Optimization Methods

0.1.0

Generated by Doxygen 1.8.17

1 Namespace Index		1
1.1 Namespace List		. 1
2 Hierarchical Index		3
2.1 Class Hierarchy		. 3
3 Class Index		5
3.1 Class List		. 5
4 Namespace Documentation		7
4.1 om_test_functions Namespace Reference		. 7
4.1.1 Detailed Description		. 8
4.1.2 Function Documentation		. 8
4.1.2.1 powell_function()		. 8
4.1.2.2 quadratic_function()		. 8
4.1.2.3 rosenbrock_parabolic_valley()		. 9
4.1.3 Variable Documentation		. 9
4.1.3.1 pi		. 9
5 Class Documentation		11
5.1 om_unconstrained_methods::om_line_methods::brent_method< fp_type, typename > Cla plate Reference		
5.1.1 Detailed Description		. 11
5.1.2 Constructor & Destructor Documentation		. 12
5.1.2.1 brent_method() [1/2]		. 12
5.1.2.2 brent_method() [2/2]		. 12
5.1.3 Member Function Documentation		. 12
5.1.3.1 operator()()		. 12
5.1.3.2 operator=()		. 13
5.2 om_unconstrained_methods::om_quasi_newton::broyden_fletcher_goldfarb_shanno_method type > Class Template Reference	l< fp_←	ب
5.2.1 Detailed Description		. 14
5.2.2 Constructor & Destructor Documentation		. 14
5.2.2.1 broyden_fletcher_goldfarb_shanno_method()		. 14
5.2.3 Member Function Documentation		. 15
5.2.3.1 minimize()		. 15
5.3 om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base< fp_type, ty > Class Template Reference	pename	Э
5.3.1 Detailed Description		
5.3.2 Constructor & Destructor Documentation		
5.3.2.1 conjugate_gradient_base() [1/2]		
5.3.2.2 conjugate_gradient_base() [2/2]		
5.3.3 Member Function Documentation		
5.3.3.1 operator=()		
0.0.0.1 operator – ()		. 17

5.3.3.2 set_arg_tolerance()	18
5.3.3.3 set_fun_tolerance()	18
5.3.3.4 set_grad_tolerance()	18
5.3.3.5 set_max_iterations()	19
5.4 om_unconstrained_methods::om_quasi_newton::davidon_fletcher_powell_method< fp_type > Class Template Reference	19
5.4.1 Detailed Description	19
5.4.2 Constructor & Destructor Documentation	20
5.4.2.1 davidon_fletcher_powell_method()	20
5.4.3 Member Function Documentation	20
5.4.3.1 minimize()	20
5.5 om_unconstrained_methods::om_line_methods::fibonacci_method< fp_type, typename > Class Template Reference	21
5.5.1 Detailed Description	21
5.5.2 Constructor & Destructor Documentation	22
5.5.2.1 fibonacci_method() [1/2]	22
5.5.2.2 fibonacci_method() [2/2]	22
5.5.3 Member Function Documentation	22
5.5.3.1 operator()()	22
5.5.3.2 operator=()	23
5.6 om_unconstrained_methods::om_conjugate_gradient::fletcher_reeves_method< fp_type > Class Template Reference	23
5.6.1 Detailed Description	24
5.6.2 Constructor & Destructor Documentation	24
5.6.2.1 fletcher_reeves_method()	24
5.6.3 Member Function Documentation	25
5.6.3.1 minimize()	25
$5.7 \hspace{0.2cm} om_unconstrained_methods::om_line_methods::golden_section_method< \hspace{0.2cm} fp_type, \hspace{0.2cm} typename > \\ Class Template \hspace{0.2cm} Reference \hspace{0.2cm} \ldots \hspace{0.2cm} \ldots$	25
5.7.1 Detailed Description	26
5.7.2 Constructor & Destructor Documentation	26
5.7.2.1 golden_section_method() [1/2]	26
5.7.2.2 golden_section_method() [2/2]	26
5.7.3 Member Function Documentation	27
5.7.3.1 operator()()	27
5.7.3.2 operator=()	27
5.8 om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method< fp_type > Class Template Reference	28
5.8.1 Detailed Description	28
5.8.2 Constructor & Destructor Documentation	28
5.8.2.1 hestenes_stiefel_method()	28
5.8.3 Member Function Documentation	29
5.8.3.1 minimize()	29

5.9 c	m_test_nelpers::minimizer_nelper< 1 > Struct Template Reference	29
5.10	om_unconstrained_methods::om_zero_order::nelder_mead_method< fp_type > Class Template Reference	30
	5.10.1 Detailed Description	30
	5.10.2 Constructor & Destructor Documentation	30
	5.10.2.1 nelder_mead_method() [1/2]	31
	5.10.2.2 nelder_mead_method() [2/2]	31
	5.10.3 Member Function Documentation	31
	5.10.3.1 minimize()	31
	5.10.3.2 operator=()	32
	5.10.3.3 set_contraction_rho()	32
	5.10.3.4 set_converge_tolerance()	32
	5.10.3.5 set_expansion_rho()	33
	5.10.3.6 set_max_iterations()	33
	5.10.3.7 set_reflection_rho()	33
	5.10.3.8 set_shrinkage_rho()	34
5.11	om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_method< fp_type > Class	
	Template Reference	34
	5.11.1 Detailed Description	35
	5.11.2 Constructor & Destructor Documentation	36
	5.11.2.1 polak_ribiere_method()	36
	5.11.3 Member Function Documentation	36
	5.11.3.1 minimize()	36
5.12	om_unconstrained_methods::om_zero_order::powell_conjugate_method< fp_type > Class Template Reference	37
	5.12.1 Detailed Description	37
	5.12.2 Constructor & Destructor Documentation	38
	5.12.2.1 powell_conjugate_method() [1/2]	38
	5.12.2.2 powell_conjugate_method() [2/2]	38
	5.12.3 Member Function Documentation	38
	5.12.3.1 minimize()	38
	5.12.3.2 operator=()	39
	5.12.3.3 set_converge_tolerance()	39
	5.12.3.4 set_max_iterations()	39
5.13	om_unconstrained_methods::om_line_methods::powell_method< fp_type, typename > Class Tem-	
	plate Reference	40
	5.13.1 Detailed Description	40
	5.13.2 Constructor & Destructor Documentation	41
	5.13.2.1 powell_method() [1/3]	41
	5.13.2.2 powell_method() [2/3]	41
	5.13.2.3 powell_method() [3/3]	42
	5.13.3 Member Function Documentation	42
	5.13.3.1 operator()()	42

