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c  NONSMOOTH OPTIMIZATION SUBGRADIENT METHOD WITH VARIABLE METRIC
c  AND STEPSIZE CONTROL USING SUBGRADIENTS FOR THE LINE SEARCH

c  IDENTIFICATION
c  Variable metric algorithm for nonsmooth optimization problems.
c  Fortran 77 subroutine was written by S. Uryasev at the International
c  Institute for Applied System Analysis, A-2361 Laxenburg Austria.
c  Version of December 24 1989.
c
c
c  METHOD
c  Adaptive variable metric algorithm. The algorithm simultaneously runs
two
c  subgradient methods: the first in the main space, and the second
c  with respect to the matrices that modify the space variables.
c
c  REFERENCES
c  1. Uryasev S.P. Adaptive Variable Metric Algorithms for Nonsmooth
c  Optimization Problems, IIASA, Laxenburg, Austria, WP-88-60, 1988.
c  2. Uryasev S.P. New Variable Metric Algorithms for Nondifferenti-
c  able Optimization Problems. Journal of Optimization Theory and
c  Applications Vol. 71, No. 2, 359-388, 1991.
c

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c  START MODULE (AN EXAMPLE)
c  DESCRIPTIONS
  implicit real*8(a-h,o-z)
  integer s,sfull,smax

  parameter (nd=2,nkd=2)

  dimension x(nd),xpr(nd),gr(nd),grpr(nd),grolld(nd),b(nd,nkd),
1          grb(nkd),grbb(nd),vsold(nkd),vsnew(nkd)

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c  METHOD PARAMETERS
  noprin=10
  smax=100
  n=nd
  nk=nkd
  bstep=0.65
  ro=0.1
  rodecr=0.7
  roincr=1.25
  grstop=1.d-10
  dxstop=1.d-5
  flevel= 0.

  ifpr=2
  open(ifpr,file='varmetg.res')

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c  INPUT X
  x(1)=10.

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x(2)=1.

    call varmetg(n,nk,x,xpr,gr,grpr,grold,b,grb,grbb,vsold,vsnew,
1          flevel,fn,ro,rodecr,roincr,bstep,ifpr,noprin,s,
2          sfull,smax,grstop,dxstop,lstop)

close(ifpr)
stop
end

c  NONSMOOTH OPTIMIZATION SUBGRADIENT METHOD WITH VARIABLE METRIC
c  AND STEPSIZE CONTROL USING SUBGRADIENTS FOR THE LINE SEARCH
c
    subroutine varmetg(n,nk,x,xpr,gr,grpr,grold,b,grb,grbb,vsold,
1          vsnew,flevel,fn,ro,rodecr,roincr,bstep,ifpr,noprin,
2          s,sfull,smax,grstop,dxstop,lstop)
c
c
c  PURPOSE
c  Varmetg finds an approximation of a minimum point of a function
c  (possibly
c  nonsmooth) on Euclidean n-dimensional space.
c
c
c  REQUIRED SUBROUTINES
c  The user should write subroutines fun and grad
c  according to the following format:
c
c    subroutine fun(x,n,fn)
c    implicit real*8(a-h,o-z)
c    dimension x(n)
c    ...
c    fn = (the value of objective function f(x) at x)
c    return
c    end
c
c    subroutine grad(x,gr,n)
c    implicit real*8(a-h,o-z)
c    dimension x(n),gr(n)
c    ...
c    do 10 j=1,n
c    gr(j) = (the value of j-th component of the objective function
c            f(x) subgradient at the point x)
c 10 continue
c    return
c    end
c
c  where
c  (input)  x      is a double precision input array, argument of the
c              objective function f(x);
c  (input)  n      is an integer input variable, the number of variables
c              in the objective function f(x);

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c (output) fn is a double precision output variable, the value of
c the objective function;
c (output) gr is a double precision output array, the subgradient
c of the objective function.

c The subroutine varmetg calls subroutines wrivar and regsb.
c These subroutines are supplied together with varmetg.

