

On the derivative-free quasi-Newton-type algorithm for separable systems of nonlinear equations

Hassan Mohammad^{1,2}, Aliyu Muhammed Awwal^{2,3,4}, Auwal Bala Abubakar^{1,2,5},
&
Ahmad Salihu Ben Musa⁶

¹ Department of Mathematical Sciences, Faculty of Physical Sciences, Bayero University, Kano. Kano, Nigeria.

² Numerical Optimization Research Group, Bayero University, Kano, Nigeria.

³ Department of Mathematics, Faculty of Science, Gombe State University, Gombe, Nigeria.

⁴ KMUTT Fixed Point Research Laboratory, Room SCL 802 Fixed Point Laboratory, Science Laboratory Building,
Department of Mathematics, Faculty of Science, King Mongkut's University of Technology Thonburi (KMUTT),
126 Pracha-Uthit Road, Bang Mod, Thrung Khru, Bangkok 10140, Thailand.

⁵ Department of Mathematics and Applied Mathematics, Sefako Makgatho Health Sciences University,
Ga-Rankuwa, Pretoria, Medunsa-0204, South Africa.

⁶ Department of Computer Science, Federal College of Agricultural Produce Technology, Kano, Nigeria.

Abstract

A derivative-free quasi-Newton-type algorithm in which its search direction is a product of a positive definite diagonal matrix and a residual vector is presented. The algorithm is simple to implement and has the ability to solve large-scale nonlinear systems of equations with separable functions. The diagonal matrix is simply obtained in a quasi-Newton manner at each iteration. Under some suitable conditions, the global and R-linear convergence result of the algorithm are presented. Numerical test on some benchmark separable nonlinear equations problems reveal the robustness and efficiency of the algorithm.

Keywords: Separable nonlinear equations, derivative-free methods, quasi-Newton-type methods, convergence, numerical experiments

Mathematics Subject Classification: 65K05, 90C30

1. INTRODUCTION

Consider the problem of finding a solution of nonlinear system of equations

$$g(x) = 0, \quad (1)$$

where $g = (g_1, g_2, \dots, g_n) : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a *separable function*. The separability here means each of the component g_i depends on only one or a few components of the vector x . This structure has been studied and regarded as *partial separability* by Griewank and Toint in [6–8].

Problem (1) may arise from an unconstrained optimization problem, for example, let $f(x) = \sum_{i=1}^n g_i(x)$. Then the nonlinear system of equations problem (1) is equivalent to the unconstrained optimization problem

$$\min f(x), \quad x \in \mathbb{R}^n. \quad (2)$$

For finding the solution of general nonlinear equations, quasi-Newton methods are famous and commonly used algorithms because of their derivative-free nature [17,21]. However, among these methods, some are not suitable for large-scale problems due to matrix storage requirements. As such, methods that considered nonlinear equations with structured functions are given much attention. Nevertheless, several matrix-free alternatives are given over the last decade (see for example [14, 18, 20, 23, 25]). The spectral gradient method initially introduced by Barzilai and Borwein has been successfully used as a derivative-free approach for solving large-scale nonlinear equations by La Cruz-Martínez-Raydan in [11, 13]. Specifically, La Cruz et al. [11] presented a derivative-free spectral residual method (*dfsane*) for solving large-scale nonlinear equations. The algorithm uses a scalar multiple of identity for estimating the Jacobian of the function g . Moreover, some algorithms that uses a diagonal matrix to approximate the Jacobian of the residual function g have been studied in the literature. For details, interested reader may refer to the following references [5, 10, 14, 24, 26, 27].

In this paper, we incorporate the diagonal Hessian approximation approach studied by Deng and Wan [2] and the spectral residual approach presented in [11] to propose, analyze and implement a derivative-free algorithm for separable problems, which can be seen as an improved version of the *dfsane* algorithm that used a positive definite diagonal matrix as the approximation of the Jacobian of the function g . A derivative-free line search is employed to analyze the convergence of the proposed algorithm.

The paper is organized as follows. Section 2 describes some preliminaries and the algorithm. Section 3 addresses the global convergence and rate of convergence results of the algorithm. Section 4 presents the numerical experiments, and conclusions are given in Sect. 5. Unless otherwise stated, throughout this paper we denote u_k^i to refer to the i th component of a vector u_k . Also, $\|\cdot\|$ stands for the Euclidean norm of vectors and the induced 2-norm of matrices.

