# IMPULSE NOISE REMOVAL BASED ON NEW HYBRID CONJUGATE GRADIENT APPROACH 

Morteza Kimiaei and Majid Rostami

Image denoising is a fundamental problem in image processing operations. In this paper, we present a two-phase scheme for the impulse noise removal. In the first phase, noise candidates are identified by the adaptive median filter (AMF) for salt-and-pepper noise. In the second phase, a new hybrid conjugate gradient method is used to minimize an edge-preserving regularization functional. The second phase of our algorithm inherits advantages of both Dai-Yuan (DY) and Hager-Zhang (HZ) conjugate gradient methods to produce the new direction. The descent property of new direction in each iteration and the global convergence results are established under some standard assumptions. Furthermore, we investigate some conjugate gradient algorithms and the complexity analysis of theirs. Numerical experiments are given to illustrate the efficiency of the new hybrid conjugate gradient (HCGN) method for impulse noise removal.

Keywords: image processing, impulse noise, unconstrained optimization, conjugate gradient method, Wolfe conditions, complexity analysis

Classification: $90 \mathrm{C} 30,90 \mathrm{C} 25,90 \mathrm{C} 90,68 \mathrm{U} 10,03 \mathrm{D} 15$

## 1. INTRODUCTION

Images are often corrupted by impulse noise due to noisy sensors or communication channels. There are two main models to represent impulse noise. One is the salt-and-pepper noise in which the noisy pixels can take only the maximal and minimal pixel values in dynamic range $\left[s_{\text {min }}, s_{\text {max }}\right.$ ] of original image. Other impulse noise is the random-valued noise in which the noisy pixels can take any random values between the maximal and minimal pixel values of dynamic range. Removing above both noise is one of the most important problems in image processing. For this purpose, there are two popular types of methods for removing impulse noise: (1) The median filter and its variants [10] which can detect the noisy pixels but restore them poorly when the noise ratio is high. The gray levels of uncorrupted pixels are unchanged. The recovered image may loose its details and be distorted. (2) The variational approach is capable for retaining the details and the edges well but the gray level of every pixel is changed including uncorrupted ones, cf. 21.

### 1.1. Review of Two-Phase Methods

Recently, a two-phase procedure has been proposed in [4] to remove impulse noise. The first phase of this approach is the detection of the noisy pixels by using the adaptive median filter (AMF) [19] for salt-and-pepper noise while for random-valued noise, it is prepared by using the adaptive center-weighted median filter (ACWMF) [10, which is first ameliorated by employing the variable window technique to improve its detection ability in highly corrupted images. In this paper, we only use the salt-andpepper noise.

Let $x$ denote the original image with $M$-by- $N$ pixels and

$$
\mathcal{A}:=\{(i, j) \mid i=1,2,3, \cdots, M \text { and } j=1,2,3, \cdots, N\}
$$

be the index set of $x$. In addition, the observed noisy image of $x$ contaminated by the salt-and-pepper noise is considered by $y$, the set of the four closest neighbours of the pixel at position $(i, j) \in \mathcal{A}$ is showed by $\mathcal{V}_{i, j}$ and the gray level of $x$ at pixel location $(i, j)$ is denoted by $x_{i, j}$. Hence, the gray level of $y$ at pixel location $(i, j)$ can be considered as

$$
y_{i, j}:= \begin{cases}s_{\min } & \text { with probability } p, \\ s_{\max } & \text { with probability } q, \\ x_{i, j} & \text { with probability } 1-p-q\end{cases}
$$

Let us denote the image obtained by applying AMF to the noisy image $y$ by $\widetilde{y}$. Based on this fact that noisy pixels take the value either $s_{\min }$ or $s_{\max }$, we define the noise candidate set as

$$
\mathcal{N}:=\left\{(i, j) \in \mathcal{A} \mid \widetilde{y}_{i, j} \neq y_{i, j} \text { and } y_{i, j}=s_{\min } \text { or } s_{\max }\right\}
$$

which denotes the set of indices of the noisy pixels detected in the first phase and take $\mathcal{N}^{c}:=\{(i, j) \in \mathcal{A} \mid(i, j) \notin \mathcal{N}\}$ as complementary of $\mathcal{N}$. The success of this two-phase approach relies on the accurate detection of $\mathcal{N}^{c}$ by AMF to detect salt-and-pepper impulse noise in the first phase.

The goal of the second phase is the recovering of the noisy pixels obtained by the first phase. For each pixel location $(i, j)$, which belongs to $\mathcal{N}$, it is detected as uncorrupted and hence we naturally keep its original value, i.e., $u_{i, j}^{*}:=y_{i, j}$. But for each pixel location $(i, j)$, which does not belong to $\mathcal{N}$, we must restore $y_{i, j}$. Moreover, if $(m, n) \in$ $\mathcal{V}_{i, j} \backslash \mathcal{N}$, then we set $u_{m, n}^{*}:=y_{m, n}$ and if $(m, n) \in \mathcal{V}_{i, j} \cap \mathcal{N}$, then we restore $y_{m, n}$. Therefore, similar to [2, 4, 5, 6, 7, 9, the second phase is the restoring of all $y_{i, j}$ by minimization the following regular image inpainting problem:

$$
\begin{align*}
& \min \sum_{(i, j) \in \mathcal{N}}\{\underbrace{\left|u_{i, j}-y_{i, j}\right|}_{\text {nonsmooth term }}+\frac{\beta}{2} \Psi\left(u_{i, j}\right)\}  \tag{1}\\
& u \in \mathbb{R}^{|\mathcal{N}|},
\end{align*}
$$

where $|\mathcal{N}|$ is the cardinal of $\mathcal{N}$ and

$$
\Psi\left(u_{i, j}\right):=2 \sum_{(m, n) \in \mathcal{V}_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}\left(u_{i, j}-y_{m, n}\right)+\sum_{(m, n) \in \mathcal{V}_{i, j} \cap \mathcal{N}} \varphi_{\alpha}\left(u_{i, j}-u_{m, n}\right),
$$

$\beta$ is the regularization parameter, $u:=\left[u_{i, j}\right]_{(i, j) \in \mathcal{N}}$ is a column vector of length $|\mathcal{N}|$ ordered lexicographically and $\varphi_{\alpha}$ is an edge-preserving function, which must be: (a) twice continuously differentiable, (b) $\varphi_{\alpha}^{\prime \prime}>0$ and (c) even. Example of such edgepreserving function is $\varphi_{\alpha}(t):=\sqrt{t^{2}+\alpha}$ where $\alpha>0$ is a parameter. For more examples of these functions, cf. [21]. From the above properties, we can conclude that $\varphi_{\alpha}(t)$ is strictly increasing with $|t|$ and coercive, i. e., $\varphi_{\alpha}(t) \rightarrow \infty$ as $t \rightarrow \infty$.

However, because of the $\left|u_{i, j}-y_{i, j}\right|$ term, the functional of problem (1) is nonsmooth. It is generally believed that this nonsmooth term can remove from (1) because on the one hand it keeps the minimizer $u$ near the original image $y$ so that the pixels, uncorrupted in the original image, are not altered. However, in the two-phase method, the functional of problem (11) is cleaning only the noise pixels while the uncorrupted pixels are unchanged. Hence, the nonsmooth term is not required. On the other hand, removing the nonsmooth term will convert the functional of problem (1) to a smooth functional which can be efficiently obtained the optimizer, see [4]. In fact, the nonsmooth data-fitting term is omitted and only noisy pixels are restored in the minimization. Then, the following smooth functional is obtained

$$
\begin{equation*}
F_{\alpha}(u):=\sum_{(i, j) \in \mathcal{N}} \Psi\left(u_{i, j}\right) . \tag{2}
\end{equation*}
$$

Due to $\varphi_{\alpha}$ is an even function, similar to [4], we can get the gradient of $F_{\alpha}(u)$ as

$$
\begin{equation*}
(g(u))_{(i, j) \in \mathcal{N}}:=\left(\nabla F_{\alpha}(u)\right)_{(i, j) \in \mathcal{N}}:=2\left(\sum_{(m, n) \in \mathcal{V}_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}^{\prime}\left(u_{i, j}-y_{m, n}\right)+\sum_{(m, n) \in \mathcal{V}_{i, j} \cap \mathcal{N}} \varphi_{\alpha}^{\prime}\left(u_{i, j}-u_{m, n}\right)\right) . \tag{3}
\end{equation*}
$$

Notation: The symbol $\|\cdot\|$ denotes the Euclidean vector norm. Let us denote $n_{1}:=|\mathcal{N}|$, $n_{2}:=\left|\mathcal{V}_{i, j} \backslash \mathcal{N}\right|$ and $n_{3}:=\left|\mathcal{V}_{i, j} \cap \mathcal{N}\right| . P_{[a, b]}(x)$ sets a number $x \in \mathbb{R}$ onto $[a, b]$, which is defined by

$$
P_{[a, b]}(c):=\left\{\begin{array}{lll}
c & \text { if } a \leq c \leq b \\
a & \text { if } c<a \\
b & \text { if } c>b
\end{array}\right.
$$

### 1.2. Background of conjugate gradient methods

Conjugate gradient (CG) methods are suitable to solve unconstrained optimization problem

$$
\begin{array}{ll}
\min & F_{\alpha}(u) \\
\text { s.t. } & u \in \mathbb{R}^{n_{1}}, \tag{4}
\end{array}
$$

where $F_{\alpha}: \mathbb{R}^{n_{1}} \longrightarrow \mathbb{R}$ is the smooth function of $(2)$, because these algorithms have low computational costs and have strong local and global convergence properties. The key feature of these algorithms is that they require no matrix storage. In 1952, Hestenes and Stiefel [18] (the CGHS method) have presented a technique to solve the linear system that is symmetric and positive-definite. The first nonlinear CG method is proposed by Fletcher and Reeves [14] (the CGFR method). The CGPR method is introduced by Polak and Ribière [25] which has a high numerical performance but does not have strong convergence. The global convergence of this method has been established in [25, 26]. By using an example, Powell showed that the global convergence of proposed method is
uncertain when the function is not strongly convex, see 27. To overcome this drawback, Powell [27] modified the parameter of the CGPR method while Gilbert and Nocedal [15] proved the convergence of the modified CGPR method. Using the Wolfe conditions, the CGDY method [12] generated descent directions while its global convergence under the Lipschitz assumption holds. Hager and Zhang [16] (the CGHZ method) have taken advantages of the CGHS method to produce an efficient method, independent of the line search, guarantees the descent property. The mentioned methods produce an iterative sequence $\left\{u_{k}\right\}$ in the form $u_{k+1}:=u_{k}+\alpha_{k} d_{k}$ where $\alpha_{k}$ is a step-size and $d_{k}$ is a direction defined by

$$
d_{k}:= \begin{cases}-g_{k} & \text { if } k=0  \tag{5}\\ -g_{k}+\beta_{k} d_{k-1} & \text { if } k \geq 1\end{cases}
$$

where $\beta_{k}$ is a scalar and $g_{k}:=\nabla F_{\alpha}\left(u_{k}\right)$. These methods have been presented several famous formula for $\beta_{k}$ as

$$
\begin{align*}
\beta_{k}^{H S} & :=\frac{g_{k}^{T} y_{k-1}}{d_{k-1}^{T} y_{k-1}},  \tag{6}\\
\beta_{k}^{F R} & :=\frac{\left\|g_{k}\right\|^{2}}{\left\|g_{k-1}\right\|^{2}},  \tag{7}\\
\beta_{k}^{P R} & :=\frac{g_{k}^{T} y_{k-1}}{\left\|g_{k-1}\right\|^{2}},  \tag{8}\\
\beta_{k}^{D Y} & :=\frac{\left\|g_{k}\right\|^{2}}{d_{k-1}^{T} y_{k-1}},  \tag{9}\\
\beta_{k}^{H Z} & :=\beta_{k}^{H S}-2\left\|y_{k-1}\right\|^{2} \frac{d_{k-1}^{T} g_{k}}{\left(d_{k-1}^{T} y_{k-1}\right)^{2}}, \tag{10}
\end{align*}
$$

