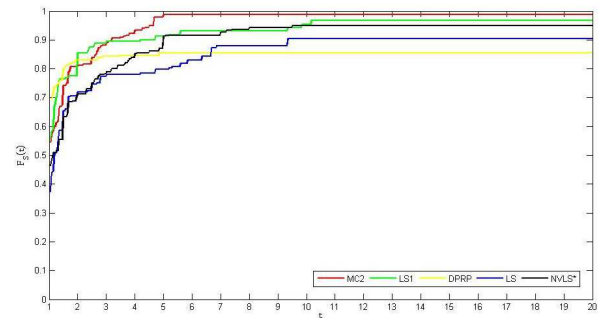


Figure 4. Performance profile on the number of iteration.

is the number of elements in the set  $\{p : 1 \leq p \leq n_p, r_{p,s} \leq t\}$ . This function  $F_s : [1, \infty[ \rightarrow [0, 1]$  is the distribution function for the performance ratio. The value of  $F_s(1)$  is the probability that the solver will win the rest of the solvers.

In this numerical study, Dim denotes the dimension of the problem, ITR denotes the number of iterations, TIME denotes the CPU time and Inf denotes the algorithm failed to yield a solution for the problem.

Fig. 1 gives a performance comparison of the MC1 method versus VLS\*, NVLS\*, DDY1 and LS methods. As this figure indicates, the new Algorithm MC1 prevailed over all other methods, with respect to CPU time. This clearly confirms the effectiveness of the MC1 method. In particular, the NVLS\* method outperforms the other methods except for the DDY1 method. It can be seen from Fig. 2 that the MC1 curve is mostly at the top of the VLS\*, NVLS\*, DDY1 and LS CG curves, so it is indicating that the MC1 Algorithm outperforms the other methods based on the number of iterations. Generally, the DDY1 method and the NVHS\* method are better than the LS and VLS\* methods.

From table in Figs. 5–6, it is clear that the average performance of the MC1, VLS\*, NVLS\*, DDY1 and LS CG methods are very similar to the results obtained from Figs. 1–2.

On the other side, Fig. 3 is the performance profile of the MC2, DPRP, NVLS\*, LS1 and LS CG methods. From this figure, it is concluded that the MC2 method performs better than the DPRP, NVLS\*, LS1 and LS CG methods, from the viewpoint of the CPU time. The NVLS\* method behaves like the DPRP method, for the given test problems.

In Fig. 4, the number of iterations is used to compare the performance of the conjugate gradient

