



**Institute of Computer Science  
Academy of Sciences of the Czech Republic**

## **Test Problems for Unconstrained Optimization**

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Technical report No. 897

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### **Abstract:**

This report contains a description of subroutines which can be used for testing unconstrained optimization codes. These subroutines can easily be obtained either by using the anonymous ftp address `ftp://ftp.cs.cas.cz/pub/msdos/opt` (file `TEST28.FOR`) or from the web homepage `http://www.cs.cas.cz/luksan/test.html`. Furthermore, all test problems contained in these subroutines are presented in the analytic form.

### **Keywords:**

unconstrained optimization, test problems

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# 1 Introduction

This report describes subroutines TIUD28, TFFU28, TFGU28, TFBU28, which contain 92 general problems for testing unconstrained optimization codes. Some of these problems were chosen from [20], but additional problems with dense Hessian matrices are included. All subroutines are written in the standard Fortran 77 language. Their names are derived from the following rule:

- The first letter is **T** - test subroutines.
- The second letter is either **I** - initiation, or **F** - objective function.
- The third letter is either **U** - initiation of unconstrained problem, or **F** - computation of the function value, or **G** - computation of the gradient vector, or **B** - computation of both the function value and the gradient vector simultaneously.
- The fourth letter is either **U** - universal subroutine, or **D** - subroutine for dense problems.

The last two digits determine a given collection (the numbering corresponds to the UFO system [21], which contains similar collections).

Initiation subroutines use the following parameters (array dimensions are given in parentheses):

<b>N</b>	input	number of variables,
<b>X(N)</b>	output	vector of variables,
<b>FMIN</b>	output	lower bound of the objective function value,
<b>XMAX</b>	output	maximum stepsize,
<b>NEXT</b>	input	number of the problem selected,
<b>IERR</b>	output	error indicator (0 - correct data, 1 - <b>N</b> is too small).

Although **N** is an input parameter, it can be changed by the initiation subroutine when its value does not satisfy the required conditions. For example, most of the problems require **N** to be even or a multiple of a positive integer.

Evaluation subroutines use the following parameters (array dimensions are given in parentheses):

<b>N</b>	input	number of variables,
<b>X(N)</b>	input	vector of variables,
<b>F</b>	output	value of the objective function,
<b>G(N)</b>	output	gradient of the objective function,
<b>NEXT</b>	input	number of the problem selected.

## 2 Test problems for general unconstrained optimization

Calling statements have the form

```
CALL TIUD28(N,X,FMIN,XMAX,NEXT,IERR)
CALL TFFU28(N,X,F,NEXT)
CALL TFGU28(N,X,G,NEXT)
CALL TFBU28(N,X,F,G,NEXT)
```

with the following significance:

- TIUD28 – initiation of vector of variables X, which has dimension N.
- TFFU28 – evaluation of the general objective function value F at the point X.
- TFGU28 – evaluation of the general objective function gradient G at the point X.
- TFBU28 – evaluation of the general objective function value F and gradient G at the point X.

We seek a minimum of a general objective function  $F(x)$  from the starting point  $\bar{x}$ . For positive integers  $k$  and  $l$ , we use the notation  $\text{div}(k, l)$  for integer division, i.e., maximum integer not greater than  $k/l$ , and  $\text{mod}(k, l)$  for the remainder after integer division, i.e.,  $\text{mod}(k, l) = l(k/l - \text{div}(k, l))$ . The description of individual problems follows.

**Problem 1.** Chained Rosenbrock function [7].

$$F(x) = \sum_{i=2}^n [100(x_{i-1}^2 - x_i)^2 + (x_{i-1} - 1)^2],$$

$$\bar{x}_i = -1.2, \quad \text{mod}(i, 2) = 1, \quad \bar{x}_i = 1.0, \quad \text{mod}(i, 2) = 0.$$

**Problem 2.** Chained Wood function [7].

$$F(x) = \sum_{j=1}^k [100(x_{i-1}^2 - x_i)^2 + (x_{i-1} - 1)^2 + 90(x_{i+1}^2 - x_{i+2})^2 + (x_{i+1} - 1)^2 + 10(x_i + x_{i+2} - 2)^2 + (x_i - x_{i+2})^2/10],$$

$$i = 2j, \quad k = (n-2)/2,$$

$$\bar{x}_i = -3, \quad \text{mod}(i, 2) = 1, \quad i \leq 4, \quad \bar{x}_i = -2, \quad \text{mod}(i, 2) = 1, \quad i > 4,$$

$$\bar{x}_i = -1, \quad \text{mod}(i, 2) = 0, \quad i \leq 4, \quad \bar{x}_i = 0, \quad \text{mod}(i, 2) = 0, \quad i > 4.$$

**Problem 3.** Chained Powel singular function [7].

$$F(x) = \sum_{j=1}^k [(x_{i-1} + 10x_i)^2 + 5(x_{i+1} - x_{i+2})^2 + (x_i - 2x_{i+1})^4 + 10(x_{i-1} - x_{i+2})^4],$$

$$i = 2j, \quad k = (n-2)/2,$$

$$\bar{x}_i = 3, \quad \text{mod}(i, 4) = 1, \quad \bar{x}_i = -1, \quad \text{mod}(i, 4) = 2,$$

$$\bar{x}_i = 0, \quad \text{mod}(i, 4) = 3, \quad \bar{x}_i = 1, \quad \text{mod}(i, 4) = 0.$$

**Problem 4.** Chained Cragg and Levy function [7].

$$\begin{aligned} F(x) &= \sum_{j=1}^k \left[ (\exp(x_{i-1}) - x_i)^4 + 100(x_i - x_{i+1})^6 + \tan^4(x_{i+1} - x_{i+2}) + x_{i-1}^8 + (x_{i+2} - 1)^2 \right], \\ i &= 2j, \quad k = (n-2)/2, \\ \bar{x}_i &= 1, \quad i = 1, \quad \bar{x}_i = 2, \quad i > 1. \end{aligned}$$

**Problem 5.** Generalized Broyden tridiagonal function [23].

$$\begin{aligned} F(x) &= \sum_{i=1}^n |(3 - 2x_i)x_i - x_{i-1} - x_{i+1} + 1|^p, \\ p &= 7/3, \quad x_0 = x_{n+1} = 0, \\ \bar{x}_i &= -1, \quad i \geq 1. \end{aligned}$$

**Problem 6.** Generalized Broyden banded function [23].

$$\begin{aligned} F(x) &= \sum_{i=1}^n \left| (2 + 5x_i^2)x_i + 1 + \sum_{j \in J_i} x_j(1 + x_j) \right|^p, \\ p &= 7/3, \quad J_i = \{j : j \neq i, \max(1, i-5) \leq j \leq \min(n, i+1)\}, \\ \bar{x}_i &= -1, \quad i \geq 1. \end{aligned}$$

**Problem 7.** Seven-diagonal generalization of the Broyden tridiagonal function [7].

$$\begin{aligned} F(x) &= \sum_{i=1}^n |(3 - 2x_i)x_i - x_{i-1} - x_{i+1} + 1|^p + \sum_{i=1}^{n/2} |x_i + x_{i+n/2}|^p, \\ p &= 7/3, \quad x_0 = x_{n+1} = 0, \\ \bar{x}_i &= -1, \quad i \geq 1. \end{aligned}$$

**Problem 8.** Sparse modification of the Nazareth trigonometric function.

$$\begin{aligned} F(x) &= \frac{1}{n} \sum_{i=1}^n \left( n + i - \sum_{j \in J_i} (a_{ij} \sin x_j + b_{ij} \cos x_j) \right)^2, \\ a_{ij} &= 5[1 + \text{mod}(i, 5) + \text{mod}(j, 5)], \quad b_{ij} = (i + j)/10, \\ J_i &= \{j : \max(1, i-2) \leq j \leq \min(n, i+2)\} \cup \{j : |j - i| = n/2\}, \\ \bar{x}_i &= 1/n, \quad i \geq 1. \end{aligned}$$

