Research article

# A new conjugate gradient method with a restart direction and its application in image restoration 

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#### Abstract

We established a new conjugate gradient method with an efficient restart direction for solving large scale unconstrained optimization problems. The modified method was proposed under the Polak-Ribière-Polyak conjugate gradient method. Under the strong Wolfe line search, the search direction of the new method was sufficiently descent and its global convergence property could be proved. Compared with other methods having good numerical performances, numerical experiments and image restorations showed that the modified method was more effective.


Keywords: unconstrained optimization; conjugate gradient method; strong Wolfe line search; global convergence; numerical experiment; image restoration
Mathematics Subject Classification: 65K10, 68U10, 90C06

## 1. Introduction

The conjugate gradient method is an efficient method for solving the large scale nonlinear unconstrained optimization problem

$$
\begin{equation*}
\min \left\{f(x) \mid x \in R^{n}\right\}, \tag{1.1}
\end{equation*}
$$

where $f: R^{n} \rightarrow R$ is a continuously differentiable function and the gradient of $f$ at $x$ is denoted by $g(x)$ for $x \in R^{n}$. The iteration formulas of the conjugate gradient methods are obtained by

$$
\begin{gather*}
x_{k+1}=x_{k}+\alpha_{k} d_{k}, k \geq 0,  \tag{1.2}\\
d_{k}= \begin{cases}-g_{k}, & k=0, \\
-g_{k}+\beta_{k} d_{k-1}, & k \geq 1 .\end{cases} \tag{1.3}
\end{gather*}
$$

Starting from an initial guess, $x_{0} \in R^{n}, \alpha_{k}>0$ is a step-length that was obtained by some line searches, and $d_{k}$ is the descent direction. $\beta_{k}$ is the conjugate parameter, and different $\beta_{k}$ lead to
different conjugate methods (CGMs). The classical and famous CGMs include the Hestenes-Stiefel (HS) method [1], Polak-Ribière-Polyak (PRP) method [2, 3], Fletcher-Reeves (FR) method [4], LiuStorey (LS) method [5] and Dai-Yuan (DY) method [6]. Their conjugate parameters $\beta_{k}$ are specified as follows:

$$
\begin{gathered}
\beta_{k}^{H S}=\frac{g_{k}^{T}\left(g_{k}-g_{k-1}\right)}{d_{k-1}^{T}\left(g_{k}-g_{k-1}\right)}, \\
\beta_{k}^{P R P}=\frac{g_{k}^{T}\left(g_{k}-g_{k-1}\right)}{\left\|g_{k-1}\right\|^{2}}, \\
\beta_{k}^{F R}=\frac{\left\|g_{k}\right\|^{2}}{\left\|g_{k-1}\right\|^{2}}, \\
\beta_{k}^{L S}=\frac{g_{k}^{T}\left(g_{k}-g_{k-1}\right)}{-g_{k-1}^{T} d_{k-1}}, \\
\beta_{k}^{D Y}=\frac{\left\|g_{k}\right\|^{2}}{d_{k-1}^{T}\left(g_{k}-g_{k-1}\right)} .
\end{gathered}
$$

HS, PRP, FR, LS and DY are equivalent when the objective function is a strictly convex quadratic function and are under the exact line search. However, they have large differences whenever they use inexact line search and the objective function is a general non-convex function. Usually, PRP, HS and LS have good numerical performances because they have an approximate restart feature when jamming occurs, but the above three methods may not satisfy the convergence property. On the contrary, the numerators of $\beta_{k}^{F R}$ and $\beta_{k}^{D Y}$ are positive, so FR and DY have good convergence properties under mild conditions, while, their numerical performances are not so good.

In the past decades, many outstanding experts have proposed some efficient CGMs that combine the advantages of PRP and FR methods. Undoubtedly, the proposed methods have good numerical performances and convergence properties.

In 2006, Wei, Yao and Liu [7] gave a modified PRP method which we call the WYL method. The $\beta_{k}$ in this method is written as:

$$
\beta_{k}^{W Y L}=\frac{g_{k}^{T}\left(g_{k}-\frac{\left\|g_{k}\right\|}{\left\|g_{k-1}\right\|} g_{k-1}\right)}{\left\|g_{k-1}\right\|^{2}}
$$

and the WYL method inherits the advantages of the PRP method, which has good numerical and theoretical properties.

A modified WYL method is given by Dai et al. [8] and it is called the DPRP method, which is designed by

$$
\beta_{k}^{D P R P}=\frac{\left\|g_{k}\right\|^{2}-\frac{\left\|g_{k}\right\|}{\left\|g_{k-1}\right\|}\left|g_{k}^{T} g_{k-1}\right|}{\left\|g_{k-1}\right\|^{2}+\mu\left|g_{k}^{T} d_{k-1}\right|},
$$

where $\mu>1$. The DRPR method satisfies the sufficient descent property independent of any line search, and it is globally convergent under the standard Wolfe line search [9, 10].

Zhu et al. [11] relied on the restart conditions to come up with two conjugate gradient methods (DDY1,DDY2). The conjugate parameters of the DDY1 and DDY2 methods are written as $\beta_{k}^{1}$ and $\beta_{k}^{2}$,
respectively,

$$
\begin{aligned}
& \beta_{k}^{2}= \begin{cases}\frac{g_{k}^{T}\left(g_{k}-\frac{g_{k}^{T} d_{k-1}}{\left\|d_{k-1}\right\|^{2}} d_{k-1}\right)}{\frac{d_{k-1}^{T}\left(g_{k}-g_{k-1}\right)+\mu_{2} g_{k}^{T} d_{k-1}}{},}, & g_{k}^{T} d_{k-1} \geq 0, \\
0, & g_{k}^{T} d_{k-1}<0,\end{cases}
\end{aligned}
$$

the DDY1 and DDY2 methods are sufficiently descent under the standard Wolfe line search when the parameters satisfy $\mu_{1} \in[0,1], \mu_{2}>0$.

In 2023, Liu at el. [12] based on [11, 13] gave two modified HS methods (EHS-RD1, EHS-RD2), the descent direction of the EHS-RD1 is given by:

$$
d_{k}= \begin{cases}-g_{k}, & (k=0), \\ -g_{k}+\beta_{k}^{E H S 1} d_{k-1}, & (k \geq 1) \text { if } g_{k}^{\top}\left(g_{k}-g_{k-1}\right) \geq 0, \\ -g_{k}+\xi_{1} \frac{g_{k}^{\top} g_{k-1}}{\left\|g_{k-1}\right\|^{2}} g_{k-1}, & (k \geq 1) \text { if } g_{k}^{\top}\left(g_{k}-g_{k-1}\right)<0,\end{cases}
$$


The descent direction of the EHS-RD2 is given by:

$$
d_{k}= \begin{cases}-g_{k}, & (k=0), \\ -g_{k}+\beta_{k}^{E H S 2} d_{k-1}, & (k \geq 1) \text { if } g_{k}^{\top} d_{k-1} \geq 0, \\ -g_{k}+\xi_{2} \frac{g_{k}^{\top} d_{k-1}}{\left\|d_{k-1}\right\|^{2}} d_{k-1}, & (k \geq 1) \text { if } g_{k}^{\top} d_{k-1}<0,\end{cases}
$$

where $\beta_{k}^{E H S 2}=\frac{\left\|g_{k}\right\|^{2}-\frac{\left(g_{k}^{\top} T\left(g_{k}-s_{k-1}\right)\right)^{2}}{d_{k-1}^{T}-y_{k-1}-g_{k-1} \|^{2}}}{y_{k-1}+\mu_{2} g_{k}^{\top} d_{k-1}}$ and $\mu_{2}>0, \xi_{2} \in[0,1)$.
The conjugate gradient methods EHS-RD1 and EHS-RD2 all have good numerical performances under the standard Wolfe line search.