2. PRELIMINARIES AND ALGORITHM

In this section, we present the derivative-free quasi-Newton-type algorithm. We begin by briefly reviewing the conference paper by Deng and Wan [2].

Based on the idea of Shi and Sun in [22], Deng and Wan presented a spectral conjugate gradient method for solving unconstrained optimization problem (2), in which the spectral parameter is a specific diagonal matrix chosen such that it owns some quasi-Newton property. They considered a diagonal matrix $Q_k = \text{diag}(q_k^1, q_k^2, \dots, q_k^n)$, and solved the following constrained optimization problem

$$\min_{L_k \leq q_k^i \leq U_k} \frac{1}{2} \sum_{i=1}^n (q_k^i y_{k-1}^i - s_{k-1}^i)^2, \quad (3)$$

where L_k and U_k are given lower and upper bounds for q_k^i such that $0 < L_k \leq q_k^i \leq U_k$, and so Q_k is a safely positive definite matrix. The solution of the problem (3) is given by

$$q_k^i = \begin{cases} \frac{s_{k-1}^i}{y_{k-1}^i}, & \text{if } L_k \leq \frac{s_{k-1}^i}{y_{k-1}^i} \leq U_k \\ L_k, & \text{if } \frac{s_{k-1}^i}{y_{k-1}^i} < L_k \\ U_k, & \text{if } \frac{s_{k-1}^i}{y_{k-1}^i} > U_k \\ \frac{L_k + U_k}{2}, & \text{if } y_{k-1}^i = 0, \end{cases} \quad (4)$$

where $L_k = c_1 \|g_k\|$, $U_k = c_1 \|g_k\| + c_2$ and $c_1, c_2 > 0$. Unfortunately, the authors in [2] do not present numerical implementation of the method.

Next, to build our propose algorithm, we begin by assembling the diagonal matrix similar to the one proposed by Deng and Wan. The difference between the former and later is on the

safeguard that ensure positive definiteness of the diagonal matrix. To construct the diagonal matrix of the proposed algorithm, we make use of the following Lemma (Lemma 1 in [19]).

Lemma 2.1 *Let $D = \text{diag}(d)$ be a diagonal matrix in $\mathbb{R}^{n \times n}$, and let u and v be vectors in \mathbb{R}^n . Then, the solution of the constrained linear least-squares problem with simple bounds*

$$\begin{aligned} & \min_{d \in \mathbb{R}^n} \frac{1}{2} \|\text{diag}(d)v - u\|^2, \\ & \text{subject to } -d \leq 0, \end{aligned}$$

is given by

$$d^i = \begin{cases} \frac{u^i}{v^i}, & \text{if } \frac{u^i}{v^i} > 0, \\ 0, & \text{if } \frac{u^i}{v^i} \leq 0 \text{ or } v^i = 0, \end{cases} \quad i = 1, 2, \dots, n.$$

Based on the results of Lemma 2.1, the resulting diagonal matrix is positive semi-definite. However, to obtain a descent direction that will be used with a suitable line search technique, we define a positive definite diagonal matrix D_k ($k \geq 1$) with entries

$$d_k^i = \begin{cases} \frac{y_{k-1}^i}{s_{k-1}^i}, & \text{if } \frac{y_{k-1}^i}{s_{k-1}^i} > 0, \\ 1, & \text{if } \frac{y_{k-1}^i}{s_{k-1}^i} \leq 0 \text{ or } s_{k-1}^i = 0, \end{cases} \quad i = 1, 2, \dots, n. \quad (5)$$

where $s_{k-1} = x_k - x_{k-1}$ and $y_{k-1} = g(x_k) - g(x_{k-1})$. The search direction of the diagonal derivative-free method is obtained as a solution of the linear system:

$$D_k p_k + g(x_k) = 0, \quad (6)$$

where

$$D_k = \begin{cases} \text{diag}(d_k^1, d_k^2, \dots, d_k^n), & \text{if } k \geq 1 \\ I, & \text{if } k = 0 \end{cases} \quad (7)$$

is a diagonal matrix, whose entries are computed using Equation (5).