**Problem 9.** Another trigonometric function.

$$\begin{aligned} F(x) &= \frac{1}{n} \sum_{i=1}^n \left( i(1 - \cos x_i) + \sum_{j \in J_i} (a_{ij} \sin x_j + b_{ij} \cos x_j) \right), \\ a_{ij} &= 5[1 + \text{mod}(i, 5) + \text{mod}(j, 5)], \quad b_{ij} = (i + j)/10, \\ J_i &= \{j : \max(1, i-2) \leq j \leq \min(n, i+2)\} \cup \{j : |j - i| = n/2\}, \\ \bar{x}_i &= 1/n, \quad i \geq 1. \end{aligned}$$

**Problem 10.** Toint trigonometric function [28].

$$\begin{aligned}
F(x) &= \frac{1}{n} \sum_{i=1}^n \sum_{j \in J_i} a_{ij} \sin(b_{ij} + c_i x_i + c_j x_j), \\
a_{ij} &= 5[1 + \text{mod}(i, 5) + \text{mod}(j, 5)], \quad b_{ij} = (i + j)/10, \\
c_i &= 1 + i/10, \quad c_j = 1 + j/10, \\
J_i &= \{j : \max(1, i - 2) \leq j \leq \min(n, i + 2)\} \cup \{j : |j - i| = n/2\}, \\
\bar{x}_i &= 1, \quad i \geq 1.
\end{aligned}$$

**Problem 11.** Augmented Lagrangian function [7].

$$\begin{aligned}
F(x) &= \sum_{i \in J} \left\{ \exp \left( \prod_{j=1}^5 x_{i+1-j} \right) + 10 \left[ \left( \sum_{j=1}^5 x_{i+1-j}^2 - 10 - \lambda_1 \right)^2 \right. \right. \\
&\quad \left. \left. + (x_{i-3} x_{i-2} - 5 x_{i-1} x_i - \lambda_2)^2 + (x_{i-4}^3 + x_{i-3}^3 + 1 - \lambda_3)^2 \right] \right\}, \\
\lambda_1 &= -0.002008, \quad \lambda_2 = -0.001900, \quad \lambda_3 = -0.000261, \\
J &= \{i, \text{ mod}(i, 5) = 0\}, \\
\bar{x}_i &= -2, \quad \text{mod}(i, 5) = 1, \quad i \leq 2, \quad \bar{x}_i = -1, \quad \text{mod}(i, 5) = 1, \quad i > 2, \\
\bar{x}_i &= 2, \quad \text{mod}(i, 5) = 2, \quad i \leq 2, \quad \bar{x}_i = -1, \quad \text{mod}(i, 5) = 2, \quad i > 2, \\
\bar{x}_i &= 2, \quad \text{mod}(i, 5) = 3, \quad \bar{x}_i = -1, \quad \text{mod}(i, 5) = 4, \\
\bar{x}_i &= -1, \quad \text{mod}(i, 5) = 0.
\end{aligned}$$

**Problem 12.** Generalization of the Brown function 1 [7].

$$\begin{aligned}
F(x) &= \sum_{j=1}^k \left[ (x_{i-1} - 3)^2 / 1000 - (x_{i-1} - x_i) + \exp(20(x_{i-1} - x_i)) \right] \\
&\quad + \left( \sum_{j=1}^k (x_{i-1} - 3) \right)^2, \\
i &= 2j, \quad k = n/2, \\
\bar{x}_i &= 0, \quad \text{mod}(i, 2) = 1, \quad \bar{x}_i = -1, \quad \text{mod}(i, 2) = 0.
\end{aligned}$$

**Problem 13.** Generalization of the Brown function 2 [7].

$$\begin{aligned}
F(x) &= \sum_{j=1}^k \left[ (x_{i-1}^2)^{(x_i^2+1)} + (x_i^2)^{(x_{i-1}^2+1)} \right], \\
i &= 2j, \quad k = n/2, \\
\bar{x}_i &= -1, \quad \text{mod}(i, 2) = 1, \quad \bar{x}_i = 1, \quad \text{mod}(i, 2) = 0.
\end{aligned}$$

**Problem 14.** Discrete boundary value problem [23].

$$\begin{aligned}
F(x) &= \sum_{i=1}^n \left[ 2x_i - x_{i-1} - x_{i+1} + h^2(x_i + ih + 1)^3 / 2 \right]^2, \\
h &= 1/(n + 1), \quad x_0 = x_{n+1} = 0, \\
\bar{x}_i &= ih(1 - ih), \quad i \geq 1.
\end{aligned}$$

**Problem 15.** Discretization of a variational problem [28].

$$\begin{aligned} F(x) &= 2 \sum_{i=1}^n \left[ (x_i(x_i - x_{i+1}))/h + 2h \sum_{i=0}^n [(\exp(x_{i+1}) - \exp(x_i))/(x_{i+1} - x_i)] \right], \\ h &= 1/(n+1), \quad x_0 = x_{n+1} = 0, \\ \bar{x}_i &= ih(1 - ih), \quad i \geq 1. \end{aligned}$$

**Problem 16.** Banded trigonometric problem.

$$\begin{aligned} F(x) &= \sum_{i=1}^n i [(1 - \cos x_i) + \sin x_{i-1} - \sin x_{i+1}], \\ x_0 &= x_{n+1} = 0, \\ \bar{x}_i &= 1, \quad i \geq 1. \end{aligned}$$

**Problem 17.** Variational problem 1 [10].

This problem is a finite difference analogue of a variational problem defined as a minimization of the functional

$$F(x) = \int_0^1 \left[ \frac{1}{2} \dot{x}^2(t) + \exp(x(t)) - 1 \right] dt,$$

where  $x(0) = 0$  and  $x(1) = 0$ . We use the trapezoidal rule together with 3-point finite differences on a uniform grid having  $n+1$  internal nodes. The starting point is given by the formula  $\bar{x}_i = x(t_i) = ih(1 - ih)$ , where  $h = 1/(n+1)$ .

**Problem 18.** Variational problem 2 [10].

This problem is a finite difference analogue of a variational problem defined as a minimization of the functional

$$F(x) = \int_0^1 [\dot{x}^2(t) - x^2(t) - 2tx(t)] dt,$$

where  $x(0) = 0$  and  $x(1) = 0$ . We use the trapezoidal rule together with 3-point finite differences on a uniform grid having  $n+1$  internal nodes. The starting point is given by the formula  $\bar{x}_i = x(t_i) = ih(1 - ih)$ , where  $h = 1/(n+1)$ .

**Problem 19.** Variational problem 3 [10].

This problem is a finite difference analogue of a variational problem defined as a minimization of the functional

$$F(x) = \int_0^1 [\dot{x}^2(t) + x^2(t) + 2x(t) \exp(2t)] dt,$$

where  $x(0) = 1/3$  and  $x(1) = \exp(2/3)$ . We use the trapezoidal rule together with 3-point finite differences on a uniform grid having  $n+1$  internal nodes. The starting point is given by the formula  $\bar{x}_i = x(t_i) = (ih \exp(2) + 1)/3$ , where  $h = 1/(n+1)$ .

**Problem 20.** Variational problem 4 [10] (Calvar 3 [11]).

This problem is a finite difference analogue of a variational problem defined as a minimization of the functional

$$F(x) = \int_0^1 [\exp(-2x^2(t))(\dot{x}^2(t) - 1)] dt,$$

where  $x(0) = 1$  and  $x(1) = 0$ . We use the trapezoidal rule together with 3-point finite differences on a uniform grid having  $n + 1$  internal nodes. The starting point is given by the formula  $\bar{x}_i = x(t_i) = 1 - ih$ , where  $h = 1/(n + 1)$ .