where $y_{k-1}:=g_{k}-g_{k-1}$. The global convergence of the CG methods have been studied in [14, 16, 18, 24, 25, 26, 27]. These methods usually require that the step-size $\alpha_{k}$ should be obtained by exact or inexact line search technique in order to establish the convergence results. The Strong Wolfe conditions are the main inexact line search conditions which find a step-size $\alpha_{k}$ satisfying the following conditions

$$
\begin{array}{r}
\text { Armijo condition: } \quad F_{\alpha}\left(u_{k}+\alpha_{k} d_{k}\right)-F_{\alpha}\left(u_{k}\right) \leq \alpha_{k} \eta_{1} g_{k}^{T} d_{k}, \\
\text { Curvature condition: }\left|g\left(u_{k}+\alpha_{k} d_{k}\right)^{T} d_{k}\right| \leq-\eta_{2} g_{k}^{T} d_{k}, \tag{12}
\end{array}
$$

where $0<\eta_{1}<\eta_{2}<1$. To simplify notation, we set $\psi\left(\alpha_{k}\right):=F_{\alpha}\left(u_{k}+\alpha_{k} d_{k}\right)$, which gives $\psi(0):=F_{\alpha}\left(u_{k}\right), \psi^{\prime}(0):=g_{k}^{T} d_{k}$ and $\psi^{\prime}\left(\alpha_{k}\right):=g\left(u_{k}+\alpha_{k} d_{k}\right)^{T} d_{k}$. Therefore, by rewriting (11) and (12) we have

$$
\begin{array}{r}
\psi\left(\alpha_{k}\right)-\psi(0) \leq \alpha_{k} \eta_{1} \psi^{\prime}(0), \\
\left|\psi^{\prime}\left(\alpha_{k}\right)\right| \leq-\eta_{2} \psi^{\prime}(0) . \tag{14}
\end{array}
$$

### 1.3. CG algorithms and their complexity analysis

In order to present the generalized conjugate gradient algorithm and complexity analysis of it, we first introduce zoom and Line search algorithms, cf. [23, and then we
compute complexity analysis of them.

```
Algorithm 1: ZAL (zoom algorithm)
    Input: \(\alpha_{\mathrm{lo}}, \alpha_{\mathrm{hi}}, \psi\left(\alpha_{\mathrm{hi}}\right), \psi\left(\alpha_{\mathrm{lo}}\right), \psi^{\prime}\left(\alpha_{\mathrm{lo}}\right)\);
    Output: \(\alpha^{*}, j_{\max }\);
    begin
        \(j:=0\);
        while not converged do
            \(c_{1}:=\alpha_{\mathrm{hi}}-\alpha_{\mathrm{lo}} ;\)
            \(c_{2}:=\left(\psi\left(\alpha_{\mathrm{hi}}\right)-\psi\left(\alpha_{\mathrm{lo}}\right)-c_{1} \psi^{\prime}\left(\alpha_{\mathrm{lo}}\right)\right) / c_{1}^{2} ;\)
            if \(c_{2} \leq 0\) then
                \(\alpha_{j}:=\alpha_{\mathrm{lo}}+0.5 c_{1}\); (bisection)
            else
                \(\alpha_{j}:=\left(\alpha_{\mathrm{lo}}-0.5 \psi^{\prime}\left(\alpha_{\mathrm{lo}}\right)\right) / c_{2} ;(\) quadratic \()\)
            end
            compute \(\psi\left(\alpha_{j}\right)\);
            if \(\psi\left(\alpha_{j}\right)>\psi(0)+\eta_{1} \alpha_{j} \psi^{\prime}(0)\) or \(\psi\left(\alpha_{j}\right) \geq \psi\left(\alpha_{l o}\right)\) then
                \(\alpha_{\mathrm{hi}}:=\alpha_{j} ;\)
            end
            compute \(\psi^{\prime}\left(\alpha_{j}\right)\);
            if \(\left|\psi^{\prime}\left(\alpha_{j}\right)\right| \leq-\eta_{2} \psi^{\prime}(0)\) then
                \(\alpha^{*}:=\alpha_{j} ;\)
                stop;
            end
            \(c_{3}:=\psi^{\prime}\left(\alpha_{j}\right)\left(\alpha_{\mathrm{hi}}-\alpha_{\mathrm{lo}}\right) ;\)
            if \(c_{3} \geq 0\) then
                \(\alpha_{\mathrm{hi}}:=\alpha_{\mathrm{lo}}\);
                \(\alpha_{\mathrm{lo}}:=\alpha_{j} ;\)
            end
            \(j:=j+1 ;\)
        end
        \(j_{\text {max }}:=j ;\)
    end
```

Let us denote the number of multiplications by $N_{\text {mult }}$, the number of division by $N_{\text {div }}$, the number of summations by $N_{\text {sum }}$ and the number of subtractions by $N_{\text {sub }}$. We suppose that each type of operation takes the same CPU time. Note that we overlook the root operation in computing $\varphi_{\alpha}$ and $\varphi_{\alpha}^{\prime}$. Now, we compute the total number of arithmetic operations (TNAO) for Algorithm 1 by the following procedure.

## Procedure 1: Calculation of TNAO for an iteration of Algorithm 1

Step 1 (Line 4): $N_{\text {sub }}\left(c_{1}\right)=1 \quad \Longrightarrow \quad \operatorname{TNAO}\left(c_{1}\right)=1$.
Step 2 (Line 5): $N_{\text {sub }}\left(c_{2}\right)=2, \quad N_{\text {mult }}\left(c_{2}\right)=2$ and $N_{\text {div }}\left(c_{2}\right)=1 \Longrightarrow \operatorname{TNAO}\left(c_{2}\right)=5$.
Step 3 (Line 7): $N_{\text {mult }}\left(\alpha_{j}\right)=1$ and $N_{\text {sum }}\left(\alpha_{j}\right)=1 \Longrightarrow \operatorname{TNAO}\left(\alpha_{j}\right)=2$.
Step $4($ Line 9$): N_{\text {sub }}\left(\alpha_{j}\right)=1, \quad N_{\text {mult }}\left(\alpha_{j}\right)=1$ and $N_{\text {div }}\left(\alpha_{j}\right)=1 \Longrightarrow \operatorname{TNAO}\left(\alpha_{j}\right)=3$.
Step 5 (Lines 11 and 15): Let $u_{k}^{+}:=u_{k}+\alpha_{j} d_{k}$. Then
$N_{\text {sum }}\left(u_{k}^{+}\right)=n_{1}$ and $N_{\text {mult }}\left(u_{k}^{+}\right)=n_{1} \quad \Longrightarrow \quad \operatorname{TNAO}\left(u_{k}^{+}\right)=2 n_{1}$.
Step 6 (Line 11): To compute $\psi\left(\alpha_{j}\right)$, let $z_{1}:=\left(u_{k}^{+}\right)_{i, j}-y_{m, n}$ and $z_{2}:=\left(u_{k}^{+}\right)_{i, j}-u_{m, n}$ then we compute $\operatorname{TNAO}\left(\Psi_{i, j}\right)$ as follows:
(a) $N_{\text {sub }}\left(z_{1}\right)=n_{2} \Longrightarrow \operatorname{TNAO}\left(z_{1}\right)=n_{2}$;
(b) $N_{\text {sub }}\left(z_{2}\right)=n_{3} \quad \Longrightarrow \quad \operatorname{TNAO}\left(z_{2}\right)=n_{3}$;
(c) $N_{\text {sum }}\left(\varphi_{\alpha}\right)=N_{\text {mult }}\left(\varphi_{\alpha}\right)=n_{2}+n_{3} \Longrightarrow \operatorname{TNAO}\left(\varphi_{\alpha}\right)=2\left(n_{2}+n_{3}\right)$;
(d) $N_{\text {sum }}\left(2 \sum_{(m, n) \in \mathcal{V}_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}\right)=n_{2}-1$ and $N_{\text {mult }}\left(2 \sum_{(m, n) \in \mathcal{V}_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}\right)=1$
$\Longrightarrow \operatorname{TNAO}\left(2 \sum_{(m, n) \in \mathcal{V}_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}\right)=n_{2} ;$
(e) $N_{\text {sum }}\left(\sum_{(m, n) \in \mathcal{V}_{i, j} \cap \mathcal{N}} \varphi_{\alpha}\right)=n_{3}-1 \Longrightarrow \operatorname{TNAO}\left(\sum_{(m, n) \in \mathcal{V}_{i, j} \cap \mathcal{N}} \varphi_{\alpha}\right)=n_{3}-1$;
(f) $N_{\text {sum }}(+)=1$
$\Longrightarrow \quad \mathrm{TNAO}(+)=1$.
Hence

$$
\operatorname{TNAO}\left(\Psi_{i, j}\right)=n_{2}+n_{3}+2\left(n_{2}+n_{3}\right)+n_{2}+n_{3}-1+1=4\left(n_{2}+n_{3}\right)
$$

and therefore

$$
\begin{aligned}
\operatorname{TNAO}\left(\psi\left(\alpha_{j}\right)\right) & :=\operatorname{TNAO}\left(u_{k}^{+}\right)+n_{1}\left(\operatorname{TNAO}\left(\Psi_{i, j}\right)\right) \\
& =2 n_{1}+n_{1}\left(4\left(n_{2}+n_{3}\right)\right) \\
& =2 n_{1}+4 n_{1}\left(n_{2}+n_{3}\right) .
\end{aligned}
$$

Step $7($ Line 12 $): N_{\text {sum }}($ Armijo $)=1$ and $N_{\text {mult }}($ Armijo $)=2 \Longrightarrow \mathrm{TNAO}($ Armijo $)=3$.
Step 8 (Line 15): To compute $\psi^{\prime}\left(\alpha_{j}\right)$,
(a) $N_{\text {sum }}\left(\varphi_{\alpha}^{\prime}\right)=N_{\text {mult }}\left(\varphi_{\alpha}^{\prime}\right)=N_{\text {div }}\left(\varphi_{\alpha}^{\prime}\right)=n_{2}+n_{3} \quad \Longrightarrow \quad \operatorname{TNAO}\left(\varphi_{\alpha}^{\prime}\right)=3\left(n_{2}+n_{3}\right)$;
(b) $N_{\text {sum }}\left(\sum_{(m, n) \in \mathcal{V}_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}^{\prime}\right)=n_{2}-1 \Longrightarrow \operatorname{TNAO}\left(\sum_{(m, n) \in \mathcal{V}_{i, j} \backslash \mathcal{N}} \varphi_{\alpha}\right)=n_{2}-1$;
(c) $N_{\text {sum }}\left(\sum_{(m, n) \in \mathcal{V}_{i, j \cap \mathcal{N}}} \varphi_{\alpha}^{\prime}\right)=n_{3}-1 \Longrightarrow \operatorname{TNAO}\left(\sum_{(m, n) \in \mathcal{V}_{i, j} \cap \mathcal{N}} \varphi_{\alpha}^{\prime}\right)=n_{3}-1$;
(d) Let $z_{3}:=2\left(\sum_{(m, n) \in \mathcal{V}_{i, j \backslash \mathcal{N}}} \varphi_{\alpha}^{\prime}+\sum_{(m, n) \in \mathcal{V}_{i, j} \cap \mathcal{N}} \varphi_{\alpha}^{\prime}\right)$ then we have
$N_{\text {mult }}\left(z_{3}\right)=1$ and $N_{\text {sum }}\left(z_{3}\right)=1 \quad \Longrightarrow \quad \operatorname{TNAO}\left(z_{3}\right)=2 ;$
(e) $N_{\text {sum }}\left(g\left(u_{k}^{+}\right)^{T} d_{k}\right)=n_{1}-1$ and $N_{\text {mult }}\left(g\left(u_{k}^{+}\right)^{T} d_{k}\right)=n_{1} \quad \Longrightarrow \quad \operatorname{TNAO}\left(g\left(u_{k}^{+}\right)^{T} d_{k}\right)=$ $2 n_{1}-1$.