5.13.3.2 operator=()	42
5.14 om_unconstrained_methods::om_quasi_newton::quasi_newton_base< fp_type, typename > Class Template Reference	43
5.14.1 Detailed Description	43
5.14.2 Constructor & Destructor Documentation	44
5.14.2.1 quasi_newton_base() [1/2]	44
5.14.2.2 quasi_newton_base() [2/2]	44
5.14.3 Member Function Documentation	45
5.14.3.1 operator=()	45
5.14.3.2 set_arg_tolerance()	45
5.14.3.3 set_fun_tolerance()	45
5.14.3.4 set grad tolerance()	46
5.14.3.5 set_max_iterations()	46
5.15 om_unconstrained_methods::om_steepest_descent::steepest_descent_method< fp_type > Class	
Template Reference	46
5.15.1 Detailed Description	47
5.15.2 Constructor & Destructor Documentation	47
5.15.2.1 steepest_descent_method() [1/2]	47
5.15.2.2 steepest_descent_method() [2/2]	48
5.15.3 Member Function Documentation	48
5.15.3.1 minimize()	48
5.15.3.2 operator=()	49
5.15.3.3 set_arg_tolerance()	49
5.15.3.4 set_fun_tolerance()	49
5.15.3.5 set_grad_tolerance()	50
5.15.3.6 set_max_iterations()	50
Index	51

Chapter 1

Namespace Index

1.1 Namespace Lis	espace List
-------------------	-------------

Here is a list of all documented namespaces with brief description	S:

om_test_functions									
Some classical test functions (designed by Rao)	 				 	 			7

2 Namespace Index

Chapter 2

Hierarchical Index

2.1 Class Hierarchy

This inheritance list is sorted roughly, but not completely, alphabetically:

om_unconstrained_methods::om_line_methods::brent_method $<$ fp_type, typename $>$	11
om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base< fp_type, typename >	15
om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base $<$ double $> \dots \dots $	15
om_unconstrained_methods::om_conjugate_gradient::fletcher_reeves_method< fp_type >	23
$om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method < fp_type > . \ . \ . \ . \ . \ . \ . \ . \ . \ .$	28
om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_method< fp_type >	34
om_unconstrained_methods::om_line_methods::fibonacci_method $<$ fp_type, typename $>$	21
om_unconstrained_methods::om_line_methods::golden_section_method $<$ fp_type, typename $> \; \ldots \; 2$	25
om_test_helpers::minimizer_helper< T >	29
$om_unconstrained_methods::om_zero_order::nelder_mead_method < fp_type > . \ . \ . \ . \ . \ . \ . \ . \ . \ .$	30
om_unconstrained_methods::om_zero_order::powell_conjugate_method< fp_type >	37
om_unconstrained_methods::om_line_methods::powell_method $<$ fp_type, typename $> \ \ldots \ \ldots \ $	40
om_unconstrained_methods::om_quasi_newton::quasi_newton_base $<$ fp_type, typename $> \; \ldots \; \ldots \;$	43
om_unconstrained_methods::om_quasi_newton::quasi_newton_base $<$ double $> \; \ldots \; \ldots \; \ldots \; $	43
om_unconstrained_methods::om_quasi_newton::broyden_fletcher_goldfarb_shanno_method< fp	
$type > \dots $	13
$om_unconstrained_methods::om_quasi_newton:: davidon_fletcher_powell_method < fp_type > \ . \ . \ . \ . \ . \ . \ . \ . \ . \$	19
om unconstrained methods::om steepest descent::steepest descent method< fp type > 4	46

4 Hierarchical Index

Chapter 3

Class Index

3.1 Class List

Here are the classes, structs, unions and interfaces with brief descriptions:

om_unconstrained_methods::om_line_methods::brent_method< fp_type, typename >	
Brent method object	11
om_unconstrained_methods::om_quasi_newton::broyden_fletcher_goldfarb_shanno_method< fp_type >	
Broyden-Fletcher-Goldfarb-Shanno method object	13
om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base< fp_type, typename >	
Conjugate-gradient base class	15
om_unconstrained_methods::om_quasi_newton::davidon_fletcher_powell_method< fp_type >	
Davidon-Fletcher-Powell method object	19
om_unconstrained_methods::om_line_methods::fibonacci_method< fp_type, typename >	
Fibonacci method object	21
om_unconstrained_methods::om_conjugate_gradient::fletcher_reeves_method< fp_type >	
Fletcher-Reeves method object	23
om_unconstrained_methods::om_line_methods::golden_section_method< fp_type, typename >	
Golden section method object	25
om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method< fp_type >	
Hestenes-Stiefel method object	28
om_test_helpers::minimizer_helper< T >	29
om_unconstrained_methods::om_zero_order::nelder_mead_method< fp_type >	
Nelder-Mead method object	30
om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_method< fp_type >	
Polak-Ribiere method object	34
om_unconstrained_methods::om_zero_order::powell_conjugate_method< fp_type >	
Powell conjugate method object	37
om_unconstrained_methods::om_line_methods::powell_method< fp_type, typename >	
Powell method object	40
om_unconstrained_methods::om_quasi_newton::quasi_newton_base< fp_type, typename >	
Quasi-Newton base class	43
om_unconstrained_methods::om_steepest_descent::steepest_descent_method< fp_type >	
Steepest descent method object	46

6 Class Index

Chapter 4

Namespace Documentation

4.1 om test functions Namespace Reference

Some classical test functions (designed by Rao)

Functions

```
template<typename fp_type >
 fp_type rosenbrock_parabolic_valley (vector_arg_t< fp_type > const & args)
     Rosenbrock's parabolic valley test function.
• template<typename fp_type >
  fp_type quadratic_function (vector_arg_t< fp_type > const & args)
     Quadratic function.
template<typename fp_type >
  fp type powell function (vector arg t< fp type > const & args)
     Powell's quadratic function.
template<typename fp_type >
 fp_type fletcher_powell_helical_valley (vector_arg_t< fp_type > const & args)
• template<typename fp_type >
 fp_type non_linear_function (vector_arg_t< fp_type > const &args)
template<typename fp_type >
  fp_type freudenstein_roth_function (vector_arg_t< fp_type > const &args)
template<typename fp_type >
 fp_type powell_badly_scaled_function (vector_arg_t< fp_type > const &args)

    template<typename fp_type >

 fp_type beale_function (vector_arg_t< fp_type > const &args)
• template<typename fp_type >
 fp_type wood_function (vector_arg_t< fp_type > const &args)
• template<typename fp_type >
  std::vector< sptr_t< minimizer_helper< fp_type >>> create_rao_test_collection ()
```

Variables

```
    template < typename fp_type >
        constexpr fp_type pi {3.14159265359}
```

Pi definition used in the Rao test functons.

4.1.1 Detailed Description

Some classical test functions (designed by Rao)

4.1.2 Function Documentation

4.1.2.1 powell_function()

Powell's quadratic function.

initial guess = (3.0,-1.0,0.0,1.0), minimiser = (0.0,0.0,0.0,0.0)

Template Parameters

```
fp_type | fp_type is a floating-point template parameter
```

Parameters

```
args function arguments
```

Returns

fp_type

4.1.2.2 quadratic_function()

Quadratic function.

initial guess = (0.0,0.0), minimiser = (1.0,3.0)

Template Parameters

fp_type | fp_type is a floating-point template parameter

Parameters

args	function arguments
u. 90	i annonioni anganinoni

Returns

fp_type

4.1.2.3 rosenbrock_parabolic_valley()

Rosenbrock's parabolic valley test function.

initial guess = (-1.2,1.0), minimiser = (1.0,1.0)

Template Parameters

fp_type	fp_type is a floating-point template parameter
---------	--

Parameters

```
args arguments of the function
```

Returns

fp_type

4.1.3 Variable Documentation

4.1.3.1 pi

```
template<typename fp_type >
constexpr fp_type om_test_functions::pi {3.14159265359} [constexpr]
```

Pi definition used in the Rao test functons.

