

Conjugate direction methods

- Best **general purpose** methods.
- Dealing with **general objective** functions.

- Area of **conjugate direction algorithms**.
 - **Great creativity.**
 - **Significant practical advances.**

Conjugate direction methods can be regarded as somewhat in between **steepest descent** and **Newton's method**, having the **positive features** of both of them.

Motivation: Desire to **accelerate slow convergence** of **steepest descent**, **but** avoid **expensive evaluation**, **storage**, and **inversion of Hessian** as **required by Newton's method**.

Application: Conjugate direction methods are invariably **invented** and **solved** for quadratic problem.

$$\text{minimize } \frac{1}{2}x^T Qx - b^T x$$

$Q = n \times n$ symmetric positive definite matrix.

Conjugate Direction Methods In Optimization Applications Of Mathematics

Puja Mehta



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