Hence

$$
\operatorname{TNAO}\left(\psi^{\prime}\left(\alpha_{j}\right)\right)=3\left(n_{2}+n_{3}\right)+n_{2}-1+n_{3}-1+2+2 n_{1}-1=4\left(n_{2}+n_{3}\right)+2 n_{1}-1
$$

Step 9 (Line 16): $N_{\text {mult }}($ curvature $)=1 \quad \Longrightarrow \quad \mathrm{TNAO}($ curvature $)=1$.
Step 10 (Line 20): $N_{\text {mult }}\left(c_{3}\right)=1$ and $N_{\text {sub }}\left(c_{3}\right)=1 \quad \Longrightarrow \quad \operatorname{TNAO}\left(c_{3}\right)=2$.
Let us define $j_{\max }:=j_{1}+j_{2}$, in which $j_{1}$ is the number of iterations of Algorithm 1 with $c_{2} \leq 0$ and $j_{2}$ is the number of iterations of Algorithm 1 with $c_{2}>0$. Now, by procedure 1, we compute TNAO of Algorithm 1 for all iterations, as

$$
\begin{aligned}
& \mathrm{TNAO}(\mathrm{ZAL}) \\
:= & \underbrace{\left(j_{1}-1\right)\left(13+4\left(n_{2}+n_{3}\right)\left(n_{1}+1\right)+6 n_{1}\right)}_{\text {TNAO for } j=1, \cdots, j_{\max -1} \text { and } c_{2} \leq 0}+\underbrace{11+4\left(n_{2}+n_{3}\right)\left(n_{1}+1\right)+6 n_{1}}_{\text {TNAO for } j=j_{\max } \text { and } c_{2} \leq 0} \\
+ & \underbrace{\left(j_{2}-1\right)\left(14+4\left(n_{2}+n_{3}\right)\left(n_{1}+1\right)+6 n_{1}\right)}_{\text {TNAO for } j=1, \cdots, j_{\max -1} \text { and } c_{2}>0}+\underbrace{12+4\left(n_{2}+n_{3}\right)\left(n_{1}+1\right)+6 n_{1}}_{\text {TNAO for } j=j_{\max } \text { and } c_{2}>0} \\
= & j_{\max }\left(4\left(n_{2}+n_{3}\right)\left(n_{1}+1\right)+6 n_{1}\right)+13 j_{1}+14 j_{2}-4=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right) .
\end{aligned}
$$

Here, we describe the line search algorithm that guarantees finding a step-size to satisfy the strong Wolfe conditions (13) and (14).
Algorithm 2 starts with a trial estimate $\alpha_{1}$ and keeps increasing it (Line 18) until it finds either an acceptable step-size (Line 12) or an interval (Line 6 and Line 15) that brackets the desired step-sizes by calling Algorithm 1, which successively decreases the size of the interval until an acceptable step-size is identified.

TNAO for Algorithm 2 is computed by the following procedure:
Procedure 2: Calculation of TNAO for an iteration of Algorithm 2

```
Step \(1\left(\right.\) Line 4): \(\operatorname{TNAO}\left(\psi\left(\alpha_{i}\right)\right)=2 n_{1}+4 n_{1}\left(n_{2}+n_{3}\right)\).
Step 2 (Line 5): TNAO(Armijo) \(=3\).
Step 3 (Line 6): \(\operatorname{TNAO}\left(\alpha^{*}\right):=\operatorname{TNAO}(\mathrm{ZAL})=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\).
Step 4 (Line 9): \(\operatorname{TNAO}\left(\psi^{\prime}\left(\alpha_{i}\right)\right)=4\left(n_{2}+n_{3}\right)+2 n_{1}-1\).
Step 5 (Line 10): \(N_{\text {mult }}(\) curvature \()=1 \quad \Longrightarrow \quad \mathrm{TNAO}(\) curvature \()=1\).
Step 6 (Line 15): \(\operatorname{TNAO}\left(\alpha^{*}\right):=\operatorname{TNAO}(\mathrm{ZAL})=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\).
Step 7 (Line 18): \(\operatorname{TNAO}\left(\alpha_{i+1}\right)=1\).
```

Note that, in Line 18 of Algorithm 2, we choose $\alpha_{i+1}=\min \left(2 \alpha_{i}, \alpha_{\max }\right)$. First, we compute the TNAO of Algorithm 2 in each iteration without stop condition as follows

$$
\begin{aligned}
\mathrm{TNAO}^{1}(\mathrm{LSAL}):= & \operatorname{TNAO}\left(\psi\left(\alpha_{i}\right)\right)+\operatorname{TNAO}(\text { Armijo })+\operatorname{TNAO}\left(\psi^{\prime}\left(\alpha_{i}\right)\right) \\
& +\operatorname{TNAO}(\text { curvature })+\operatorname{TNAO}\left(\alpha_{i+1}\right) \\
= & 2 n_{1}+4 n_{1}\left(n_{2}+n_{3}\right)+3+4\left(n_{2}+n_{3}\right)+2 n_{1}-1+1+1 \\
= & 4\left(n_{2}+n_{3}\right)\left(n_{1}+1\right)+4 n_{1}+4=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right) .
\end{aligned}
$$

```
Algorithm 2: LSAL (Line search algorithm )
    Input: An initial point \(\alpha_{0}=0, \alpha_{1}, \psi(0), \psi^{\prime}(0)\);
    Output: \(\alpha^{*}\) and \(i_{\max }\);
    begin
        \(i:=1\);
        while not converged do
            compute \(\psi\left(\alpha_{i}\right)\);
            if \(\psi\left(\alpha_{i}\right)>\psi(0)+\eta_{1} \alpha_{i} \psi^{\prime}(0)\) or \(\psi\left(\alpha_{i}\right) \geq \psi\left(\alpha_{i-1}\right)\) and \(i>1\) then
                \(\alpha^{*}:=\mathbf{Z A L}\left(\alpha_{i}, \alpha_{i-1}, \psi\left(\alpha_{i}\right), \psi\left(\alpha_{i-1}\right), \psi^{\prime}\left(\alpha_{i-1}\right)\right)\);
                stop 1;
            end
            compute \(\psi^{\prime}\left(\alpha_{i}\right)\);
            if \(\left|\psi^{\prime}\left(\alpha_{i}\right)\right| \leq-\eta_{2} \psi^{\prime}(0)\) then
                \(\alpha^{*}:=\alpha_{i} ;\)
                stop 2;
            end
            if \(\psi^{\prime}\left(\alpha_{i}\right) \geq 0\) then
                \(\alpha^{*}:=\mathbf{Z A L}\left(\alpha_{i}, \alpha_{i-1}, \psi\left(\alpha_{i}\right), \psi\left(\alpha_{i-1}\right), \psi^{\prime}\left(\alpha_{i-1}\right)\right) ;\)
                stop 3;
            end
            \(\alpha_{i+1} \in\left(\alpha_{i}, \alpha_{\text {max }}\right)\);
            \(i:=i+1 ;\)
        end
        \(i_{\text {max }}:=i ;\)
    end
```

Also, the TNAO of Algorithm 2 with first stop condition, second stop condition and third stop condition are computed, respectively, by

$$
\begin{aligned}
\operatorname{TNAO}^{\mathrm{s}_{1}}(\mathrm{LSAL}): & =\operatorname{TNAO}\left(\psi\left(\alpha_{i}\right)\right)+\operatorname{TNAO}(\text { Armijo })+\operatorname{TNAO}(\mathrm{ZAL}) \\
& =2 n_{1}+4 n_{1}\left(n_{2}+n_{3}\right)+3+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)
\end{aligned}
$$

$$
\begin{aligned}
\mathrm{TNAO}^{\mathrm{s}_{2}}(\mathrm{LSAL}): & \left.=\operatorname{TNAO}\left(\psi\left(\alpha_{i}\right)\right)+\mathrm{TNAO}(\text { Armijo })+\operatorname{TNAO}\left(\psi^{\prime}\left(\alpha_{i}\right)\right)+\text { TNAO(curvature }\right) \\
& =2 n_{1}+4 n_{1}\left(n_{2}+n_{3}\right)+3+4\left(n_{2}+n_{3}\right)+2 n_{1}-1+1=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right),
\end{aligned}
$$

$$
\begin{aligned}
\mathrm{TNAO}^{\mathrm{s}_{3}}(\mathrm{LSAL}): & =\mathrm{TNAO}^{\mathrm{s}_{2}}(\mathrm{LSAL})+\mathrm{TNAO}(\mathrm{ZAL}) \\
& =O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)
\end{aligned}
$$

Now, we compute TNAO of Algorithm 2, for all iterations, as
$\mathrm{TNAO}(\mathrm{LSAL}):= \begin{cases}\left(i_{\max }-1\right)\left(\mathrm{TNAO}^{1}(\mathrm{LSAL})\right)+\mathrm{TNAO}^{\mathrm{s}_{1}}(\mathrm{LSAL}) & \text { if Stop=Stop 1; } \\ \left(i_{\max }-1\right)\left(\mathrm{TNAO}^{1}(\mathrm{LSAL})\right)+\mathrm{TNAO}^{\mathrm{s}_{2}}(\mathrm{LSAL}) & \text { if Stop=Stop 2; } \\ \left(i_{\max }-1\right)\left(\mathrm{TNAO}^{1}(\mathrm{LSAL})\right)+\mathrm{TNAO}^{\mathrm{s}_{3}}(\mathrm{LSAL}) & \text { if Stop=Stop 3. }\end{cases}$
Therefore

$$
\mathrm{TNAO}(\mathrm{LSAL}):=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)
$$

Finally, the generalized conjugate gradient algorithm is presented as follows:

```
Algorithm 3: GCG (generalized Conjugate Gradient)
    Input: An initial point \(u_{0} \in \mathbb{R}^{n_{1}}, \alpha_{\max }>0, \alpha_{1} \in\left(0, \alpha_{\max }\right), 0<\eta_{1}<\eta_{2}<1\),
        \(0<\lambda_{\text {min }}<\lambda_{\text {max }}<\infty ;\)
    Output: \(u^{*}, F_{\alpha}^{*}, k_{\max }\);
    begin
        \(k:=0\);
        compute \(F_{\alpha}\left(u_{0}\right)\);
        compute \(g_{0}\);
        \(d_{0}:=-g_{0}\);
        while not converged do
            \(\left[\alpha_{k}, u_{k+1}, F_{\alpha}\left(u_{k+1}\right), g_{k+1}\right]=\operatorname{LSAL}\left(F_{\alpha}\left(u_{k}\right), g_{k}, d_{k}, \alpha_{\max }, \alpha_{1}\right) ;\)
            compute \(\beta_{k+1}\) by one of the formulas (6)- (10);
            obtain \(d_{k+1}\) by (5);
            replace \(k+1\) by \(k\);
        end
        \(u^{*}:=u_{k} ; \quad F_{\alpha}^{*}:=F_{\alpha}\left(u_{k}\right) ; k_{\max }:=k ;\)
    end
```