| Function                 | MC1   |         | DDY1 |         | VLS* |         | LS  |          | NVLS* |         |      |
|--------------------------|-------|---------|------|---------|------|---------|-----|----------|-------|---------|------|
|                          | Dim   | TIME    | ITR  | TIME    | ITR  | TIME    | ITR | TIME     | ITR   | TIME    | ITR  |
| Engval 1                 | 3000  | 0.6940  | 7    | 0.6570  | 7    | 0.5620  | 6   | 0.6250   | 7     | 0.5470  | 7    |
|                          | 10000 | 1.4690  | 5    | 1.4840  | 6    | 1.5000  | 6   | 1.9530   | 7     | 2.3440  | 7    |
| Extended White And Holst | 5000  | 1.1870  | 5    | 1.7820  | 6    | 1.2030  | 5   | 2.0780   | 6     | 1.2180  | 5    |
|                          | 5400  | 1.2660  | 5    | 1.5470  | 6    | 1.3440  | 5   | 1.4220   | 6     | 1.2780  | 5    |
| Diagonal 4               | 12500 | 1.0930  | 12   | 1.1870  | 11   | 1.3120  | 12  | 1.1410   | 11    | 1.2030  | 11   |
|                          | 20000 | 1.7440  | 12   | 2.0710  | 12   | 2.0470  | 12  | 1.9380   | 12    | 2.0850  | 12   |
|                          | 30000 | 2.8340  | 12   | 2.8900  | 12   | 3.5410  | 12  | 2.9680   | 12    | 2.9060  | 12   |
| Diagonal 2               | 1400  | 6.1890  | 424  | 6.8350  | 439  | Inf     | Inf | 17.9250  | 928   | 65.1270 | 1987 |
|                          | 2000  | 10.3340 | 512  | 11.7270 | 558  | Inf     | Inf | 28.9560  | 1021  | Inf     | Inf  |
|                          | 3100  | 24.5510 | 626  | 25.2250 | 632  | Inf     | Inf | 104.4990 | 1577  | Inf     | Inf  |
| Diagonal 1               | 140   | 0.8750  | 157  | 1.4400  | 227  | Inf     | Inf | 4.3640   | 630   | 1.4510  | 227  |
|                          | 160   | 0.6560  | 141  | 1.4710  | 227  | Inf     | Inf | 7.2660   | 955   | 1.4940  | 227  |
| Chung                    | 1400  | 8.8440  | 99   | 9.3910  | 106  | 9.4580  | 107 | 9.4530   | 106   | 9.4690  | 107  |
|                          | 1500  | 4.0000  | 34   | 10.3440 | 105  | 10.3280 | 106 | 7.7190   | 75    | 10.3290 | 106  |
|                          | 1900  | 9.9220  | 63   | 15.5630 | 102  | 14.2810 | 106 | 15.8140  | 107   | 14.5160 | 106  |
| Quarticm                 | 1060  | 13.4370 | 1084 | 13.7970 | 1088 | Inf     | Inf | 13.6250  | 1081  | 13.7350 | 1083 |
|                          | 1050  | 13.2580 | 1084 | 13.5000 | 1083 | Inf     | Inf | 13.4460  | 1080  | 13.5460 | 1085 |
|                          | 1100  | 14.3120 | 1091 | 14.6780 | 1102 | Inf     | Inf | 15.3500  | 1098  | 14.6950 | 1105 |
| Linear Perturbed         | 400   | 1.7650  | 215  | 1.8750  | 229  | 1.7970  | 27  | 1.8600   | 279   | 1.9210  | 235  |
|                          | 1600  | 16.5150 | 518  | 15.3570 | 479  | 15.1590 | 486 | 16.9700  | 489   | 15.8390 | 487  |
|                          | 2000  | 23.8950 | 577  | 23.7570 | 532  | 24.4470 | 558 | 48.0870  | 1004  | 23.6420 | 532  |
| Fletcher                 | 1200  | 0.2340  | 6    | 0.2660  | 7    | 0.2500  | 7   | Inf      | Inf   | 0.2660  | 7    |
|                          | 3000  | 0.7380  | 6    | 0.8440  | 7    | 0.7810  | 7   | Inf      | Inf   | 0.8130  | 7    |
|                          | 4000  | 0.9380  | 6    | 1.0780  | 7    | 0.9690  | 7   | 1.0780   | 7     | 1.1250  | 7    |
| Liarwhd                  | 300   | 17.3350 | 1546 | Inf     | Inf  | Inf     | Inf | 18.5140  | 1549  | 19.3550 | 1701 |
| Diagonal                 | 2000  | 1.4060  | 29   | 2.6880  | 50   | 2.2240  | 39  | 2.4610   | 41    | 1.6720  | 36   |
|                          | 3500  | 3.1720  | 33   | 4.5770  | 40   | 4.6400  | 42  | 4.1440   | 41    | 3.6090  | 35   |
|                          | 4500  | 3.9070  | 34   | 6.0290  | 38   | 5.2080  | 35  | 4.4850   | 35    | 4.1870  | 33   |
|                          | 10000 | 10.0780 | 38   | 10.5610 | 37   | 10.4220 | 38  | 12.8280  | 45    | 10.1880 | 37   |
| Cube                     | 15600 | 0.1560  | 2    | 0.1880  | 2    | 0.2190  | 2   | 0.2340   | 2     | 0.1720  | 2    |
|                          | 1600  | 0.3120  | 5    | 0.3280  | 5    | 0.3910  | 5   | 0.3600   | 5     | 0.3280  | 5    |
| TR-Sum of quadratics     | 6000  | 4.8280  | 24   | 5.7250  | 24   | 14.2910 | 67  | 5.0800   | 24    | 4.9440  | 24   |
|                          | 3980  | 3.2700  | 24   | 3.4560  | 24   | 9.7570  | 66  | 3.3870   | 24    | 3.3090  | 24   |
|                          | 3200  | 2.8230  | 22   | 2.9390  | 24   | 8.7400  | 66  | 2.9390   | 24    | 2.8920  | 24   |
| Griewank                 | 3200  | 30.8750 | 836  | 32.1010 | 836  | 31.5540 | 836 | 31.2470  | 836   | 31.1010 | 836  |
|                          | 3600  | 33.2660 | 829  | 34.1880 | 829  | 33.4060 | 829 | 33.2820  | 829   | 34.1270 | 829  |
|                          | 5000  | 49.9620 | 879  | 50.8990 | 879  | 51.1890 | 879 | 52.2810  | 879   | 50.8900 | 879  |
| Exponential              | 601   | 0.0310  | 2    | 0.0470  | 3    | 0.0310  | 4   | 0.0310   | 5     | 0.0310  | 4    |
| Extended Hiebert         | 1600  | 1.5000  | 39   | 1.5940  | 44   | Inf     | Inf | 2.2340   | 78    | 1.7840  | 48   |
|                          | 1750  | 2.4060  | 57   | 2.7650  | 65   | Inf     | Inf | 4.1870   | 127   | 2.5780  | 63   |
|                          | 1800  | 1.7570  | 44   | 1.7150  | 40   | Inf     | Inf | 1.7970   | 57    | 1.8430  | 44   |
|                          | 2600  | 2.3280  | 42   | 2.4290  | 44   | Inf     | Inf | 2.2650   | 55    | 2.6250  | 48   |
| Diagonal DiagAup1        | 1980  | 0.0790  | 4    | 0.0940  | 4    | 0.1560  | 4   | 0.1560   | 4     | 0.0930  | 4    |
| Double Border Arrow Up   | 2200  | 2.9550  | 55   | 3.4630  | 62   | 3.3720  | 62  | 3.3720   | 62    | 3.5630  | 68   |
|                          | 3000  | 1.3750  | 29   | 1.5780  | 36   | 1.9220  | 41  | 1.9220   | 41    | 2.4920  | 50   |
|                          | 4500  | 3.4140  | 32   | 3.8440  | 33   | 3.9220  | 35  | 3.9220   | 35    | 4.8910  | 38   |
| Almost Perturbed Quartic | 1300  | 9.0940  | 276  | 4.7550  | 142  | 5.0010  | 221 | 5.2500   | 229   | 5.0160  | 223  |
|                          | 1600  | 2.7820  | 143  | 2.6090  | 140  | 2.7180  | 142 | 2.7720   | 143   | 2.7110  | 142  |
|                          | 2500  | 4.3510  | 150  | 4.1580  | 148  | 4.2520  | 150 | 4.2570   | 150   | 4.2580  | 151  |
| Almost PerQuadratic      | 300   | 9.1210  | 649  | 16.3160 | 1129 | Inf     | Inf | Inf      | Inf   | 29.2580 | 1171 |
| Arwhd                    | 1280  | 0.1660  | 5    | 0.0470  | 2    | 0.1720  | 5   | Inf      | Inf   | 0.0470  | 2    |

Figure 5. The simulation results of MC1, DDY1, VLS\*, LS and NVLS\* methods.

codes MC2, DPRP, NVLS\*, LS1 and LS CGMs. Relative to this metric, MC2 achieves the top performance, followed by LS1, then NVLS\*, then LS and DPRP.