Furthermore, we safeguard D_k for very small and very large values by means of a projection of its entries into a given scalar interval $[\underline{d}, \bar{d}]$ such that $0 < \underline{d} < 1$ and $\bar{d} \geq 1$. Hence, the i -th entry of the matrix D_k is

$$d_k^i = \begin{cases} \max \left\{ \min \left\{ \frac{y_{k-1}^i}{s_{k-1}^i}, \bar{d} \right\}, \underline{d} \right\}, & \text{if } s_{k-1}^i \neq 0 \\ 1, & \text{if } s_{k-1}^i = 0. \end{cases} \quad i = 1, 2, \dots, n. \quad (8)$$

It can be seen from equation (8), the sequence $\{d_k^i\}$ is uniformly bounded for each i and k . In fact, $0 < \underline{d} \leq d_k^i \leq \bar{d} \forall i, \forall k$. Consequently, D_k is invertible for each $k \geq 0$.

In contrast to the diagonal matrix proposed by Den and Wan [2], the safeguard procedure here is simple, as it set the nonpositive entries of the generated diagonal matrix to a nonnegative parameter \underline{d} , and the undefined entries to 1. Thus, at a certain iterate where some of the entries of the diagonal matrix becomes undefined, the entries are set to 1. Unlike Deng and Wan proposed diagonal matrix, where the undefined entries are set to the average of the lower and upper bounds L_k and U_k . The detail steps of the derivative-free quasi-Newton-type approach is given below.

Algorithm 1: Derivative-free quasi-Newton-type algorithm for separable nonlinear equations (dfnwt)

Input : Given $x_0 \in \mathbb{R}^n$, $\rho, \delta \in (0, 1)$, $0 < \underline{d} < 1 \leq \bar{d}$, and a positive sequence $\{\omega_k\}$ such that $\sum_{k=0}^{\infty} \omega_k < \infty$. Set $k := 0$.

Step 1 : Compute $g(x_k)$, **if** $\|g(x_k)\| = 0$, **then**
| stop.

end

Step 2 : **if** $k = 0$, **then**

| set $p_k := -g(x_k)$;

else

 Compute $p_k := -D_k^{-1}g(x_k)$, where $D_k = \text{diag}(d_k^1, d_k^2, \dots, d_k^n)$,

$$d_k^i = \begin{cases} \max \left\{ \min \left\{ \frac{y_{k-1}^i}{s_{k-1}^i}, \bar{d} \right\}, \underline{d} \right\}, & \text{if } s_{k-1}^i \neq 0 \\ 1, & \text{if } s_{k-1}^i = 0, \end{cases} \quad i = 1, 2, \dots, n.$$

end

Step 3 : Let $\alpha_k = \rho^j$, where j is the least non-negative integer satisfying

$$\|g(x_k + \rho^j p_k)\|^2 \leq (1 + \omega_k) \|g(x_k)\|^2 + \delta (\rho^j)^2 \langle g(x_k), p_k \rangle, \quad (9)$$

 Compute $s_k = \alpha_k p_k$, $x_{k+1} = x_k + s_k$, and $y_k = g(x_{k+1}) - g(x_k)$.

Step 4 : Set $k = k + 1$ and go to Step 1.

Remark 2.2

Since the matrix D_k is diagonal, the product at Step 2 of Algorithm 1 when $k \neq 0$ is simply the product between the diagonal elements of D_k and the corresponding components of $g(x_k)$, computed in $\mathcal{O}(n)$ operations.

Remark 2.3 By the definition of the search direction in Step 2, it can be deduce easily that,

$$\frac{1}{\bar{d}} \|g(x_k)\| \leq \|p_k\| \leq \frac{1}{\underline{d}} \|g(x_k)\|. \quad (10)$$

Remark 2.4 The line search condition (9) has some similarity to the one used in [29]. The right hand side of the current line search in (9) has an additional term, a positive sequence that guaranty the well-definedness of the inequality. In fact, for sufficiently large k , the inequality (9) holds as the stepsize $\alpha_k \rightarrow 0^+$. Thus, α_k can be obtained by some backtracking approach such as Step 3 of Algorithm 1.

3. CONVERGENCE RESULTS

In this section, we prove the global and R-linear convergence of Algorithm 1. First we assume that $g(x_k) \neq 0$ for any $k \geq 0$ except at the solution. Furthermore, we assume the following:

Assumption 1

- i. The function $g : \Theta \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^n$ is continuously differentiable on Θ .
- ii. The Jacobian J of g at x , denoted by $J(x)$, is bounded and uniformly nonsingular on Θ , i.e., there exist nonnegative scalars $\varepsilon_1, \varepsilon_2$ such that

$$\begin{aligned} \varepsilon_1 &\leq \|J(x)\| \leq \varepsilon_2, \quad \text{for all } x \in \Theta, \\ \frac{1}{\varepsilon_2} &\leq \|J(x)^{-1}\| \leq \frac{1}{\varepsilon_1} \quad \text{for all } x \in \Theta. \end{aligned}$$