By the following procedure, TNAO for Algorithm 3 computes.
Procedure 3: Calculation of TNAO for an iteration of Algorithm 3
Step 1 (Line 3): $\operatorname{TNAO}\left(F_{\alpha}\left(u_{0}\right)\right)=2 n_{1}+4 n_{1}\left(n_{2}+n_{3}\right)$.
Step 2 (Line 4): $\operatorname{TNAO}\left(g_{0}\right)=4\left(n_{2}+n_{3}\right)+2 n_{1}-1$.
Step 3 (Line 5): $N_{\text {sub }}\left(d_{0}\right)=n_{1} \quad \Longrightarrow \quad \operatorname{TNAO}\left(d_{0}\right)=n_{1}$.
Step 4 (Line 7): $\operatorname{TNAO}\left(\alpha_{k}\right):=\operatorname{TNAO}(\mathrm{LSAL})=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)$.
Step 5 (Line 8): For computing $\beta_{k+1}=\beta_{k+1}^{\mathrm{HS}}, \beta_{k+1}^{\mathrm{FR}}, \beta_{k+1}^{\mathrm{PR}}, \beta_{k+1}^{\mathrm{DY}}, \beta_{k+1}^{\mathrm{HZ}}$,
(a) $N_{\text {sum }}\left(\beta_{k+1}^{\mathrm{HS}}\right)=2\left(n_{1}-1\right), \quad N_{\text {mult }}\left(\beta_{k+1}^{\mathrm{HS}}\right)=2 n_{1}, \quad N_{\text {sub }}\left(\beta_{k+1}^{\mathrm{HS}}\right)=n_{1}$ and $N_{\text {div }}\left(\beta_{k+1}^{\mathrm{HS}}\right)$ $=1 \Longrightarrow \operatorname{TNAO}\left(\beta_{k+1}^{\mathrm{HS}}\right)=5 n_{1}-1$.
(b) $N_{\text {sum }}\left(\beta_{k+1}^{\mathrm{FR}}\right)=2\left(n_{1}-1\right), \quad N_{\text {mult }}\left(\beta_{k+1}^{\mathrm{FR}}\right)=2 n_{1} \quad$ and $\quad N_{\mathrm{div}}\left(\beta_{k+1}^{\mathrm{FR}}\right)$

$$
=1 \Longrightarrow \operatorname{TNAO}\left(\beta_{k+1}^{\mathrm{FR}}\right)=4 n_{1}-1
$$

(c) $N_{\text {sum }}\left(\beta_{k+1}^{\mathrm{PR}}\right)=2\left(n_{1}-1\right), \quad N_{\text {mult }}\left(\beta_{k+1}^{\mathrm{PR}}\right)=2 n_{1}, \quad N_{\text {sub }}\left(\beta_{k+1}^{\mathrm{PR}}\right)=n_{1}$ and $\quad N_{\text {div }}\left(\beta_{k+1}^{\mathrm{PR}}\right)$ $=1 \Longrightarrow \operatorname{TNAO}\left(\beta_{k+1}^{\mathrm{PR}}\right)=5 n_{1}-1$.
(d) $N_{\text {sum }}\left(\beta_{k+1}^{\mathrm{DY}}\right)=2\left(n_{1}-1\right), \quad N_{\text {mult }}\left(\beta_{k+1}^{\mathrm{DY}}\right)=2 n_{1}, \quad N_{\text {sub }}\left(\beta_{k+1}^{\mathrm{DY}}\right)=n_{1} \quad$ and $\quad N_{\text {div }}\left(\beta_{k+1}^{\mathrm{DY}}\right)$ $=1 \Longrightarrow \operatorname{TNAO}\left(\beta_{k+1}^{\mathrm{DY}}\right)=5 n_{1}-1$.
(e) $N_{\text {sum }}\left(\beta_{k+1}^{\mathrm{HZ}}\right)=3\left(n_{1}-1\right), \quad N_{\text {mult }}\left(\beta_{k+1}^{\mathrm{HZ}}\right)=4 n_{1}+1, \quad N_{\text {sub }}\left(\beta_{k+1}^{\mathrm{HZ}}\right)=2 n_{1}$ and $N_{\text {div }}\left(\beta_{k+1}^{\mathrm{HZ}}\right)$ $=2 \Longrightarrow \operatorname{TNAO}\left(\beta_{k+1}^{\mathrm{HZ}}\right)=9 n_{1}$.
Step 6 (Line 9): $N_{\text {mult }}\left(d_{k+1}\right)=n_{1}$ and $N_{\text {sub }}\left(d_{k+1}\right)=n_{1} \quad \Longrightarrow \quad \operatorname{TNAO}\left(d_{k+1}\right)=2 n_{1}$.
As a result of Procedure 3, we can determine TNAO for Algorithms of CGHS, CGFR, CGPR, CGDY and CGHZ, which are presented by
(a) $\operatorname{TNAO}(\mathrm{CGHS})=\left(4\left(n_{1}+1\right)\left(n_{2}+n_{3}\right)+12 n_{1}-2+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\right) k_{\max }$ $=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right) ;$
(b) $\operatorname{TNAO}(\mathrm{CGFR})=\left(4\left(n_{1}+1\right)\left(n_{2}+n_{3}\right)+11 n_{1}-2+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\right) k_{\max }$ $=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right) ;$
(c) $\operatorname{TNAO}(\mathrm{CGPR})=\left(4\left(n_{1}+1\right)\left(n_{2}+n_{3}\right)+12 n_{1}-2+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\right) k_{\max }$ $=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right) ;$
(d) $\operatorname{TNAO}(\mathrm{CGDY})=\left(4\left(n_{1}+1\right)\left(n_{2}+n_{3}\right)+12 n_{1}-2+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\right) k_{\max }$ $=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right) ;$
(e) $\operatorname{TNAO}(\mathrm{CGHZ})=\left(4\left(n_{1}+1\right)\left(n_{2}+n_{3}\right)+16 n_{1}-1+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\right) k_{\max }$ $=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)$.

We see that TNAO of all algorithms is $O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)$ operations. In addition, CGHZ has the greatest amount of TNAO to compute $\beta_{k+1}$ among others while CGFR has the smallest amount for it among others and TNAO to compute $\beta_{k+1}$ of CGHS, CGPR and CGDY are equivalent.

Contribution. In this paper, we present a HCGN method that is a combination of both the CGDY and CGHZ methods. The parameter of this combination takes advantages of Barzilai-Borwein (BB) method [1]. The descent property of proposed method is proved with using the strong Wolfe conditions and numerical results show that our method has a low computational cost.

Organization. The rest of this paper is organized as follows. In Section 2 we describe a HCGN algorithm for smooth functional (2). In next section, descent property and global convergence of new algorithm will be investigated. In Section 4 preliminary numerical results are reported. Finally, some conclusions are given in Section 5 .

## 2. NEW HYBRID CONJUGATE GRADIENT ALGORITHM

The traditional gradient method for solving unconstrained minimization problems is the steepest descent method whose exact step-size is computed by

$$
\frac{1}{\lambda_{k}}:=\underset{\lambda>0}{\arg \min } F_{\alpha}\left(u_{k}-\frac{1}{\lambda} g_{k}\right) .
$$

The steepest descent direction do not attain the fast convergence of CG methods because it use the direction $-g_{k}$ and may not produce the very small step-size whenever iterates are near the optimizer. Hence, to overcome this drawback, several authors dealt with various step-sizes. One of these methods is the $\boldsymbol{B} \boldsymbol{B} \boldsymbol{m e t h o d}$ with few storage locations and inexpensive computations whose step-sizes $\lambda_{k}$ are given by

$$
\begin{equation*}
\lambda_{k}^{1}:=\frac{s_{k-1}^{T} y_{k-1}}{s_{k-1}^{T} s_{k-1}} \quad \text { and } \quad \lambda_{k}^{2}:=\frac{y_{k-1}^{T} y_{k-1}}{s_{k-1}^{T} y_{k-1}} \tag{15}
\end{equation*}
$$

which $y_{k-1}:=g_{k}-g_{k-1}$ and $s_{k-1}:=u_{k}-u_{k-1}$. In fact, $\lambda_{k}^{1}$ is the solution of the least-squares problem

$$
\begin{array}{ll}
\text { min } & \left\|\lambda s_{k-1}-y_{k-1}\right\|^{2} \\
\text { s.t. } & \lambda \in \mathbb{R},
\end{array}
$$

and $\lambda_{k}^{2}$ is obtained by solving

$$
\begin{array}{ll}
\min & \left\|\lambda y_{k-1}-s_{k-1}\right\|^{2} \\
\text { s.t. } & \lambda \in \mathbb{R} .
\end{array}
$$

At each iteration, in order to take advantages of both $\lambda_{k}^{1}$ and $\lambda_{k}^{2}$, we introduce

$$
\begin{equation*}
\lambda_{k}:=\max \left\{\lambda_{k}^{1}, \lambda_{k}^{2}\right\} \tag{16}
\end{equation*}
$$

Since both the CGDY and CGHZ methods have good numerical results for largescale unconstrained optimization problems (see [17), we use a strategy which takes advantages of both of them with the help of the parameters of the BB method. Hence, we introduce an efficient method for solving problem (4), which takes advantages of the following descent direction

$$
\widetilde{d}_{k}:= \begin{cases}-g_{k} & \text { if } k=0,  \tag{17}\\ -\widehat{\lambda}_{k} g_{k}+\beta_{k}^{\mathrm{New}} \widetilde{d}_{k-1} & \text { if } k \geq 1,\end{cases}
$$

where

$$
\begin{equation*}
\widehat{\lambda}_{k}:=P_{\left[\lambda_{\min }, \lambda_{\max }\right]}\left(\frac{1}{\lambda_{k}}\right), \tag{18}
\end{equation*}
$$

and the parameter $\beta_{k}^{\text {New }}$, the convex combination of both the $\beta_{k}^{\mathrm{DY}}$ and $\beta_{k}^{\mathrm{HZ}}$, presents as follows:

$$
\begin{equation*}
\beta_{k}^{\mathrm{New}}:=\widehat{\lambda}_{k} \beta_{k}^{\mathrm{HZ}}+\left(1-\widehat{\lambda}_{k}\right) \beta_{k}^{\mathrm{DY}} . \tag{19}
\end{equation*}
$$

Let us choose the safeguard parameters as $\lambda_{\min }:=8 \eta_{2} /\left(7\left(1+\eta_{2}\right)\right)+0.01$ and $\lambda_{\max }:=1$ to guarantee the production of descent direction by 17). Hence the formula (18) implies that $\widehat{\lambda}_{k} \in\left[8 \eta_{2} /\left(7\left(1+\eta_{2}\right)\right)+0.01,1\right]$.