From table in Fig. 7 and Fig. 8, it is clear that the average performance of the MC2, DPRP, NVLS\*, LS1 and LS CG methods are very similar to the results obtained from Fig. 3 and Fig. 4.

### 6. Application to image restoration problems

The image restoration problem is considered as one of the most challenging optimization problems. In this section, we will use the MC1 and MC2 methods to restore images corrupted by

| Function     | MC1   |         | DDY1 |         | VLS* |          | LS   |         | NVLS* |          |      |
|--------------|-------|---------|------|---------|------|----------|------|---------|-------|----------|------|
|              | Dim   | TIME    | ITR  | TIME    | ITR  | TIME     | ITR  | TIME    | ITR   | TIME     | ITR  |
| Sumsquares   | 1000  | 3.8220  | 71   | 3.1850  | 65   | 3.9654   | 73   | 2.9680  | 66    | 2.4540   | 1300 |
|              | 1900  | 3.2760  | 71   | 3.3130  | 74   | 3.7640   | 73   | 3.5780  | 79    | 3.7810   | 1600 |
|              | 2400  | 3.8280  | 78   | 3.9070  | 78   | 4.7370   | 85   | 3.9220  | 78    | 4.6270   | 88   |
| Sphere       | 1600  | 0.0890  | 10   | 0.0940  | 9    | Inf      | Inf  | 0.0930  | 9     | 0.0940   | 9    |
|              | 4000  | 0.4840  | 10   | 0.5470  | 11   | Inf      | Inf  | 0.5470  | 11    | 0.4880   | 10   |
|              | 8000  | 0.9590  | 11   | 0.9680  | 12   | Inf      | Inf  | 1.0730  | 12    | 1.0320   | 12   |
| Schwefel 223 | 2900  | 0.5150  | 4    | 0.5160  | 4    | 1.0470   | 7    | Inf     | Inf   | 0.2500   | 4    |
|              | 9000  | 0.8430  | 6    | 1.1960  | 6    | 0.8430   | 6    | 0.8430  | 6     | 1.0510   | 6    |
|              | 3000  | 2.0650  | 51   | 1.9630  | 45   | 3.8250   | 83   | 3.9520  | 88    | 4.7800   | 100  |
| Rosenbrock   | 3500  | 2.7180  | 29   | 2.1720  | 40   | 3.4840   | 69   | 2.7520  | 58    | 3.1560   | 60   |
|              | 4000  | 5.7810  | 69   | 3.2340  | 40   | 6.3280   | 96   | 8.0280  | 89    | 8.7960   | 102  |
|              | 6000  | 2.6560  | 29   | 4.5770  | 50   | 7.1400   | 69   | 7.6240  | 72    | 10.6500  | 83   |
| Raydan 2     | 2800  | Inf     | Inf  | 8.9470  | 89   | Inf      | Inf  | 17.5780 | 170   | 5.0940   | 54   |
|              | 3400  | 1.5160  | 18   | 1.4840  | 16   | Inf      | Inf  | 1.5630  | 18    | 1.0000   | 12   |
|              | 4600  | 4.7810  | 31   | 169.674 | 812  | Inf      | Inf  | 54.1200 | 299   | 12.5940  | 83   |
| Dixon        | 2000  | 0.3850  | 12   | 0.4540  | 12   | 0.3860   | 12   | Inf     | Inf   | 0.4700   | 13   |
| Rastrigin    | 900   | 0.4840  | 19   | 1.4370  | 51   | 0.9680   | 35   | 2.0000  | 70    | 0.9530   | 35   |
|              | 1100  | 1.2570  | 38   | 1.7500  | 52   | 1.3910   | 43   | 1.3910  | 43    | 1.3750   | 43   |
|              | 1200  | 0.8290  | 22   | 2.1710  | 63   | 1.4690   | 43   | 1.4690  | 43    | 1.4690   | 43   |
| Qing         | 600   | 5.6480  | 243  | 5.6750  | 259  | 16.9050  | 608  | 15.0620 | 619   | 14.7470  | 608  |
|              | 1000  | 12.1720 | 335  | 12.2500 | 338  | 37.7970  | 940  | 25.2410 | 655   | 37.2960  | 940  |
|              | 2000  | 38.8590 | 494  | 35.1350 | 498  | 118.009  | 1395 | 117.014 | 1378  | 118.938  | 1395 |
| penalty      | 1000  | 0.8120  | 34   | 1.8280  | 92   | 1.8280   | 63   | 2.2030  | 77    | 1.6560   | 60   |
|              | 1500  | 0.8130  | 24   | 1.8910  | 50   | 1.1870   | 31   | 4.8750  | 117   | 0.9370   | 27   |
|              | 1950  | 1.2030  | 29   | 27.2340 | 461  | 4.0780   | 83   | 7.2030  | 139   | 3.7810   | 77   |
| Himmelblau   | 10000 | 4.7190  | 15   | 8.4380  | 21   | 5.0160   | 15   | 11.7190 | 30    | 5.2810   | 15   |
|              | 18000 | 4.7000  | 15   | 8.0710  | 21   | 4.9220   | 15   | 11.1340 | 30    | 5.1020   | 15   |
|              | 20000 | 6.1130  | 16   | 8.9840  | 19   | 6.9150   | 21   | 6.9150  | 16    | 6.5000   | 16   |
| Hager        | 900   | 2.9260  | 98   | 4.8830  | 155  | 7.1040   | 222  | Inf     | Inf   | 7.0620   | 221  |
|              | 1090  | 2.9510  | 97   | 4.6780  | 137  | 63.1820  | 1070 | Inf     | Inf   | 84.7320  | 1558 |
|              | 2000  | 18.931  | 266  | 17.5690 | 263  | 134.6840 | 1327 | Inf     | Inf   | 118.9310 | 1327 |
| Zakharov     | 1000  | 0.1090  | 3    | 0.1250  | 4    | 0.1090   | 3    | 0.1560  | 4     | 0.1250   | 3    |
|              | 2800  | 0.2500  | 3    | 0.3750  | 4    | 0.2970   | 3    | 0.4220  | 4     | 0.2660   | 3    |
|              | 6000  | 0.6130  | 3    | 0.7340  | 4    | 0.8060   | 3    | 0.7810  | 4     | 0.7340   | 3    |
|              | 10000 | 1.0000  | 3    | 1.3910  | 4    | 0.9220   | 3    | 1.4220  | 4     | 1.0310   | 3    |
| Hmmelbh      | 800   | 17.1800 | 431  | 18.2490 | 454  | 18.5070  | 456  | 57.5680 | 1227  | 76.4820  | 1566 |
| Liarwhd      | 4500  | 0.0310  | 2    | 0.0470  | 2    | 0.0470   | 2    | 0.0470  | 2     | 0.0630   | 2    |
|              | 1500  | 0.0150  | 2    | 0.0310  | 2    | 0.0310   | 2    | 0.0150  | 2     | 0.0320   | 2    |
| Harkerp      | 1000  | 6.7890  | 206  | 6.8510  | 207  | 10.4670  | 276  | 6.8660  | 207   | 6.8960   | 207  |
|              | 1200  | 5.5310  | 188  | 5.5470  | 190  | 5.5470   | 190  | 5.5520  | 190   | 5.5000   | 190  |
| Prod 1       | 1800  | 0.8840  | 9    | 1.3900  | 11   | 48.1240  | 314  | 1.0780  | 11    | 1.1090   | 11   |
|              | 2800  | 1.7220  | 8    | 2.1870  | 10   | 2.1800   | 10   | 2.1880  | 10    | 2.1720   | 10   |
|              | 3000  | 1.7180  | 11   | 1.9540  | 11   | 1.8750   | 11   | 1.9060  | 11    | 1.8910   | 11   |

