

ALGORITHMS FOR FINDING ZEROS AND EXTREMA OF FUNCTIONS
WITHOUT CALCULATING DERIVATIVES

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STAN-CS-71-198
FEBRUARY, 1971

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Preface

The problem of finding numerical approximations to the zeros and extrema of functions, using hand computation, has a long history. In the last few years, considerable progress has been made in the development of algorithms suitable for use on a digital computer. The aim of this work is to suggest improvements to some of these algorithms, extend the mathematical theory behind them, and describe some new algorithms for approximating local and global minima. The unifying thread is that all the algorithms considered depend entirely on sequential function evaluations: no evaluations of derivatives are required. Such algorithms are very useful if derivatives are difficult to evaluate, and this is often true in practical problems.

I am greatly indebted to Professors G. E. Forsythe and G. H. Golub for their advice and encouragement during my stay at Stanford, and for their guidance of my research. Thanks are due to them and to the other members of my reading committee, Professors J. G. Herriot, F. W. Dorr and C. B. Moler, for their careful reading of various drafts, and for many helpful suggestions.

Several people have contributed to this work. I would particularly like to thank Dr. T. J. Rivlin for suggesting how to find bounds on polynomials (Chapter 6), and Dr. J. H. Wilkinson for introducing me to Dekker's algorithm (Chapter 4). Also, thanks to Professor F. Dorr and Dr. I. Sobel for their help in testing some of the algorithms, to Michael Malcolm, Michael Saunders and Alan George for many interesting

discussions, and to Phyllis Winkler for her fast and accurate typing. I am grateful for the influence of my teachers V. Grenness, H. Smith, Drs. D. Pauliner and E. Strzelecki, Professors G. Preston, J. Miller, Z. Janko, R. Floyd, D. Knuth, and M. Schiffer, and those mentioned above. Deepest thanks to my wife Erin for her careful proof-reading, and help in obtaining some of the numerical results, testing the algorithms, plotting graphs, and in many other ways.

Finally, I wish to thank the Commonwealth Scientific and Industrial Research Organization, Australia, for its generous support during my stay at Stanford.

This work is dedicated to Oscar and Nancy, sine quis non.

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Unclassified

Security Classification

DOCUMENT CONTROL DATA - R & D

Security Classification of this report and its contents must be entered when the report is classified.

1. ORIGINATING ACTIVITY (Corporate Name)

2. REPORT SECURITY CLASSIFICATION

3a. GROUP

3. REPORT TITLE

ALGORITHMS FOR FINDING ZEROS AND EXTREMA OF FUNCTIONS WITHOUT CALCULATING DERIVATIVES

4. DESCRIPTIVE NOTES (Type of report and inclusion dates)

5. AUTHOR(S) (Print name, middle initial, last name)

Richard P. Brent

6. REPORT DATE

February 1971

7a. TOTAL NO. OF PAGES

213

7b. NO. OF REFS

8a. CONTRACT OR GRANT NO.

8b. OTHER REPORT NO. (For other numbers derived or assigned)

9. PROJECT NO. ONR - N-00014-67-A-0112-0029

NR 044-211

10. DISTRIBUTION STATEMENT

Distribution of this document is unlimited.

11. SUPPLEMENTARY NOTES

12. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES)

Office of Naval Research

13. ABSTRACT

Theorems are given concerning the order (i.e., rate) of convergence of a successive interpolation process for finding simple zeros of a function or its derivatives, using only function evaluations. Special cases include the successive linear interpolation process for finding zeros, and a parabolic interpolation process for finding turning points. Results on interpolation and finite differences include weakening the hypotheses of a theorem of Halton on the derivative of the error in Lagrangian interpolation.

The theoretical results are applied to given algorithms for finding zeros or local minima of functions of one variable, in the presence of rounding errors. The algorithms are guaranteed to converge nearly as fast as would bisection or Fibonacci search, and in most practical cases convergence is superlinear, and much faster than for bisection or Fibonacci search.

The problem of finding a global minimum of a function f , of one variable, is investigated. We give a nearly optimal algorithm which is applicable if an upper bound on f'' is known. A generalization, useful in practice if $n \leq 3$, is given for functions of n variables. The effect of rounding errors in these algorithms can be accounted for.

Finally, we present a modification of Powell's algorithm for finding a local minimum of a function of several variables without calculating derivatives. The modification ensures that the search directions can not become linearly dependent, and numerical examples suggest that the algorithm compares favorably with other methods which do not require derivatives.

A bibliography on unconstrained minimization is given, and ALGOL implementations

DD FORM 1473 (PAGE 1)

5/N 0101-507-6801

of all the above algorithms are included.

Unclassified

Security Classification

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Security Classification

14

KEY WORDS

Interpolation, global minimization, unconstrained minimization, order of convergence, unimodality, superlinear convergence

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