Template Parameters

fp_type | fp_type is a floating-point template parameter

Chapter 5

Class Documentation

5.1 om_unconstrained_methods::om_line_methods::brent_method fp_type, typename > Class Template Reference

Brent method object.

#include <om_brent.hpp>

Public Types

• typedef fp_type value_type

Public Member Functions

- brent_method (range< fp_type > const &range, fp_type tolerance=1e-5, std::size_t max_iters=1000)

 Construct a new brent method object.
- brent_method (brent_method const ©)

Copy constructor of a brent method object.

brent_method & operator= (brent_method const ©)

Assignment operator of a brent method object.

• std::tuple < fp_type, fp_type, std::size_t, std::size_t > operator() (f_scalar_t < fp_type > &&fun) const Functor of a brent method object.

5.1.1 Detailed Description

template<typename fp_type = double, typename = typename std::enable_if< std::is_floating_point<fp_type>::value>::type> class om_unconstrained_methods::om_line_methods::brent_method< fp_type, typename >

Brent method object.

Template Parameters

fp_type	fp_type id a floating-point template parameter
std::enable_if<	std::is_floating_point <fp_type>::value>::type</fp_type>

5.1.2 Constructor & Destructor Documentation

5.1.2.1 brent_method() [1/2]

Construct a new brent method object.

Parameters

range	range of the minimiser
tolerance	tolerance of the minimiser
max_iters	maximum number of iterations

5.1.2.2 brent_method() [2/2]

Copy constructor of a brent method object.

Parameters

```
copy copy is the object which we want to make a copy of
```

5.1.3 Member Function Documentation

5.1.3.1 operator()()

Functor of a brent method object.

Parameters

fun objective function

Returns

```
std::tuple<fp_type, fp_type, std::size_t, std::size_t>
```

5.1.3.2 operator=()

Assignment operator of a brent method object.

Parameters

сору

Returns

brent_method&

The documentation for this class was generated from the following file:

• include/unconstrained_methods/one_dim/om_brent.hpp

5.2 om_unconstrained_methods::om_quasi_newton::broyden_fletcher _goldfarb_shanno_method< fp_type > Class Template Reference

Broyden-Fletcher-Goldfarb-Shanno method object.

```
#include <om_broyden_fletcher_goldfarb_shanno.hpp>
```

 $Inheritance\ diagram\ for\ om_unconstrained_methods::om_quasi_newton::broyden_fletcher_goldfarb_shanno_{\hookleftarrow}\ method < fp_type >:$

 $\label{lem:condition} Collaboration \ diagram \ for \ om_unconstrained_methods::om_quasi_newton::broyden_fletcher_goldfarb_shanno_{\leftarrow} \\ method < fp_type >: \\$

Public Member Functions

• broyden_fletcher_goldfarb_shanno_method (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max_iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)

Construct a new broyden fletcher goldfarb shanno method object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 _arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

Additional Inherited Members

5.2.1 Detailed Description

```
template < typename fp_type = double > class om_unconstrained_methods::om_quasi_newton::broyden_fletcher_goldfarb_shanno_method < fp_type >
```

Broyden-Fletcher-Goldfarb-Shanno method object.

Template Parameters

```
fp_type | fp+type is a floating-point template parameter
```

5.2.2 Constructor & Destructor Documentation

5.2.2.1 broyden fletcher goldfarb shanno method()

Construct a new broyden fletcher goldfarb shanno method object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_tol	tolerance for stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

5.2.3 Member Function Documentation

5.2.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init_guess	initial guess

Returns

```
std::tuple<vector_t<fp_type>, fp_type, std::size_t>
```

The documentation for this class was generated from the following file:

• include/unconstrained methods/multi dim/quasi newton/om broyden fletcher goldfarb shanno.hpp

5.3 om_unconstrained_methods::om_conjugate_gradient::conjugate_← gradient_base< fp_type, typename > Class Template Reference

Conjugate-gradient base class.

```
#include <om_conjugate_gradient_base.hpp>
```

Collaboration diagram for om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base < fp_ \leftarrow type, typename >:

Public Member Functions

- conjugate_gradient_base (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max_iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)
 - Construct a new conjugate gradient base object.
- conjugate_gradient_base (conjugate_gradient_base const ©)
 - Construct a new conjugate gradient base object.
- conjugate_gradient_base & operator= (conjugate_gradient_base const ©)

Assignment operator of a conjugate gradient base object.

void set_arg_tolerance (fp_type arg_tol)

Set the stopping criteria tolerance object.

void set_fun_tolerance (fp_type fun_tol)

Set the fun tolerance object.

void set_grad_tolerance (fp_type grad_tol)

Set the grad tolerance object.

void set_max_iterations (std::size_t const &iters)

Set the max iterations object.

Protected Attributes

- · fp_type grad_tol_
- fp_type fun_tol_
- std::size_t max_iters_
- f_line_minimiser_t< fp_type > lsm_

5.3.1 Detailed Description

template<typename fp_type = double, typename = typename std::enable_if< std::is_floating_point<fp_type>::value>::type> class om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base< fp_type, typename >

Conjugate-gradient base class.

Template Parameters

fp_type	fp_type is a floating-point template parameter
std::enable_if<	std::is_floating_point <fp_type>::value>::type</fp_type>

5.3.2 Constructor & Destructor Documentation

5.3.2.1 conjugate_gradient_base() [1/2]

Construct a new conjugate gradient base object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_toltolerance	for a stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

5.3.2.2 conjugate_gradient_base() [2/2]

Construct a new conjugate gradient base object.

Parameters

сору	copy is the object which we want to make a copy of
------	--

5.3.3 Member Function Documentation

5.3.3.1 operator=()

Assignment operator of a conjugate gradient base object.

Parameters

сору

Returns

conjugate_gradient_base&

5.3.3.2 set_arg_tolerance()

Set the stopping criteria tolerance object.

Parameters

5.3.3.3 set_fun_tolerance()

Set the fun tolerance object.

Parameters

```
fun_tol tolerance for a value of objective function
```

5.3.3.4 set_grad_tolerance()

Set the grad tolerance object.

Parameters

grad_tol	tolerance for gradient
----------	------------------------

5.3.3.5 set_max_iterations()

Set the max iterations object.