Inspired by the numerator of $\beta_{k}^{W Y L}$ in [7] and the denominator of $\beta_{k}^{D P R P}$ in [8], we propose a new parameter $\beta_{k}^{L L Y Z}$ as

$$
\begin{equation*}
\beta_{k}^{L L Y Z}=\frac{\left\|g_{k}\right\|^{2}-\mu_{1} \frac{\left\|g_{k}\right\|}{\left\|g_{k-1}\right\|} g_{k}^{T} g_{k-1}}{\left\|g_{k-1}\right\|^{2}+\mu_{2}\left|g_{k}^{\top} d_{k-1}\right|}, \tag{1.4}
\end{equation*}
$$

where $\mu_{1} \in[0,1], \mu_{2}>0$.
Inspired by the restart conditions of $\beta_{k}^{1}$ and $\beta_{k}^{2}$ in [11] and the restart directions of EHS-RD1, EHSRD 2 in [12], we conduct a descent direction $d_{k}$ with a restart direction, which can be written as

$$
d_{k}^{L L Y Z}= \begin{cases}-g_{k}, & (k=0)  \tag{1.5}\\ -g_{k}+\beta_{k}^{L L Y Z} d_{k-1}, & (k \geq 1) \text { if } g_{k}^{\mathrm{T}} g_{k-1} \geq 0, \\ -g_{k}+\xi_{\mathrm{g}}^{g_{k} g_{k-1}}\left\|_{k-1}\right\|_{k-1}, & (k \geq 1) \text { if } g_{k}^{\mathrm{T}} g_{k-1}<0,\end{cases}
$$

where $\xi \in(0,1)$.

We use the strong Wolfe line search where the formal express is as follows

$$
\left\{\begin{array}{l}
f\left(x_{k}+\alpha_{k} d_{k}\right) \leq f\left(x_{k}\right)+\delta \alpha_{k} g_{k}^{T} d_{k},  \tag{1.6}\\
\left|g\left(x_{k}+\alpha_{k} d_{k}\right)^{T} d_{k}\right| \leq \sigma\left|g_{k}^{T} d_{k}\right|
\end{array}\right.
$$

where $0<\delta<\sigma<1$.
For convenience's sake, we call the iteration method which is decided by $\beta_{k}^{L L Y Z}$ and $d_{k}^{L L Y Z}$ the LLYZ algorithm.

In section two, we mainly introduce the LLYZ algorithm and prove its sufficient descent and global convergence property. In section three, we conduct some numerical experiments to demonstrate the good numerical performance of the LLYZ algorithm. In section four, the effectiveness of the LLYZ algorithm is verified by solving image restoration problems. In section five, a conclusion for this work is made.

## 2. LLYZ algorithm and global convergence

Now, based on the search direction (1.5) and the strong Wolfe line search, we formally present the LLYZ algorithm as follows.

```
Algorithm : LLYZ
Step 0. (Initialization) Given an initial point \(x_{0} \in R^{n}, \xi \in(0,1)\) and set \(k:=0, \varepsilon>0, d_{0}=-g_{0}\).
Step 1. if \(\left\|g_{0}\right\| \leq \varepsilon\), then stop.
Step 2. Compute a step-length \(\alpha_{k}\) by the strong Wolfe line search (1.6).
Step 3. Generate the \(x_{k+1}\) by (1.2).
Step 4. Compute the \(\beta_{k}\) by the formula (1.4), and generate \(d_{k+1}\) by the formula (1.5).
Step 5. Set \(k:=k+1\) and go to Step 1 .
```

Next, we analyze the descent property and global convergence of the LLYZ algorithm.

Lemma 2.1. The parameter $\beta_{k}^{L L Y Z}$ satisfies the following formula from (1.4) and (1.5):

$$
\begin{equation*}
0 \leq \beta_{k}^{L L Y Z} \leq \beta_{k}^{F R} . \tag{2.1}
\end{equation*}
$$

## Proof.

$$
\begin{equation*}
\beta_{k}^{L L Y Z}=\frac{\left\|g_{k}\right\|^{2}-\mu_{1} \frac{\left\|g_{k}\right\|}{\left\|g_{k-1}\right\|} g_{k}^{T} g_{k-1}}{\left\|g_{k-1}\right\|^{2}+\mu_{2}\left|g_{k}^{T} d_{k-1}\right|} \geq \frac{\left(1-\mu_{1}\right)\left\|g_{k}\right\|^{2}}{\left\|g_{k-1}\right\|^{2}+\mu_{2}\left|g_{k}^{T} d_{k-1}\right|} \geq 0 \tag{2.2}
\end{equation*}
$$

$$
\begin{align*}
& \beta_{k}^{F R}-\beta_{k}^{L L Y Z}=\frac{\left\|g_{k}\right\|^{2}}{\left\|g_{k-1}\right\|^{2}}-\frac{\left\|g_{k}\right\|^{2}-\mu_{1}\left\|g_{k}\right\|}{\left\|g_{k-1}\right\|^{2}+\mu_{2}\left|g_{k}^{T} g_{k-1}^{T} d_{k-1}\right|} \\
& \geqslant \frac{\left\|g_{k}\right\|^{2}}{\left\|g_{k-1}\right\|^{2}}-\frac{\left\|g_{k}\right\|^{2}-\mu_{1}\left\|g_{k}\right\|}{\left\|g_{k-1}\right\|} g_{k}^{T} g_{k-1}  \tag{2.3}\\
&\left\|g_{k-1}\right\|^{2} \\
&=\frac{\mu_{1}\left\|g_{k}\right\|}{\left\|g_{k-1}\right\|} g_{k}^{T} g_{k-1} \\
& \geqslant 0,
\end{align*}
$$

combine formulas (2.2) and (2.3), then we have

$$
\begin{equation*}
0 \leq \beta_{k}^{L L Y Z} \leq \beta_{k}^{F R} . \tag{2.4}
\end{equation*}
$$

Lemma 2.2. [14] Consider the CGM yield by (1.2) and (1.3), where the step-length $\alpha_{k}$ satisfies the strong Wolfe line search (1.6) and parameter $\left|\beta_{k}\right| \leq \beta_{k}^{\mathrm{FR}}$. If $0<\sigma<\frac{1}{2}$, then the CGMs is sufficiently descent with

$$
\begin{equation*}
-\frac{1}{1-\sigma} \leq \frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} \leq-\frac{1-2 \sigma}{1-\sigma}, \forall k \geq 0 \tag{2.5}
\end{equation*}
$$

The next Lemma proves that the LLYZ algorithm is sufficiently descent, and Lemma 2.2 plays a very important role in proving the descent property of LLYZ.

Lemma 2.3. If the direction $d_{k}$ is yielded by (1.4)-(1.5) and the step-length $\alpha_{k}$ satisfies the strong Wolfe line search (1.6), then the following equality holds for any $k$ :

$$
\begin{equation*}
\frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}}<0 \tag{2.6}
\end{equation*}
$$

That is to say, the LLYZ algorithm is sufficiently descent.

## Proof.

When $k=0$, then $d_{0}=-g_{0}$ and it's easy to conclude

$$
\begin{equation*}
\frac{g_{0}^{T} d_{0}}{\left\|g_{0}\right\|^{2}}=-1 \tag{2.7}
\end{equation*}
$$

thus, relation (2.6) holds.
Next, we assume that $g_{k-1}^{T} d_{k-1}<0$ holds for all $k \geqslant 1$, and from the second inequality of the strong Wolfe line search (1.6) we deduce

$$
\begin{equation*}
\left|g_{k}^{T} d_{k-1}\right| \leq \sigma\left|g_{k-1}^{T} d_{k-1}\right|=-\sigma g_{k-1}^{T} d_{k-1} \tag{2.8}
\end{equation*}
$$

then we prove (2.6) is true for $k \geq 1$ by the following two situations:

Case (i) When $k \geq 1$ and $g_{k}^{T} g_{k-1}<0$, then $d_{k}=-g_{k}+\xi_{\frac{g_{k}^{T}}{\| k-1} g_{k-1} \|^{2}}^{g_{k-1}}$ and we can deduce

$$
\begin{align*}
\frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} & =\frac{-\left\|g_{k}\right\|^{2}+\xi \frac{\left(g_{k}^{T} g_{k-1}\right)^{2}}{\left\|g_{k-1}\right\|^{2}}}{\left\|g_{k}\right\|^{2}} \\
& \geq-\frac{\left\|g_{k}\right\|^{2}}{\left\|g_{k}\right\|^{2}}  \tag{2.9}\\
& =-1, \\
\frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} & =\frac{-\left\|g_{k}\right\|^{2}+\xi \frac{\left(g_{k}^{T} g_{k-1}\right)^{2}}{\left\|g_{k-1}\right\|^{2}}}{\left\|g_{k}\right\|^{2}} \\
& \leq \frac{-\left\|g_{k}\right\|^{2}+\xi \frac{\left\|g_{k}\right\|\left\|^{2} g_{k-1}\right\|^{2}}{\left\|g_{k-1}\right\|^{2}}}{\left\|g_{k}\right\|^{2}}  \tag{2.10}\\
& =-(1-\xi)
\end{align*}
$$

therefore,

$$
\begin{equation*}
-1 \leq \frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} \leq-(1-\xi) \tag{2.11}
\end{equation*}
$$

and relation (2.6) holds.
Case (ii) When $k \geq 1$ and $g_{k}^{T} g_{k-1} \geq 0$, then $d_{k}=-g_{k}+\beta_{k}^{L L Y Z} d_{k-1}$

$$
\begin{aligned}
\frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} & =\frac{g_{k}^{T}\left(-g_{k}+\beta_{k}^{L L Y Z} d_{k-1}\right)}{\left\|g_{k}\right\|^{2}} \\
& =-1+\beta_{k}^{L L Y Z} \frac{g_{k}^{T} d_{k-1}}{\left\|g_{k}\right\|^{2}}
\end{aligned}
$$

together with $\beta_{k}^{L L Y Z} \geq 0$ in (2.4), we have

$$
-1-\beta_{k}^{L L Y Z} \frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}} \leq \frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} \leq-1+\beta_{k}^{L L Y Z} \frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}}
$$

The above equation together with $\beta_{k}^{L L Y Z} \leq \beta_{k}^{F R}$ in (2.4), we have

$$
\begin{aligned}
-1-\beta_{k}^{L L Y Z} \frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}} & \geq-1-\beta_{k}^{F R} \frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}} \\
& =-1-\frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k-1}\right\|^{2}} \\
-1+\beta_{k}^{L L Y Z} \frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}} & \leq-1+\beta_{k}^{F R} \frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}} \\
& =-1+\frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k-1}\right\|^{2}}
\end{aligned}
$$

namely,

$$
\begin{equation*}
-1-\frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k-1}\right\|^{2}} \leq \frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} \leq-1+\frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k-1}\right\|^{2}}, \tag{2.12}
\end{equation*}
$$

together with (2.8), we get that

$$
\begin{equation*}
-1+\sigma \frac{g_{k-1}^{T} d_{k-1}}{\left\|g_{k-1}\right\|^{2}} \leq \frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} \leq-1-\sigma \frac{g_{k-1}^{T} d_{k-1}}{\left\|g_{k-1}\right\|^{2}} . \tag{2.13}
\end{equation*}
$$

Case (a) If $d_{k-1}$ is generated by $d_{k-1}=-g_{k-1}+\beta_{k-1}^{L L Y Z} d_{k-2}$, together with (2.5) and on the left side of (2.13), we have

$$
\begin{align*}
-1+\sigma \frac{g_{k-1}^{T} d_{k-1}}{\left\|g_{k-1}\right\|^{2}} & \geq-1+\sigma\left(-\frac{1}{1-\sigma}\right)  \tag{2.14}\\
& =-\frac{1}{1-\sigma}
\end{align*}
$$

and on the right side of (2.13) we have

$$
\begin{align*}
-1-\sigma \frac{g_{k-1}^{T} d_{k-1}}{\left\|g_{k-1}\right\|^{2}} & \leq-1-\sigma\left(-\frac{1}{1-\sigma}\right) \\
& =-\frac{1-2 \sigma}{1-\sigma}  \tag{2.15}\\
& <0
\end{align*}
$$

then we obtain

$$
\begin{equation*}
-\frac{1}{1-\sigma} \leq \frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}}<0 \tag{2.16}
\end{equation*}
$$

Case (b) If $d_{k-1}$ is generated by $d_{k-1}=-g_{k-1}+\xi^{g_{k-1}^{T} g_{k-2}} \frac{\left\|g_{k-2}\right\|^{2}}{} g_{k-2}$, together with (2.7), (2.9) and (2.13), we have

$$
\begin{align*}
\frac{g_{k}^{T} d_{k}}{\left\|g_{k}\right\|^{2}} & \leq-1-\sigma \frac{g_{k-1}^{T} d_{k-1}}{\left\|g_{k-1}\right\|^{2}}  \tag{2.17}\\
& \leq \sigma-1 \\
& <0
\end{align*}
$$

then relation (2.6) holds.
Next, in order to prove LLYZ's global convergence, we need to use the following assumptions as well as the Zoutendijk condition [15]:

## Assumption :

(H1) The objective function $f(x)$ is bounded on the level set $\Lambda=\left\{x \in R^{n} \mid f(x) \leq f\left(x_{0}\right)\right\}$.
(H2) In the neighborhood $U$ of $\Lambda$, the objective function $f(x)$ is continuously differentiable and the gradient $g_{k}$ is Lipschitz continuous; that is, there exists a constant $L>0$ such that

$$
\|g(x)-g(y)\| \leq L\|x-y\|, \forall x, y \in U .
$$

Lemma 2.4. [15] Suppose that Assumptions (H1) and (H2) hold and the iteration consists of (1.2) and (1.3). If the direction $d_{k}$ is descent and the step-length $\alpha_{k}$ conforms to the Wolfe line search, then

$$
\begin{equation*}
\sum_{k=0}^{\infty} \frac{\left(g_{k}^{T} d_{k}\right)^{2}}{\left\|d_{k}\right\|^{2}}<+\infty \tag{2.18}
\end{equation*}
$$

and if the sufficient descent condition $g_{k}^{T} d_{k} \leq-c\left\|g_{k}\right\|^{2}(c>0)$ is satisfied, then (2.18) can be written as

$$
\begin{equation*}
\sum_{k=0}^{\infty} \frac{\left\|g_{k}\right\|^{4}}{\left\|d_{k}\right\|^{2}}<\infty \tag{2.19}
\end{equation*}
$$

Now, we prove the global convergence of the LLYZ algorithm.
Theorem 2.1. If Assumptions (H1) and (H2) hold and the iteration sequence $\left\{x_{k}\right\}$ is generated by the LLYZ algorithm, then the LLYZ algorithm is globally convergent, namely,

$$
\begin{equation*}
\lim _{k \rightarrow \infty} \inf \left\|g_{k}\right\|=0 . \tag{2.20}
\end{equation*}
$$

## Proof.

We give a proof by contradiction for its convergence, that is, there exists a constant $\gamma>0$, such that $\left\|g_{k}\right\|^{2} \geq \gamma, \forall k \geq 0$.

Case (i) If the search direction derives from $d_{k}=-g_{k}+\xi_{\|}^{s_{\|}^{T} g_{k-1}} \| g_{k-1} g_{k-1}$ and $\xi \in(0,1)$, we have

$$
\begin{align*}
\left\|d_{k}\right\|^{2} & =\left\|g_{k}\right\|^{2}-2 \xi \frac{\left(g_{k}^{T} g_{k-1}\right)^{2}}{\left\|g_{k-1}\right\|^{2}}+\xi^{2} \frac{\left(g_{k}^{T} g_{k-1}\right)^{2}}{\left\|g_{k-1}\right\|^{4}}\left\|g_{k-1}\right\|^{2} \\
& =\left\|g_{k}\right\|^{2}-\xi(2-\xi) \frac{\left(g_{k}^{T} g_{k-1}\right)^{2}}{\left\|g_{k-1}\right\|^{2}}  \tag{2.21}\\
& <\left\|g_{k}\right\|^{2} .
\end{align*}
$$

Case (ii) If the search direction derives from $d_{k}=-g_{k}+\beta_{k}^{L L Y Z} d_{k-1}$, we have

$$
\begin{equation*}
\left\|d_{k}\right\|^{2}=\left\|g_{k}\right\|^{2}-2 \beta_{k}^{L L Y Z} g_{k}^{T} d_{k-1}+\left(\beta_{k}^{L L Y Z}\right)^{2}\left\|d_{k-1}\right\|^{2} . \tag{2.22}
\end{equation*}
$$