**Problem 21.** Variational problem 5 [10] (Calvar 1 [11]).

This problem is a finite difference analogue of a variational problem defined as a minimization of the functional

$$F(x) = \int_0^1 [x^2(t) + \dot{x}(t) \arctan \dot{x}(t) - \log \sqrt{1 + \dot{x}^2(t)}] dt,$$

where  $x(0) = 1$  and  $x(1) = 2$ . We use the trapezoidal rule together with 3-point finite differences on a uniform grid having  $n + 1$  internal nodes. The starting point is given by the formula  $\bar{x}_i = x(t_i) = ih + 1$ , where  $h = 1/(n + 1)$ .

**Problem 22.** Variational problem Calvar 2 [11].

This problem is a finite difference analogue of a variational problem defined as a minimization of the functional

$$F(x) = \int_0^1 [100(x(t) - \dot{x}^2(t))^2 + (1 - \dot{x}(t))^2] dt,$$

where  $x(0) = 0$  and  $x(1) = 0$ . We use the trapezoidal rule together with 3-point finite differences on a uniform grid having  $n + 1$  internal nodes. The starting point is given by the formula  $\bar{x}_i = x(t_i) = ih(1 - ih)$ , where  $h = 1/(n + 1)$ .

**Problem 23.** Penalty function 2 [23]

$$\begin{aligned} F(x) &= \left(x_1 - \frac{1}{5}\right)^2 + 10^{-5} \sum_{i=2}^n \left(\exp(10^{-2}x_i) + \exp(10^{-2}x_{i-1}) - y_i\right)^2 \\ &\quad + 10^{-5} \sum_{i=2}^n \left(\exp(10^{-2}x_i) - \exp(10^{-2})\right)^2 + \left(\sum_{j=1}^n (n-j+1)x_j^2 - 1\right)^2, \\ y_i &= \exp(10^{-2}i) + \exp(10^{-2}(i-1)), \quad 1 \leq i \leq n, \\ \bar{x}_0 &= 1/2, \quad l \geq 1. \end{aligned}$$

**Problem 24.** Penalty function 3 [11]

$$\begin{aligned} F(x) &= 1 + \exp(x_n) \sum_{i=1}^{n-2} (x_i + 2x_{i+1} + 10x_{i+2} - 1)^2 + \\ &\quad + \left(\sum_{i=1}^{n-2} (x_i + 2x_{i+2} + 10x_{i+2} - 1)^2\right) \left(\sum_{i=1}^{n-2} (2x_i + x_{i+1} - 3)^2\right) + \\ &\quad + \exp(x_{n-1}) \sum_{i=1}^{n-2} (2x_i + x_{i+1} - 3)^2 + \left(\sum_{i=1}^n (x_i^2 - n)\right)^2 + \sum_{i=1}^{n/2} (x_i - 1)^2, \\ \bar{x}_l &= l/(n + 1), \quad l \geq 1. \end{aligned}$$

**Problem 25.** Extended Rosenbrock function [23].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 10(x_k^2 - x_{k+1}) , \quad \text{mod}(k, 2) = 1 \\
f_k(x) &= x_{k-1} - 1 , \quad \text{mod}(k, 2) = 0 \\
\bar{x}_l &= -1.2, \quad \text{mod}(l, 2) = 1, \quad \bar{x}_l = 1.0, \quad \text{mod}(l, 2) = 0
\end{aligned}$$

**Problem 26.** Extended Powell singular function [23].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= x_k + 10x_{k+1} , \quad \text{mod}(k, 4) = 1, \\
f_k(x) &= \sqrt{5} (x_{k+2} - x_{k+3}) , \quad \text{mod}(k, 4) = 2, \\
f_k(x) &= (x_{k+1} - 2x_{k+2})^2 , \quad \text{mod}(k, 4) = 3, \\
f_k(x) &= \sqrt{10} (x_k - x_{k+3})^2 , \quad \text{mod}(k, 4) = 0, \\
\bar{x}_l &= 3, \quad \text{mod}(l, 4) = 1, \quad \bar{x}_l = -1, \quad \text{mod}(l, 4) = 2, \\
\bar{x}_l &= 0, \quad \text{mod}(l, 4) = 3, \quad \bar{x}_l = 1, \quad \text{mod}(l, 4) = 0.
\end{aligned}$$

**Problem 27.** Penalty function 1 [23]

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= \frac{1}{\sqrt{100000}} (x_k - 1), \quad 1 \leq k \leq n, \\
f_k(x) &= \sum_{i=1}^n x_i^2 - \frac{1}{4}, \quad k = n + 1, \\
m &= n + 1, \\
\bar{x}_l &= l, \quad l \geq 1.
\end{aligned}$$

**Problem 28.** Varily dimensioned function [23]

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= x_k - 1, \quad 1 \leq k \leq n, \\
f_k(x) &= \sum_{i=1}^n i(x_i - 1), \quad k = n + 1, \\
f_k(x) &= \left( \sum_{i=1}^n i(x_i - 1) \right)^2, \quad k = n + 2, \\
m &= n + 2, \\
\bar{x}_l &= 1 - l/n, \quad l \geq 1.
\end{aligned}$$

**Problem 29.** Brown almost linear function [23]

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= x_k + \sum_{i=1}^n x_i - (n+1), \quad 1 \leq k \leq n, \\
f_k(x) &= \left( \prod_{i=1}^n x_i \right) - 1, \quad k = n, \\
m &= n, \\
\bar{x}_l &= 1/2, \quad l \geq 1.
\end{aligned}$$

**Problem 30.** Discrete boundary value function [23]

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= x_k + \frac{h}{2} \left[ (1-kh) \sum_{i=1}^k ih(x_i + ih + 1)^3 + kh \sum_{i=k+1}^n (1-ih)(1+ih+1)^3 \right], \\
m &= n, \quad h = 1/(n+1), \\
\bar{x}_l &= lh(lh-1), \quad l \geq 0.
\end{aligned}$$

**Problem 31.** Broyden tridiagonal function [23].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= (3 - 2x_k)x_k - x_{k-1} - 2x_{k+1} + 1, \\
m &= n, \quad x_0 = x_{n+1} = 0, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 32.** Generalized Broyden tridiagonal function [17].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= (3 - 2x_k)x_k + 1 - x_{k-1} - x_{k+1}, \\
m &= n, \quad x_0 = x_{n+1} = 0, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 33.** Generalized Broyden banded function [17].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= (2 + 5x_k^2)x_k + 1 + \sum_{j=k_1}^{k_2} x_j(1 + x_j), \\
m &= n, \quad J_k = \{j : j \neq k, \max(1, k-5) \leq j \leq \min(n, k+1)\}, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 34.** Chained Freudenstein and Roth function [30].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= x_i + x_{i+1}((5 - x_{i+1})x_{i+1} - 2) - 13, \quad \text{mod}(k, 2) = 1, \\
f_k(x) &= x_i + x_{i+1}((1 + x_{i+1})x_{i+1} - 14) - 29, \quad \text{mod}(k, 2) = 0, \\
m &= 2(n - 1), \quad i = \text{div}(k + 1, 2), \\
\bar{x}_l &= 0.5, \quad l < n, \quad \bar{x}_l = -2, \quad l = n.
\end{aligned}$$

**Problem 35.** Wright and Holt zero residual problem [31].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= (x_i^a - x_j^b)^c, \\
a &= 1, \quad k \leq m/2, \quad a = 2, \quad k > m/2, \\
b &= 5 - \text{div}(k, m/4), \quad c = \text{mod}(k, 5) + 1, \\
m &= 5n, \quad i = \text{mod}(k, n/2) + 1, \quad j = i + n/2, \\
\bar{x}_l &= \sin^2(l), \quad l \geq 1.
\end{aligned}$$