Parameters

iters	maximum number of iterations
-------	------------------------------

The documentation for this class was generated from the following file:

· include/unconstrained methods/multi dim/conjugate gradient/om conjugate gradient base.hpp

5.4 om_unconstrained_methods::om_quasi_newton::davidon_fletcher _powell_method< fp_type > Class Template Reference

Davidon-Fletcher-Powell method object.

```
#include <om_davidon_fletcher_powell.hpp>
```

 $Inheritance\ diagram\ for\ om_unconstrained_methods::om_quasi_newton::davidon_fletcher_powell_method < fp_ \leftrightarrow type >:$

Collaboration diagram for om_unconstrained_methods::om_quasi_newton::davidon_fletcher_powell_method < fp -- _type >:

Public Member Functions

• davidon_fletcher_powell_method (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max_iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)

Construct a new davidon fletcher powell method object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 _arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

Additional Inherited Members

5.4.1 Detailed Description

```
template<typename fp_type = double> class om_unconstrained_methods::om_quasi_newton::davidon_fletcher_powell_method< fp_type >
```

Davidon-Fletcher-Powell method object.

Template Parameters

fp_type	fp_type is a floating-point template parameter	
---------	--	--

5.4.2 Constructor & Destructor Documentation

5.4.2.1 davidon_fletcher_powell_method()

Construct a new davidon fletcher powell method object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_tol	tolerance for stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

fp_type fun_tol = 1e-4) [inline]

5.4.3 Member Function Documentation

5.4.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init auess	initial guess

Returns

```
std::tuple<vector_t<fp_type>, fp_type, std::size_t>
```

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/quasi_newton/om_davidon_fletcher_powell.hpp

5.5 om_unconstrained_methods::om_line_methods::fibonacci_← method< fp_type, typename > Class Template Reference

Fibonacci method object.

```
#include <om_fibonacci.hpp>
```

Public Types

• typedef fp_type value_type

Public Member Functions

- fibonacci_method (range< fp_type > const &range, fp_type tolerance=1e-5, std::size_t max_iters=1000)

 Construct a new fibonacci method object.
- fibonacci_method (fibonacci_method const ©)

Copy constructor of a fibonacci method object.

fibonacci_method & operator= (fibonacci_method const ©)

Assignment operator of a fibonacci method object.

• std::tuple< fp_type, fp_type, std::size_t, std::size_t > operator() (f_scalar_t< fp_type > &&fun) const Functor of a fibonacci method object.

5.5.1 Detailed Description

template<typename fp_type = double, typename = typename std::enable_if< std::is_floating_point<fp_type>::value>::type> class om_unconstrained_methods::om_line_methods::fibonacci_method< fp_type, typename >

Fibonacci method object.

Template Parameters

fp_type	fp_type is floating-point template parameter
std::enable if<	std::is_floating_point <fp_type>::value>::type</fp_type>

5.5.2 Constructor & Destructor Documentation

5.5.2.1 fibonacci_method() [1/2]

Construct a new fibonacci method object.

Parameters

range	range of the minimiser
tolerance	tolerance of the minimiser
max_iters	maximum number of iterations

5.5.2.2 fibonacci_method() [2/2]

Copy constructor of a fibonacci method object.

Parameters

сору	copy is the object which we want to make a copy of

5.5.3 Member Function Documentation

5.5.3.1 operator()()

```
template<typename fp_type = double, typename = typename std::enable_if< std::is_floating_←
point<fp_type>::value>::type>
std::tuple<fp_type, fp_type, std::size_t, std::size_t> om_unconstrained_methods::om_line_methods::fibonacci_m
```

Functor of a fibonacci method object.

Parameters

```
fun | objective function
```

Returns

```
std::tuple<fp_type, fp_type, std::size_t, std::size_t>
```

5.5.3.2 operator=()

Assignment operator of a fibonacci method object.

Parameters

```
сору
```

Returns

fibonacci method&

The documentation for this class was generated from the following file:

• include/unconstrained_methods/one_dim/om_fibonacci.hpp

5.6 om_unconstrained_methods::om_conjugate_gradient::fletcher_← reeves_method< fp_type > Class Template Reference

Fletcher-Reeves method object.

```
#include <om_fletcher_reeves.hpp>
```

 $Inheritance\ diagram\ for\ om_unconstrained_methods::om_conjugate_gradient::fletcher_reeves_method<\ fp_type>:$

Collaboration diagram for om_unconstrained_methods::om_conjugate_gradient::fletcher_reeves_method< fp_type >:

Public Member Functions

• fletcher_reeves_method (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max_iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)

Construct a new fletcher reeves method object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 _arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

Additional Inherited Members

5.6.1 Detailed Description

```
template<typename fp_type = double> class om_unconstrained_methods::om_conjugate_gradient::fletcher_reeves_method< fp_type >
```

Fletcher-Reeves method object.

Template Parameters

```
fp_type | fp_type is a floating-point template parameter
```

5.6.2 Constructor & Destructor Documentation

5.6.2.1 fletcher reeves method()

Construct a new fletcher reeves method object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_tol	tolerance for stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

fp_type fun_tol = 1e-4) [inline], [explicit]

5.6.3 Member Function Documentation

5.6.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init_guess	initial guess

Returns

```
std::tuple<vector_t<fp_type>, fp_type, std::size_t>
```

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/conjugate_gradient/om_fletcher_reeves.hpp

5.7 om_unconstrained_methods::om_line_methods::golden_section_← method< fp_type, typename > Class Template Reference

Golden section method object.

```
#include <om_golden_section.hpp>
```

Public Types

• typedef fp_type value_type

Public Member Functions

golden_section_method (range< fp_type > const &range, fp_type tolerance=1e-5, std::size_t max_
iters=1000)

Construct a new golden section method object.

golden_section_method (golden_section_method const ©)

Copy constructor of a golden section method object.

golden_section_method & operator= (golden_section_method const ©)

Assignment operator of a golden section method object.

• std::tuple< fp_type, fp_type, std::size_t, std::size_t > operator() (f_scalar_t < fp_type > &&fun) const Functor of a golden section method object.

5.7.1 Detailed Description

template<typename fp_type = double, typename = typename std::enable_if< std::is_floating_point<fp_type>::value>::type> class om_unconstrained_methods::om_line_methods::golden_section_method< fp_type, typename >

Golden section method object.

Template Parameters

fp_type	fp_type is floating point template parameter
std::enable_if<	std::is_floating_point <fp_type>::value>::type</fp_type>

5.7.2 Constructor & Destructor Documentation

5.7.2.1 golden_section_method() [1/2]

Construct a new golden section method object.

Parameters

range	range of the minimiser
tolerance	tolerance of minimiser
max_iters	maximum number of iterations

5.7.2.2 golden section method() [2/2]

Copy constructor of a golden section method object.

Parameters

copy | copy is the object which we want to make a copy of

5.7.3 Member Function Documentation

5.7.3.1 operator()()

Functor of a golden section method object.

Parameters

fun objective function

Returns

std::tuple<fp_type, fp_type, std::size_t, std::size_t>

5.7.3.2 operator=()

Assignment operator of a golden section method object.