In finally, the new hybrid conjugate gradient algorithm can be written as follows:

```
Algorithm 4: HCGN (Hybrid Conjugate Gradient)
    Input: An initial point \(u_{0} \in \mathbb{R}^{n_{1}}, 0<\eta_{1}<\eta_{2}<1\), \(\alpha_{\max }>0, \alpha_{1} \in\left(0, \alpha_{\max }\right)\),
        \(\lambda_{\text {min }}:=8 \eta_{2} /\left(7\left(1+\eta_{2}\right)\right)+0.01\) and \(\lambda_{\text {max }}:=1 ;\)
    Output: \(u^{*}, F_{\alpha}^{*}\);
    begin
        \(k:=0\);
        compute \(F_{\alpha}\left(u_{0}\right)\);
        compute \(g_{0}\);
        \(\widetilde{d}_{0}:=-g_{0}\);
        while not converged do
            \(\left[\alpha_{k}, u_{k+1}, F_{\alpha}\left(u_{k+1}\right), g_{k+1}\right]=\operatorname{LSAL}\left(u_{k}, F_{\alpha}\left(u_{k}\right), g_{k}, \alpha_{\max }, \alpha_{1}\right) ;\)
            compute the parameters \(\lambda_{k+1}^{1}\) and \(\lambda_{k+1}^{2}\) using 15;
            calculate \(\lambda_{k+1}\) by formula (16);
            compute \(\beta_{k+1}^{\mathrm{HZ}}\) by (10);
            compute \(\beta_{k+1}^{\text {DY }}\) by (9);
            choose \(\widehat{\lambda}_{k+1}\) satisfying (18);
            compute \(\beta_{k+1}^{\text {New }}\) by formula 19 ;
            obtain \(\widetilde{d}_{k+1}\) by (17);
            replace \(k+1\) by \(k\);
        end
        \(u^{*}:=u_{k} ; \quad F_{\alpha}^{*}:=F_{\alpha}\left(u_{k}\right) ;\)
    end
```

Since the CGHZ method has good numerical results for solving very nonlinear unconstrained optimization problems and the CGDY method has strong convergence properties, cf. [17], the parameter $\beta_{k}^{\text {New }}$, the convex combination of both the $\beta_{k}^{\mathrm{HZ}}$ and $\beta_{k}^{\mathrm{DY}}$, takes advantages of the BB method. On one hand, Algorithm 4 prevents the production of very short steps whenever iterations are far away from the optimizer. On the other hand, for all iterations of near the optimizer, it prevents the generation of very large steps, which will lead to huge improvements in the object function.

By Procedures $1-3$, we present the following procedure for computing TNAO of Algorithm 4

Procedure 4: Calculation of TNAO for an iteration of Algorithm 4
Step 1 (Line 3): $\operatorname{TNAO}\left(F_{\alpha}\left(u_{0}\right)\right)=2 n_{1}+4 n_{1}\left(n_{2}+n_{3}\right)$.

Step 2 (Line 4): $\operatorname{TNAO}\left(g_{0}\right)=4\left(n_{2}+n_{3}\right)+2 n_{1}-1$.
Step 3 (Line 5): $N_{\text {sub }}\left(\widetilde{d}_{0}\right)=n_{1} \quad \Longrightarrow \quad \operatorname{TNAO}\left(\widetilde{d}_{0}\right)=n_{1}$.
Step 4 (Line 7): $\operatorname{TNAO}\left(\alpha_{k}\right):=\operatorname{TNAO}(\mathrm{LSAL})=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)$.
Step 5 (Line 8): By computing
(a) $N_{\text {sub }}\left(y_{k}\right)=n_{1}$ and $N_{\text {sub }}\left(s_{k}\right)=n_{1}$;
(b) $N_{\text {sum }}\left(s_{k}^{T} s_{k}\right)=n_{1}-1$ and $N_{\text {mult }}\left(s_{k}^{T} s_{k}\right)=n_{1}$;
(c) $N_{\mathrm{sum}}\left(y_{k}^{T} y_{k}\right)=n_{1}-1$ and $N_{\text {mult }}\left(y_{k}^{T} y_{k}\right)=n_{1}$;
(d) $N_{\text {sum }}\left(y_{k}^{T} \widetilde{d}_{k}\right)=N_{\text {sum }}\left(s_{k}^{T} y_{k}\right)=n_{1}-1$ and $N_{\text {mult }}\left(y_{k}^{T} \widetilde{d}_{k}\right)=N_{\text {mult }}\left(s_{k}^{T} y_{k}\right)=n_{1}$;
(f) $N_{\text {div }}\left(\lambda_{k}^{1}\right)=1$ and $N_{\text {div }}\left(\lambda_{k}^{2}\right)=1$;
$\Longrightarrow \operatorname{TNAO}\left(\lambda_{k}^{1,2}\right):=\operatorname{TNAO}\left(\lambda_{k}^{1}\right)+\operatorname{TNAO}\left(\lambda_{k}^{2}\right)=10 n_{1}-2$.
Step 6 (Line 10): $\operatorname{TNAO}\left(\beta_{k+1}^{H Z}\right)=4 n_{1}+2$.
Step 7 (Line 11): $\operatorname{TNAO}\left(\beta_{k+1}^{D Y}\right)=2 n_{1}$.
Step 8 (Line 12): $N_{\text {div }}\left(\widehat{\lambda}_{k+1}\right)=1 \Longrightarrow \operatorname{TNAO}\left(\widehat{\lambda}_{k+1}\right)=1$.
Step 9 (Line 13): $N_{\text {mult }}\left(\beta_{k+1}^{\text {New }}\right)=2, \quad N_{\text {sub }}\left(\beta_{k+1}^{\text {New }}\right)=1 \quad$ and $\quad N_{\text {sum }}\left(\beta_{k+1}^{\text {New }}\right)=1 \Longrightarrow$ $\operatorname{TNAO}\left(\beta_{k+1}^{\text {New }}\right)=4$.
Step 10 (Line 14): $N_{\text {mult }}\left(\widetilde{d}_{k+1}\right)=2 n_{1}$ and $N_{\text {sub }}\left(\widetilde{d}_{k+1}\right)=n_{1} \Longrightarrow \operatorname{TNAO}\left(\widetilde{d}_{k+1}\right)=3 n_{1}$.
Note that, in process of calculation TNAO of $\beta_{k+1}^{D Y}$, the amount TNAO of $y_{k}$ and $y_{k}^{T} \widetilde{d}_{k}$ are zero since they are considered by TNAO of $\lambda_{k}^{1}$ and $\lambda_{k}^{2}$. Also, the amount TNAO of $y_{k}, y_{k}^{T} \widetilde{d}_{k}$ and $y_{k}^{T} y_{k}$ are zero in process of calculation TNAO of $\beta_{k+1}^{H Z}$ because they are considered by TNAO of $\lambda_{k}^{1}$ and $\lambda_{k}^{2}$. Hence, TNAO of Algorithm HCGN computes with the following formula

$$
\begin{gathered}
\operatorname{TNAO}(\mathrm{HCGN}):=\left(4\left(n_{1}+1\right)\left(n_{2}+n_{3}\right)+24 n_{1}+4+O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)\right) k_{\max } \\
=O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)
\end{gathered}
$$

which shows that it needs to $O\left(n_{1} \max \left\{n_{2}, n_{3}\right\}\right)$ operations.
Table 1 contains the amount of TNAO for each algorithm using the parameters $\beta_{k}$ and $d_{k}$ for CGHS, CGFR, CGPR, CGDY and CGHZ and the parameters $\beta_{k}, \widetilde{d}_{k}, \widehat{\lambda}_{k}, \lambda_{k}^{1}$ and $\lambda_{k}^{2}$ for HCGN. As a result from this table, in each iteration, HCGN has $8 n_{1}+5$ operations more than CGHZ, $12 n_{1}+6$ operations more than CGPR, CGHS and CGDY while it has $13 n_{1}+6$ operations more than CGFR. Nevertheless HCGN produces the efficient direction by (17), in each iteration, which obtains the optimizer very fast than others because it produces very small steps or very large steps whenever iterations are near the optimizer or far away from it. Hence HCGN can truly decrease the total number of iterations and consequently it will lead to decrease the total number of function evaluations, gradient evaluations and CPU times while it will increase peak signal to noise ratio, see Tables 2-6 in Section 4.

|  | $$ | $\begin{aligned} & \text { ® } \\ & \text { On } \\ & 0 \end{aligned}$ | $$ | $\begin{aligned} & \grave{\sim} \\ & \text { Ô} \\ & \hline \end{aligned}$ | $\begin{aligned} & \text { N } \\ & \text { N } \\ & 0 \end{aligned}$ | $\begin{aligned} & Z \\ & 0 \\ & 0 \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| TNAO $\left(\beta_{k}\right)$ | $4 n_{1}-1$ | $5 n_{1}-1$ | $5 n_{1}-1$ | $5 n_{1}-1$ | $9 n_{1}$ | $6 n_{1}+6$ |
| TNAO $\left(d_{k}\right)$ | $2 n_{1}$ | $2 n_{1}$ | $2 n_{1}$ | $2 n_{1}$ | $2 n_{1}$ |  |
| $\operatorname{TNAO}\left(\widetilde{d}_{k}\right)$ | - | - | - | - | - | $3 n_{1}$ |
| $\operatorname{TNAO}\left(\lambda_{k}^{1,2}\right)$ | - | - | - | - | - | $10 n_{1}-2$ |
| $\operatorname{TNAO}\left(\widehat{\lambda}_{k}\right)$ | - | - | - | - | - | 1 |
| Total | $6 n_{1}-1$ | $7 n_{1}-1$ | $7 n_{1}-1$ | $7 n_{1}-1$ | $11 n_{1}$ | $19 n_{1}+5$ |

Tab. 1. A comparison among TNAO of some parameters HCGN with $\beta_{k}$ and $d_{k}$ generated by CGHS, CGFR, CGPR, CGDY and CGHZ in an iteration.

## 3. DESCENT PROPERTY AND GLOBAL CONVERGENCE

In this section, we will investigate descent property and global convergence results of Algorithm 4 For these goals, the following assumptions are required.
(H1) For any $u_{0} \in \mathbb{R}^{n_{1}}$, the level set $L\left(u_{0}\right):=\left\{u \in \mathbb{R}^{n_{1}} \mid F_{\alpha}(u) \leq F_{\alpha}\left(u_{0}\right)\right\}$ is bounded.
(H2) The gradient of $F_{\alpha}(u)$ is Lipschitz continuous over a neighborhood $\Omega$ of $L\left(u_{0}\right)$, i. e., there exists constant $L_{g}>0$ such that

$$
\|g(x)-g(y)\| \leq L_{g}\|x-y\|
$$

for any $x, y \in \Omega$.
(H3) The function $F_{\alpha}$ is uniformly convex, i. e., there exists constant $\gamma>0$ such that

$$
\gamma\|x-y\|^{2} \leq(g(x)-g(y))^{T}(x-y)
$$

for any $x, y \in \Omega$.