By Lemma 2.1, we can deduce:

$$
\begin{align*}
\left\|d_{k}\right\|^{2} & \leq\left\|g_{k}\right\|^{2}+2 \beta_{k}^{L L Y Z}\left|g_{k}^{T} d_{k-1}\right|+\left(\beta_{k}^{L L Y Z}\right)^{2}\left\|d_{k-1}\right\|^{2}  \tag{2.23}\\
& \leq\left\|g_{k}\right\|^{2}+2 \beta_{k}^{F R}\left|g_{k}^{T} d_{k-1}\right|+\left(\beta_{k}^{F R}\right)^{2}\left\|d_{k-1}\right\|^{2}
\end{align*}
$$

and together with the second inequality of the strong Wolfe line search (1.6) and Lemma 2.2, we have

$$
\begin{align*}
\frac{\left\|d_{k}\right\|^{2}}{\left\|g_{k}\right\|^{4}} & \leqslant \frac{1}{\left\|g_{k}\right\|^{2}}+2 \frac{\left|g_{k}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}\left\|g_{k-1}\right\|^{2}}+\frac{\left\|d_{k-1}\right\|^{2}}{\left\|g_{k-1}\right\|^{4}} \\
& \leqslant \frac{1}{\left\|g_{k}\right\|^{2}}+2 \sigma \frac{\left|g_{k-1}^{T} d_{k-1}\right|}{\left\|g_{k}\right\|^{2}\left\|g_{k-1}\right\|^{2}}+\frac{\left\|d_{k-1}\right\|^{2}}{\left\|g_{k-1}\right\|^{4}} \\
& \leqslant \frac{1+\sigma}{1-\sigma} \frac{1}{\left\|g_{k}\right\|^{2}}+\frac{\left\|d_{k-1}\right\|^{2}}{\left\|g_{k-1}\right\|^{4}} \\
& =\Gamma \frac{1}{\left\|g_{k}\right\|^{2}}+\frac{\left\|d_{k-1}\right\|^{2}}{\left\|g_{k-1}\right\|^{4}}  \tag{2.24}\\
& \leq \sum_{i=1}^{k} \frac{\Gamma}{\left\|g_{i}\right\|^{2}}+\frac{1}{\left\|g_{0}\right\|^{2}} \\
& \leq \frac{\Gamma k}{\gamma}+\frac{1}{\gamma} \\
& =\frac{\Gamma k+1}{\gamma}
\end{align*}
$$

where $\Gamma=\frac{1+\sigma}{1-\sigma}$, then we can obtain

$$
\begin{equation*}
\frac{\left\|g_{k}\right\|^{4}}{\left\|d_{k}\right\|^{2}} \geq \frac{\gamma}{\Gamma k+1} \tag{2.25}
\end{equation*}
$$

where (2.25) contradicts with (2.19). Thus, the LLYZ algorithm is globally convergent.

## 3. Numerical experiments

In this section, we test the LLYZ method with the N. Andrei (AN) [16], DDY1 [11], EHS-RD2 [12] and WYL [7] methods. The above four methods proposed by previous researchers all have good numerical performances. We use 92 unconstrained optimization problems to test the above five conjugate gradient methods. The test problems come from [17, 18, 19], and the dimensions of them are from two to 82,000 . The testing environment is Matlab2018b, Win10 operating system and Dell desktop computer (Intel (R) Core (TM) i7-10700 CPU @ 2.90 GHz ) 16.0GB memory.

All the algorithms use the standard Wolfe line search, and the algorithm termination condition is $\left\|g_{k}\right\| \leq 10^{-6}$ or $\operatorname{Itr}>2000$. Denote "NaN" when $\operatorname{ttr}>2000$ occurs. We set up $\delta=0.01, \sigma=0.1$ as the parameters of the standard Wolfe line search and $\mu_{1}=0.78, \mu_{2}=1.50, \xi=0.05$ for the LLYZ method, while the parameters in AN, DDY1 and EHS-RD2 are the same as their original settings.

We use Dolan and Moré (D-M) performance profiles [20] to visually show the numerical comparison results. Figures 1 and 2 respectively represent the LLYZ performance best compared to other methods in terms of Central Processing Unit (CPU) computation time and iterations. The specific numerical experimental results are shown in Tables 1, 2 and 3.


Figure 1. CPU time performance profile.


Figure 2. Iterations performance profile.
Table 1. Numerical results of the five method.

|  | LLYZ | AN | DDY1 | EHS-RD2 | WYL |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Name $/ \mathrm{n}$ | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr |
| badscp/2 | $0.00 / 1.1 \mathrm{e}+02 / 28$ | $0.01 / 1.1 \mathrm{e}+02 / 27$ | $0.01 / 1.1 \mathrm{e}+02 / 29$ | $0.00 / 1.1 \mathrm{e}+02 / 28$ | $0.01 / 2.2 \mathrm{e}+02 / 37$ |
| cosine $/ 200$ | $0.00 / 7.2 \mathrm{e}+01 / 19$ | $0.01 / 9.3 \mathrm{e}+01 / 29$ | $0.00 / 8.0 \mathrm{e}+01 / 25$ | $0.00 / 7.0 \mathrm{e}+01 / 16$ | $0.00 / 1.5 \mathrm{e}+02 / 35$ |
| cosine $/ 800$ | $0.01 / 6.9 \mathrm{e}+01 / 17$ | $0.01 / 1.2 \mathrm{e}+02 / 45$ | $0.01 / 7.6 \mathrm{e}+01 / 20$ | $0.01 / 6.4 \mathrm{e}+01 / 16$ | $0.01 / 1.2 \mathrm{e}+02 / 20$ |
| cosine 2000 | $0.01 / 8.0 \mathrm{e}+01 / 18$ | $0.01 / 8.7 \mathrm{e}+01 / 25$ | $0.01 / 9.7 \mathrm{e}+01 / 31$ | $0.01 / 8.0 \mathrm{e}+01 / 19$ | $0.02 / 1.8 \mathrm{e}+02 / 37$ |
| dixmaana/90 | $0.00 / 6.8 \mathrm{e}+01 / 14$ | $0.03 / 1.7 \mathrm{e}+02 / 28$ | $0.01 / 7.6 \mathrm{e}+01 / 17$ | $0.01 / 7.2 \mathrm{e}+01 / 19$ | $0.01 / 1.6 \mathrm{e}+02 / 27$ |
| dixmaana/105 | $0.00 / 5.5 \mathrm{e}+01 / 11$ | $0.01 / 1.8 \mathrm{e}+02 / 34$ | $0.00 / 7.1 \mathrm{e}+01 / 14$ | $0.01 / 8.1 \mathrm{e}+01 / 16$ | $0.01 / 2.0 \mathrm{e}+02 / 34$ |
| dixmaana/120 | $0.01 / 7.4 \mathrm{e}+01 / 16$ | $0.01 / 1.3 \mathrm{e}+02 / 25$ | $0.00 / 7.2 \mathrm{e}+01 / 14$ | $0.01 / 7.0 \mathrm{e}+01 / 15$ | $0.01 / 1.3 \mathrm{e}+02 / 31$ |
| dixmaanb $/ 11400$ | $0.27 / 9.0 \mathrm{e}+01 / 23$ | $0.47 / 1.5 \mathrm{e}+02 / 29$ | $0.21 / 7.0 \mathrm{e}+01 / 13$ | $0.26 / 8.7 \mathrm{e}+01 / 21$ | $0.56 / 1.9 \mathrm{e}+02 / 28$ |
| dixmaanb $/ 12000$ | $0.24 / 7.7 \mathrm{e}+01 / 15$ | $0.57 / 1.8 \mathrm{e}+02 / 35$ | $0.26 / 8.2 \mathrm{e}+01 / 16$ | $0.26 / 8.2 \mathrm{e}+01 / 16$ | $0.53 / 1.7 \mathrm{e}+02 / 31$ |
| dixmaanc $/ 15600$ | $0.38 / 8.6 \mathrm{e}+01 / 18$ | $0.65 / 1.5 \mathrm{e}+02 / 27$ | $0.38 / 8.9 \mathrm{e}+01 / 22$ | $0.39 / 9.3 \mathrm{e}+01 / 20$ | $0.75 / 1.7 \mathrm{e}+02 / 32$ |
| dixmaanc $/ 15000$ | $0.35 / 8.4 \mathrm{e}+01 / 17$ | $0.67 / 1.6 \mathrm{e}+02 / 28$ | $0.35 / 8.4 \mathrm{e}+01 / 18$ | $0.36 / 8.7 \mathrm{e}+01 / 20$ | $0.61 / 1.5 \mathrm{e}+02 / 26$ |
| dixmaand $/ 300$ | $0.01 / 7.1 \mathrm{e}+01 / 17$ | $0.04 / 1.4 \mathrm{e}+02 / 28$ | $0.01 / 7.8 \mathrm{e}+01 / 21$ | $0.01 / 7.4 \mathrm{e}+01 / 14$ | $0.04 / 2.0 \mathrm{e}+02 / 33$ |
| dixmaand $/ 900$ | $0.02 / 8.0 \mathrm{e}+01 / 13$ | $0.06 / 1.9 \mathrm{e}+02 / 32$ | $0.03 / 8.3 \mathrm{e}+01 / 20$ | $0.02 / 7.5 \mathrm{e}+01 / 14$ | $0.04 / 1.2 \mathrm{e}+02 / 24$ |
| dixmaanf $/ 300$ | $0.05 / 3.7 \mathrm{e}+02 / 216$ | $0.16 / 8.6 \mathrm{e}+02 / 193$ | $0.04 / 3.1 \mathrm{e}+02 / 250$ | $0.10 / 7.8 \mathrm{e}+02 / 465$ | $0.05 / 4.5 \mathrm{e}+02 / 129$ |
| dixmaanf/1200 | $0.30 / 7.8 \mathrm{e}+02 / 436$ | $0.58 / 1.6 \mathrm{e}+03 / 372$ | $0.13 / 3.4 \mathrm{e}+02 / 272$ | $0.48 / 1.3 \mathrm{e}+03 / 713$ | $0.41 / 1.1 \mathrm{e}+03 / 281$ |
| dixmaanh $/ 3$ | $0.00 / 6.6 \mathrm{e}+01 / 17$ | $0.02 / 1.8 \mathrm{e}+02 / 32$ | $0.00 / 6.4 \mathrm{e}+01 / 19$ | $0.00 / 7.4 \mathrm{e}+01 / 24$ | $0.00 / 1.3 \mathrm{e}+02 / 29$ |
| dixmaanh $/ 9$ | $0.01 / 9.5 \mathrm{e}+01 / 44$ | $0.01 / 2.0 \mathrm{e}+02 / 42$ | $0.01 / 1.1 \mathrm{e}+02 / 60$ | $0.01 / 1.0 \mathrm{e}+02 / 48$ | $0.01 / 1.5 \mathrm{e}+02 / 33$ |