**Problem 36.** Toint quadratic merging problem [30].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= x_i + 3x_{i+1}(x_{i+2} - 1) + x_{i+3}^2 - 1, \quad \text{mod}(k, 6) = 1, \\
f_k(x) &= (x_i + x_{i+1})^2 + (x_{i+2} - 1)^2 - x_{i+3} - 3, \quad \text{mod}(k, 6) = 2, \\
f_k(x) &= x_i x_{i+1} - x_{i+2} x_{i+3}, \quad \text{mod}(k, 6) = 3, \\
f_k(x) &= 2x_i x_{i+2} + x_{i+1} x_{i+3} - 3, \quad \text{mod}(k, 6) = 4, \\
f_k(x) &= (x_i + x_{i+1} + x_{i+2} + x_{i+3})^2 + (x_i - 1)^2, \quad \text{mod}(k, 6) = 5, \\
f_k(x) &= x_i x_{i+1} x_{i+2} x_{i+3} + (x_{i+3} - 1)^2 - 1, \quad \text{mod}(k, 6) = 0, \\
m &= 3(n - 2), \quad i = 2 \text{ div}(k + 5, 6) - 1, \\
\bar{x}_l &= 5, \quad l \geq 1.
\end{aligned}$$

**Problem 37.** Chained exponential problem [17].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= 4 - \exp(x_i) - \exp(x_{i+1}), \quad \text{mod}(k, 2) = 1, \quad i = 1, \\
f_k(x) &= 8 - \exp(3x_{i-1}) - \exp(3x_i) \\
&\quad + 4 - \exp(x_i) - \exp(x_{i+1}), \quad \text{mod}(k, 2) = 1, \quad 1 < i < n, \\
f_k(x) &= 8 - \exp(3x_{i-1}) - \exp(3x_i), \quad \text{mod}(k, 2) = 1, \quad i = n, \\
f_k(x) &= 6 - \exp(2x_i) - \exp(2x_{i+1}), \quad \text{mod}(k, 2) = 0, \\
m &= 2n - 1, \quad i = \text{div}(k + 1, 2), \\
\bar{x}_l &= 0.2, \quad l \geq 1.
\end{aligned}$$

**Problem 38.** Chained serpentine function [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= 10(2x_i/(1+x_i^2) - x_{i+1}) \quad , \quad \text{mod}(k, 2) = 1, \\
f_k(x) &= x_i - 1 \quad , \quad \text{mod}(k, 2) = 0, \\
m &= 2(n-1), \quad i = \text{div}(k+1, 2), \\
\bar{x}_l &= -0.8, \quad l \geq 1.
\end{aligned}$$

**Problem 39.** Chained and modified problem HS47 [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= 10(x_i^2 - x_{i+1}) \quad , \quad \text{mod}(k, 6) = 1, \\
f_k(x) &= x_{i+2} - 1 \quad , \quad \text{mod}(k, 6) = 2, \\
f_k(x) &= (x_{i+3} - 1)^2 \quad , \quad \text{mod}(k, 6) = 3, \\
f_k(x) &= (x_{i+4} - 1)^3 \quad , \quad \text{mod}(k, 6) = 4, \\
f_k(x) &= x_i^2 x_{i+3} + \sin(x_{i+3} - x_{i+4}) - 10 \quad , \quad \text{mod}(k, 6) = 5, \\
f_k(x) &= x_{i+1} + x_{i+2}^4 x_{i+3}^2 - 20 \quad , \quad \text{mod}(k, 6) = 0, \\
m &= 6(\text{div}(n-5, 3) + 1), \quad i = 3 \text{ div}(k+5, 6) - 2, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 40.** Chained and modified problem HS48 [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= 10(x_i^2 - x_{i+1}) \quad , \quad \text{mod}(k, 7) = 1, \\
f_k(x) &= 10(x_{i+1}^2 - x_{i+2}) \quad , \quad \text{mod}(k, 7) = 2, \\
f_k(x) &= (x_{i+2} - x_{i+3})^2 \quad , \quad \text{mod}(k, 7) = 3, \\
f_k(x) &= (x_{i+3} - x_{i+4})^2 \quad , \quad \text{mod}(k, 7) = 4, \\
f_k(x) &= x_i + x_{i+1}^2 + x_{i+2} - 30 \quad , \quad \text{mod}(k, 7) = 5, \\
f_k(x) &= x_{i+1} - x_{i+2}^2 + x_{i+3} - 10 \quad , \quad \text{mod}(k, 7) = 6, \\
f_k(x) &= x_i x_{i+4} - 10 \quad , \quad \text{mod}(k, 7) = 0, \\
m &= 7(\text{div}(n-5, 3) + 1), \quad i = 3 \text{ div}(k+6, 7) - 2, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 41.** Sparse signomial function [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= y_j - \sum_{p=1}^3 (p^2/j) \prod_{q=1}^4 \text{sign}(x_{i+q}) |x_{i+q}|^{q/(pj)},
\end{aligned}$$

$$\begin{aligned}
m &= 4(\text{div}(n - 4, 2) + 1), \quad i = 2 \text{ div}(k + 3, 4) - 2, \quad j &= \text{mod}(k - 1, 4) + 1, \\
\bar{x}_l &= -0.8, \quad \text{mod}(l, 4) = 1, \quad y_1 = 14.4, \\
\bar{x}_l &= 1.2, \quad \text{mod}(l, 4) = 2, \quad y_2 = 6.8, \\
\bar{x}_l &= -1.2, \quad \text{mod}(l, 4) = 3, \quad y_3 = 4.2, \\
\bar{x}_l &= 0.8, \quad \text{mod}(l, 4) = 0, \quad y_4 = 3.2.
\end{aligned}$$

**Problem 42.** Sparse exponential function [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= y_j - \sum_{p=1}^3 (p^2/j) \exp \left( \sum_{q=1}^4 x_{i+q} q / (pj) \right), \\
m &= 4(\text{div}(n - 4, 2) + 1), \quad i = 2 \text{ div}(k + 3, 4) - 2, \quad j &= \text{mod}(k - 1, 4) + 1, \\
\bar{x}_l &= -0.8, \quad \text{mod}(l, 4) = 1, \quad y_1 = 35.8, \\
\bar{x}_l &= 1.2, \quad \text{mod}(l, 4) = 2, \quad y_2 = 11.2, \\
\bar{x}_l &= -1.2, \quad \text{mod}(l, 4) = 3, \quad y_3 = 6.2, \\
\bar{x}_l &= 0.8, \quad \text{mod}(l, 4) = 0, \quad y_4 = 4.4.
\end{aligned}$$

**Problem 43.** Sparse trigonometric function [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= y_j - \sum_{q=1}^4 [(-1)^q j q^2 \sin(x_{i+q}) + j^2 q \cos(x_{i+q})], \\
m &= 4(\text{div}(n - 4, 2) + 1), \quad i = 2 \text{ div}(k + 3, 4) - 2, \quad j &= \text{mod}(k - 1, 4) + 1, \\
\bar{x}_i &= -0.8, \quad \text{mod}(l, 4) = 1, \quad y_1 = 30.6, \\
\bar{x}_i &= 1.2, \quad \text{mod}(l, 4) = 2, \quad y_2 = 72.2, \\
\bar{x}_i &= -1.2, \quad \text{mod}(l, 4) = 3, \quad y_3 = 124.4, \\
\bar{x}_i &= 0.8, \quad \text{mod}(l, 4) = 0, \quad y_4 = 187.4.
\end{aligned}$$