Lemma 3.1. Suppose that the direction $\widetilde{d}_{k-1}$ generated by Algorithm 4 is a descent direction. Then, $\widetilde{d}_{k}$ is a descent direction, i.e.,

$$
g_{k}^{T} \widetilde{d}_{k}<0
$$

Proof. By (H3), there exists a constant $\gamma>0$ such that

$$
\begin{equation*}
y_{k-1}^{T} \widetilde{d}_{k-1} \geq \gamma\left\|\widetilde{d}_{k-1}\right\|^{2} \tag{20}
\end{equation*}
$$

The proof follows in the following two cases:

Case 1. If $g_{k}^{T} \widetilde{d}_{k-1}<0$, then

$$
\begin{aligned}
g_{k}^{T} \widetilde{d}_{k} & =-\widehat{\lambda}_{k}\left\|g_{k}\right\|^{2}+\left(\widehat{\lambda}_{k} \beta_{k}^{\mathrm{HZ}}+\left(1-\widehat{\lambda}_{k}\right) \beta_{k}^{\mathrm{DY}}\right) g_{k}^{T} \widetilde{d}_{k-1} \\
& =\widehat{\lambda}_{k}(\underbrace{-\left\|g_{k}\right\|^{2}+\beta_{k}^{\mathrm{HZ}} g_{k}^{T} \widetilde{d}_{k-1}}_{:=g_{k}^{T} \widetilde{d}_{k}^{\mathrm{HZ}}})+\underbrace{\left(1-\widehat{\lambda}_{k}\right) \beta_{k}^{\mathrm{DY}} g_{k}^{T} \widetilde{d}_{k-1}}_{<0}<\widehat{\lambda}_{k} g_{k}^{T} \widetilde{d}_{k}^{\mathrm{HZ}} .
\end{aligned}
$$

By choosing

$$
t_{k}:=\frac{1}{2}\left(y_{k-1}^{T} \widetilde{d}_{k-1}\right) g_{k} \text { and } u_{k}:=2\left(g_{k}^{T} \widetilde{d}_{k-1}\right) y_{k-1}
$$

and this fact that

$$
t_{k}^{T} u_{k} \leq \frac{1}{2}\left(\left\|t_{k}\right\|^{2}+\left\|u_{k}\right\|^{2}\right)
$$

we have

$$
\begin{align*}
\frac{g_{k}^{T} y_{k-1}\left(g_{k}^{T} \widetilde{d}_{k-1}\right)}{y_{k-1}^{T} \widetilde{d}_{k-1}} & =\frac{g_{k}^{T} y_{k-1}\left(y_{k-1}^{T} \widetilde{d}_{k-1}\right)\left(g_{k}^{T} \widetilde{d}_{k-1}\right)}{\left(y_{k-1}^{T} \widetilde{d}_{k-1}\right)^{2}} \\
& \leq \frac{1}{8}\left\|g_{k}\right\|^{2}+2 \frac{\left\|y_{k-1}\right\|^{2}\left(g_{k}^{T} \widetilde{d}_{k-1}\right)^{2}}{\left(y_{k-1}^{T} \widetilde{d}_{k-1}\right)^{2}} \tag{21}
\end{align*}
$$

The formula 21) gives

$$
\begin{equation*}
g_{k}^{T} \tilde{d}_{k}^{\mathrm{Hz}} \stackrel{\mid 10}{=}-\left\|g_{k}\right\|^{2}+\frac{g_{k}^{T} y_{k-1}\left(g_{k}^{T} \widetilde{d}_{k-1}\right)}{y_{k-1}^{T} \widetilde{d}_{k-1}}-2 \frac{\left\|y_{k-1}\right\|^{2}\left(g_{k}^{T} \widetilde{d}_{k-1}\right)^{2}}{\left(y_{k-1}^{T} \widetilde{d}_{k-1}\right)^{2}} \leq-\frac{7}{8}\left\|g_{k}\right\|^{2}<0 \tag{22}
\end{equation*}
$$

Setting (22) in 21) leads

$$
g_{k}^{T} \widetilde{d}_{k}<-\frac{7}{8} \widehat{\lambda}_{k}\left\|g_{k}\right\|^{2}<0
$$

Case 2: If $g_{k}^{T} \widetilde{d}_{k-1}>0$, then

$$
\begin{aligned}
g_{k}^{T} \widetilde{d}_{k} & =-\widehat{\lambda}_{k}\left\|g_{k}\right\|^{2}+\left(\widehat{\lambda}_{k} \beta_{k}^{\mathrm{HZ}}+\left(1-\widehat{\lambda}_{k}\right) \beta_{k}^{\mathrm{DY}}\right) g_{k}^{T} \widetilde{d}_{k-1} \\
& =\widehat{\lambda}_{k}(\underbrace{-\left\|g_{k}\right\|^{2}+\beta_{k}^{\mathrm{HZ}} g_{k}^{T} \widetilde{d}_{k-1}}_{:=g_{k}^{T} \mathrm{~d}_{k}^{\mathrm{Hz}}})+\underbrace{\beta_{k}^{\mathrm{DY}} g_{k}^{T} \widetilde{d}_{k-1}}_{>0}-\underbrace{\widehat{\lambda}_{k} \beta_{k}^{\mathrm{DY} g_{k}^{T} \widetilde{d}_{k-1}}}_{>0}
\end{aligned}
$$

$$
\stackrel{(9), 22}{<}-\frac{7}{8} \widehat{\lambda}_{k}\left\|g_{k}\right\|^{2}+\frac{\left\|g_{k}\right\|^{2}}{y_{k-1}^{T} \widetilde{d}_{k-1}} g_{k}^{T} \widetilde{d}_{k-1}
$$

$$
=\frac{-\frac{7}{8} \widehat{\lambda}_{k}\left\|g_{k}\right\|^{2} y_{k-1}^{T} \widetilde{d}_{k-1}+\left\|g_{k}\right\|^{2} g_{k}^{T} \widetilde{d}_{k-1}}{y_{k-1}^{T} \widetilde{d}_{k-1}}
$$

$$
\begin{aligned}
& =\left\|g_{k}\right\|^{2} \frac{-\frac{7}{8} \widehat{\lambda}_{k} y_{k-1}^{T} \widetilde{d}_{k-1}+g_{k}^{T} \widetilde{d}_{k-1}}{y_{k-1}^{T} \widetilde{d}_{k-1}} \\
& =\left\|g_{k}\right\|^{2} \frac{-\frac{7}{8} \widehat{\lambda}_{k}\left(g_{k}^{T} \widetilde{d}_{k-1}-g_{k-1}^{T} \widetilde{d}_{k-1}\right)+g_{k}^{T} \widetilde{d}_{k-1}}{y_{k-1}^{T} \widetilde{d}_{k-1}} \\
& =\left\|g_{k}\right\|^{2} \frac{\left(1-\frac{7}{8} \widehat{\lambda}_{k}\right) g_{k}^{T} \widetilde{d}_{k-1}+\frac{7}{8} \widehat{\lambda}_{k} g_{k-1}^{T} \widetilde{d}_{k-1}}{y_{k-1}^{T} \widetilde{d}_{k-1}} \\
& =\left\|g_{k}\right\|^{2} \frac{\left(1-\frac{7}{8} \widehat{\lambda}_{k}\right)\left|g_{k}^{T} \widetilde{d}_{k-1}\right|+\frac{7}{8} \widehat{\lambda}_{k} g_{k-1}^{T} \widetilde{d}_{k-1}}{y_{k-1}^{T} \widetilde{d}_{k-1}} \\
& \stackrel{12}{\leq}\left\|g_{k}\right\|^{2} \frac{\left(1-\frac{7}{8} \widehat{\lambda}_{k}\right)\left(-\eta_{2} g_{k-1}^{T} \widetilde{d}_{k-1}\right)+\frac{7}{8} \widehat{\lambda}_{k} g_{k-1}^{T} \widetilde{d}_{k-1}}{y_{k-1}^{T} \widetilde{d}_{k-1}} \\
& \sqrt{18), \sqrt{20}}\left\|g_{k}\right\|^{2} \frac{(\underbrace{\left(1-\frac{7}{8} \widehat{\lambda}_{k}\right)\left(-\eta_{2}\right)+\frac{7}{8} \widehat{\lambda}_{k}}_{>0}) \underbrace{g_{k-1}^{T} \tilde{d}_{k-1}}_{<0}}{\underbrace{y_{k-1}^{T} \widetilde{d}_{k-1}}_{>0}}<0 .
\end{aligned}
$$

Dai and Ni 11 established that for any conjugate gradient method with the strong Wolfe line search (11) and (12) under Assumptions (H1) and (H2) there exists a constant $\varepsilon \geq 0$ such that $\left\|g_{k}\right\| \leq \varepsilon$ for all $u_{k} \in L\left(u_{0}\right)$. Hence we have the following result.

Lemma 3.2. Suppose that Assumptions (H1) and (H2) hold and $\left\{u_{k}\right\}$ is the sequence generated by Algorithm 4 If

$$
\sum_{k \geq 1} \frac{1}{\left\|\widetilde{d}_{k}\right\|^{2}}=\infty
$$

then

$$
\liminf _{k \rightarrow \infty}\left\|g_{k}\right\|=0
$$

Theorem 3.3. Suppose that Assumptions (H1) - (H3) hold and $\left\{u_{k}\right\}$ is the sequence generated by Algorithm 4. Also, suppose that there exists $\zeta>0$ such that $\left\|g_{k}\right\|^{2} \leq$ $\zeta\left\|\widetilde{d}_{k-1}\right\|$. Then

$$
\lim _{k \rightarrow \infty} g_{k}=0
$$

Proof. Assumptions (H1) and (H2) imply that there exists a constant $\varepsilon \geq 0$ such that

$$
\left\|g_{k}\right\| \leq \varepsilon
$$

Since $\beta_{k}^{\text {New }}$ is the convex combination of $\beta_{k}^{\mathrm{DY}}$ and $\beta_{k}^{\mathrm{HZ}}$, our proof is divided into the following two cases:
i) If $\beta_{k}^{\mathrm{DY}} \leq \beta_{k}^{\mathrm{HZ}}$, then

$$
\begin{aligned}
\left\|\widetilde{d}_{k}\right\| & \leq \hat{\lambda}_{k}\left\|g_{k}\right\|+\left|\beta_{k}^{\mathrm{Hz}}\right|\left\|\widetilde{d}_{k-1}\right\| \\
& \leq\left\|g_{k}\right\|+\left(\left|g_{k}^{T} y_{k-1}\right| \frac{1}{y_{k-1}^{T} \widetilde{d}_{k-1}}+\left(2\left\|y_{k-1}\right\|^{2}\right)\left(\left|g_{k}^{T} \widetilde{d}_{k-1}\right| \frac{1}{\left(y_{k-1}^{T} \widetilde{d}_{k-1}\right)^{2}}\right)\right)\left\|\widetilde{d}_{k-1}\right\| \\
& \stackrel{200}{\leq}\left\|g_{k}\right\|+\left(\frac{\left\|g_{k}\right\|\left\|y_{k-1}\right\|}{\gamma\left\|\widetilde{d}_{k-1}\right\|^{2}}+\left(2\left\|y_{k-1}\right\|^{2}\right) \frac{\left\|g_{k}\right\|\left\|\widetilde{d}_{k-1}\right\|}{\gamma^{2}\left\|\widetilde{d}_{k-1}\right\|^{4}}\right)\left\|\widetilde{d}_{k-1}\right\| \\
& \stackrel{(\mathbf{H} \mathbf{2})}{\leq}\left\|g_{k}\right\|+\left(\frac{\left\|g_{k}\right\| L_{g}\left\|\widetilde{d}_{k-1}\right\|}{\gamma\left\|\widetilde{d}_{k-1}\right\|^{2}}+\left(2 L_{g}^{2}\left\|\widetilde{d}_{k-1}\right\|^{2}\right) \frac{\left\|g_{k}\right\|\left\|\widetilde{d}_{k-1}\right\|}{\gamma^{2}\left\|\widetilde{d}_{k-1}\right\|^{4}}\right)\left\|\widetilde{d}_{k-1}\right\| \\
& =\left\|g_{k}\right\|+\frac{\left\|g_{k}\right\| L_{g}}{\gamma}+\frac{2\left\|g_{k}\right\| L_{g}^{2}}{\gamma^{2}} \leq \delta_{1},
\end{aligned}
$$

which $\delta_{1}:=\varepsilon\left(1+\frac{L_{g}}{\gamma}+\frac{2 L_{g}^{2}}{\gamma^{2}}\right)$.
ii) If $\beta_{k}^{\mathrm{HZ}}<\beta_{k}^{\mathrm{DY}}$, then

$$
\begin{aligned}
\left\|\widetilde{d}_{k}\right\| & <\widehat{\lambda}_{k}\left\|g_{k}\right\|+\left|\beta_{k}^{\mathrm{DY}}\right|\left\|\widetilde{d}_{k-1}\right\| \\
& \leq\left\|g_{k}\right\|+\frac{\left\|g_{k}\right\|^{2}}{y_{k-1}^{T} \widetilde{d}_{k-1}}\left\|\widetilde{d}_{k-1}\right\| \\
& \leq\left\|g_{k}\right\|+\frac{\zeta\left\|\widetilde{d}_{k-1}\right\|}{\gamma\left\|\widetilde{d}_{k-1}\right\|^{2}}\left\|\widetilde{d}_{k-1}\right\| \\
& =\left\|g_{k}\right\|+\frac{\zeta}{\gamma} \leq \delta_{2}
\end{aligned}
$$

which $\delta_{2}:=\varepsilon+\frac{\zeta}{\gamma}$.
By taking $\delta:=\max \left\{\delta_{1}, \delta_{2}\right\}$, both cases give

$$
\left\|\widetilde{d}_{k}\right\| \leq \delta
$$

This fact implies that

$$
\sum_{k \geq 1} \frac{1}{\left\|\tilde{d}_{k}\right\|^{2}}=\infty
$$

for which Lemma 3.2 leads to

$$
\liminf _{k \rightarrow \infty}\left\|g_{k}\right\|=0
$$

which for uniformly convex functions is equivalent to

$$
\lim _{k \rightarrow \infty} g_{k}=0
$$

Some properties of the edge-preserving regularization functional (4), which have been established in 4], are as follows:

Theorem 3.4. If $\varphi_{\alpha}$ is second order Lipschitz continuous, continuously differentiable, convex, strictly convex, or coercive, then the functional $F_{\alpha}$ is respectively second order Lipschitz continuous, continuously differentiable, convex, strictly convex, or coercive.