Table 2. Numerical results of the five method (continued).

|  | LLYZ | AN | DDY1 | EHS-RD2 | WYL |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Name/n | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr |
| dixmaanh/12 | 0.01/1.1e+02/48 | 0.02/2.1e+02/44 | 0.01/1.2e+02/61 | 0.01/9.2e+01/38 | 0.02/2.9e+02/67 |
| dixmaani/3600 | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN |
| dixmaanj/90 | 0.10/1.8e+03/1034 | 0.24/3.7e+03/896 | 0.09/1.5e+03/1388 | 0.16/2.9e+03/1644 | 0.09/1.7e+03/420 |
| dixmaanj/108 | 0.09/1.5e+03/919 | 0.21/3.4e+03/773 | NaN/NaN/NaN | NaN/NaN/NaN | $0.17 / 2.9 \mathrm{e}+03 / 722$ |
| dixmaanl/1080 | 0.13/3.9e+02/216 | NaN/NaN/NaN | NaN/NaN/NaN | 0.16/4.7e+02/291 | 0.55/1.6e+03/419 |
| dixmaanl/1170 | 0.12/3.3e+02/195 | NaN/NaN/NaN | NaN/NaN/NaN | 0.10/2.8e+02/160 | NaN/NaN/NaN |
| dixon3dq/3000 | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN |
| dqrtic/240 | 0.01/1.0e+02/27 | 0.04/4.8e+02/71 | 0.01/1.0e+02/27 | 0.01/1.0e+02/24 | 0.01/1.4e+02/30 |
| dqrtic/270 | 0.01/9.6e+01/22 | $0.03 / 4.0 \mathrm{e}+02 / 65$ | 0.01/1.0e+02/26 | 0.01/1.0e+02/27 | $0.01 / 1.8 \mathrm{e}+02 / 34$ |
| dqrtic/300 | 0.01/9.4e+01/19 | $0.02 / 3.2 \mathrm{e}+02 / 50$ | $0.01 / 1.1 \mathrm{e}+02 / 30$ | $0.01 / 1.1 \mathrm{e}+02 / 28$ | $0.01 / 1.3 \mathrm{e}+02 / 23$ |
| edensch/3600 | 0.06/1.8e+02/49 | 0.09/2.1e+02/60 | 0.14/2.1e+02/51 | $0.08 / 2.7 \mathrm{e}+02 / 62$ | $0.87 / 1.3 \mathrm{e}+03 / 154$ |
| edensch/3800 | 0.06/1.6e+02/60 | 0.09/2.4e+02/57 | $0.12 / 1.7 \mathrm{e}+02 / 51$ | 0.11/1.9e+02/46 | 0.24/3.4e+02/60 |
| edensch/3500 | 0.01/1.1e+02/49 | 0.02/2.1e+02/56 | 0.05/4.5e+02/101 | 0.01/1.4e+02/49 | 0.06/5.4e+02/70 |
| eg2/500 | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN |
| fletcher/2000 | 0.01/1.9e+02/91 | 0.01/1.6e+02/77 | 0.03/9.8e+02/133 | 0.01/2.1e+02/116 | 0.07/2.5e+03/272 |
| fletcher/2100 | $0.01 / 2.1 \mathrm{e}+02 / 112$ | 0.01/2.5e+02/148 | 0.05/1.6e+03/203 | 0.01/2.5e+02/149 | 0.08/2.6e+03/273 |
| fletcher/2500 | $0.01 / 2.5 \mathrm{e}+02 / 129$ | 0.01/2.4e+02/143 | 0.02/7.0e+02/111 | 0.01/2.6e+02/139 | 0.02/6.8e+02/90 |
| freuroth/8 | $0.01 / 7.2 \mathrm{e}+02 / 353$ | NaN/NaN/NaN | 0.01/7.3e+02/205 | NaN/NaN/NaN | $0.06 / 3.2 \mathrm{e}+03 / 558$ |
| freuroth/4 | $0.01 / 5.7 \mathrm{e}+02 / 293$ | NaN/NaN/NaN | $0.01 / 5.2 \mathrm{e}+02 / 142$ | NaN/NaN/NaN | $0.04 / 2.2 \mathrm{e}+03 / 436$ |
| genrose/3 | $0.01 / 4.1 \mathrm{e}+02 / 221$ | NaN/NaN/NaN | 0.01/3.4e+02/162 | 0.04/1.8e+03/1083 | $0.02 / 1.1 \mathrm{e}+03 / 221$ |
| genrose/12 | 0.03/1.3e+03/904 | NaN/NaN/NaN | NaN/NaN/NaN | 0.07/3.3e+03/1909 | 0.03/1.8e+03/464 |
| himmelbg/2 | 0.00/5.0e+00/2 | 0.01/5.0e+00/2 | 0.00/5.0e+00/2 | 0.00/5.0e+00/2 | $0.00 / 5.0 \mathrm{e}+00 / 2$ |
| himmelbg/2000 | 0.00/1.0e+01/2 | $0.00 / 1.0 \mathrm{e}+01 / 2$ | $0.00 / 1.0 \mathrm{e}+01 / 2$ | $0.00 / 1.0 \mathrm{e}+01 / 2$ | 0.00/1.0e+01/2 |
| penalty 1/800 | 0.11/1.8e+02/29 | $0.14 / 2.2 \mathrm{e}+02 / 31$ | 0.15/2.6e+02/43 | $0.11 / 2.0 \mathrm{e}+02 / 34$ | 1.54/2.8e+03/391 |
| penalty $1 / 1000$ | 0.18/2.1e+02/31 | $0.21 / 2.5 \mathrm{e}+02 / 36$ | $0.19 / 2.2 \mathrm{e}+02 / 33$ | $0.19 / 2.3 \mathrm{e}+02 / 33$ | 6.14/7.3e+03/1015 |
| penalty $1 / 1500$ | 0.13/7.0e+01/12 | $0.17 / 9.5 \mathrm{e}+01 / 16$ | $0.13 / 7.0 \mathrm{e}+01 / 12$ | $0.13 / 7.0 \mathrm{e}+01 / 12$ | $0.13 / 7.0 \mathrm{e}+01 / 12$ |
| penalty $1 / 2000$ | 0.30/9.4e+01/24 | $0.36 / 1.1 \mathrm{e}+02 / 22$ | 0.31/9.5e+01/22 | $0.35 / 1.1 \mathrm{e}+02 / 24$ | 0.82/2.5e+02/41 |
| quartc/1200 | $0.03 / 1.2 \mathrm{e}+02 / 29$ | 0.09/3.3e+02/54 | $0.03 / 1.4 \mathrm{e}+02 / 42$ | $0.03 / 1.3 \mathrm{e}+02 / 37$ | $0.05 / 2.2 \mathrm{e}+02 / 50$ |
| quartc/1600 | $0.05 / 1.4 \mathrm{e}+02 / 44$ | 0.09/2.6e+02/51 | 0.05/1.4e+02/45 | $0.05 / 1.3 \mathrm{e}+02 / 39$ | $0.08 / 2.3 \mathrm{e}+02 / 51$ |
| quartc/1800 | $0.05 / 1.3 \mathrm{e}+02 / 32$ | $0.21 / 5.7 \mathrm{e}+02 / 90$ | $0.06 / 1.5 \mathrm{e}+02 / 52$ | $0.05 / 1.2 \mathrm{e}+02 / 28$ | 0.08/2.3e+02/49 |
| quartc/2000 | $0.05 / 1.3 \mathrm{e}+02 / 37$ | 0.15/3.7e+02/53 | 0.05/1.4e+02/38 | $0.05 / 1.3 \mathrm{e}+02 / 31$ | 0.08/2.0e+02/48 |
| woods/100 | $0.02 / 8.1 \mathrm{e}+02 / 460$ | NaN/NaN/NaN | NaN/NaN/NaN | 0.05/2.6e+03/1504 | 0.05/2.8e+03/647 |