**Problem 44.** Countercurrent reactors problem 1 [6] (modified).

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= \alpha - (1 - \alpha)x_{k+2} - x_k(1 + 4x_{k+1}), \quad k = 1, \\
f_k(x) &= -(2 - \alpha)x_{k+2} - x_k(1 + 4x_{k-1}), \quad k = 2, \\
f_k(x) &= \alpha x_{k-2} - (1 - \alpha)x_{k+2} - x_k(1 + 4x_{k+1}), \quad \text{mod}(k, 2) = 1, \quad 2 < k < n - 1, \\
f_k(x) &= \alpha x_{k-2} - (2 - \alpha)x_{k+2} - x_k(1 + 4x_{k-1}), \quad \text{mod}(k, 2) = 0, \quad 2 < k < n - 1, \\
f_k(x) &= \alpha x_{k-2} - x_k(1 + 4x_{k+1}), \quad k = n - 1, \\
f_k(x) &= \alpha x_{k-2} - (2 - \alpha) - x_k(1 + 4x_{k-1}), \quad k = n, \\
\alpha &= 1/2,
\end{aligned}$$

$$\begin{aligned}
\bar{x}_l &= 0.1, \quad \text{mod}(l, 8) = 1, & \bar{x}_l &= 0.2, \quad \text{mod}(l, 8) = 2, \\
\bar{x}_l &= 0.3, \quad \text{mod}(l, 8) = 3, & \bar{x}_l &= 0.4, \quad \text{mod}(l, 8) = 4, \\
\bar{x}_l &= 0.5, \quad \text{mod}(l, 8) = 5, & \bar{x}_l &= 0.4, \quad \text{mod}(l, 8) = 6, \\
\bar{x}_l &= 0.3, \quad \text{mod}(l, 8) = 7, & \bar{x}_l &= 0.2, \quad \text{mod}(l, 8) = 0.
\end{aligned}$$

**Problem 45.** Tridiagonal system [16].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 4(x_k - x_{k+1}^2) & k &= 1, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) + 4(x_k - x_{k+1}^2) & 1 < k < n, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) & k &= n, \\
\bar{x}_l &= 12, \quad l \geq 1.
\end{aligned}$$

**Problem 46.** Structured Jacobian problem [12].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= -2x_k^2 + 3x_k - 2x_{k+1} + 3x_{n-4} - x_{n-3} \\
&\quad - x_{n-2} + 0.5x_{n-1} - x_n + 1 & k &= 1, \\
f_k(x) &= -2x_k^2 + 3x_k - x_{k-1} - 2x_{k+1} + 3x_{n-4} - x_{n-3} \\
&\quad - x_{n-2} + 0.5x_{n-1} - x_n + 1 & 1 < k < n, \\
f_k(x) &= -2x_k^2 + 3x_k - x_{k-1} + 3x_{n-4} - x_{n-3} \\
&\quad - x_{n-2} + 0.5x_{n-1} - x_n + 1 & k &= n, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 47.** Modified discrete boundary value problem [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 2x_k + (1/2)h^2(x_k + hk + 1)^3 - x_{k-1} - x_{k+1} + 1, \\
h &= 1/(n+1), \quad x_0 = x_{n+1} = 0, \\
\bar{x}_l &= lh(lh - 1), \quad l \geq 1.
\end{aligned}$$

**Problem 48.** Chained and modified problem HS48 [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= 10(x_i^2 - x_{i+1}) & \text{mod}(k, 7) &= 1, \\
f_k(x) &= x_{i+1} + x_{i+2} - 2 & \text{mod}(k, 7) &= 2, \\
f_k(x) &= x_{i+3} - 1 & \text{mod}(k, 7) &= 3,
\end{aligned}$$

$$\begin{aligned}
f_k(x) &= x_{i+4} - 1 & \mod(k, 7) = 4, \\
f_k(x) &= x_i + 3x_{i+1} & \mod(k, 7) = 5, \\
f_k(x) &= x_{i+2} + x_{i+3} - 2x_{i+4} & \mod(k, 7) = 6, \\
f_k(x) &= 10(x_{i+1}^2 - x_{i+4}) & \mod(k, 7) = 0, \\
m &= 7(\operatorname{div}(n - 5, 3) + 1) & i = 3 \operatorname{div}(k + 6, 7) - 2, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 49.** Attracting-Repelling problem [18].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= x_1 - 1 & k = 1, \\
f_k(x) &= 10(x_i^2 - x_{i+1}), & k > 1, \quad \mod(k, 2) = 0, \\
f_k(x) &= 2 \exp(-(x_i - x_{i+1})^2) + \exp(-2(x_{i+1} - x_{i+2})^2) & k > 1, \quad \mod(k, 2) = 1, \\
m &= 2(n - 1), \quad i = \operatorname{div}(k, 2), \\
\bar{x}_l &= -1.2, \quad \mod(l, 2) = 1, \quad \bar{x}_l = 1.0, \quad \mod(l, 2) = 0.
\end{aligned}$$

**Problem 50.** Toint exponential-trigonometric merging problem [30].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^m f_k^2(x), \\
f_k(x) &= (1 + \cos(c))(x_j - \sin(x_i) - 1 + \sin(1))^2 \\
&+ 5(x_i - 1) \exp(\sin(c)x_j) + \frac{1}{2} \sum_{\substack{l=r \\ l \neq i, j}}^{r+6} \sin(x_l) - \sin(1), \\
s &= \min(\max(\mod(k, 13) - 2, 1), 7), \quad r = \operatorname{div}(k + 12, 13), \quad c = 3s/10, \\
m &= 13(n - 6), \quad i = r + s - 1, \quad j = r + s, \quad s < 7, \quad j = r, \quad s = 7, \\
\bar{x}_l &= 5, \quad l \geq 1.
\end{aligned}$$

**Problem 51.** Countercurrent reactors problem 2 [6] (modified).

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= x_1 - (1 - x_1)x_{k+2} - \alpha(1 + 4x_{k+1}) & k = 1, \\
f_k(x) &= -(1 - x_1)x_{k+2} - \alpha(1 + 4x_k) & k = 2, \\
f_k(x) &= \alpha x_1 - (1 - x_1)x_{k+2} - x_k(1 + 4x_{k-1}) & k = 3, \\
f_k(x) &= x_1 x_{k-2} - (1 - x_1)x_{k+2} - x_k(1 + 4x_{k-1}) & 3 < k < n - 1, \\
f_k(x) &= x_1 x_{k-2} - x_k(1 + 4x_{k-1}) & k = n - 1, \\
f_k(x) &= x_1 x_{k-2} - (1 - x_1) - x_k(1 + 4x_{k-1}) & k = n, \\
\alpha &= 0.414214, \\
\bar{x}_i &= 0.1, \quad \mod(i, 8) = 1, \quad \bar{x}_i = 0.2, \quad \mod(i, 8) = 2, \\
\bar{x}_i &= 0.3, \quad \mod(i, 8) = 3, \quad \bar{x}_i = 0.4, \quad \mod(i, 8) = 4,
\end{aligned}$$

$$\begin{aligned}\bar{x}_i &= 0.5 \text{ , mod } (i, 8) = 5, & \bar{x}_i &= 0.4 \text{ , mod } (i, 8) = 6, \\ \bar{x}_i &= 0.3 \text{ , mod } (i, 8) = 7, & \bar{x}_i &= 0.2 \text{ , mod } (i, 8) = 0.\end{aligned}$$

**Problem 52.** Trigonometric - exponential system (trigexp 1) [29].

$$\begin{aligned}F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= 3x_k^3 + 2x_{k+1} - 5 + \sin(x_k - x_{k+1}) \sin(x_k + x_{k+1}), & k &= 1, \\ f_k(x) &= 3x_k^3 + 2x_{k+1} - 5 + \sin(x_k - x_{k+1}) \sin(x_k + x_{k+1}) \\ &\quad + 4x_k - x_{k-1} \exp(x_{k-1} - x_k) - 3 & 1 < k < n, \\ f_k(x) &= 4x_k - x_{k-1} \exp(x_{k-1} - x_k) - 3 & k &= n, \\ \bar{x}_i &= 0, & i \geq 1.\end{aligned}$$

