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In numerical optimization, the Broyden–Fletcher–Goldfarb–Shanno (BFGS) algorithm is an iterative method for solving unconstrained nonlinear optimization problems.. The BFGS method belongs to quasi-Newton methods, a class of hill-climbing optimization techniques that seek a stationary point of a (preferably twice continuously differentiable) function. . For such problems, a necessary ...

Broyden–Fletcher–Goldfarb–Shanno algorithm - Wikipedia

Quasi-Newton methods are methods used to either find zeroes or local maxima and minima of functions, as an alternative to Newton's method. They can be used if the Jacobian or Hessian is unavailable or is too expensive to compute at every iteration. The "full" Newton's method requires the Jacobian in order to search for zeros, or the Hessian for finding extrema.

Quasi-Newton method - Wikipedia

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