Parameters

сору

Returns

golden_section_method&

The documentation for this class was generated from the following file:

include/unconstrained_methods/one_dim/om_golden_section.hpp

5.8 om_unconstrained_methods::om_conjugate_gradient::hestenes_← stiefel_method< fp_type > Class Template Reference

Hestenes-Stiefel method object.

```
#include <om_hestenes_stiefel.hpp>
```

Inheritance diagram for om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method< fp_type >:

 $\label{lem:conjugate_gradient::hestenes_stiefel_method< fp} \begin{tabular}{ll} Collaboration diagram for om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method< fp} \end{tabular} \begin{tabular}{ll} collaboration diagram for om_unconstrained_methods::hestenes_stiefel_met$

Public Member Functions

• hestenes_stiefel_method (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max_iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)

Construct a new hestenes stiefel method object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 _arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

Additional Inherited Members

5.8.1 Detailed Description

template<typename fp_type = double>
class om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method< fp_type >

Hestenes-Stiefel method object.

Template Parameters

fp_type | fp_type is a floating-point template parameter

5.8.2 Constructor & Destructor Documentation

5.8.2.1 hestenes_stiefel_method()

```
template<typename fp_type = double>
om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method< fp_type >::hestenes_stiefel_method
```

```
f_line_minimiser_t< fp_type > const & line_search_minimiser,
std::size_t const & max_iters = 100,
fp_type arg_tol = 1e-4,
fp_type grad_tol = 1e-4,
fp_type fun_tol = 1e-4 ) [inline], [explicit]
```

Construct a new hestenes stiefel method object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_tol	tolerance for stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

5.8.3 Member Function Documentation

5.8.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init_guess	initial guess

Returns

```
std::tuple<vector_t<fp_type>, fp_type, std::size_t>
```

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/conjugate_gradient/om_hestenes_stiefel.hpp

5.9 om_test_helpers::minimizer_helper< T > Struct Template Reference

Collaboration diagram for om_test_helpers::minimizer_helper< T >:

5.10 om_unconstrained_methods::om_zero_order::nelder_mead_← method< fp_type > Class Template Reference

Nelder-Mead method object.

#include <om_nelder_mead.hpp>

Public Member Functions

nelder_mead_method (std::size_t const &max_iters=80, fp_type convergence_tol=10e-4, fp_type reflection
 —rho=0.5, fp_type expansion_rho=1.5, fp_type contraction_rho=0.25, fp_type shrinkage_rho=0.5)

Construct a new nelder mead method object.

nelder_mead_method (nelder_mead_method const ©)

Construct a new nelder mead method object.

nelder_mead_method & operator= (nelder_mead_method const ©)

Assignment operator of a nelder mead method object.

void set_max_iterations (std::size_t const &iters)

Set the max iterations object.

void set_converge_tolerance (fp_type converge_tol)

Set the converge tolerance object.

void set_reflection_rho (fp_type value)

Set the reflection rho object.

void set_expansion_rho (fp_type value)

Set the expansion rho object.

• void set_contraction_rho (fp_type value)

Set the contraction rho object.

• void set_shrinkage_rho (fp_type value)

Set the shrinkage rho object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 _arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

5.10.1 Detailed Description

template < typename fp_type = double > class om_unconstrained_methods::om_zero_order::nelder_mead_method < fp_type >

Nelder-Mead method object.

Template Parameters

fp_type | fp_type is a floating-point template parameter

5.10.2 Constructor & Destructor Documentation

5.10.2.1 nelder_mead_method() [1/2]

```
template<typename fp_type = double>
om_unconstrained_methods::om_zero_order::nelder_mead_method< fp_type >::nelder_mead_method (
    std::size_t const & max_iters = 80,
    fp_type convergence_tol = 10e-4,
    fp_type reflection_rho = 0.5,
    fp_type expansion_rho = 1.5,
    fp_type contraction_rho = 0.25,
    fp_type shrinkage_rho = 0.5 ) [inline]
```

Construct a new nelder mead method object.

Parameters

max_iters	maximum number of iterations
convergence_tol	tolerance for convergence
reflection_rho	reflection rho
expansion_rho	expansion rho
contraction_rho	contraction rho
shrinkage_rho	shrinkage rho

5.10.2.2 nelder_mead_method() [2/2]

Construct a new nelder mead method object.

Parameters

```
copy copy is the object which we want to make a copy of
```

5.10.3 Member Function Documentation

5.10.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init_guess	initial guess

Returns

```
std::tuple<vector_t<fp_type>, fp_type, std::size_t>
```

5.10.3.2 operator=()

Assignment operator of a nelder mead method object.

Parameters

сору

Returns

nelder_mead_method&

5.10.3.3 set_contraction_rho()

Set the contraction rho object.

Parameters

value	value of contraction rho
vaiac	value of contraction me

5.10.3.4 set_converge_tolerance()

```
template<typename fp_type = double>
```

Set the converge tolerance object.

Parameters

converge_tol	tolerance for convergance
--------------	---------------------------

5.10.3.5 set_expansion_rho()

Set the expansion rho object.

Parameters

value	value of expansion rho
-------	------------------------

5.10.3.6 set max iterations()

Set the max iterations object.

Parameters

```
iters | maximum number of iterations
```

5.10.3.7 set_reflection_rho()

Set the reflection rho object.

Parameters

value	value of reflection rho
-------	-------------------------

5.10.3.8 set_shrinkage_rho()

Set the shrinkage rho object.

Parameters

value	value of shrinkage rho
-------	------------------------

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/zero_order/om_nelder_mead.hpp

5.11 om_unconstrained_methods::om_conjugate_gradient::polak_← ribiere_method< fp_type > Class Template Reference

Polak-Ribiere method object.

```
#include <om_polak_ribiere.hpp>
```

Inheritance diagram for om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_method< fp_type >:

Collaboration diagram for om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_method< fp_type >:

Public Member Functions

• polak_ribiere_method (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max_iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)

Construct a new polak ribiere method object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

Additional Inherited Members

5.11.1 Detailed Description

template<typename fp_type = double> class om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_method< fp_type >

Polak-Ribiere method object.

Template Parameters

fp_type	fp_type is a floating-point template parameter
---------	--

5.11.2 Constructor & Destructor Documentation

5.11.2.1 polak_ribiere_method()

Construct a new polak ribiere method object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_tol	tolerance for stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

5.11.3 Member Function Documentation

5.11.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init auess	initial guess

Returns

```
std::tuple<vector_t<fp_type>, fp_type, std::size_t>
```

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/conjugate_gradient/om_polak_ribiere.hpp

5.12 om_unconstrained_methods::om_zero_order::powell_conjugate_← method< fp_type > Class Template Reference

Powell conjugate method object.

```
#include <om_powell_conjugate.hpp>
```

Public Member Functions

• powell_conjugate_method (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max iters=50, fp_type convergence_tol=10e-4)

Construct a new powell conjugate method object.

powell_conjugate_method (powell_conjugate_method const ©)

Copy constructor a new powell conjugate method object.

powell_conjugate_method & operator= (powell_conjugate_method const ©)

Assignment operator of a powell conjugate method object.

void set_max_iterations (std::size_t const &iters)

Set the max iterations object.

void set_converge_tolerance (double converge_tol)

Set the converge tolerance object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

5.12.1 Detailed Description

```
template < typename fp_type = double > class om_unconstrained_methods::om_zero_order::powell_conjugate_method < fp_type >
```

Powell conjugate method object.