Figure 6. The simulation results of MC1, DDY1, VLS\*, LS and NVLS\* methods (Cont.).

impulse noise.

Chan et al. [5] employ a two-phase scheme to repair images affected by impulse noise. In the first phase, a median filter was employed to identify noise pixels. Let  $X$  represent the original image corrupted by salt and pepper noise, with dimensions  $n \times m$ , let  $A = \{1, 2, \dots, n\} \times \{1, 2, \dots, m\}$  be the index set of the image  $X$ , the set of indices for the noise pixels is represented by  $N \subset A$  where  $|N|$  denotes the total number of elements within  $N$ ,  $P_{i,j}$  is the collection of four nearest neighbors of the pixel at  $(i, j) \in A$ . In the second phase, noisy pixels are cleaned by solving the nonsmooth minimization problem

$$f_\alpha(v) = \sum_{(i,j) \in N} \left[ |v_{i,j} - z_{i,j}| + \frac{\xi}{2} t (2S_{i,j}^1 + S_{i,j}^2) \right], \quad (6.1)$$

where a column vector of length  $|N|$  is indicated by  $v_{i,j} = [v_{i,j}]_{(i,j) \in N}$ ,  $\xi$  denotes a regularization parameter and

$$S_{i,j}^1 = 2 \sum_{(m,n) \in P_{i,j} \cap N^c} \phi_\alpha(v_{i,j} - z_{m,n}) \quad \text{and} \quad S_{i,j}^2 = \sum_{(m,n) \in P_{i,j} \cap N} \phi_\alpha(v_{i,j} - z_{m,n}).$$