**Problem 53.** Trigonometric - exponential system (trigexp 2) [29].

$$\begin{aligned}F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= 3(x_k - x_{k+2})^3 - 5 + 2x_{k+1}, \\ &\quad + \sin(x_k - x_{k+1} - x_{k+2}) \sin(x_k + x_{k+1} - x_{k+2}) & \text{mod } (k, 2) &= 1, k = 1, \\ f_k(x) &= -6(x_{k-2} - x_k)^3 + 10 - 4x_{k-1} \\ &\quad - 2 \sin(x_{k-2} - x_{k-1} - x_k) \sin(x_{k-2} + x_{k-1} - x_k) \\ &\quad + 3(x_k - x_{k+2})^3 - 5 + 2x_{k+1} \\ &\quad + \sin(x_k - x_{k+1} - x_{k+2}) \sin(x_k + x_{k+1} - x_{k+2}) & \text{mod } (k, 2) &= 1, 1 < k < n, \\ f_k(x) &= -6(x_{k-2} - x_k)^3 + 10 - 4x_{k-1} \\ &\quad - 2 \sin(x_{k-2} - x_{k-1} - x_k) \sin(x_{k-2} + x_{k-1} - x_k) & \text{mod } (k, 2) &= 1, k = n, \\ f_k(x) &= 4x_k - (x_{k-1} - x_{k+1}) \exp(x_{k-1} - x_k - x_{k+1}) - 3 & \text{mod } (k, 2) &= 0, \\ \bar{x}_i &= 1, & i \geq 1.\end{aligned}$$

**Problem 54.** Singular Broyden problem [12].

$$\begin{aligned}F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= ((3 - 2x_k)x_k - 2x_{k+1} + 1)^2 & k &= 1, \\ f_k(x) &= ((3 - 2x_k)x_k - x_{k-1} - 2x_{k+1} + 1)^2 & 1 < k < n, \\ f_k(x) &= ((3 - 2x_k)x_k - x_{k-1} + 1)^2 & k &= n, \\ \bar{x}_i &= -1, & i \geq 1.\end{aligned}$$

**Problem 55.** Five-diagonal system [16].

$$\begin{aligned}F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= 4(x_k - x_{k+1}^2) + x_{k+1} - x_{k+2}^2 & k &= 1,\end{aligned}$$

$$\begin{aligned}
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k+1} - x_{k+2}^2, \quad k = 2, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k-1}^2 - x_{k-2} + x_{k+1} - x_{k+2}^2, \quad 2 < k < n-1, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k-1}^2 - x_{k-2}, \quad k = n-1, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) + x_{k-1}^2 - x_{k-2}, \quad k = n, \\
\bar{x}_i &= -2, \quad i \geq 1.
\end{aligned}$$

**Problem 56.** Seven-diagonal system [16].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 4(x_k - x_{k+1}^2) + x_{k+1} - x_{k+2}^2 + x_{k+2} - x_{k+3}^2, \quad k = 1, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k-1}^2 + x_{k+1} - x_{k+2}^2 + x_{k+2} - x_{k+3}^2, \quad k = 2, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k-1}^2 - x_{k-2} + x_{k+1} - x_{k+2}^2 \\
&\quad + x_{k-2}^2 + x_{k+2} - x_{k+3}^2, \quad k = 3, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k-1}^2 - x_{k-2} + x_{k+1} - x_{k+2}^2 \\
&\quad + x_{k-2}^2 + x_{k+2} - x_{k-3} - x_{k+3}^2, \quad 3 < k < n-2, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k-1}^2 - x_{k-2} + x_{k+1} - x_{k+2}^2 \\
&\quad + x_{k-2}^2 + x_{k+2} - x_{k-3}, \quad k = n-2, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) \\
&\quad + 4(x_k - x_{k+1}^2) + x_{k-1}^2 - x_{k-2} + x_{k+1} \\
&\quad + x_{k-2}^2 - x_{k-3}, \quad k = n-1, \\
f_k(x) &= 8x_k(x_k^2 - x_{k-1}) - 2(1 - x_k) + x_{k-1}^2 - x_{k-2} \\
&\quad + x_{k-2}^2 - x_{k-3}, \quad k = n, \\
\bar{x}_i &= -3, \quad i \geq 1.
\end{aligned}$$

**Problem 57.** Extended Freudenstein and Roth function [5].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k &= x_k + ((5 - x_{k+1})x_{k+1} - 2)x_{k+1} - 13, \quad \text{mod}(k, 2) = 1, \\
f_k &= x_{k-1} + ((x_k + 1)x_k - 14)x_k - 29, \quad \text{mod}(k, 2) = 0, \\
\bar{x}_i &= 90, \quad \text{mod}(i, 2) = 1, \quad \bar{x}_i = 60, \quad \text{mod}(i, 2) = 0.
\end{aligned}$$

**Problem 58.** Extended Cragg and Levy problem [23].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= (\exp(x_k) - x_{k+1})^2, \quad \text{mod}(k, 4) = 1, \\
f_k(x) &= 10(x_k - x_{k+1})^3, \quad \text{mod}(k, 4) = 2, \\
f_k(x) &= \tan^2(x_k - x_{k+1}), \quad \text{mod}(k, 4) = 3, \\
f_k(x) &= x_k - 1, \quad \text{mod}(k, 4) = 0, \\
\bar{x}_i &= 1, \quad \text{mod}(i, 4) = 1, \quad \bar{x}_i = 2, \quad \text{mod}(i, 4) \neq 1.
\end{aligned}$$

**Problem 59.** Broyden tridiagonal problem [23].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= x_k(0.5x_k - 3) + 2x_{k+1} - 1, \quad k = 1, \\
f_k(x) &= x_k(0.5x_k - 3) + x_{k-1} + 2x_{k+1} - 1, \quad 1 < k < n, \\
f_k(x) &= x_k(0.5x_k - 3) - 1 + x_{k-1}, \quad k = n, \\
\bar{x}_i &= -1, \quad i \geq 1.
\end{aligned}$$

**Problem 60.** Extended Powell badly scaled function [23].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 10000 x_k x_{k+1} - 1, \quad \text{mod}(k, 2) = 1, \\
f_k(x) &= \exp(-x_{k-1}) + \exp(-x_k) - 1.0001, \quad \text{mod}(k, 2) = 0, \\
\bar{x}_i &= 0, \quad \text{mod}(i, 2) = 1, \quad \bar{x}_i = 1, \quad \text{mod}(i, 2) = 0.
\end{aligned}$$

**Problem 61.** Extended Wood problem [13].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= -200x_k(x_{k+1} - x_k^2) - (1 - x_k), \quad \text{mod}(k, 4) = 1, \\
f_k(x) &= 200(x_k - x_{k-1}^2) + 20.2(x_k - 1) + 19.8(x_{k+2} - 1), \quad \text{mod}(k, 4) = 2, \\
f_k(x) &= -180x_k(x_{k+1} - x_k^2) - (1 - x_k), \quad \text{mod}(k, 4) = 3, \\
f_k(x) &= 180(x_k - x_{k-1}^2) + 20.2(x_k - 1) + 19.8(x_{k-2} - 1), \quad \text{mod}(k, 4) = 0, \\
\bar{x}_i &= -3, \quad \text{mod}(i, 2) = 1, \quad \bar{x}_i = -1, \quad \text{mod}(i, 2) = 0.
\end{aligned}$$

**Problem 62.** Tridiagonal exponential problem [5].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= x_k - \exp(\cos(k(x_k + x_{k+1}))), \quad k = 1, \\
f_k(x) &= x_k - \exp(\cos(k(x_{k-1} + x_k + x_{k+1}))), \quad 1 < k < n, \\
f_k(x) &= x_k - \exp(\cos(k(x_{k-1} + x_k))), \quad k = n, \\
\bar{x}_i &= 1.5, \quad i \geq 1.
\end{aligned}$$