c CONTROL

```
c      implicit real*8(a-h,o-z)
c      integer s,sfull,smax
c      dimension x(n),xpr(n),gr(n),grolld(n),b(n,nk),grb(nk),grbb(n),
c 1         vsold(nk),vsnew(nk)
c      ...
c      call varmetg(n,nk,x,xpr,gr,grpr,grolld,b,grb,grbb,vsold,vsnew,
c 1         flevel,fn,ro,rodecr,roincr,bstep,ifpr,noprin,s,
c 2         sfull,smax,grstop,dxstop,lstop)
c      ...
```

c where

c (input) n is an integer input variable, the number of variables
c in the objective function $f(x)$ (n is number of rows in
c the matrix b);

c (input) nk is an integer input variable, the number of columns in
c the matrix b (if RAM is enough for $n*n$ numbers than
c $nk=n$, otherwise $1 < nk < n$);

c (input-
c output) x is a double precision input array containing the
c initial approximation of the solution vector; after
c finishing the work this vector contains
c the best approximation of the solution vector;

c (auxil) xpr is a double precision auxiliary array containing
c the approximation of the solution vector at the
c previous point;

c (output) gr is a double precision output array, the subgradient
c of the objective function;

c (auxil) grolld is a double precision auxiliary array containing
c the subgradient of the objective function at the
c previous point;

c (auxil) b is a double precision auxiliary array for metric
c change;

c (auxil) grb is a double precision auxiliary array;

c (auxil) grbb is a double precision auxiliary array;

c (auxil) vsold is a double precision auxiliary array;

c (auxil) vsnew is a double precision auxiliary array;

c (input) flevel is a double precision input variable, algorithm
c stops if a value of objective function is less than
c flevel;

c (output) fn is a double precision output variable, the value of
c objective function;

c (input) ro is a double precision input variable, initial step-
c size with respect to x ($ro > 0$);

c (input) rodecr is a double precision input variable, a decrease

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c          coefficient of the stepsize ro ( 0 < rodecr < 1, re-
c          commendable value rodecr=0.7 );
c (input) roincr is a double precision input variable, an increase
c          coefficient of the stepsize ro ( roincr > 1, recom-
c          mendable value roincr=1.25 );
c (input) bstep  is a double precision input variable, a stepsize
c          with respect to the matrix b ( 0 < bstep < 1, recom-
c          mendable value bstep=0.65 );
c (input) ifpr   is an integer input variable, a channel number for
c          print file;
c (input) noprin is an integer input variable, a print interval (each
c          noprin iteration vectors x,gr are written in the file
c          with channel number ifpr);
c (output) s     is an integer output variable, the algorithm itera-
c          tion number (amount of subgradient calculation);
c (output) sfull is an integer output variable, the total amount of
c          objective function calculation;
c (input) smax   is an integer input variable, a maximal amount of the
c          algorithm iteration (algorithm stops if s is equal
c          smax );
c (input) grstop is a double precision input variable, algorithm stops
c          if a subgradient norm is less than grstop;
c (input) dxstop is a double precision input variable, algorithm
c          stops if a distance between two successive approxi-
c          mations is less than dxstop;
c (output) lstop is an integer output variable, the return code of the
c          algorithm:
c          lstop=0 if algorithm stops when a value of the objec-
c          tive function is less than flevel,
c          lstop=1 if algorithm stops when a subgradient norm
c          is less than grstop,
c          lstop=2 if algorithm stops when a distance between
c          two successive approximations is less than
c          dxstop,
c          lstop=3 if algorithm stops when s=smax;

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c
c DESCRIPTIONS
c implicit real*8(a-h,o-z)
c integer s,sfull,smax
c
c dimension x(n),xpr(n),gr(n),grpr(n),grolld(n),b(n,nk),grb(nk),
1          grbb(n),vsold(nk),vsnew(nk)

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c INITIALIZATION
c nouv=1
c lstep=0
c induv=1
c sfull=1
c s=1
c ropr=ro
c lbadst=0
c nbadst=3