Theorem 3.5. If $\varphi_{\alpha}(t)$ is even, continuous and strictly increasing w.r.t. $|t|$, then the global minimum of $F_{\alpha}$ exists, and any global minimizer $u^{*}$ is in the dynamic range, i. e., $u_{i, j}^{*} \in\left[s_{\min }, s_{\max }\right]$ for all $(i, j) \in \mathcal{N}$.

## 4. PRELIMINARY NUMERICAL EXPERIMENTS

In this section, we present some numerical results to demonstrate the performance of HCGN for salt-and-pepper impulse noise removal. In our experiments, we first compare HCGN with several versions of CG methods which their details are as

- CGHZ: conjugate gradient method proposed by Hager and Zhang [16]
- CGDY: conjugate gradient method proposed by Dai and Yuan [12]
- CGHS: conjugate gradient method proposed by Hestenes and Stiefel 18
- CGPR: conjugate gradient method proposed by Polak and Ribière [25]
- CGFR: conjugate gradient method proposed by Fletcher and Reeves [14.

The simulations are preformed in Matlab 2015 on a laptop Asus with a 1.7 GHz Intel Core i3-4010U CPU and 4 GB of memory ( 2 GB is used) under ubuntu 10.04 Linux on Oracle VM VirtualBox. The test images are Lena, House, Cameraman and Elaine. Similar to 4, 29, we use the PSNR (peak signal to noise ratio) in order to assess the restoration performance qualitatively which is defined as

$$
\operatorname{PSNR}:=20 \log _{10} \frac{255^{2}}{\frac{1}{M N} \Sigma_{i, j}\left(u_{i, j}^{r}-u_{i, j}^{*}\right)^{2}},
$$

where $u_{i, j}^{r}$ and $u_{i, j}^{*}$ denote the pixel values of the restored image and the original image, respectively. The stopping criterions of all algorithms are

$$
\frac{F_{\alpha}\left(u_{k}\right)-F_{\alpha}\left(u_{k-1}\right)}{F_{\alpha}\left(u_{k}\right)}<10^{-4} \text { and }\left\|\nabla F_{\alpha}\left(u_{k}\right)\right\| \leq 10^{-4}\left(1+\left|F_{\alpha}\left(u_{k}\right)\right|\right)
$$

The parameters of Wolfe conditions are chosen $\eta_{1}=0.0001$ and $\eta_{2}=0.5$ in all algorithms. For HCGN, we choose the parameters $\lambda_{\min }=8 \eta_{2} /\left(7\left(1+\eta_{2}\right)\right)+0.01 \simeq 0.39$ and $\lambda_{\max }=1$. It should be emphasized that in this paper, we are mainly concerned with the speed of solving the minimization of the edge-preserving regularization function (4), in which the potential function is $\varphi_{\alpha}(t)=\sqrt{t^{2}+\alpha}$.

In the first run, we perform all algorithms for 5 different noise samples of each image in order to test the speed of the algorithm more fairly, for

$$
\alpha \in\{0.1,0.2,0.3,0.4,0.5,1,2,3,4,5,10,20,30,40,50\}
$$



Fig. 1. Comparisons for HCGN: (a) Diagram of $N_{i}$ versus $\alpha$; (b) Diagram of $N_{f}$ versus $\alpha$;
(c) Diagram of $N_{g}$ versus $\alpha$; (d) Diagram of $C_{t}$ versus $\alpha$; (e) Diagram of PSNR versus $\alpha$; (f) - (i) Diagrams of $\widehat{\lambda}_{k}$ versus iterations for Lena, House, Cameraman $256 \times 256$ and Cameraman $512 \times 512$, respectively, with noise ratio $90 \%$.

Then, the average of the total number of iterates $\left(N_{i}\right)$, function evaluations $\left(N_{f}\right)$, gradient evaluations $\left(N_{g}\right)$, CPU times required $\left(C_{t}\right)$ and PSNR have reported in the Tables $2-6$. In Tables 2-6, we see that HCGN is better than other methods in $N_{i}, N_{f}, N_{g}$, $C_{t}$ and PSNR, respectively. Efficiency comparisons of all codes have been made using the performance profile introduced by Dolan and Moré in [13] based on $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR in Figures 1-7. In these figures, $P$ designates the percentage of problems which are solved within a factor $\tau$ of the best solver. Subfigures (a) - (e) of Figure 1 show that with increasing the amount of $\alpha$, the average of the total number of iterates, function evaluations, gradient evaluations and CPU times will increase while PSNR of them decreases. Therefore, with increasing amount of $\alpha$ the efficiency of HCGN will decrease. Hence, based on the theory of the performance profile above and to give a clear view of the behaviour of all algorithms, we depict the contour plot of the obtained $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR for

$$
\alpha \in\{0.1,0.2,0.3,0.4,0.5\}
$$

in Figures 2 and 3.


Fig. 2. Comparisons for versions of HCGN, CGHZ and CGDY by performance profiles with the measures $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR: (a)-(e) displays the performance profile for HCGN-0.1, HCGN-0.2, HCGN-0.3, HCGN-0.4 and HCGN-0.5; (f)-(j) displays the performance profile for CGHZ-0.1, CGHZ-0.2, CGHZ-0.3, CGHZ-0.4 and CGHZ-0.5; (k) - (o) displays the performance profile for CGDY-0.1, CGDY-0.2, CGDY-0.3, CGDY-0.4 and CGDY-0.5.


Fig. 3. Comparisons for versions of CGHS, CGPR and CGFR by performance profiles with the measures $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR: (a) - (e) displays the performance profile for CGHS-0.1, CGHS-0.2, CGHS-0.3, CGHS-0.4 and CGHS-0.5; (f) - (j) displays the performance profile for CGPR-0.1, CGPR-0.2, CGPR-0.3, CGPR-0.4 and CGPR-0.5; (k) - (o) displays the performance profile for CGFR-0.1, CGFR-0.2, CGFR-0.3, CGFR-0.4 and CGFR-0.5.

Subfigures (a) - (e) of Figure 2 show that the results of HCGN for $\alpha=0.1$ are considerably better than results of this algorithm for other considered values, especially, Subfigure (e) of Figure 2 confirms the sensible excellence of HCGN in PSNR for this value. Although, Subfigures (f)-(i) of Figure 2 demonstrate that the results of CGHZ method for $\alpha=0.5$ are competitive with the other values of this parameter in $N_{i}, N_{f}$, $N_{g}$ and $C_{t}$, while from Subfigure (j), it is clear that PSNR has the best performance for $\alpha=0.1$. Also, the performance profiles of CGDY method for different values of $\alpha$ are compared in the sense of $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR in Subfigures (k) - (o) of Figure 2, respectively. In this method, the optimal parameter $\alpha$ for PSNR is similar to the two earlier methods. In Figure 3, we display the results of CGHS, CGPR and CGFR methods by using performance profiles for the measures $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR. From Subfigures (e) and (o) of Figure 3, it is quite evident that the best results for PSNR are achieved by $\alpha=0.5$ in CGHS and CGFR methods while the CGPR method has best performance for PSNR in $\alpha=0.2$. Subfigures (a) - (e) of Figure 4 show that HCGN has best results among others for $\alpha=0.1$. For $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR, it wins $100 \%$, $100 \%, 100 \%, 100 \%$ and $88 \%$ for most of the test pictures, respectively.


Fig. 4.Comparisons for all algorithms by performance profiles with the measures $N_{i}, N_{f}, N_{g}$, $C_{t}$ and PSNR: (a) - (e) displays the performance profile for $\alpha=0.1$.


Fig. 5. Comparisons for versions of HCGN, CGHZ and CGDY by performance profiles with the measures $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR: (a) - (e) displays the performance profile for HCGN-0.05, HCGN-0.1 and HCGN-0.15; (f) - (j) displays the performance profile for CGHZ-0.05, CGHZ-0.1 and CGHZ-0.15; (k)-(o) displays the performance profile for

CGDY-0.05, CGDY-0.1 and CGDY-0.15.


Fig. 6. Comparisons for versions of CGHS, CGPR and CGFR by performance profiles with the measures $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR: (a)-(e) displays the performance profile for CGHS-0.05, CGHS-0.1 and CGHS-0.15; (f) - ( j ) displays the performance profile for CGPR-0.05, CGPR-0.1 and CGPR-0.15; (k) - (o) displays the performance profile for CGFR-0.05, CGFR-0.1 and CGFR-0.15.


Fig．7．Comparisons for all algorithms by performance profiles with the measures $N_{i}, N_{f}$ ， $N_{g}, C_{t}$ and PSNR：（a）－（e）displays the performance profile for $\alpha=0.05$ ；（f）display the performance profile of PSNR for $\alpha=0.05$ and $\alpha=0.15$ ．

Note that，if convex combination parameter $\widehat{\lambda}_{k}$ in 19 tends to 1 ，then $\beta_{k}^{\text {New }}$ in－ herits only the advantage of CGHZ method．However，Subfigures（f）－（i）of Figure 1 demonstrate that the convex combination parameter takes values between 0.39 and 1 in different iterations and therefore the parameter $\beta_{k}^{\text {New }}$ inherits advantages of both $\beta_{k}^{\mathrm{HZ}}$ and $\beta_{k}^{\text {DY }}$ ．

| Image | Size | $\begin{aligned} & \text { ru} \\ & \text { § } \\ & 0 \end{aligned}$ | $\begin{aligned} & \text { run } \\ & \text { O} \\ & \hline 0 \end{aligned}$ | $$ | $\begin{aligned} & \grave{\lambda} \\ & \text { Ô} \\ & \end{aligned}$ | $\begin{aligned} & \text { N } \\ & \text { 弋工 } \\ & \hline 0 \end{aligned}$ | $\begin{aligned} & \text { Z } \\ & 0 \\ & 0 \\ & \text { un } \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Lena | $256 \times 256$ | 226.3822 | 109.4800 | 118.1156 | 219.6000 | 97.2711 | 45.8756 |
| House | $256 \times 256$ | 172.4978 | 84.1467 | 91.8311 | 168.5067 | 76.3733 | 29.2444 |
| Cameraman | $256 \times 256$ | 284.3644 | 118.7067 | 128.9387 | 277.3689 | 116.4933 | 46.4311 |
| Cameraman | $512 \times 512$ | 112.3689 | 62.2933 | 69.1511 | 111.1022 | 54.3733 | 24.5289 |
| Elaine | $512 \times 512$ | 170.4756 | 96.6844 | 100.4667 | 163.0311 | 89.4000 | 39.0667 |
| Average |  | 193.21778 | 94.26222 | 101.70064 | 187.92178 | 86.78220 | 37.02934 |