Here,

$$\phi_\alpha(t) = \sqrt{\alpha + t^2}$$

| Function                   | MC2  |         | NVLS* |         | LS   |         | LS1  |         | DPRP |         |     |
|----------------------------|------|---------|-------|---------|------|---------|------|---------|------|---------|-----|
|                            | Dim  | TIME    | ITR   | TIME    | ITR  | TIME    | ITR  | TIME    | ITR  | TIME    | ITR |
| Almost perturbed Quartic   | 2000 | 7.9540  | 95    | 8.2180  | 233  | 8.2180  | 232  | 8.7490  | 233  | 7.2660  | 224 |
|                            | 5000 | 3.7720  | 21    | 17.2360 | 246  | 17.0860 | 240  | 16.3540 | 237  | 14.5350 | 239 |
|                            | 6000 | 10.3970 | 27    | 51.3940 | 286  | 32.5190 | 250  | 36.8020 | 218  | 21.9130 | 251 |
| Cube                       | 2400 | 0.8020  | 5     | 0.8440  | 5    | 0.8440  | 5    | 0.8120  | 5    | 0.8220  | 5   |
|                            | 3000 | 1.0940  | 5     | 1.2340  | 5    | 1.6250  | 5    | 1.5780  | 5    | 1.5830  | 5   |
|                            | 4000 | 1.6000  | 5     | 1.5360  | 5    | 1.8230  | 5    | 1.6100  | 5    | 1.6340  | 5   |
| ExtendedWhit eand Holst    | 4000 | 1.0000  | 5     | 1.5580  | 7    | 1.1300  | 5    | 1.2400  | 5    | 1.5600  | 6   |
|                            | 6000 | 1.2600  | 5     | 1.8590  | 7    | 1.2110  | 5    | 1.3970  | 5    | 1.5280  | 6   |
|                            | 7000 | 1.7090  | 5     | 2.5480  | 7    | 1.7010  | 5    | 1.9670  | 5    | 2.3950  | 6   |
| Rastrigin                  | 900  | 0.4250  | 18    | 1.7480  | 53   | 0.3900  | 16   | 1.4690  | 53   | 1.4690  | 53  |
|                            | 1200 | 1.8060  | 51    | 1.6870  | 49   | 1.7970  | 51   | 0.2970  | 8    | 1.6880  | 49  |
|                            | 1400 | 2.1220  | 54    | 1.7500  | 44   | inf     | inf  | inf     | inf  | inf     | inf |
| Staircase S3               | 300  | 0.5940  | 401   | 0.9370  | 616  | 0.6410  | 401  | 0.8020  | 217  | 0.6090  | 117 |
| power                      | 700  | 25.1120 | 1080  | 29.0750 | 1191 | 27.1890 | 1141 | 31.9320 | 1097 | Inf     | Inf |
|                            | 400  | 6.8640  | 530   | 8.1690  | 611  | 8.1900  | 609  | 10.3410 | 555  | 8.1480  | 615 |
| Double Border Arrow Up     | 2000 | 0.4250  | 3     | 0.2410  | 4    | 0.2030  | 4    | 0.1720  | 4    | 0.1400  | 3   |
| Diagonal                   | 4770 | 1.9060  | 18    | 4.3120  | 38   | 4.1060  | 34   | 5.2140  | 20   | 5.1020  | 36  |
|                            | 5000 | 2.4040  | 18    | 5.3250  | 41   | 4.9470  | 36   | 5.7010  | 22   | 4.6990  | 36  |
|                            | 6000 | 2.7300  | 18    | 7.8130  | 45   | 4.7610  | 32   | 6.7460  | 31   | 6.2400  | 40  |
| Schwefel1223               | 1000 | 0.1220  | 5     | 0.1410  | 5    | 0.1250  | 5    | 0.1410  | 5    | 0.1560  | 5   |
|                            | 3000 | 0.2650  | 5     | 0.5950  | 5    | 0.2740  | 5    | 0.2350  | 5    | 0.3440  | 5   |
|                            | 4000 | 0.3320  | 5     | 0.6210  | 5    | 0.3750  | 5    | 0.3600  | 5    | 0.4730  | 5   |
| Liarwhd                    | 110  | 0.9530  | 174   | Inf     | Inf  | Inf     | Inf  | Inf     | Inf  | 1.0150  | 175 |
| penalty                    | 2550 | 2.0630  | 30    | 3.4340  | 48   | 14.7100 | 169  | 2.1040  | 34   | 5.4650  | 70  |
|                            | 850  | 0.0630  | 8     | 0.1010  | 9    | 0.3380  | 14   | 0.1090  | 8    | 0.4440  | 29  |
| Qing                       | 800  | 7.9190  | 287   | 23.3570 | 732  | 7.9540  | 287  | 38.2050 | 578  | 20.0570 | 628 |
|                            | 992  | 10.6720 | 321   | 17.3590 | 499  | 11.8590 | 354  | 60.4680 | 395  | 38.2970 | 977 |
| Feletcher                  | 790  | 0.0310  | 3     | 0.0630  | 4    | 0.0310  | 3    | 0.0320  | 3    | 0.0630  | 4   |
|                            | 1950 | 0.1400  | 2     | 0.1730  | 3    | 0.1410  | 2    | 0.1410  | 2    | 0.1710  | 3   |
| Rosenbrock                 | 2200 | 2.4310  | 84    | 2.6850  | 83   | 0.5000  | 17   | 2.9060  | 84   | 2.4590  | 74  |
|                            | 3500 | 2.8400  | 47    | 4.5720  | 60   | 4.5810  | 63   | 6.5470  | 90   | 6.3520  | 94  |
|                            | 4500 | 6.2350  | 86    | 6.4550  | 84   | 5.3590  | 73   | 4.9090  | 64   | 6.5510  | 86  |
| Raydan2                    | 1800 | 0.0470  | 2     | 0.1580  | 4    | 0.1560  | 5    | 0.1570  | 4    | 0.1570  | 4   |
|                            | 2200 | 0.1100  | 7     | 2.0920  | 36   | 1.3910  | 31   | 0.2120  | 7    | 0.2350  | 8   |
| Styblinski                 | 600  | 1.5160  | 28    | 2.2450  | 49   | Inf     | Inf  | 2.0940  | 48   | 1.2030  | 28  |
|                            | 800  | 1.5460  | 31    | 1.7370  | 31   | Inf     | Inf  | 1.6670  | 28   | 2.7120  | 60  |
|                            | 900  | 3.1560  | 63    | 4.3040  | 84   | Inf     | Inf  | 3.3460  | 64   | 3.3530  | 65  |
| Tridiagonal                | 100  | 2.2030  | 505   | 3.7810  | 894  | 2.1720  | 505  | 3.4220  | 683  | 3.3770  | 683 |
|                            | 200  | 12.140  | 1133  | 18.453  | 1826 | 12.129  | 1133 | Inf     | Inf  | Inf     | Inf |
|                            | 300  | 35.909  | 1940  | Inf     | Inf  | 34.859  | 1940 | Inf     | Inf  | Inf     | Inf |
| Extended Hiebert           | 1400 | 1.9250  | 54    | 2.2030  | 64   | 3.7660  | 141  | 5.2030  | 194  | 4.0630  | 157 |
|                            | 1850 | 2.6110  | 57    | 2.9220  | 65   | 3.5470  | 104  | 7.2500  | 68   | 8.1580  | 231 |
|                            | 2000 | 2.6870  | 53    | 3.5940  | 68   | 51.5270 | 769  | 8.5740  | 221  | 9.2970  | 222 |
| Tridia                     | 60   | 0.0940  | 30    | 0.3130  | 90   | Inf     | Inf  | Inf     | Inf  | Inf     | Inf |
|                            | 80   | 0.1250  | 30    | 0.1560  | 38   | Inf     | Inf  | Inf     | Inf  | Inf     | Inf |
|                            | 100  | 0.1570  | 30    | 0.1410  | 27   | Inf     | Inf  | Inf     | Inf  | Inf     | Inf |
| Perturbed                  | 1000 | 10.6870 | 520   | 13.2280 | 593  | 12.4220 | 592  | 11.7450 | 536  | 13.6660 | 536 |
|                            | 1500 | 19.6370 | 741   | 20.1090 | 746  | 19.6970 | 741  | 25.9530 | 746  | 27.4300 | 746 |
| Prod 2                     | 1500 | 0.1880  | 5     | Inf     | Inf  | 0.1950  | 6    | 0.2310  | 6    | 0.2180  | 6   |
|                            | 1800 | 0.2500  | 5     | Inf     | Inf  | 0.2610  | 6    | 0.2840  | 6    | 0.2720  | 6   |
| Almost Perturbed Quadratic | 800  | 8.8910  | 329   | Inf     | Inf  | 9.3450  | 333  | 9.8850  | 375  | 9.6420  | 375 |
|                            | 1600 | 27.0470 | 541   | 29.7190 | 584  | 27.1750 | 541  | 24.0310 | 565  | 25.0930 | 510 |