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      grbnrm=1.
c     FUNCTION CALCULATION
      call fun(x,n,fn)
c     FUNCTION VALUE STOP
      if (flevel.ge.fn) then
c       WRITE
          call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)
          lstop=0
          return
      end if
c     SUBGRADIENT CALCULATION
      call grad(x,gr,n)

c     WRITE
      call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)

c     CALCULATION OF SUBGRADIENT NORM
      grnorm=0.
      do 10 i=1,n
          grnorm=grnorm+gr(i)**2
10     continue
      grnorm=dsqrt(grnorm)

c     SUBGRADIENT NORM STOP
      if (grnorm.le.grstop) then
          lstop=1
          return
      end if
c     SUBGRADIENT NORMALIZATION
      do 20 i=1,n
          gr(i)=gr(i)/grnorm
20     continue

c     BEGINNING OF MAIN CYCLE
      do 9999 s=1,smax

c     GROLN MEMORY
      do 30 i=1,n
          groln(i)=gr(i)
30     continue

c     CALCULATION OF GRB,GRBB
      if (s.eq.1) then
          do 40 i=1,n
              grbb(i)=gr(i)
40         continue
          else
              do 50 i=1,nk
                  grb(i)=0.
                  do 60 j=1,n
                      grb(i)=grb(i)+b(j,i)*gr(j)
60                 continue
50                 continue
                  do 70 i=1,n

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        grbb(i)=0.
        do 80 j=1,nk
            grbb(i)=grbb(i)+b(i,j)*grb(j)
80         continue
70     continue
c     CALCULATION OF GRB NORM
        grbnrm=0.
        do 90 i=1,nk
            grbnrm=grbnrm+grb(i)**2
90     continue
        grbnrm=dsqrt(grbnrm)
        if ( grbnrm.le.1.d-20) grbnrm=1.d-20
end if

c     LINE SEARCH
100 continue
c     XPR, FNPR MEMORY
        do 110 i=1,n
            xpr(i)=x(i)
110    continue
        fnpr=fn

c     GRPR MEMORY
        do 120 i=1,n
            grpr(i)=gr(i)
120    continue

        shnorm=0.
        do 130 i=1,n
c     MOTION IN SPACE X
            shift=grbb(i)*ro/grbnrm
            x(i)=x(i)-shift
c     CALCULATION OF SHIFT NORM
            shnorm=shnorm+shift**2
130    continue
        shnorm=dsqrt(shnorm)

c     SHIFT NORM STOP
        if (shnorm.le.dxstop) then
c     WRITE
            call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)
            lstop=2
            return
        end if

c     FUNCTION CALCULATION
        call fun(x,n,fn)
c     FUNCTION VALUE STOP
        if (flevel.ge.fn) then
c     WRITE
            call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)
            lstop=0
            return
        end if

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c          SUBGRADIENT CALCULATION
          call grad(x,gr,n)

c          INNER PRODUCT SKPR CALCULATION
          skpr=0.
          do 140 i=1,n
            skpr=skpr+grbb(i)*gr(i)
140        continue

c          INCREASE OF SFULL
          sfull=sfull+1

c          RO CONTROL
          if (skpr.gt.0.) then
            lstep=lstep+1
            if (s.eq.1) ro=ro*1.5
            if (lstep.gt.nouv .and. s.gt.1) ro=ro*roincr
go to 100
          end if
          if (lstep.eq.0) ro=ro*rodecr

c          INCREASE OF LBADST
          lbadst=lbadst+1

c          RO CONTROL
          if (lstep.gt.0 .and. lbadst.le.nbadst) ro=dmax1(ro,ro)
          if (lstep.gt.0) then
            ropr=ro
            lbadst=0
          end if

c          CALCULATION OF SUBGRADIENT NORM
          grnorm=0.
          do 150 i=1,n
            grnorm=grnorm+gr(i)**2
150        continue
          grnorm=dsqrt(grnorm)

c          SUBGRADIENT NORM STOP
          if (grnorm.le.grstop) then
c            WRITE
            call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)
            lstop=1
            return
          end if

c          SUBGRADIENT NORMALIZATION
          do 160 i=1,n
            gr(i)=gr(i)/grnorm
160        continue

c          MATRIX B COMPUTATION
          call regsb(n,nk,s,gr,grold,b,bstep,vsold,vsnew)