Template Parameters

fp_type	<pre>fp_type is a floating-point template parameter</pre>

5.12.2 Constructor & Destructor Documentation

5.12.2.1 powell conjugate method() [1/2]

Construct a new powell conjugate method object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
convergence_tol	tolerance for convergance

5.12.2.2 powell_conjugate_method() [2/2]

Copy constructor a new powell conjugate method object.

Parameters

```
copy copy is the object which we want to make a copy of
```

5.12.3 Member Function Documentation

5.12.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init_guess	initial guess

Returns

```
std::tuple<vector_t<fp_type>, fp_type, std::size_t>
```

5.12.3.2 operator=()

Assignment operator of a powell conjugate method object.

Parameters

сору

Returns

powell_conjugate_method&

5.12.3.3 set_converge_tolerance()

Set the converge tolerance object.

Parameters

converge_tol	tolerance for convergance

5.12.3.4 set_max_iterations()

```
template<typename fp_type = double>
```

Set the max iterations object.

Parameters

```
iters maximum number of iterations
```

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/zero_order/om_powell_conjugate.hpp

5.13 om_unconstrained_methods::om_line_methods::powell_method< fp_type, typename > Class Template Reference

Powell method object.

```
#include <om_powell.hpp>
```

Public Types

• typedef fp_type value_type

Public Member Functions

- powell_method (range< fp_type > const &range, fp_type tolerance=1e-5, std::size_t max_ites=1000)
 Construct a new powell method object.
- powell_method (range< fp_type > const &range, fp_type step, fp_type max_step, fp_type tolerance=1e-5, std::size_t max_ites=1000)

Construct a new powell method object.

powell_method (powell_method const ©)

Copy constructor of a new powell method object.

powell_method & operator= (powell_method const ©)

Assignment operator of a powell method object.

• std::tuple < fp_type, fp_type, std::size_t, std::size_t > operator() (f_scalar_t < fp_type > &&fun) const Functor of a powell method object.

5.13.1 Detailed Description

template<typename fp_type = double, typename = typename std::enable_if< std::is_floating_point<fp_type>::value>::type> class om_unconstrained_methods::om_line_methods::powell_method< fp_type, typename >

Powell method object.

Template Parameters

fp_type	fp_type is floating-point template parameter
std::enable_if<	std::is_floating_point <fp_type>::value>::type</fp_type>

5.13.2 Constructor & Destructor Documentation

5.13.2.1 powell_method() [1/3]

Construct a new powell method object.

Parameters

range	range of the minimiser
tolerance	tolerance of the minimiser
max_ites	maximum number of iterations

5.13.2.2 powell_method() [2/3]

Construct a new powell method object.

Parameters

range	range of the minimiser
step	size of the step of the minimiser
max_step	maximum size of the step of the minimiser
tolerance	tolerance of the minimiser
max_ites	maximum number of iterations

5.13.2.3 powell_method() [3/3]

Copy constructor of a new powell method object.

Parameters

сору

5.13.3 Member Function Documentation

5.13.3.1 operator()()

Functor of a powell method object.

Parameters

fun objective function

Returns

```
std::tuple<fp_type, fp_type, std::size_t, std::size_t>
```

5.13.3.2 operator=()

Assignment operator of a powell method object.

Parameters

сору

Returns

powell_method&

The documentation for this class was generated from the following file:

• include/unconstrained_methods/one_dim/om_powell.hpp

5.14 om_unconstrained_methods::om_quasi_newton::quasi_newton_← base< fp_type, typename > Class Template Reference

Quasi-Newton base class.

#include <om_quasi_newton_base.hpp>

Collaboration diagram for om_unconstrained_methods::om_quasi_newton::quasi_newton_base< fp_type, type-name >:

Public Member Functions

quasi_newton_base (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max←
 _iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)

Construct a new quasi newton base object.

quasi_newton_base (quasi_newton_base const ©)

Construct a new quasi newton base object.

quasi_newton_base & operator= (quasi_newton_base const ©)

Assignment operator of a quasi newton base object.

• void set max iterations (std::size t const &iters)

Set the max iterations object.

void set_arg_tolerance (fp_type arg_tol)

Set the stopping criteria tolerance object.

void set_fun_tolerance (fp_type fun_tol)

Set the fun tolerance object.

void set_grad_tolerance (fp_type grad_tol)

Set the grad tolerance object.

Protected Attributes

- fp type arg tol
- fp_type grad_tol_
- fp_type fun_tol_
- std::size_t max_iters_
- f_line_minimiser_t< fp_type > lsm_

5.14.1 Detailed Description

template<typename fp_type = double, typename = typename std::enable_if< std::is_floating_point<fp_type>::value>::type> class om_unconstrained_methods::om_quasi_newton::quasi_newton_base< fp_type, typename >

Quasi-Newton base class.

Template Parameters

fp_type	fp_type is a floating-point template parameter
std::enable_if<	std::is_floating_point <fp_type>::value>::type</fp_type>

5.14.2 Constructor & Destructor Documentation

5.14.2.1 quasi newton base() [1/2]

Construct a new quasi newton base object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_tol	tolerance for stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

5.14.2.2 quasi_newton_base() [2/2]

Construct a new quasi newton base object.

Parameters

сору	copy is the object which we want to make a copy of
------	--

5.14.3 Member Function Documentation

5.14.3.1 operator=()

Assignment operator of a quasi newton base object.

Parameters

сору

Returns

quasi_newton_base&

5.14.3.2 set_arg_tolerance()

Set the stopping criteria tolerance object.

Parameters

arg_tol tolerance for stopping criteria

5.14.3.3 set_fun_tolerance()

Set the fun tolerance object.

Parameters

fun_tol	tolerance for a value of objective function	
---------	---	--

5.14.3.4 set grad tolerance()

Set the grad tolerance object.

Parameters

grad_tol	tolerance for gardient
----------	------------------------

5.14.3.5 set_max_iterations()

Set the max iterations object.

Parameters

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/quasi_newton/om_quasi_newton_base.hpp

5.15 om_unconstrained_methods::om_steepest_descent::steepest_← descent_method< fp_type > Class Template Reference

Steepest descent method object.

```
#include <om_steepest_descent.hpp>
```

Public Member Functions

• steepest_descent_method (f_line_minimiser_t< fp_type > const &line_search_minimiser, std::size_t const &max_iters=100, fp_type arg_tol=1e-4, fp_type grad_tol=1e-4, fp_type fun_tol=1e-4)

Construct a new steepest descent method object.

steepest_descent_method (steepest_descent_method const ©)

Copy constructor of a steepest descent method object.

steepest_descent_method & operator= (steepest_descent_method const ©)

Assignment operator of a steepest descent method object.

void set_arg_tolerance (fp_type arg_tol)

Set the stopping criteria tolerance object.

void set_fun_tolerance (fp_type fun_tol)

Set the fun tolerance object.

void set_grad_tolerance (fp_type grad_tol)

Set the grad tolerance object.

void set max iterations (std::size t const &iters)

Set the max iterations object.

std::tuple < vector_t < fp_type >, fp_type, std::size_t > minimize (f_vector_t < fp_type > objective, vector ←
 _arg_t < fp_type > const &init_guess) const

Function method that minimises the objective function.