Figure 7. The simulation results of MC2, NVLS\*, LS, LS1 and DPRP methods.

is an edge-protecting function with parameter  $\alpha > 0$ ,

$$N^c = \{(i, j) \in A / z_{m,n} = z_{i,j}, \text{ and } z_{i,j} = S_{min} \text{ or } S_{max}\}.$$

In order to minimize calculation costs and save time when solving (6.1), the nonsmooth term was eliminated by Cai et al. [4], it introduces the following, unconstrained optimization

$$f_\alpha(v) = \sum_{(i,j) \in N} [2 \times S_{i,j}^1 + S_{i,j}^2]. \tag{6.2}$$

In this study, we are particularly interested in how quickly the miniaturization problem (6.2) is resolved. The quality of the recovered images is measured using the peak signal-to-noise ratio (PSNR), which is defined as

$$PSNR = 10 \log_{10} \frac{255^2}{1/MN \cdot \sum_{i,j} (v_{i,j}^r - v_{i,j}^*)^2},$$

| Function    | MC2  |         | NVLS* |          | LS   |         | LS1  |         | DPRP |          |      |
|-------------|------|---------|-------|----------|------|---------|------|---------|------|----------|------|
|             | Dim  | TIME    | ITR   | TIME     | ITR  | TIME    | ITR  | TIME    | ITR  | TIME     | ITR  |
| Nonscomp    | 1500 | 1.1090  | 18    | 1.2340   | 20   | 1.1410  | 19   | 3.1560  | 19   | 1.2500   | 20   |
|             | 2100 | 1.6940  | 18    | 1.5780   | 19   | 1.5310  | 19   | 4.1880  | 19   | 1.5780   | 19   |
|             | 5000 | 8.4690  | 35    | 8.5990   | 36   | 8.7810  | 36   | 12.9370 | 36   | 8.7030   | 36   |
| Quarticm    | 1000 | 10.4200 | 853   | 12.9650  | 1033 | 12.8340 | 1032 | 13.1080 | 1033 | 12.4950  | 1022 |
|             | 2400 | 16.1090 | 1132  | 19.9840  | 1130 | 19.4530 | 1130 | 20.0750 | 1130 | 19.7910  | 1191 |
| Raydan1     | 80   | 0.1620  | 90    | 0.0780   | 55   | 0.0780  | 55   | 0.1090  | 54   | 0.1090   | 88   |
|             | 125  | 0.1870  | 65    | 0.2030   | 77   | 0.2660  | 77   | 0.2970  | 77   | 0.3130   | 155  |
|             | 2000 | 0.4370  | 17    | 0.4370   | 17   | 0.3130  | 14   | 0.2970  | 14   | 0.3230   | 14   |
| Diagona2    | 1000 | 16.0210 | 1019  | Inf      | Inf  | 16.4090 | 1070 | Inf     | Inf  | Inf      | Inf  |
|             | 1200 | 9.0620  | 647   | Inf      | Inf  | 9.5760  | 669  | Inf     | Inf  | Inf      | Inf  |
|             | 1400 | 14.1890 | 712   | Inf      | Inf  | 15.0970 | 720  | Inf     | Inf  | Inf      | Inf  |
| Diagona4    | 1900 | 0.1310  | 10    | 0.1330   | 10   | 0.1110  | 10   | 0.1090  | 10   | 0.1110   | 10   |
|             | 3000 | 0.3400  | 11    | 0.3300   | 10   | 0.1870  | 10   | 0.2640  | 10   | 0.2030   | 10   |
|             | 4000 | 0.2940  | 10    | 0.2810   | 10   | 0.2500  | 10   | 0.2810  | 10   | 0.2190   | 9    |
| Exponential | 601  | 0.0320  | 3     | 0.0320   | 3    | 0.0780  | 5    | 0.0470  | 2    | 0.0320   | 3    |
| Griewank    | 1700 | 3.2900  | 158   | 3.9120   | 164  | 3.9090  | 164  | 3.8920  | 162  | 3.9090   | 164  |
|             | 2000 | 5.2750  | 140   | 5.3750   | 140  | 5.4690  | 140  | 5.3430  | 139  | 5.3440   | 139  |
|             | 2800 | 9.7874  | 176   | 9.4620   | 175  | 9.8840  | 176  | 11.0390 | 176  | 9.9210   | 176  |
| Hager       | 1000 | 3.2920  | 103   | 10.0490  | 279  | 3.4540  | 119  | 10.9450 | 119  | 8.4600   | 340  |
|             | 1200 | 16.4280 | 351   | 9.7810   | 238  | 4.1330  | 119  | 18.3300 | 119  | 11.1930  | 450  |
|             | 3000 | 13.4840 | 281   | 10.7370  | 213  | 13.0150 | 248  | 71.6770 | 240  | 18.4820  | 480  |