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      if (fnpr.lt.fn) then
c      GR,X,FN RESET
      do 170 i=1,n
        x(i)=xpr(i)
170    continue
      fn=fnpr

      if (lstep.gt.0) then
c      CALCULATION OF GRPR NORM
      grnorm=0.
      do 180 i=1,n
        grnorm=grnorm+grpr(i)**2
180    continue
      grnorm=dsqrt(grnorm)

c      SUBGRADIENT NORM STOP
      if (grnorm.le.grstop) then
c      WRITE
        call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)
        lstop=1
        return
      end if

c      GRPR NORMALIZATION
      do 190 i=1,n
        grpr(i)=grpr(i)/grnorm
190    continue
      end if

      do 200 i=1,n
        gr(i)=grpr(i)
200    continue
      end if

c      WRITE
      call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)

c      LSTEP RESET
      lstep=0

c      END OF MAIN CYCLE
9999 continue
      lstop=3
      return
      end

c      MATRIX B CALCULATION
      subroutine regsb(n,nk,s,gr,grold,b,bstep,vsold,vsnew)

c      IDENTIFICATION
c      Update matrix b using the gradient method with respect to b.
c      Fortran 77 subroutine written by S. Uryasev at the International
c      Institute for Applied System Analysis, A-2361 Laxenburg Austria.
c      Version of December 24 1989.

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c
c  PURPOSE
c  Update matrix b using the subgradient method.
c
c  CONTROL
c
c      implicit real*8(a-h,o-z)
c      integer s
c      dimension gr(n),grolld(n),b(n,nk),vsold(nk),vsnew(nk)
c      ...
c      call regsb(n,nk,s,gr,grolld,b,bstep,vsold,vsnew)
c      ...
c
c  where
c  (input)  n      is an integer input variable, the number of rows in
c              the matrix b;
c  (input)  nk     is an integer input variable, the number of columns in
c              the matrix b (if RAM is enough for n*n numbers than
c              nk=n, otherwise 1 < nk < n);
c  (input)  s      is an integer input variable, the algorithm itera-
c              tion number;
c  (input)  gr     is a double precision input array, the subgradient
c              of the objective function;
c  (input)  grolld is a double precision input array containing
c              the subgradient of the objective function at the
c              previous point;
c  (input-
c  output) b      is a double precision input-output array for metric
c              change;
c  (input)  bstep  is a double precision input variable, a stepsize
c              with respect to matrix b ( 0 < bstep < 1 );
c  (auxil)  vsold  is a double precision auxiliary array;
c  (auxil)  vsnew  is a double precision auxiliary array;
c
c      implicit real*8(a-h,o-z)
c      integer s
c      dimension gr(n),grolld(n),b(n,nk),vsold(nk),vsnew(nk)
c
c  ASSIGNING OF INITIAL B
c  if (s.eq.1) then
c      do 180 i=1,n
c          do 190 j=1,nk
c              if (i.eq.j) then
c                  b(i,j)=1.
c              else
c                  b(i,j)=0.
c              end if
c          continue
c      continue
c  end if
c
c  CALCULATION OF VSOLD,VSNEW
c  do 200 j=1,nk
c      vsold(j)=0.
c      vsnew(j)=0.

```

```

        do 210 i=1,n
            vsold(j)=vsold(j)+b(i,j)*grolld(i)
            vsnew(j)=vsnew(j)+b(i,j)*gr(i)
210     continue
200 continue
c     B CALCULATION
        do 220 i=1,n
            do 230 j=1,nk
                b(i,j)=b(i,j)+bstep*(gr(i)*vsold(j)+grolld(i)*vsnew(j))
230     continue
220 continue

        return
        end

        subroutine wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)
c
c IDENTIFICATION
c The subroutine for algorithm trajectory writing.
c Fortran 77 subroutine written by S. Uryasev at the International
c Institute for Applied System Analysis, A-2361 Laxenburg Austria.
c Version of December 24 1989.
c
c PURPOSE
c To write the algorithm trajectory in a file with channel number ifpr.
c
c CONTROL
c
c     implicit real*8(a-h,o-z)
c     integer s,sfull
c     dimension x(n),gr(n)
c     ...
c     call wrivar(n,x,gr,fn,s,sfull,ro,ifpr,noprin)
c     ...
c
c where
c (input) n       is an integer input variable, the dimension of the
c                vector x;
c (input) x       is a double precision input array containing the
c                vector x to be written in the file;
c (input) gr      is a double precision input array containing the
c                vector gr to be written in the file;
c (input) fn      is a double precision input variable, the value of
c                objective function to be written in the file;
c (input) s       is an integer input variable, the algorithm itera-
c                tion number to be written in the file;
c (input) sfull   is an integer input variable, the algorithm full
c                iteration number to be written in the file;
c (input) ro      is a double precision input variable, initial step-
c                size to be written in the file;
c (input) ifpr    is an integer input variable, a channel number for
c                print file;
c (input) noprin  is an integer input variable, a print interval (each