5.15.1 Detailed Description

```
template<typename fp_type = double>
class om_unconstrained_methods::om_steepest_descent::steepest_descent_method< fp_type >
```

Steepest descent method object.

Template Parameters

```
fp_type | fp_type is a floating-point template parameter
```

5.15.2 Constructor & Destructor Documentation

5.15.2.1 steepest_descent_method() [1/2]

Construct a new steepest descent method object.

Parameters

line_search_minimiser	line method to be used in finding the minimiser
max_iters	maximum number of iterations
arg_tol	tolerance for stopping criteria
grad_tol	tolerance for gradient
fun_tol	tolerance for a value of objective function

5.15.2.2 steepest_descent_method() [2/2]

Copy constructor of a steepest descent method object.

Parameters

5.15.3 Member Function Documentation

5.15.3.1 minimize()

Function method that minimises the objective function.

Parameters

objective	objective function
init_guess	initial guess

Returns

```
std::tuple < vector\_t < fp\_type>, fp\_type, std::size\_t>
```

5.15.3.2 operator=()

```
template<typename fp_type = double>
\verb|steepest_descent_method&| om_unconstrained_methods::om_steepest_descent::steepest_descent_method<|
fp\_type >::operator= (
               {\tt steepest\_descent\_method} < ~{\tt fp\_type} ~> ~{\tt const} ~ \& ~{\tt copy} ~) ~~ [{\tt inline}]
```

Assignment operator of a steepest descent method object.

Parameters

сору

Returns

steepest descent method&

5.15.3.3 set arg tolerance()

```
template<typename fp_type = double>
\verb|void om_unconstrained_methods::om_steepest_descent::steepest_descent_method < fp\_type >::set\_{\leftarrow} |
arg_tolerance (
              fp_type arg_tol ) [inline]
```

Set the stopping criteria tolerance object.

Parameters

arg_tol tolerance for stopping criteria

5.15.3.4 set_fun_tolerance()

```
template<typename fp_type = double>
\verb|void| om_unconstrained_methods::om_steepest_descent::steepest_descent_method<|fp_type|>::set_{\longleftrightarrow}|
fun_tolerance (
              fp_type fun_tol ) [inline]
```

Set the fun tolerance object.

Parameters

fun tol	tolerance for a value of function

5.15.3.5 set_grad_tolerance()

Set the grad tolerance object.

Parameters

```
grad_tol tolerance for gradient
```

5.15.3.6 set_max_iterations()

Set the max iterations object.

Parameters

	iters	maximum number of iterations	_
ı	ILUIS	i illaxilliulli llullibel ol ilelatiolis	•

The documentation for this class was generated from the following file:

• include/unconstrained_methods/multi_dim/steepest_descent/om_steepest_descent.hpp

Index

```
brent method
                                                                                              om test functions, 7
        om unconstrained methods::om line methods::brent methipal<
                fp type, typename >, 12
                                                                                                      powell_function, 8
broyden_fletcher_goldfarb_shanno_method
                                                                                                      quadratic function, 8
        om_unconstrained_methods::om_quasi_newton::broyden_floatenherogologiarabshannalenjethod<
                fp_type >, 14
                                                                                              om_test_helpers::minimizer_helper< T >, 29
                                                                                              om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient
conjugate_gradient_base
                                                                                                              fp_type, typename >, 15
        om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient:base, 16, 17
                fp_type, typename >, 16, 17
                                                                                                      operator=, 17
                                                                                                      set_arg_tolerance, 17
davidon_fletcher_powell_method
        om_unconstrained_methods::om_quasi_newton::davidon_fletcher_powell_method<
fn_type > 20
                fp type >, 20
                                                                                                      set_max_iterations, 18
                                                                                              om unconstrained methods::om conjugate gradient::fletcher reeves me
fibonacci method
        om_unconstrained_methods::om_line_methods::fibonacci methfeatype >, 23
                                                                                                      fletcher_reeves_method, 24
                fp_type, typename >, 22
                                                                                                      minimize, 25
fletcher reeves method
        om_unconstrained_methods::om_conjugate_gradient@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednent@ffet&hepastaigednentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwoodentwood
                fp type >, 24
                                                                                                              fp_type >, 28
                                                                                                      hestenes stiefel method, 28
golden section method
                                                                                                      minimize, 29
        om_unconstrained_methods::om_line_methods::goldem_sections_mathead_methods::om_conjugate_gradient::polak_ribiere_methods:
                fp_type, typename >, 26
                                                                                                              fp_type >, 34
                                                                                                      minimize, 36
hestenes_stiefel_method
                                                                                                      polak ribiere method, 36
        om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_methods::om_line_methods::brent_method<
                fp_type >, 28
                                                                                                              fp_type, typename >, 11
                                                                                                      brent_method, 12
       mize
om_unconstrained_methods::om_conjugate_gradient::fletcher_reeves_method<
operator=, 13
minimize
                fp type >, 25
       om_unconstrained_methods::om_conjugate_gradient::hestenes_stiefel_method<::om_line_methods::fibonacci_method<
fp_type, typename >, 21
                fp type >, 29
       om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_method<
                                                                                                      operator(),
       fp_type >, 36
om_unconstrained_methods::om_quasi_newton::broyden_neerator=_gatarb_shanno_method<
om_unconstrained_methods::om_line_methods::golden_section_method<
                fp_type >, 36
        om_unconstrained_methods::om_quasi_newton::davidon_fletchfer_type-type-name_>, 25
                                                                                                      golden section method, 26
                fp_type >, 20
        om_unconstrained_methods::om_steepest_descent::steepest_descent_method<
                                                                                                      operator=, 27
                fp type >, 48
        om_unconstrained_methods::om_zero_order::nelder_qffead_qffefffed_methods::om_line_methods::powell_method<
                                                                                                              fp_type, typename >, 40
                fp type >, 31
        om_unconstrained_methods::om_zero_order::powell conjugatet methods
                                                                                                       operator=, 42
                fp type >, 38
                                                                                                      powell method, 41, 42
                                                                                              om_unconstrained_methods::om_quasi_newton::broyden_fletcher_goldfa
nelder mead method
        om unconstrained methods::om zero order::nelder mead methodspe >, 13
                fp_type >, 30, 31
                                                                                                      broyden_fletcher_goldfarb_shanno_method, 14
```