- iii. The Jacobian J is Lipschitz continuous with Lipschitz constant γ on Θ . That is,

$$\|J(x) - J(y)\| \leq \gamma \|x - y\|, \quad \text{for all } x, y \in \Theta.$$

Assumption 1 implies that there is constants $M \geq m > 0$ such that

$$m\|x - y\| \leq \|g(x) - g(y)\| \leq M\|x - y\|, \quad \forall x, y \in \mathbb{R}^n. \quad (11)$$

Assumption 2

The diagonal matrix D_k approximate the Jacobian matrix J of the function g at x_k along the direction p_k , therefore, D_k can be regarded as a good approximation of $J(x_k)$. That is,

$$\|(D_k - J(x_k))p_k\| \leq r\|g(x_k)\|, \quad \text{for all } k \geq 0, \quad (12)$$

where $r \in (0, 1)$ is a very small constant.

Lemma 3.1 *Let the sequence $\{x_k\}$ be generated by Algorithm 1, then for all $k \geq 0$*

$$(a) \quad \frac{1}{\bar{d}}\|g(x_k)\|^2 \leq -\langle g(x_k), p_k \rangle \leq \frac{1}{\underline{d}}\|g(x_k)\|^2, \quad (13)$$

$$(b) \quad \langle g(x_k), J(x_k)p_k \rangle \leq -(1-r)\|g(x_k)\|^2, \quad (14)$$

$$(c) \quad -\bar{d}\|p_k\|^2 \leq \langle g(x_k), p_k \rangle \leq -\underline{d}\|p_k\|^2. \quad (15)$$

Proof (a) For $k = 0$,

$$\begin{aligned} -\langle g(x_0), p_0 \rangle &= -\langle g(x_0), -D_0^{-1}g(x_0) \rangle \\ &= \|g(x_0)\|^2, \quad \text{since } D_0 = I. \end{aligned}$$

For $k \geq 1$,

$$\begin{aligned} -\langle g(x_k), p_k \rangle &= -\langle g(x_k), -D_k^{-1}g(x_k) \rangle \\ &= \left\langle g(x_k), \text{diag} \left(\frac{1}{d_k^1}, \frac{1}{d_k^2}, \dots, \frac{1}{d_k^n} \right) g(x_k) \right\rangle \\ &\leq \left\langle g(x_k), \text{diag} \left(\frac{1}{\underline{d}}, \frac{1}{\underline{d}}, \dots, \frac{1}{\underline{d}} \right) g(x_k) \right\rangle \\ &= \frac{1}{\underline{d}}\|g(x_k)\|^2. \end{aligned} \quad (16)$$

On the other hand,

$$\begin{aligned} -\langle g(x_k), p_k \rangle &= -\langle g(x_k), -D_k^{-1}g(x_k) \rangle \\ &= \left\langle g(x_k), \text{diag} \left(\frac{1}{d_k^1}, \frac{1}{d_k^2}, \dots, \frac{1}{d_k^n} \right) g(x_k) \right\rangle \\ &\geq \left\langle g(x_k), \text{diag} \left(\frac{1}{\bar{d}}, \frac{1}{\bar{d}}, \dots, \frac{1}{\bar{d}} \right) g(x_k) \right\rangle \\ &= \frac{1}{\bar{d}}\|g(x_k)\|^2. \end{aligned} \quad (17)$$

Combining (16) and (17), we obtain (13).

(b) For $k \geq 0$, equality (6) together with inequality (12) gives

$$\begin{aligned} \langle g(x_k), J(x_k)p_k \rangle &= \langle g(x_k), J(x_k)p_k - (D_k p_k + g(x_k)) \rangle \\ &= \langle g(x_k), (J(x_k) - D_k)p_k \rangle - \|g(x_k)\|^2 \\ &\leq \|g(x_k)\| \|(J(x_k) - D_k)p_k\| - \|g(x_k)\|^2 \\ &\leq r \|g(x_k)\|^2 - \|g(x_k)\|^2 \\ &= -(1-r) \|g(x_k)\|^2. \end{aligned}$$

The proof of (c) follows directly from equation (6) and the definition of D_k in (7)-(8). ■

The following Lemma is from [3].