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```
c          noprin iteration vectors x,gr are written in the file
c          with channel number ifpr);
c
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```
implicit real*8(a-h,o-z)
integer s,sfull
dimension x(n),gr(n)

linlen=8

ncycle=(n-1)/linlen+1
if ((mod(s,noprin).eq.0) .or. (sfull.eq.1)) then
  do 10 ic=1,ncycle
    ism=(ic-1)*linlen+1
    igr=ic*linlen
    if (igr.gt.n) igr=n
    write(ifpr,9000) (i,i=ism,igr)
    write(ifpr,9010) (x(i),i=ism,igr)
    write(ifpr,9020) (gr(i),i=ism,igr)
10  continue
  end if
  write(ifpr,9030)s,fn,sfull,ro
9000 format(/,3x,10i14)
9010 format('  x',10d14.6)
9020 format('  gr',10d14.6)
9030 format('    s=',i5,'    fn=',d15.9,'    sfull=',i5,
1'    ro=',d14.6)
  return
end
```

```
c  GRAD CALCULATION
subroutine grad(x,gr,n)

implicit real*8(a-h,o-z)
dimension x(n),gr(n)

ds=dsign(1.,x(2)-x(1))
ds1=dsign(1.,x(1)-1.)

gr(1)=-100.0*ds+ds1
gr(2)=100.0*ds

return
end
```

```
c  FN CALCULATION
subroutine fun(x,n,fn)

implicit real*8(a-h,o-z)
dimension x(n)