| Himmelblau  | 1400 | 0.3440  | 18    | 0.3910   | 19   | 0.3590  | 19   | 0.4680  | 19   | 0.3750   | 19   |
|             | 1500 | 0.3120  | 17    | 0.4060   | 19   | 0.3900  | 18   | 0.3940  | 19   | 0.4380   | 19   |
|             | 2000 | 0.4530  | 18    | 0.5310   | 19   | 0.5160  | 19   | 0.5000  | 19   | 0.5310   | 19   |
| Chung       | 1000 | 4.2960  | 93    | 4.6870   | 104  | 4.5000  | 104  | 4.7190  | 104  | 4.7190   | 104  |
|             | 1100 | 5.3240  | 13    | 5.5900   | 106  | 5.6840  | 104  | 5.6320  | 106  | 5.6360   | 106  |
|             | 1200 | 5.6800  | 85    | 6.5090   | 105  | 6.0730  | 99   | 6.5090  | 105  | 6.4340   | 105  |
| Harkerp     | 2000 | 0.7030  | 13    | 0.5940   | 12   | 0.6100  | 12   | 0.2810  | 7    | 0.5780   | 12   |
| Quadratic   | 1000 | 0.1720  | 6     | 18.7370  | 823  | 0.6720  | 23   | 0.2250  | 6    | 40.1560  | 1389 |
|             | 2000 | 6.1720  | 188   | 5.9840   | 163  | 1.0620  | 18   | 6.7190  | 188  | 20.1090  | 524  |
|             | 3500 | 1.2660  | 6     | 84.3590  | 906  | 2.6880  | 25   | 0.6090  | 6    | 99.4250  | 1045 |
|             | 4000 | 0.6880  | 6     | 140.3140 | 958  | 2.9060  | 25   | 0.6250  | 6    | 156.6710 | 1113 |
| Quartic     | 805  | 0.6100  | 60    | 0.9220   | 91   | 0.9690  | 89   | 0.9180  | 90   | 0.9680   | 89   |
|             | 950  | 1.3990  | 128   | 2.2030   | 194  | 2.2030  | 195  | 1.9230  | 188  | 2.6220   | 195  |
|             | 1400 | 2.4360  | 129   | 3.0980   | 199  | 3.1520  | 199  | 3.0980  | 199  | 3.8350   | 199  |
|             | 1800 | 2.8910  | 132   | 4.4890   | 200  | 4.3910  | 200  | 4.4890  | 200  | 4.4810   | 203  |
| Sphere      | 1000 | 0.1050  | 11    | 0.1410   | 14   | 0.1400  | 14   | 0.1560  | 15   | 0.1410   | 14   |
|             | 2600 | 0.1440  | 9     | 0.1690   | 10   | 0.1650  | 10   | 0.3720  | 10   | 0.1570   | 10   |
|             | 5000 | 0.5150  | 19    | 0.8590   | 21   | 0.8280  | 21   | 0.8430  | 21   | 0.8750   | 22   |
| Sumquares   | 1800 | 4.4630  | 78    | 4.5730   | 78   | 4.3430  | 79   | 4.6030  | 78   | 5.1620   | 93   |
|             | 2300 | 5.5320  | 86    | 5.7810   | 89   | 5.7660  | 88   | 5.7540  | 89   | 8.3760   | 127  |
|             | 2900 | 9.2150  | 101   | 9.5620   | 100  | 9.9530  | 106  | 9.5700  | 100  | 9.9510   | 105  |
| Arwhed      | 1800 | 0.1720  | 5     | 0.1410   | 5    | 0.1560  | 5    | 0.1560  | 5    | 0.1720   | 5    |
|             | 2000 | 0.2180  | 5     | 0.2650   | 5    | 0.2660  | 5    | 0.3120  | 5    | 0.2650   | 5    |
|             | 3000 | 0.4530  | 5     | 0.4840   | 5    | 0.5320  | 5    | 0.5630  | 5    | 0.5000   | 5    |

Figure 8. The simulation results of MC2, NVLS\*, LS, LS1 and DPRP methods (Cont.).

where  $v_{i,j}^r$  and  $v_{i,j}^*$  indicate the pixel values of the original and restored images, respectively. All the compared methods terminate if one of the following criteria is satisfied,

$$\frac{|f(v_{k+1}) - f(v_k)|}{|f(v_{k+1})|} \leq 10^{-4} \quad \text{and} \quad \|f(v_{k+1})\| \leq 10^{-4}(1 + |f(v_{k+1})|).$$

Corresponding results are presented in table in Fig. 9. It includes the PSNR (peak signal-to-noise ratio), the CPU time (TCPU) and the number of iterations (ITR). The MC1 and MC2 methods outperform the NVLS\* and LS methods in terms of the number of iterations, CPU time and peak signal-to-noise ratio, as shown in table in Fig. 9.