**Problem 63.** Brent problem [4].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 3x_k(x_{k+1} - 2x_k) + x_{k+1}^2/4 & k = 1, \\
f_k(x) &= 3x_k(x_{k+1} - 2x_k + x_{k-1}) + (x_{k+1} - x_{k-1})^2/4 & 1 < k < n, \\
f_k(x) &= 3x_k(20 - 2x_k + x_{k-1}) + (20 - x_{k-1})^2/4 & k = n, \\
\bar{x}_i &= 10, \quad i \geq 1.
\end{aligned}$$

**Problem 64.** Troesch problem [26].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 2x_k + \rho h^2 \sinh(\rho x_k) - x_{k+1} & k = 1, \\
f_k(x) &= 2x_k + \rho h^2 \sinh(\rho x_k) - x_{k-1} - x_{k+1} & 1 < k < n, \\
f_k(x) &= 2x_k + \rho h^2 \sinh(\rho x_k) - x_{k-1} - 1 & k = n, \\
\rho &= 10, \quad h = 1/(n+1), \\
\bar{x}_i &= 1, \quad i \geq 1.
\end{aligned}$$

**Problem 65.** Flow in a channel [3].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear ordinary differential equation

$$u''' = R(u' u'' - uu'''), \quad R = 500$$

over unit interval  $\Omega$  with boundary conditions  $u(0) = 0$ ,  $u'(0) = 0$ ,  $u(1) = 1$ ,  $u'(1) = 0$ . We use standard 5-point finite differences on an uniform grid having 5000 internal nodes. The initial approximate solution is a discretization of  $u_0(x) = (x - 1/2)^2$ .

**Problem 66.** Swirling flow [3].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following system of two nonlinear ordinary differential equations

$$\begin{aligned}
u''' + R(uu''' + vv') &= 0 \\
v'' + R(uv' + u'v) &= 0, \quad R = 500
\end{aligned}$$

over unit interval  $\Omega$  with boundary conditions  $u(0) = u'(0) = u(1) = u'(1) = 0$ ,  $v(0) = -1$ ,  $v(1) = 1$ . We use standard 5-point finite differences on an uniform grid having 2500 internal nodes. The initial approximate solution is a discretization of  $u_0(x) = (x - 1/2)^2$  and  $v_0(x) = x - 1/2$ .

**Problem 67.** Bratu problem [14].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear partial differential equation

$$\Delta u + R \exp(u) = 0, \quad R = 6.8$$

over unit square  $\Omega$  with Dirichlet boundary conditions  $u = 0$  on  $\partial\Omega$ . We use standard 5-point finite differences on a uniform grid having  $70 \times 70$  internal nodes. The initial approximate solution is a discretization of  $u_0(x, y) = 0$ .

**Problem 68.** Poisson problem 1 [12].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear partial differential equation

$$\Delta u = \frac{u^3}{1 + x^2 + y^2}$$

over unit square  $\Omega$  with Dirichlet boundary conditions  $u(0, y) = 1$ ,  $u(1, y) = 2 - \exp(y)$ ,  $u(x, 0) = 1$ ,  $u(x, 1) = 2 - \exp(x)$ . We use standard 5-point finite differences on a uniform grid having  $70 \times 70$  internal nodes. The initial approximate solution is a discretization of  $u_0(x, y) = -1$ .

**Problem 69.** Poisson problem 2 [22].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear partial differential equation

$$\Delta u + \sin(2\pi u) + \sin\left(2\pi \frac{\partial u}{\partial x}\right) + \sin\left(2\pi \frac{\partial u}{\partial y}\right) + f(x, y) = 0,$$

where  $f(x, y) = 1000((x-1/4)^2 + (y-3/4)^2)$ , over unit square  $\Omega$  with Dirichlet boundary conditions  $u = 0$  on  $\partial\Omega$ . We use standard 5-point finite differences on a uniform grid having  $70 \times 70$  internal nodes. The initial approximate solution is a discretization of  $u_0(x, y) = 0$ .

**Problem 70.** Porous medium problem [8].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear partial differential equation

$$\Delta u^2 + R \left( \frac{\partial u^3}{\partial x} + f(x, y), \right) = 0, \quad R = 50,$$

where  $f(1/71, 1/71) = 1$  and  $f(x, y) = 0$  for  $(x, y) \neq (1/71, 1/71)$ , over unit square  $\Omega$  with Dirichlet boundary conditions  $u(0, y) = 1$ ,  $u(1, y) = 0$ ,  $u(x, 0) = 1$ ,  $u(x, 1) = 0$ . We use standard 5-point finite differences on a uniform grid having  $70 \times 70$  internal nodes. The initial approximate solution is a discretization of  $u_0(x, y) = 1 - xy$ .

**Problem 71.** Convection-difussion problem [15].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear partial differential equation

$$\Delta u - Ru \left( \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \right) + f(x, y) = 0, \quad R = 20,$$

where  $f(x, y) = 2000x(1-x)y(1-y)$ , over unit square  $\Omega$  with Dirichlet boundary conditions  $u = 0$  on  $\partial\Omega$ . We use standard 5-point finite differences on a uniform grid having  $70 \times 70$  internal nodes. The initial approximate solution is a discretization of  $u_0(x, y) = 0$ .

**Problem 72.** Nonlinear biharmonic problem [19].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear partial differential equation

$$\Delta \Delta u + R \left( \max(0, u) + \text{sign}(x - \frac{1}{2}) \right) = 0, \quad R = 500$$

over unit square  $\Omega$  with the boundary conditions  $u = 0$  on  $\partial\Omega$  and  $\partial u(0, y)/\partial x = 0$ ,  $\partial u(1, y)/\partial x = 0$ ,  $\partial u(x, 0)/\partial y = 0$ ,  $\partial u(x, 1)/\partial y = 0$ . We use standard 13-point finite differences on a shifted uniform grid having  $50 \times 50$  internal nodes [14]. The initial approximate solution is a discretization of  $u_0(x, y) = 0$ .

**Problem 73.** Driven cavity problem [14].

$$F(x) = \frac{1}{2} f^T(x) f(x),$$

where equation  $f(x) = 0$  is a finite difference analogue of the following nonlinear partial differential equation

$$\Delta \Delta u + R \left( \frac{\partial u}{\partial y} \frac{\partial \Delta u}{\partial x} - \frac{\partial u}{\partial x} \frac{\partial \Delta u}{\partial y} \right) = 0, \quad R = 500$$

over unit square  $\Omega$  with the boundary conditions  $u = 0$  on  $\partial\Omega$  and  $\partial u(0, y)/\partial x = 0$ ,  $\partial u(1, y)/\partial x = 0$ ,  $\partial u(x, 0)/\partial y = 0$ ,  $\partial u(x, 1)/\partial y = 1$ . We use standard 13-point finite differences on a shifted uniform grid having  $50 \times 50$  internal nodes [14]. The initial approximate solution is a discretization of  $u_0(x, y) = 0$ .