fn=100.0*dabs(x(2)-x(1))+dabs(x(1)-1.)
```

return
end

THE TEST RUN

###

	1	2			
x	.100000D+02	.100000D+01			
gr	.101000D+03	-.100000D+03			
s=	1	fn= .909000000D+03	sfull=	1	ro= .100000D+00
s=	1	fn= .162723473D+03	sfull=	10	ro= .256289D+01
s=	2	fn= .545295975D+02	sfull=	12	ro= .256289D+01
s=	3	fn= .191032852D+02	sfull=	14	ro= .256289D+01
s=	4	fn= .801436723D+01	sfull=	16	ro= .256289D+01
s=	5	fn= .220897029D+01	sfull=	18	ro= .256289D+01
s=	6	fn= .183874144D+00	sfull=	20	ro= .256289D+01
s=	7	fn= .183874144D+00	sfull=	21	ro= .179402D+01
s=	8	fn= .183874144D+00	sfull=	22	ro= .125582D+01
s=	9	fn= .183874144D+00	sfull=	23	ro= .879071D+00

	1	2			
x	.104734D+01	.104598D+01			
gr	.710616D+00	-.703580D+00			
s=	10	fn= .183874144D+00	sfull=	24	ro= .615350D+00
s=	11	fn= .183874144D+00	sfull=	25	ro= .430745D+00
s=	12	fn= .183874144D+00	sfull=	26	ro= .301521D+00
s=	13	fn= .183874144D+00	sfull=	27	ro= .211065D+00
s=	14	fn= .183874144D+00	sfull=	28	ro= .147746D+00
s=	15	fn= .143392258D+00	sfull=	29	ro= .103422D+00
s=	16	fn= .136059952D+00	sfull=	31	ro= .103422D+00
s=	17	fn= .575391675D-01	sfull=	33	ro= .103422D+00
s=	18	fn= .575391675D-01	sfull=	34	ro= .723953D-01
s=	19	fn= .571824912D-01	sfull=	35	ro= .506767D-01

	1	2			
x	.999683D+00	.100024D+01			
gr	-.710616D+00	.703580D+00			
s=	20	fn= .559306508D-01	sfull=	37	ro= .103422D+00
s=	21	fn= .559306508D-01	sfull=	38	ro= .723953D-01
s=	22	fn= .559306508D-01	sfull=	39	ro= .506767D-01
s=	23	fn= .363386714D-01	sfull=	41	ro= .103422D+00
s=	24	fn= .363386714D-01	sfull=	42	ro= .723953D-01
s=	25	fn= .363386714D-01	sfull=	43	ro= .506767D-01
s=	26	fn= .189796495D-01	sfull=	45	ro= .103422D+00
s=	27	fn= .189796495D-01	sfull=	46	ro= .723953D-01
s=	28	fn= .189796495D-01	sfull=	47	ro= .506767D-01
s=	29	fn= .189796495D-01	sfull=	48	ro= .354737D-01

	1	2			
x	.100006D+01	.999871D+00			
gr	.710616D+00	-.703580D+00			
s=	30	fn= .189796495D-01	sfull=	49	ro= .248316D-01
s=	31	fn= .189796495D-01	sfull=	50	ro= .173821D-01
s=	32	fn= .189796495D-01	sfull=	51	ro= .121675D-01
s=	33	fn= .176156421D-01	sfull=	53	ro= .121675D-01
s=	34	fn= .512740182D-02	sfull=	54	ro= .851723D-02
s=	35	fn= .512740182D-02	sfull=	55	ro= .596206D-02
s=	36	fn= .444511761D-02	sfull=	57	ro= .121675D-01
s=	37	fn= .444511761D-02	sfull=	58	ro= .851723D-02
s=	38	fn= .444511761D-02	sfull=	59	ro= .596206D-02
s=	39	fn= .200125851D-02	sfull=	60	ro= .417344D-02

	1	2			
x	.999975D+00	.999956D+00			
gr	.703545D+00	-.710651D+00			
s=	40	fn= .200125851D-02	sfull=	61	ro= .292141D-02
s=	41	fn= .200125851D-02	sfull=	62	ro= .204499D-02
s=	42	fn= .194032776D-02	sfull=	64	ro= .204499D-02
s=	43	fn= .183937718D-02	sfull=	65	ro= .143149D-02
s=	44	fn= .104594552D-02	sfull=	66	ro= .100204D-02
s=	45	fn= .717753307D-03	sfull=	68	ro= .204499D-02
s=	46	fn= .717753307D-03	sfull=	69	ro= .143149D-02
s=	47	fn= .688033786D-03	sfull=	70	ro= .100204D-02
s=	48	fn= .642039275D-03	sfull=	71	ro= .701431D-03
s=	49	fn= .642039275D-03	sfull=	72	ro= .491002D-03

	1	2			
x	.999619D+00	.999619D+00			
gr	-.710616D+00	.703580D+00			
s=	50	fn= .426179828D-03	sfull=	73	ro= .343701D-03
s=	51	fn= .320117628D-03	sfull=	75	ro= .343701D-03
s=	52	fn= .320117628D-03	sfull=	76	ro= .240591D-03
s=	53	fn= .144816023D-03	sfull=	77	ro= .168414D-03
s=	54	fn= .144816023D-03	sfull=	78	ro= .117889D-03
s=	55	fn= .144816023D-03	sfull=	79	ro= .825226D-04
s=	56	fn= .104966055D-03	sfull=	80	ro= .577658D-04
s=	57	fn= .875869178D-04	sfull=	82	ro= .577658D-04
s=	58	fn= .290542586D-04	sfull=	84	ro= .577658D-04
s=	59	fn= .290542586D-04	sfull=	85	ro= .404361D-04

	1	2			
x	.100000D+01	.100000D+01			
gr	.710616D+00	-.703580D+00			
s=	60	fn= .119560181D-04	sfull=	86	ro= .283053D-04
s=	61	fn= .119560181D-04	sfull=	87	ro= .198137D-04
s=	62	fn= .119560181D-04	sfull=	88	ro= .138696D-04
s=	63	fn= .815103827D-05	sfull=	89	ro= .970870D-05
s=	64	fn= .815103827D-05	sfull=	89	ro= .970870D-05

□