Lemma 3.2 *Let $\{a_k\}$ and $\{e_k\}$ be nonnegative sequences such that*

$$a_{k+1} \leq (1 + e_k)a_k \text{ and } \sum_{k=0}^{\infty} e_k < \infty,$$

then the sequence $\{a_k\}$ has a limit in \mathbb{R} .

Lemma 3.3 *Let $\{x_k\}$ be the sequence generated by Algorithm 1, then we have*

- (a) $\{\|g(x_k)\|\}$ is convergent.
- (b) $\lim_{k \rightarrow \infty} -\alpha_k^2 \langle g(x_k), p_k \rangle = 0$.

Proof (a) Setting $a_k = \|g(x_k)\|^2$ and $e_k = \omega_k$ in Lemma 3.2, we have

$$\|g(x_{k+1})\|^2 \leq (1 + \omega_k) \|g(x_k)\|^2.$$

Since $\|g(x_k)\|^2 \geq 0$ and $\sum_{k=0}^{\infty} \omega_k < \infty$, it holds $\{\|g(x_k)\|\}$ is convergent.

(b) Using (9), we can get for any k

$$-\delta \alpha_k^2 \langle g(x_k), p_k \rangle \leq \|g(x_k)\|^2 - \|g(x_{k+1})\|^2 + \omega_k \|g(x_k)\|^2. \quad (18)$$

Summing both sides of (18) yields

$$\delta \sum_{k=0}^{\infty} -\alpha_k^2 \langle g(x_k), p_k \rangle \leq \|g(x_0)\|^2 + \sum_{k=0}^{\infty} \omega_k \|g(x_k)\|^2.$$

Since $\{\|g(x_k)\|\}$ converges for all k , $\sum_{k=0}^{\infty} \omega_k$ is convergent and δ is a positive constant, it follows that

$$\sum_{k=0}^{\infty} -\alpha_k^2 \langle g(x_k), p_k \rangle < \infty.$$

Hence,

$$\lim_{k \rightarrow \infty} -\alpha_k^2 \langle g(x_k), p_k \rangle = 0. \quad (19) \quad \blacksquare$$

Lemma 3.4 Suppose Assumptions 1 and 2 hold. Let $\{x_k\}$ be a sequence of iterates generated by Algorithm 1. Then

$$\alpha_k \geq \min \left\{ 1, \frac{2\rho d^2(1-r)}{\delta \bar{d}} \right\}, \quad (20)$$

for all sufficiently large k .

Proof By the line search condition (9) if $\alpha_k \neq 1$, then $\frac{\alpha_k}{\rho}$ does not satisfy (9), that is

$$\left\| g \left(x_k + \frac{\alpha_k}{\rho} p_k \right) \right\|^2 > (1 + \omega_k) \|g(x_k)\|^2 + \delta \frac{\alpha_k^2}{\rho^2} \langle g(x_k), p_k \rangle.$$

This gives

$$-\delta \frac{\alpha_k^2}{\rho^2} \langle g(x_k), p_k \rangle > \|g(x_k)\|^2 - \left\| g \left(x_k + \frac{\alpha_k}{\rho} p_k \right) \right\|^2. \quad (21)$$

Using the right hand side of (21), inequalities (10), (14) and (15), we have

$$\begin{aligned} \|g(x_k)\|^2 - \left\| g \left(x_k + \frac{\alpha_k}{\rho} p_k \right) \right\|^2 &= -2 \frac{\alpha_k}{\rho} \langle g(x_k), J(x_k) p_k \rangle + o \left(\frac{\alpha_k}{\rho} \|p_k\| \right) \\ &\geq 2 \frac{\alpha_k}{\rho} (1-r) \|g(x_k)\|^2 + o \left(\frac{\alpha_k}{\rho} \|p_k\| \right) \\ &\geq 2 \bar{d}^2 \frac{\alpha_k}{\rho} (1-r) \|p_k\|^2 + o \left(\frac{\alpha_k}{\rho} \|p_k\| \right) \\ &\geq -2 \bar{d}^2 \frac{\alpha_k}{\rho \bar{d}} (1-r) \langle g(x_k), p_k \rangle, \end{aligned} \quad (22)$$

where $o : \mathbb{R}_+ \rightarrow \mathbb{R}$ is such that $\lim_{\xi \rightarrow 0} \frac{o(\xi)}{\xi} = 0$.