**Problem 74.**

$$\begin{aligned} F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= x_k - 1 - \frac{1}{5n} x_k \left( 1 + \frac{k}{k+n} x_n + 2 \sum_{i=1}^{n-1} \frac{k}{k+i} x_i \right), \\ \bar{x}_l &= 1, \quad \text{mod}(l, 2) = 1, \quad \bar{x}_l = 3, \quad \text{mod}(l, 2) = 0. \end{aligned}$$

**Problem 75.** Problem 201 in [27].

$$\begin{aligned} F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= x_k - 1, \quad k = 1, \\ f_k(x) &= 10(k-1)(x_k - x_{k-1})^2, \quad 1 < k \leq n, \\ \bar{x}_l &= -1.2, \quad 1 \leq l < n, \quad x_l = -1, \quad l = n. \end{aligned}$$

**Problem 76.** Problem 202 in [27].

$$\begin{aligned} F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= x_k - \frac{x_{k+1}^2}{10}, \quad 1 \leq k < n, \\ f_k(x) &= x_k - \frac{x_1^2}{10}, \quad k = n, \\ \bar{x}_l &= 2, \quad l \geq 1. \end{aligned}$$

**Problem 77.** Problem 205 in [27].

$$\begin{aligned} F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= x_k - \frac{\sum_{i=1}^n x_i^3 + k}{2n}, \quad 1 \leq k \leq n, \\ \bar{x}_l &= 3/2, \quad l \geq 1. \end{aligned}$$

**Problem 78.** Problem 206 in [27].

$$\begin{aligned} F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\ f_k(x) &= x_{k-1} - 2x_k + x_{k+1} - h^2 \exp(x_k), \quad 1 \leq k \leq n, \\ h &= 1/(n+1), \quad x_0 = x_{n+1} = 0, \\ \bar{x}_l &= 1, \quad l \geq 1. \end{aligned}$$

**Problem 79.** Problem 207 in [27].

$$F(x) = \frac{1}{2} \sum_{k=1}^n f_k^2(x),$$

$$\begin{aligned}
f_k(x) &= (3 - x_k/10)x_k + 1 - x_{k-1} - 2x_{k+1}, \quad 1 \leq k \leq n, \\
x_0 &= x_{n+1} = 0, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 80.** Problem 208 in [27].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= (1 + x_k^2)x_k + 1 - \sum_{i \in I_k} (x_i + x_i^2), \quad 1 \leq k \leq n, \\
I_k &= \{i : i \neq k, \max(1, k-3) \leq i \leq \min(n, k+3)\}, \\
\bar{x}_l &= -1, \quad l \geq 1.
\end{aligned}$$

**Problem 81.** Problem 209 in [27].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= x_k^2 - 1, \quad k = 1, \\
f_k(x) &= x_{k-1}^2 + \log x_k - 1, \quad 1 < k \leq n, \\
\bar{x}_l &= 1/2, \quad l \geq 1.
\end{aligned}$$

**Problem 82.** Problem 212 in [27].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= x_k, \quad k = 1, \\
f_k(x) &= \cos(x_{k-1}) + x_k - 1, \quad 1 < k \leq n, \\
\bar{x}_l &= 1/2, \quad l \geq 1.
\end{aligned}$$

**Problem 83.** Problem 213 in [27].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k^2(x), \\
f_k(x) &= 2x_k + h^2(x_k + \sin(x_k)) - x_{k-1} - x_{k+1}, \quad 1 \leq k \leq n, \\
h &= 1/(n+1), \quad x_0 = 0, \quad x_{n+1} = 1, \\
\bar{x}_l &= 1, \quad l \geq 1.
\end{aligned}$$

**Problem 84.** Problem 214 in [27].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= x_k(2 + 5x_k^2) + 1 - \sum_{i \in I_k} x_i(1 + x_i), \quad 1 \leq k \leq n, \\
I_k &= \{i : i \neq k, \max(1, k-5) \leq i \leq \min(n, k+1)\}, \\
\bar{x}_l &= -1, \quad l \geq 0.
\end{aligned}$$

**Problem 85.** Gheri and Mancino problem [9].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= 14nx_k + \left( k - \frac{n}{2} \right)^3 + \\
&\quad + \sum_{i=1, i \neq k}^n z_{ki} \left[ \sin^5 \log(z_{ki}) + \cos^5 \log(z_{ki}) \right], \quad 1 \leq k \leq n, \\
z_{ki} &= \sqrt{x_i^2 + k/i}, \quad 1 \leq k \leq n, \quad 1 \leq i \leq n, \\
\bar{x}_l &= -f_l(0) \frac{a+b}{2ab}, \quad 1 \leq i \leq l, \\
a &= 14n - 6(n-1), \quad b = 14n + 6(n-1).
\end{aligned}$$

**Problem 86.** Ortega and Rheinboldt problem [24].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= \left( 1 - \frac{1}{8n} \right) x_k - 1 - \sum_{i=1}^n a_{ki} x_k x_i, \quad 1 \leq k \leq n, \\
a_{ki} &= \frac{k}{2n} \frac{1}{2(k+i)}, \quad 1 \leq i < n, \\
a_{ki} &= \frac{k}{2n} \frac{1}{4(k+i)}, \quad i = n, \\
\bar{x}_l &= 1, \quad l \geq 1.
\end{aligned}$$

**Problem 87.** Ascher and Russel boundary value problem [2].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= 2x_k - 2h^2 \left( x_k^2 + \frac{x_{k+1} - x_{k-1}}{2h} \right) - x_{k-1} - x_{k+1}, \quad 1 \leq k \leq n, \\
h &= 1/(n+1), \quad x_0 = 0, \quad x_{n+1} = 1/2, \\
\bar{x}_l &= 1, \quad l \geq 1.
\end{aligned}$$

**Problem 88.** Ascher and Russel boundary value problem [2].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= x_k - \frac{kh}{2} - 2h^2 \sum_{i=1}^k i(1-kh) \left( x_i^2 + \frac{x_{i+1} - x_{i-1}}{2h} \right) - \\
&\quad - 2h^2 \sum_{i=k+1}^n k(1-ih) \left( x_i^2 + \frac{x_{i+1} - x_{i-1}}{2h} \right), \quad 1 \leq k \leq n, \\
h &= 1/(n+1), \quad x_0 = 0, \quad x_{n+1} = 1/2, \\
\bar{x}_l &= 1, \quad l \geq 1.
\end{aligned}$$

**Problem 89.** Allgower and Georg boundary value problem [1].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= 2x_k + 0.3h^2 [\exp(20(x_k + 25(kh - 1))) - \exp(-20(x_k + 25kh)) - t_k] \\
&\quad - x_{k-1} - x_{k+1}, \\
t_k &= \text{sign}(kh - 0.009), \quad k \geq 1, \\
h &= 0.01/(n+1), \quad x_0 = 0, \quad x_{n+1} = 25, \\
\bar{x}_l &= 1, \quad l \geq 1.
\end{aligned}$$

**Problem 90.** Potra and Rheinboldt boundary value problem [25].

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= 2x_k - x_{k-1} - x_{k+1} + h^2(x_k^2 + x_k + 0.1x_{k+n/2} - 1.2), \quad 1 \leq k \leq n/2, \\
f_k(x) &= 2x_k - x_{k-1} - x_{k+1} + h^2(0.2x_{k-n/2}^2 + x_k^2 + 2x_k - 0.6), \quad n/2 < k \leq n, \\
h &= 1/(n/2 + 1), \quad x_0 = x_{n+1} = 0, \\
\bar{x}_l &= lh(1 - lh), \quad \bar{x}_{l+n/2} = \bar{x}_l, \quad 1 \leq l \leq n/2.
\end{aligned}$$

**Problem 91.**

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= 4x_k - x_{k-1} - x_{k+1} - x_{k-\sqrt{n}} - x_{k+\sqrt{n}} + h^2 \exp(x_k), \quad 1 \leq k \leq n, \\
h &= 1/(\sqrt{n} + 1), \quad x_l = 0 \quad \text{for } l < 1 \quad \text{or } l > n, \\
\bar{x}_l &= 1, \quad 1 \leq l \leq n.
\end{aligned}$$

**Problem 92.**

$$\begin{aligned}
F(x) &= \frac{1}{2} \sum_{k=1}^n f_k(x), \\
f_k(x) &= 4x_k - x_{k-1} - x_{k+1} - x_{k-\sqrt{n}} - x_{k+\sqrt{n}} + h^2 x_k^2 - y_k, \quad 1 \leq k \leq n, \\
h &= 1/(\sqrt{n} + 1), \quad x_l = 0 \quad \text{for } l < 1 \quad \text{or } l > n, \\
\bar{x}_l &= 1, \quad 1 \leq l \leq n.
\end{aligned}$$

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