| woods/200 | 0.02/8.2e+02/443 | NaN/NaN/NaN | 0.01/6.1e+02/336 | 0.03/1.6e+03/889 | $0.02 / 8.5 \mathrm{e}+02 / 195$ |
| woods/300 | $0.02 / 8.9 \mathrm{e}+02 / 526$ | NaN/NaN/NaN | 0.03/1.3e+03/976 | 0.04/1.8e+03/1044 | 0.03/1.5e+03/342 |
| bdexp/20 | 0.00/7.0e+00/2 | 0.01/2.3e+01/5 | 0.00/7.0e+00/2 | 0.00/7.0e+00/2 | 0.00/7.0e+00/2 |
| bdexp/2000 | $0.00 / 8.0 \mathrm{e}+00 / 2$ | $0.00 / 1.9 \mathrm{e}+01 / 3$ | $0.00 / 8.0 \mathrm{e}+00 / 2$ | $0.00 / 8.0 \mathrm{e}+00 / 2$ | $0.00 / 8.0 \mathrm{e}+00 / 2$ |
| exdenschnb/600 | $0.00 / 7.4 \mathrm{e}+01 / 15$ | 0.01/2.0e+02/39 | 0.00/1.0e+02/38 | $0.00 / 7.6 \mathrm{e}+01 / 16$ | $0.00 / 1.4 \mathrm{e}+02 / 27$ |
| exdenschnb/900 | $0.00 / 7.9 \mathrm{e}+01 / 19$ | $0.01 / 2.3 \mathrm{e}+02 / 37$ | $0.00 / 8.2 \mathrm{e}+01 / 22$ | $0.00 / 7.7 \mathrm{e}+01 / 16$ | $0.00 / 1.6 \mathrm{e}+02 / 27$ |
| exdenschnb/1000 | $0.00 / 7.2 \mathrm{e}+01 / 16$ | $0.00 / 1.8 \mathrm{e}+02 / 32$ | 0.00/8.3e+01/23 | $0.00 / 7.3 \mathrm{e}+01 / 17$ | $0.00 / 1.2 \mathrm{e}+02 / 24$ |
| genquartic/2000 | 0.00/7.6e+01/20 | $0.02 / 1.7 \mathrm{e}+02 / 33$ | 0.00/9.1e+01/28 | $0.00 / 8.9 \mathrm{e}+01 / 27$ | 0.01/1.8e+02/38 |
| genquartic/1600 | 0.00/7.4e+01/16 | 0.01/1.4e+02/26 | 0.00/1.0e+02/40 | 0.00/7.8e+01/17 | 0.01/2.5e+02/52 |
| genquartic/1900 | $0.00 / 8.5 \mathrm{e}+01 / 23$ | $0.01 / 2.1 \mathrm{e}+02 / 38$ | 0.00/9.5e+01/40 | 0.00/9.0e+01/25 | $0.01 / 2.4 \mathrm{e}+02 / 42$ |
| sine/1000 | $0.00 / 7.5 \mathrm{e}+01 / 18$ | 0.03/2.6e+02/148 | 0.01/9.5e+01/34 | $0.01 / 8.3 \mathrm{e}+01 / 22$ | $0.02 / 2.6 \mathrm{e}+02 / 51$ |
| sine/1200 | 0.01/8.8e+01/23 | 0.04/3.6e+02/219 | 0.01/1.3e+02/61 | 0.01/9.4e+01/27 | 0.01/2.1e+02/45 |
| sine/1400 | NaN/NaN/NaN | 0.06/7.2e+02/485 | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN |
| fletcbv3/2 | 0.00/1.0e+00/0 | $0.00 / 1.0 \mathrm{e}+00 / 0$ | 0.00/1.0e+00/0 | 0.00/1.0e+00/0 | 0.00/1.0e+00/0 |
| nonscomp/78000 | $0.12 / 1.7 \mathrm{e}+02 / 76$ | $0.64 / 7.4 \mathrm{e}+02 / 481$ | 0.42/4.9e+02/402 | 0.12/1.5e+02/68 | $0.29 / 4.3 \mathrm{e}+02 / 90$ |
| nonscomp/80000 | $0.13 / 1.6 \mathrm{e}+02 / 77$ | $0.14 / 1.8 \mathrm{e}+02 / 92$ | NaN/NaN/NaN | $0.26 / 3.1 \mathrm{e}+02 / 165$ | $0.55 / 7.2 \mathrm{e}+02 / 204$ |
| nonscomp/82000 | $0.22 / 2.7 \mathrm{e}+02 / 126$ | $0.15 / 1.7 \mathrm{e}+02 / 84$ | NaN/NaN/NaN | $0.13 / 1.5 \mathrm{e}+02 / 66$ | $0.29 / 3.7 \mathrm{e}+02 / 87$ |
| raydan2/1200 | 0.00/5.6e+01/10 | 0.01/7.1e+01/11 | 0.00/5.6e+01/10 | 0.00/5.6e+01/10 | $0.00 / 8.7 \mathrm{e}+01 / 13$ |
| raydan2/1600 | 0.00/7.4e+01/17 | 0.00/1.1e+02/15 | 0.00/7.4e+01/17 | 0.00/7.2e+01/15 | 0.00/8.8e+01/19 |
| raydan2/1800 | 0.00/7.6e+01/17 | 0.00/1.0e+02/15 | 0.00/7.7e+01/18 | $0.00 / 8.0 \mathrm{e}+01 / 22$ | $0.01 / 1.4 \mathrm{e}+02 / 25$ |
| raydan2/2000 | 0.00/6.9e+01/13 | 0.00/9.1e+01/14 | 0.00/7.1e+01/14 | $0.00 / 7.1 \mathrm{e}+01 / 14$ | 0.00/7.5e+01/10 |
| diagonal1/20 | $0.00 / 1.5 \mathrm{e}+02 / 82$ | 0.01/1.4e+02/69 | 0.00/2.0e+02/90 | 0.00/1.3e+02/70 | 0.01/2.6e+02/60 |
| diagonal1/60 | 0.01/2.8e+02/140 | 0.01/3.2e+02/186 | $0.01 / 4.7 \mathrm{e}+02 / 134$ | 0.00/1.9e+02/98 | 0.01/5.6e+02/110 |
| diagonal1/1000 | 0.41/1.1e+04/1351 | 0.43/1.1e+04/1760 | 0.55/1.5e+04/1612 | $0.44 / 1.2 \mathrm{e}+04 / 1683$ | NaN/NaN/NaN |
| diagonal1/1200 | NaN/NaN/NaN | NaN/NaN/NaN | NaN/NaN/NaN | $0.55 / 1.3 \mathrm{e}+04 / 1712$ | NaN/NaN/NaN |
| diagonal2/60 | 0.00/2.0e+02/110 | 0.02/7.1e+02/124 | 0.00/1.3e+02/70 | $0.00 / 1.9 \mathrm{e}+02 / 115$ | 0.01/3.2e+02/79 |
| diagonal2/80 | 0.00/2.0e+02/119 | 0.02/8.6e+02/143 | 0.00/1.3e+02/72 | $0.01 / 2.4 \mathrm{e}+02 / 148$ | 0.01/3.5e+02/80 |
| diagonal2/100 | 0.00/1.8e+02/90 | 0.02/1.2e+03/193 | 0.00/1.6e+02/86 | $0.01 / 2.9 \mathrm{e}+02 / 167$ | 0.01/3.8e+02/100 |
| diagonal3/800 | 0.29/5.9e+03/826 | 0.25/4.4e+03/1898 | 0.66/1.4e+04/1502 | 0.12/2.4e+03/1112 | 0.43/9.0e+03/1033 |
| diagonal3/1000 | 0.60/1.1e+04/1524 | NaN/NaN/NaN | NaN/NaN/NaN | 0.42/7.3e+03/1340 | NaN/NaN/NaN |
| bv/4000 | 0.04/1.0e+00/0 | 0.04/1.0e+00/0 | 0.04/1.0e+00/0 | 0.04/1.0e+00/0 | 0.04/1.0e+00/0 |
| ie/300 | $0.99 / 5.7 \mathrm{e}+01 / 14$ | $2.52 / 1.5 \mathrm{e}+02 / 22$ | 0.99/5.7e+01/14 | 0.92/5.3e+01/13 | $2.28 / 1.3 \mathrm{e}+02 / 22$ |
| ie/330 | 1.05/5.0e+01/11 | $2.69 / 1.3 \mathrm{e}+02 / 21$ | 1.13/5.4e+01/13 | 1.19/5.7e+01/14 | $1.86 / 8.9 \mathrm{e}+01 / 20$ |