Combining (21) and (22), we have

$$\alpha_k > \frac{2\rho d^2(1-r)}{\delta \bar{d}},$$

which means that (20) holds. ■

Theorem 3.5 Suppose Assumptions 1-2 hold. If the sequence $\{x_k\}$ is generated by Algorithm 1, then

$$\lim_{k \rightarrow \infty} \|g(x_k)\| = 0. \quad (23)$$

Proof By Lemma 3.4, there exists a nonnegative scalar say

$$\bar{\alpha} := \min \left\{ 1, \frac{2\bar{d}^2(1-r)}{\delta \bar{d}} \right\} \leq \alpha_k. \quad (24)$$

It follows from (13) and (24) that

$$-\alpha_k^2 \langle g(x_k), p_k \rangle \geq \frac{\alpha_k^2}{\bar{d}} \|g(x_k)\|^2 \geq \frac{\bar{\alpha}^2}{\bar{d}} \|g(x_k)\|^2 \geq 0.$$

Therefore, using (19), we have

$$0 = \lim_{k \rightarrow \infty} -\alpha_k^2 \langle g(x_k), p_k \rangle \geq \frac{\bar{\alpha}^2}{\bar{d}} \lim_{k \rightarrow \infty} \|g(x_k)\|^2 \geq 0.$$

This gives (23). ■

We now present the R-linear convergence of Algorithm 1.

Theorem 3.6 *Suppose Assumption 1 holds. If the sequence $\{x_k\}$ generated by Algorithm 1 converges to x^* , then for sufficiently large k , there exist constants $C > 0$ and $\mu \in (0, 1)$ such that*

$$\|x_k - x^*\| \leq C\mu^k. \quad (25)$$

Proof From the line search condition (9), it follows that

$$\begin{aligned} \|g(x_{k+1})\|^2 &\leq (1 + \omega_k)\|g(x_k)\|^2 + \delta\alpha_k^2 \langle g(x_k), p_k \rangle \\ &\leq (1 + \omega_k)\|g(x_k)\|^2 - \delta\alpha_k^2 \frac{1}{d}\|g(x_k)\|^2 \\ &\leq (1 + \omega_k)\|g(x_k)\|^2 - \delta\bar{\alpha}^2 \frac{1}{d}\|g(x_k)\|^2 \\ &= \left(1 - \delta\bar{\alpha}^2 \frac{1}{d} + \omega_k\right) \|g(x_k)\|^2, \end{aligned}$$

where the second and third inequalities follow from (13) and (24) respectively. Since $\omega_k \rightarrow 0$, without loss of generality, we assume that $\omega_k \leq \delta\bar{\alpha}^2 \frac{1}{2d}$ for all k so that

$$\|g(x_{k+1})\| \leq \sqrt{\left(1 - \delta\bar{\alpha}^2 \frac{1}{2d}\right)} \|g(x_k)\|. \quad (26)$$

Inequality (26) and inductive process yields

$$\|g(x_k)\| \leq \mu^k \|g(x_0)\|, \quad (27)$$

where $\mu = \sqrt{\left(1 - \delta\bar{\alpha}^2 \frac{1}{2d}\right)} < 1$. Using (11) together with (27) we have

$$\|x_k - x^*\| \leq \mu^k \frac{\|g(x_0)\|}{m}.$$

Thus, (25) holds with $C = \frac{\|g(x_0)\|}{m}$. This means that Algorithm 1 converges R-linearly. \blacksquare

4. NUMERICAL EXPERIMENTS

In this section we report the results obtained with a preliminary MATLAB implementation of the proposed algorithm on the solution of some selected test problems. The set of the problems is made of ten almost separable nonlinear equations and can be found in the Appendix A. The detailed numerical results of this section can be found in Appendix B. Computations were carried out on an 8.00GB RAM Intel Core i7 personal computer at 2.30GHz. A failure is reported (denoted by 'F'), if the number of iterations is greater than 1000. We used five different dimension with ten different initial points as follows:

- *dimensions:* $n = 1000, 5000, 10000, 50000, 100000$.
- *initial points:* $x_0^1 = (1, \dots, 1)^T$, $x_0^2 = (0.1, \dots, 0.1)^T$, $x_0^3 = (\frac{1}{2}, \dots, \frac{1}{2n})^T$, $x_0^4 = (1 - \frac{1}{n}, 1 - \frac{2}{n}, \dots, 0)^T$, $x_0^5 = (0, \frac{1}{n}, \frac{2}{n}, \dots, \frac{n-1}{n})^T$, $x_0^6 = (1, \frac{1}{2}, \dots, \frac{1}{n})^T$, $x_0^7 = (\frac{n-1}{n}, \frac{n-2}{n}, \dots, 0)^T$, $x_0^8 = (\frac{1}{n}, \frac{2}{n}, \dots, 1)^T$, $x_0^9 = (10, 10, \dots, 10)^T$ and $x_0^{10} = \text{rand}(n, 1)$. Here, $\text{rand}(n, 1)$ means the initial point is chosen randomly from the interval $(0, 1)$.