## 7. Conclusion

Based on some famous previous CG methods, this paper has developed two new conjugate gradient methods. Under the strong Wolfe line search condition, the global convergence properties and the sufficient descent condition of the MC1 and MC2 methods have been established. Relying on many numerical experiments, results demonstrate that these methods are very robust and effective and perform better compared to some existing methods in minimizing some unconstrained optimization problems. These can be seen more clearly in Figs. 1–4 and Tables 1–2. The MC1 and MC2 methods were extended to solve image restoration problems. From the numerical experiments in Tables 3, it is noted that the efficiency of the MC1 and MC2 methods in solving image restoration problems is measured by the number of iterations, and CPU time by comparison with various conjugate gradient methods.

| Image   | Noise ratio | MC1 |       |       | MC2 |       |       | NVHS* |       |       | LS  |       |       |
|---------|-------------|-----|-------|-------|-----|-------|-------|-------|-------|-------|-----|-------|-------|
|         |             | ITR | TCPU  | PSNR  | ITR | TCPU  | PSNR  | ITR   | TCPU  | PSNR  | ITR | TCPU  | PSNR  |
| baboon  | %30         | 9   | 2.16  | 18.99 | 45  | 2.99  | 23.28 | 23    | 3.96  | 23.28 | 18  | 3.02  | 23.28 |
|         | %50         | 20  | 3.86  | 14.67 | 77  | 6.60  | 21.85 | 4     | 2.74  | 11.87 | 4   | 2.80  | 11.82 |
|         | %70         | 13  | 4.04  | 13.25 | 106 | 10.72 | 20.42 | 31    | 9.86  | 20.41 | 19  | 8.29  | 20.39 |
|         | %90         | 14  | 5.62  | 12.50 | 83  | 10.99 | 18.73 | 26    | 11.77 | 18.63 | 19  | 9.92  | 17.59 |
| barbara | %30         | 7   | 7.61  | 20.64 | 65  | 15.85 | 28.40 | 22    | 12.37 | 28.41 | 15  | 14.09 | 28.27 |
|         | %50         | 7   | 11.82 | 15.32 | 88  | 31.18 | 26.36 | 32    | 28.71 | 26.35 | 16  | 16.50 | 26.13 |
|         | %70         | 14  | 23.12 | 13.50 | 107 | 47.13 | 24.39 | 34    | 50.98 | 24.38 | 24  | 40.13 | 24.37 |
|         | %90         | 5   | 22.52 | 11.05 | 110 | 65.25 | 22.24 | 39    | 56.50 | 22.19 | 30  | 62.59 | 22.09 |
| Brain   | %30         | 17  | 2.47  | 20.59 | 69  | 3.89  | 29.73 | 17    | 2.76  | 29.71 | 21  | 3.74  | 29.75 |
|         | %50         | 11  | 2.92  | 15.69 | 91  | 7.46  | 28.25 | 30    | 7.74  | 28.04 | 14  | 4.94  | 23.54 |
|         | %70         | 20  | 5.12  | 13.90 | 110 | 10.95 | 26.29 | 21    | 7.96  | 25.67 | 6   | 5.08  | 9.92  |
|         | %90         | 16  | 6.81  | 10.68 | 114 | 14.09 | 22.50 | 46    | 12.71 | 22.26 | 45  | 21.18 | 22.24 |
| cat8    | %30         | 10  | 3.86  | 16.47 | 76  | 7.76  | 23.19 | 26    | 6.65  | 19.84 | 15  | 4.78  | 19.32 |
|         | %50         | 13  | 4.54  | 13.37 | 80  | 9.56  | 19.03 | 38    | 10.10 | 15.87 | 3   | 3.44  | 10.28 |
|         | %70         | 13  | 8.32  | 9.52  | 92  | 13.85 | 15.50 | 37    | 13.63 | 12.57 | 3   | 5.20  | 8.99  |
|         | %90         | 8   | 10.26 | 7.67  | 111 | 19.62 | 12.38 | 28    | 15.61 | 9.64  | 19  | 16.10 | 9.40  |
| Lena    | %30         | 9   | 9.57  | 22.15 | 62  | 16.29 | 37.00 | 20    | 13.45 | 36.61 | 18  | 13.38 | 37.02 |
|         | %50         | 15  | 15.40 | 15.47 | 85  | 30.85 | 34.48 | 35    | 31.42 | 34.46 | 18  | 26.65 | 32.20 |
|         | %70         | 14  | 32.23 | 13.66 | 105 | 46.75 | 31.24 | 35    | 51.70 | 31.06 | 19  | 31.34 | 30.92 |
|         | %90         | 14  | 35.92 | 13.13 | 115 | 75.10 | 26.35 | 30    | 52.72 | 26.07 | 11  | 40.09 | 18.23 |
| zainb1  | %30         | 8   | 10.81 | 22.84 | 65  | 18.88 | 32.31 | 25    | 19.30 | 32.29 | 17  | 14.05 | 32.24 |
|         | %50         | 13  | 20.36 | 15.88 | 91  | 42.35 | 30.19 | 32    | 33.51 | 30.11 | 20  | 21.42 | 29.88 |
|         | %70         | 10  | 15.64 | 14.11 | 117 | 56.00 | 27.64 | 33    | 56.45 | 27.43 | 19  | 31.24 | 26.85 |
|         | %90         | 6   | 20.19 | 9.78  | 118 | 64.05 | 24.27 | 3     | 16.38 | 9.07  | 25  | 53.98 | 22.61 |

Figure 9. Numerical results of FR, DY, NFR, NDY algorithms.

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