Table 3. Numerical results of the five method (continued).

|  | LLYZ | AN | DDY1 | EHS-RD2 | WYL |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Name/n | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr | Tcpu/NG/Itr |
| ie/360 | $1.19 / 4.8 \mathrm{e}+01 / 11$ | $4.88 / 2.0 \mathrm{e}+02 / 29$ | $1.49 / 6.0 \mathrm{e}+01 / 15$ | $1.79 / 7.2 \mathrm{e}+01 / 15$ | $5.83 / 2.4 \mathrm{e}+02 / 42$ |
| lin 100 | $0.02 / 6.3 \mathrm{e}+01 / 13$ | $0.06 / 1.4 \mathrm{e}+02 / 22$ | $0.02 / 6.3 \mathrm{e}+01 / 13$ | $0.02 / 6.3 \mathrm{e}+01 / 13$ | $0.02 / 1.0 \mathrm{e}+02 / 15$ |
| lin/200 | $0.04 / 7.8 \mathrm{e}+01 / 13$ | $0.05 / 9.3 \mathrm{e}+01 / 16$ | $0.04 / 7.8 \mathrm{e}+01 / 13$ | $0.04 / 7.8 \mathrm{e}+01 / 13$ | $0.04 / 8.4 \mathrm{e}+01 / 13$ |
| pen $1 / 2000$ | $7.70 / 6.7 \mathrm{e}+02 / 246$ | $\mathrm{NaN} / \mathrm{NaN} / \mathrm{NaN}$ | $5.47 / 4.7 \mathrm{e}+02 / 87$ | $29.55 / 2.4 \mathrm{e}+03 / 1153$ | $5.49 / 4.5 \mathrm{e}+02 / 77$ |
| pen $1 / 2800$ | $17.40 / 7.5 \mathrm{e}+02 / 236$ | $22.00 / 9.9 \mathrm{e}+02 / 135$ | $\mathrm{NaN} / \mathrm{NaN} / \mathrm{NaN}$ | $36.27 / 1.5 \mathrm{e}+03 / 707$ | $123.09 / 5.3 \mathrm{e}+03 / 760$ |
| pen1/3000 | $17.28 / 6.7 \mathrm{e}+02 / 156$ | $\mathrm{NaN} / \mathrm{NaN} / \mathrm{NaN}$ | $30.17 / 1.1 \mathrm{e}+03 / 168$ | $65.61 / 2.5 \mathrm{e}+03 / 1379$ | $60.03 / 2.1 \mathrm{e}+03 / 320$ |
| trid/100 | $0.01 / 1.3 \mathrm{e}+02 / 69$ | $0.02 / 1.3 \mathrm{e}+02 / 68$ | $0.01 / 1.9 \mathrm{e}+02 / 134$ | $0.01 / 1.2 \mathrm{e}+02 / 57$ | $0.03 / 5.3 \mathrm{e}+02 / 125$ |
| trid/ 160 | $0.01 / 1.3 \mathrm{e}+02 / 71$ | $0.01 / 1.3 \mathrm{e}+22 / 71$ | $0.01 / 1.3 \mathrm{e}+02 / 70$ | $0.02 / 2.0 \mathrm{e}+02 / 139$ | $0.01 / 1.2 \mathrm{e}+02 / 57$ |
| trid/180 | $0.01 / 1.2 \mathrm{e}+02 / 65$ | $0.01 / 1.2 \mathrm{e}+02 / 61$ | $0.01 / 1.2 \mathrm{e}+02 / 64$ | $0.02 / 2.0 \mathrm{e}+02 / 145$ | $0.01 / 1.1 \mathrm{e}+02 / 52$ |
| trid/200 | $0.01 / 1.2 \mathrm{e}+02 / 68$ | $0.01 / 1.2 \mathrm{e}+02 / 68$ | $0.01 / 1.2 \mathrm{e}+02 / 62$ | $0.02 / 2.0 \mathrm{e}+02 / 138$ | $0.01 / 1.1 \mathrm{e}+02 / 48$ |

From Figures 1 and 2, and Tables 1, 2 and 3, we have that the numerical performance of the LLYZ is better than the AN, DDY1, EHS-RD2 and WYL methods, and it can successfully solve about $96 \%$ of the test problems. The LLYZ also uses less CPU time and fewer iterations, which indicates that it is more effective than the other four methods.

## 4. Image restoration problems

In this section, we use the LLYZ, Hager-Zhang (HZ) [21], Dai-Kou (DK) [22] and DPRP [8] methods to restore images that added salt and pepper noise, then we compare the CPU calculation time and peak signal-to-noise ratio (PSNR) of restored images for four algorithms.