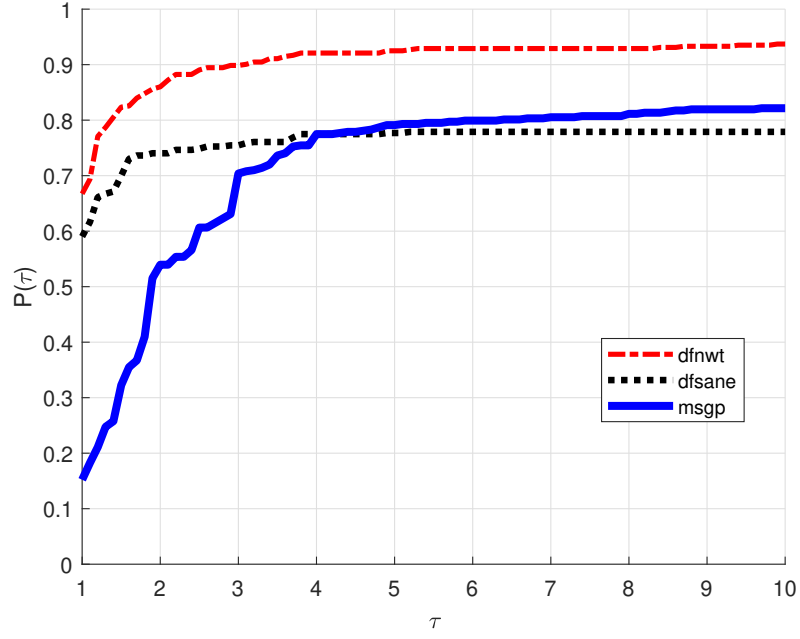


Figure 1: Dolan and Moré performance profile with respect to number of iterations

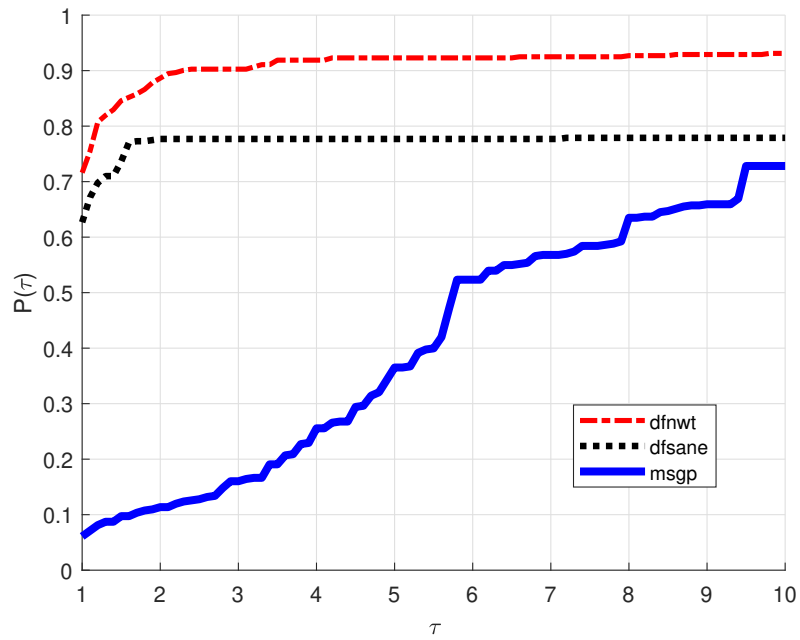


Figure 2: Dolan and Moré performance profile with respect to number of function evaluations