Tab．2．Iterations．

| Image | Size |  | $\begin{aligned} & \sim \\ & 0 \\ & 0 \\ & 0 \end{aligned}$ | $\begin{aligned} & \text { Un } \\ & \text { 刃 } \\ & 0 \end{aligned}$ | $\begin{aligned} & \grave{\lambda} \\ & \text { Ô} \\ & \text { O} \end{aligned}$ | $\begin{aligned} & \text { N } \\ & 0 \\ & 0 \end{aligned}$ | $\begin{aligned} & \text { Z } \\ & 0 \\ & 0 \\ & \text { O } \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Lena | $256 \times 256$ | 570.0711 | 222.3111 | 236.1911 | 544.7422 | 202.5289 | 88.4400 |
| House | $256 \times 256$ | 442.0267 | 173.6711 | 185.7156 | 419.9644 | 162.6622 | 55.5289 |
| Cameraman | $256 \times 256$ | 747.7911 | 246.3022 | 262.6400 | 725.1467 | 247.9111 | 86.9200 |
| Cameraman | $512 \times 512$ | 275.1600 | 123.2978 | 135.2800 | 264.3867 | 110.2178 | 44.6756 |
| Elaine | $512 \times 512$ | 427.5511 | 200.8444 | 205.5333 | 402.6444 | 192.0267 | 73.9689 |
| Average |  | 492.52000193 .28532205 .07200471 .37688183 .0693469 .85870 |  |  |  |  |  |

Tab．3．Function evaluations．

| Image | Size |  | $\begin{aligned} & \text { run } \\ & \text { O} \\ & 0 \end{aligned}$ | $\begin{aligned} & \text { U } \\ & \text { O } \\ & 0 \end{aligned}$ | $\begin{aligned} & \lambda \\ & \text { V} \\ & 0 \end{aligned}$ | $\begin{aligned} & \text { N } \\ & \text { U } \\ & \hline 0 \end{aligned}$ | $\begin{aligned} & \text { Z } \\ & 0 \\ & 0 \\ & \text { O } \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Lena | $256 \times 256$ | 252.4133 | 148.0400 | 156.9022 | 236.5733 | 130.9244 | 56.0356 |
| House | $256 \times 256$ | 196.6133 | 110.8978 | 118.1644 | 178.1733 | 101.8978 | 36.7778 |
| Cameraman | $256 \times 256$ | 316.2978 | 160.7022 | 171.9422 | 297.5111 | 151.2400 | 57.6089 |
| Cameraman | $512 \times 512$ | 130.7244 | 79.7022 | 86.9778 | 121.1289 | 73.4311 | 29.8356 |
| Elaine | $512 \times 512$ | 194.3022 | 128.7244 | 132.4756 | 177.9556 | 119.8400 | 47.4089 |
| Average |  | 218.07014 | 125.61332 | 133.29244 | 202.26844 | 115.46666 | 45.53336 |

Tab. 4. Gradient evaluations.

| Image | Size | $\begin{aligned} & \text { rur } \\ & \text { SO } \\ & \hline 0 \end{aligned}$ | ~~0 | $\begin{aligned} & \text { N } \\ & \text { TV } \\ & 0 \end{aligned}$ | $\begin{aligned} & \grave{V} \\ & \text { Ô} \end{aligned}$ | $\begin{aligned} & \text { N } \\ & \text { Wु } \\ & \hline 0 \end{aligned}$ | $\begin{aligned} & \text { Z } \\ & \text { O } \\ & 0 \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Lena | $256 \times 256$ | 17.6342 | 8.4763 | 9.0299 | 16.8709 | 7.6500 | 3.3616 |
| House | $256 \times 256$ | 13.5885 | 6.4361 | 6.8989 | 12.9039 | 6.0144 | 2.1361 |
| Cameraman | $256 \times 256$ | 22.5252 | 9.2437 | 9.8946 | 21.6945 | 9.1000 | 3.3935 |
| Cameraman | $512 \times 512$ | 35.4139 | 17.7439 | 20.3977 | 32.8135 | 16.7664 | 6.7043 |
| Elaine | $512 \times 512$ | 52.5127 | 29.5980 | 30.4606 | 49.5570 | 28.3075 | 10.8813 |
| Average |  | 28.33490 | 14.29960 | 5.33634 | 6.76796 | 3.56766 | 5.29536 |

Tab. 5. CPU times.

| Image | Size | $$ | $\begin{aligned} & \text { ~ } \\ & 0 \\ & 0 \end{aligned}$ | $$ | $\begin{aligned} & \text { خे } \\ & \text { Ô } \end{aligned}$ | $\begin{aligned} & \text { N } \\ & \text { N } \\ & 0 \end{aligned}$ | \% |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Lena | $256 \times 256$ | 26.9977 | 27.1827 | 27.05 | . 0002 | 27.5396 | 31.3699 |
| House | $256 \times 256$ | 30.5509 | 30.7321 | 30.524 | 0.5468 | 31.0894 | 34.9959 |
| Cameraman | $256 \times 256$ | 24.7873 | 25.0162 | 24.877 | 4.7871 | 25.3490 | 29.8770 |
| Cameraman | $512 \times 512$ | 31.3882 | 31.4705 | 31.348 | 1.3896 | 31.6652 | 32.4783 |
| Elaine | $512 \times 512$ | 30.4517 | 30.6491 | 30.495 | 0.4518 | 31.0334 | 36.1198 |
| Average |  | 28.8351629 .0101228 .859728 .835129 .3353232 .96818 |  |  |  |  |  |

Tab. 6. PSNR.
Let us denote $\epsilon$-machine with $\epsilon_{m}$. According to obtained results form Figures 1-4 and Tables $2-6$, we choose $\left(\epsilon_{m}, 0.15\right]$ as the interval including the optimal $\alpha$ and run again all algorithms similar to conditions of the first run for $\alpha \in\{0.05,0.1,0.15\}$ of this interval. In Figure 5, Subfigures (a) - (e) illustrate the performance profiles of the HCGN for $N_{i}, N_{f}, N_{g}, C_{t}$ and PSNR with different values of $\alpha$ in optimal interval. From these subfigures, our method for $\alpha=0.05$ has the best results in competitive with the others values of this parameter. Also, Subfigure (o) of Figure 5 and Subfigures (e), (j) and (o) of Figure 6 show that CGDY, CGHS, CGPR and CGFR algorithms for $\alpha=0.15$ have the best results for PSNR. Hence, Subfigure (f) of Figure 7 shows that HCGN Algorithm for $\alpha=0.05$ has the best results in competitive with CGFR-0.15, CGPR-0.15 and CGHS-0.15 for PSNR. Finally, from Subfigures (a) - (e) of Figure 7, HCGN Algorithm for $\alpha=0.05$ wins $100 \%, 100 \%, 100 \%, 100 \%$ and $87 \%$ in $N_{i}, N_{f}, N_{g}$, $C_{t}$ and PSNR for most of the test pictures in competitive with others.


Fig. 8. The noisy images $\backslash$ the restored images via AMF $\backslash$ the restored images via HCGN-0.05 for $256 \times 256$ Cameraman image.

Figures $8-12$ show the obtained results by AMF and the two-phase schemes solved by the HCGN method. These results show that HCGN with $\alpha=0.05$ can restore corrupted image quite well in an efficient manner.

Finally, we compare HCGN $(\alpha=0.05)$ with the following considered algorithms

- BB1: This is a version of Algorithm 3. using $d_{k}:=-\frac{1}{\lambda_{k}^{1}} \nabla F_{\alpha}\left(u_{k}\right)$ instead of $\widetilde{d}_{k}$ generated by (5) (Line 9) and expect Line 8.
- BB2: This is a version of Algorithm 3 using $d_{k}:=-\frac{1}{\lambda_{k}^{2}} \nabla F_{\alpha}\left(u_{k}\right)$ instead of $\widetilde{d}_{k}$ generated by (5) (Line 9) and expect Line 8.
- LBFGS: This is Algorithm 7.5 in Nocedal and Wright 23] (Chapter 7, Page 198), using $d_{k}:=-H_{k} \nabla F_{\alpha}\left(u_{k}\right)$, in which $H_{k}$ is a quasi-Newton approximation of the inverse matrix $B_{k}^{-1}$ generated by the well-known LBFGS approach developed by Liu and Nocedal in [20] and Nocedal in [22]. Note that $B_{k}$ is an approximation of $\nabla^{2} F_{\alpha}\left(u_{k}\right)$, which it satisfies in the following condition, known as the secant


Fig. 9. The noisy images $\backslash$ the restored images via AMF $\backslash$ the restored images via HCGN-0.05 for $256 \times 256$ House image.
equation,

$$
B_{k+1} s_{k}=y_{k},
$$

where $s_{k}:=u_{k+1}-u_{k}$ and $y_{k}:=\nabla F_{\alpha}\left(u_{k+1}\right)-\nabla F_{\alpha}\left(u_{k}\right)$. In the LBFGS method, matrix $H_{k+1}$ is defined by

$$
\begin{align*}
H_{k+1} & :=\left(V_{k}^{T} \cdots V_{k-m}^{T}\right) H_{0}\left(V_{k-m} \cdots V_{k}\right) \\
& +\theta_{k-m}\left(V_{k}^{T} \cdots V_{k-m+1}^{T}\right) s_{k-m} s_{k-m}^{T}\left(V_{k-m+1} \cdots V_{k}\right) \\
& +\theta_{k-m+1}\left(V_{k}^{T} \cdots V_{k-m+2}^{T}\right) s_{k-m+1} s_{k-m+1}^{T}\left(V_{k-m+2} \cdots V_{k}\right)  \tag{23}\\
& \vdots \\
& +\theta_{k} s_{k} s_{k}^{T}
\end{align*}
$$

where $H_{0}$ is a symmetric and positive-definite starting matrix, $\theta_{k}:=\frac{1}{y_{k}^{T} s_{k}}, V_{k}:=$ $I-\theta_{k} y_{k} s_{k}^{T}$ and $m:=\min \{k, 5\}$.


Fig. 10. The noisy images $\backslash$ the restored images via $A M F \backslash$ the restored images via HCGN- 0.05 for $512 \times 512$ Cameraman image.

Note that BB1, BB2 and LBFGS are suitable to solve the smooth problem (2) since they have low computational costs. In Subfigures of Figure 13, it can be seen that the HCGN $(\alpha=0.05)$ is the best solver, in terms of $N_{i}, N_{f}, N_{g}$ and $C_{t}$ on $100 \%$ of the problems and PSNR on $88 \%$ of the problems, while LBFGS, BB1 and BB2 have approximately the same manner.

## 5. CONCLUDING REMARKS

In this paper, we introduce an extended CG method to minimize the smooth regularization functional for impulse noise removal. The parameter $\beta_{k}^{\text {New }}$ of new method is the convex combination of both $\beta_{k}^{\mathrm{HZ}}$ and $\beta_{k}^{\mathrm{DY}}$ such that it takes advantages of BB method. Numerical results show that the new method has low computational cost and is efficient to solve signal processing problems.


Fig. 11. The noisy images $\backslash$ the restored images via AMF $\backslash$ the restored images via HCGN-0.05 for $256 \times 256$ Lena image.

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Morteza Kimiaei, Department of Mathematics, Asadabad Branch, Islamic Azad University, Asadabad, Iran.
e-mail: morteza.kimiaei@gmail.com
Majid Rostami, Young Researchers and Elite Club, Hamedan Branch, Islamic Azad University, Hamedan, Iran.
e-mail: majid403rostami@yahoo.com