Raymond et al. proposed the two-phase scheme to remove pulse noise in [23]. In the first stage, we use the median filter to find the salt and pepper noise points in the images. Mark $X$ represents the original image with pixels $M * N$, let $A=\{1,2,3, \cdots, M\} *\{1,2,3, \cdots, N\}$ be the index set of the image $X$ and $\mathcal{N} \subset A$ represents the set of noise point indicators detected in the first stage. In the second stage, we use conjugate gradient method to solve the following smooth unconstrained optimization problem, then removing noise and repairing images:

$$
\begin{equation*}
\min _{\mathbf{u}} F_{\alpha}(\mathbf{u}):=\sum_{(i, j) \in \mathcal{N}}\left(2 \sum_{(m, n) \in V_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}\left(u_{i, j}-y_{m, n}\right)+\sum_{(m, n) \in V_{i, j} \cap \mathcal{N}} \varphi_{\alpha}\left(u_{i, j}-u_{m, n}\right)\right) . \tag{24}
\end{equation*}
$$

Where $V_{i, j}=\{(i, j-1),(i, j+1),(i-1, j),(i+1, j)\}$ is the set of the neighbors for the pixel at pixel location $(i, j) \in A, y_{m, n}$ is the observed pixel value of the image at pixel location $(m, n), \varphi_{\alpha}(t)=\sqrt{t^{2}+\alpha}$ $(\alpha>0)$ is an edge-preserving function and $u=\left[u_{i, j}\right]_{(i, j) \in \mathcal{N}}$ is a column vector with length $c$, where $c$ is the elements number of set $\mathcal{N}$.

We use the PSNR calculation method from [25]

$$
\begin{equation*}
\operatorname{PSNR}=10 \log _{10} \frac{255^{2}}{\frac{1}{M N} \sum_{i, j}\left(x_{i, j}^{r}-x_{i, j}^{*}\right)^{2}}, \tag{4.2}
\end{equation*}
$$

where $x_{i, j}^{r}$ and $x_{i, j}^{*}$ denote the pixel values of the restored image and the original image.
We use four original pictures to test the image restoration capability of the above four methods. The four pictures' pixels are all $512 * 512$ and the pictures have been added with $30 \%, 50 \%, 70 \%$ and $90 \%$
salt and pepper noise, then we use the above four different conjugate gradient methods to restore them. The termination condition of the algorithm is $\operatorname{Itr}>300$ or $\frac{\left|F_{\alpha}\left(\mathbf{u}_{k}\right)-F_{\alpha}\left(\mathbf{u}_{k-1}\right)\right|}{\left|F_{\alpha}\left(\mathbf{u}_{k}\right)\right|} \leq 10^{-4}$.

To save space, Figure 3 only shows the original pictures, which added $90 \%$ salt and pepper noise, and their image restoration results. Table 4 shows us the detailed data of the CPU calculation time and PSNR of the restored images.


Original


Original with $90 \%$ salt-and-pepper noise


LLYZ


HZ


DK


Original


Original with $90 \%$ salt-and-pepper noise


LLYZ


HZ


DK


Original


Original with $90 \%$ salt-and-pepper noise


LLYZ


HZ


DK


Original


Original with $90 \%$ salt-and-pepper noise


LLYZ


HZ


DK


Figure 3. First row: The original images, second row: The noisy images with $90 \%$ saltand pepper noise, third row to last row: Restored images by LLYZ method, HZ method, DK method, DPRP method.

Table 4. Numerical results of image restoration testing.

| Image | Noise ratio | LLYZ | HZ | DK | DPRP |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | Tcpu/PSNR | Tcpu/PSNR | Tcpu/PSNR | Tcpu/PSNR |
| Lena.bmp | $30 \%$ | $3.64 / 36.82$ | $4.33 / 36.94$ | $3.77 / 36.96$ | $3.85 / 36.99$ |
| Lena.bmp | $50 \%$ | $6.45 / 34.32$ | $6.01 / 34.18$ | $6.45 / 34.43$ | $6.39 / 34.44$ |
| Lena.bmp | $70 \%$ | $7.82 / 30.98$ | $10.14 / 31.10$ | $7.70 / 31.07$ | $8.17 / 31.09$ |
| Lena.bmp | $90 \%$ | $15.76 / 26.27$ | $14.17 / 26.03$ | $10.95 / 26.05$ | $10.17 / 25.99$ |
| Goldhill.bmp | $30 \%$ | $3.92 / 35.01$ | $3.37 / 34.96$ | $3.61 / 35.03$ | $3.26 / 35.01$ |
| Goldhill.bmp | $50 \%$ | $5.12 / 32.46$ | $6.03 / 32.65$ | $5.94 / 32.66$ | $6.13 / 32.73$ |
| Goldhill.bmp | $70 \%$ | $8.19 / 29.61$ | $7.94 / 29.52$ | $8.28 / 29.80$ | $8.16 / 29.81$ |
| Goldhill.bmp | $90 \%$ | $17.24 / 25.60$ | $13.38 / 25.05$ | $12.96 / 25.59$ | $11.76 / 25.54$ |
| Barbara.bmp | $30 \%$ | $3.72 / 28.67$ | $3.96 / 28.65$ | $3.73 / 28.66$ | $3.24 / 28.66$ |
| Barbara.bmp | $50 \%$ | $5.70 / 26.71$ | $6.22 / 26.71$ | $6.00 / 26.69$ | $6.39 / 26.70$ |
| Barbara.bmp | $70 \%$ | $7.71 / 24.60$ | $8.77 / 24.64$ | $7.68 / 24.62$ | $7.67 / 24.61$ |
| Barbara.bmp | $90 \%$ | $15.49 / 22.52$ | $15.86 / 22.52$ | $12.41 / 22.52$ | $10.95 / 22.50$ |
| Baboon.bmp | $30 \%$ | $3.72 / 26.52$ | $3.90 / 26.49$ | $3.77 / 26.50$ | $3.67 / 26.51$ |
| Baboon.bmp | $50 \%$ | $6.43 / 24.56$ | $6.30 / 24.56$ | $6.61 / 24.55$ | $6.87 / 24.54$ |
| Baboon.bmp | $70 \%$ | $9.33 / 22.48$ | $7.69 / 22.47$ | $8.25 / 22.46$ | $8.21 / 22.45$ |
| Baboon.bmp | $90 \%$ | $15.61 / 20.14$ | $14.94 / 20.15$ | $12.54 / 20.15$ | $13.25 / 20.13$ |

From the above pictures, we can see that the above four modified conjugate methods can all restore noisy images very well. The CPU time and PSNR of image restoration is clearly displayed in Table 4. From Table 4, We find that the PSNR values of the images restored by LLYZ is higher than HZ, DK and DPRP in most cases, which means images restored by LLYZ are clearer than other methods. The above results indicate that the LLYZ method is effective.

## 5. Conclusions

In this paper we have proposed a new conjugate gradient method with a restart direction. First, based on the $\beta_{k}^{P R P}$ and previous research experiences, we appropriately increased the denominator
and decreased the numerator of $\beta_{k}$, and proposed a new conjugate parameter $\beta_{k}^{L L Y Z}$. Meanwhile, by calculating the size of $g_{k}^{\mathrm{T}} g_{k-1}$, we determined different descent directions of the LLYZ method to ensure its sufficient descent. Second, we proved the sufficient descent property and global convergence of the LLYZ method under the strong Wolfe line search [9, 10], then we compared the LLYZ method with the AN [16], DDY1 [11], EHS-RD2 [12] and WYL [7] methods in terms of numerical performances by numerical experiments. From Figures 1 and 2 and Tables 1, 2 and 3, we found that the LLYZ method performed better than other methods and it could successfully solve about $96 \%$ of the test problems. Lastly, we used the LLYZ, HZ [21], DK [22] and DPRP [8] methods to restore images that added salt-and-pepper noise. From Figure 3 and Table 4, we have that the LLYZ method performed well in image restoration problems by solving the smooth unconstrained optimization problem (4.1). To sum up, the proposed method LLYZ is an effective algorithm.

In the future, we will focus on the innovation of restart directions of the conjugate method, which can make the improved methods converge in less CPU time and solve most problems successfully.

## Use of AI tools declaration

The authors declare they have not used Artificial Intelligence (AI) tools in the creation of this article.

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## Conflict of interest

All authors declare no conflicts of interest in this paper.

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