52 INDEX

```
om_unconstrained_methods::om_line_methods::powell_method<
             minimize, 15
om_unconstrained_methods::om_quasi_newton::davidon_fletcher_pfpvel/penet/pmahame >, 42
                          fp type >, 19
                                                                                                                                                                  om_unconstrained_methods::om_quasi_newton::quasi_newton_base
             davidon_fletcher_powell_method, 20
                                                                                                                                                                               fp_type, typename >, 45
                                                                                                                                                                  om_unconstrained_methods::om_steepest_descent::steepest_desce
             minimize, 20
om_unconstrained_methods::om_quasi_newton::quasi_newton_basev_type >, 48
                                                                                                                                                                  om unconstrained methods::om zero order::nelder mead method
                          fp_type, typename >, 43
                                                                                                                                                                               fp type >, 32
             operator=, 45
                                                                                                                                                                  om_unconstrained_methods::om_zero_order::powell_conjugate_met
             quasi_newton_base, 44
             set_arg_tolerance, 45
                                                                                                                                                                               fp_type >, 39
             set_fun_tolerance, 45
                                                                                                                                                     рi
             set_grad_tolerance, 46
                                                                                                                                                                  om_test_functions, 9
             set_max_iterations, 46
om_unconstrained_methods::om_steepest_descent::steepestate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fellate=fel
                                                                                                                                                                   om_unconstrained_methods::om_conjugate_gradient::polak_ribiere_
                          fp_type >, 46
                                                                                                                                                                               fp_type >, 36
             minimize, 48
                                                                                                                                                      powell_conjugate_method
             operator=, 48
                                                                                                                                                                  om unconstrained methods::om zero order::powell conjugate met
             set_arg_tolerance, 49
                                                                                                                                                                               fp type >, 38
             set_fun_tolerance, 49
                                                                                                                                                      powell function
             set_grad_tolerance, 49
                                                                                                                                                                  om_test_functions, 8
             set_max_iterations, 50
                                                                                                                                                      powell_method
             steepest_descent_method, 47, 48
om\_unconstrained\_methods::om\_zero\_order::nelder\_mead\_methods::om\_line\_methods::powell\_method < \\
                                                                                                                                                                               fp_type, typename >, 41, 42
                          fp_type >, 30
             minimize, 31
                                                                                                                                                      quadratic_function
             nelder_mead_method, 30, 31
                                                                                                                                                                  om_test_functions, 8
             operator=, 32
                                                                                                                                                      quasi_newton_base
             set_contraction_rho, 32
                                                                                                                                                                  om_unconstrained_methods::om_quasi_newton::quasi_newton_base
             set_converge_tolerance, 32
                                                                                                                                                                               fp_type, typename >, 44
             set_expansion_rho, 33
             set_max_iterations, 33
                                                                                                                                                     rosenbrock_parabolic_valley
             set_reflection_rho, 33
                                                                                                                                                                  om_test_functions, 9
             set_shrinkage_rho, 34
om unconstrained_methods::om_zero_order::powell_conjugatargnethodince
                          fp_type >, 37
                                                                                                                                                                  om_unconstrained_methods::om_conjugate_gradient::conjugate_gra
             minimize, 38
                                                                                                                                                                               fp_type, typename >, 17
             operator=, 39
                                                                                                                                                                  om_unconstrained_methods::om_quasi_newton::quasi_newton_base
             powell_conjugate_method, 38
                                                                                                                                                                               fp_type, typename >, 45
             set_converge_tolerance, 39
                                                                                                                                                                  om_unconstrained_methods::om_steepest_descent::steepest_desce
             set_max_iterations, 39
                                                                                                                                                                               fp_type >, 49
operator()
                                                                                                                                                     set contraction rho
             om\_unconstrained\_methods::om\_line\_methods::brent\_methods::brent\_methods::om\_trained\_methods::om\_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_mead\_methods::om_zero\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder_order::nelder\_order::nelder\_order::nelder\_order::nelder\_order::nelder_order::nelder_order::nelder_order::nelder_order::nelder_order::nelder_order::nelder_order::nelder_order::nelder_order::
                          fp type, typename >, 12
                                                                                                                                                                               fp_type >, 32
             fp_type, typename >, 22
                                                                                                                                                                  om_unconstrained_methods::om_zero_order::nelder_mead_method
             om_unconstrained_methods::om_line_methods::golden_sectionp_methods;32
                          fp_type, typename >, 27
                                                                                                                                                                  om_unconstrained_methods::om_zero_order::powell_conjugate_met
             om_unconstrained_methods::om_line_methods::powell_methodp_type >, 39
                          fp_type, typename >, 42
                                                                                                                                                     set_expansion_rho
operator=
                                                                                                                                                                  om_unconstrained_methods::om_zero_order::nelder_mead_method
             om_unconstrained_methods::om_conjugate_gradient::conjugatep_graphent_mase<
                          fp type, typename >, 17
                                                                                                                                                     set_fun_tolerance
             om_unconstrained_methods::om_line_methods::brent_methodsinconstrained_methods::om_conjugate_gradient::conjugate_gradient
                          fp_type, typename >, 13
                                                                                                                                                                               fp_type, typename >, 18
             om\_unconstrained\_methods::om\_line\_methods::fibonacci\_\underline{omethoden} strained\_methods::om\_quasi\_newton::quasi\_newton\_based and the strained\_methods::om\_quasi\_newton\_based and the strained\_methods::om\_quasi\_newton::quasi\_newton\_based and the strained\_methods::om\_quasi\_newton\_based and the strained\_methods::om
                                                                                                                                                                               fp_type, typename >, 45
                          fp_type, typename >, 23
             om_unconstrained_methods::om_line_methods::golden_sextioun_awetstrained_methods::om_steepest_descent::steepest_descent
```

fp_type >, 49

fp_type, typename >, 27

INDEX 53

```
set_grad_tolerance
    om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base<
         fp_type, typename >, 18
    om_unconstrained_methods::om_quasi_newton::quasi_newton_base<
         fp_type, typename >, 46
    om\_unconstrained\_methods::om\_steepest\_descent::steepest\_descent\_method <
        fp type >, 49
set max iterations
    om_unconstrained_methods::om_conjugate_gradient::conjugate_gradient_base<
         fp_type, typename >, 18
    om_unconstrained_methods::om_quasi_newton::quasi_newton_base<
         fp_type, typename >, 46
    om\_unconstrained\_methods::om\_steepest\_descent::steepest\_descent\_method <
        fp_type >, 50
    om_unconstrained_methods::om_zero_order::nelder_mead_method<
         fp_type >, 33
    om_unconstrained_methods::om_zero_order::powell_conjugate_method<
        fp type >, 39
set reflection rho
    om_unconstrained_methods::om_zero_order::nelder_mead_method<
        fp_type >, 33
set_shrinkage_rho
    om_unconstrained_methods::om_zero_order::nelder_mead_method<
         fp_type >, 34
steepest_descent_method
    om_unconstrained_methods::om_steepest_descent::steepest_descent_method<
         fp_type >, 47, 48
```