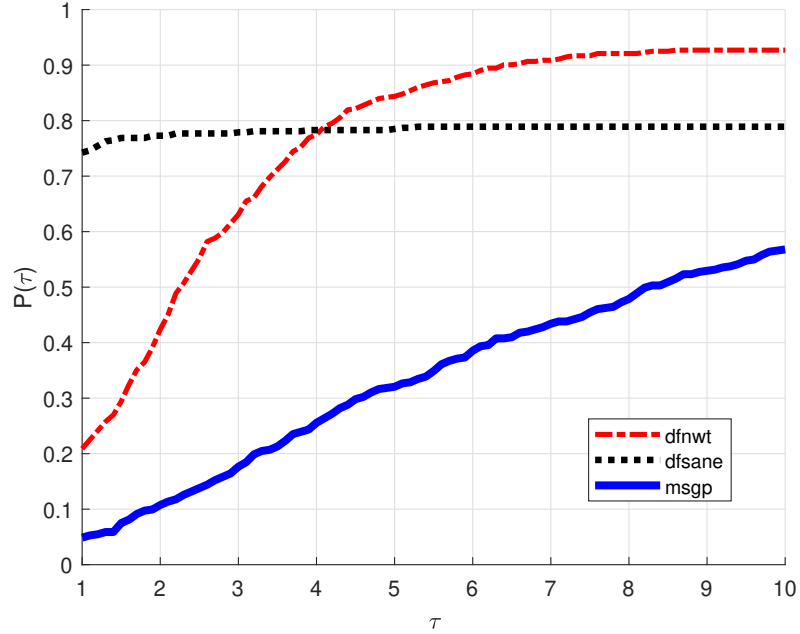


Figure 3: Dolan and Moré performance profile with respect to CPU time

We compared Algorithm 1 (dfnwt) with similar algorithms in the literature, namely, dfsane algorithm by La Cruz et al. [11] and msgp algorithm by Yu et al. [28]. For all algorithms, we used the stopping criterion

$$\|g(x_k)\| \leq 10^{-6}.$$

We implemented dfnwt algorithm using the following parameters: $\rho = 0.5$, $\delta = 0.0001$, $\underline{d} = 10^{-10}$, $\bar{d} = 10^{10}$ and $\omega_k = \frac{1}{e^{k^2}}$, $k > 0$. For dfsane and msgp algorithms, the parameters chosen are from references [11] and [28], respectively.

In Tables 2-11 of Appendix B, we reported the number of iterations ($\#iter$), the number of function evaluations ($\#fval$), the CPU time in seconds (time) and the norm of the residual at the termination point (Fnorm), for all the ten tested problems. In Table 2, dfnwt has the least $\#iter$ and $\#fval$ in all the problems. However, there was a tie between dfnwt and dfsane in Table 3, 4–6, 8 and 9 except for the the initial point x_0^9 and some some few cases in Table 8 and 9. In Table 7, dfsane has the best performance in terms of $\#iter$ and $\#fval$ except for some few cases where dfnwt performs better. The algorithm dfnwt has recorded 17 failures in Table 10, however, it outperforms dfsane and msgp algorithms in the remaining cases. Lastly, in Table 11, unlike dfsane and msgp, dfnwt managed to solve almost all the problems. However, for the few cases where msgp solved a problem, it has the least $\#iter$ and $\#fval$. In addition, the summary of Table 2–11 is reported in Table 1.

Table 1: Winners with respect to $\#iter$, $\#fval$ and time

Method/Metric	dfnwt	dfsane	msgp
$\#iter$	329	291	75
$\#fval$	353	309	30
time	103	366	24

To visualize the numerical behaviour of the algorithms, we plotted three figures using the popular Dolan and Moré [4] performance profile based on the $\#iter$, $\#fval$ and CPU time metrics. In Fig. 1, we compare the performance of the `dfnwt` algorithm with the `dfsane` algorithm and the `msgp` algorithm with respect to $\#iter$ metric. Fig. 1 shows that `dfnwt` performs better than `msgp` and `dfsane` having almost 70% success. In Fig. 2, the performance of the three algorithms was tested based on $\#fval$ metric. The figure shows that `dfnwt` performs better than `msgp` and `dfsane` having over 70% success. Fig. 3 shows that `dfsane` is faster than `dfnwt` and `msgp` for the fraction of $\tau \leq 4$. However, for $\tau > 4$, `dfnwt` is faster than `msgp` and `dfsane`. Based on the performed experiments, we observe that, the good performance of the `dfnwt` algorithm may be due to the diagonal approximation of the Jacobian matrix associated with the search direction. Similar argument applies to the `msgp` algorithm.

5. CONCLUSIONS

We have presented, analyzed, and implemented a derivative-free quasi-Newton-type algorithm for solving nonlinear systems of equations with separable functions (`dfnwt`). Different from the existing algorithms such as `dfsane` algorithm that approximate the Jacobian of g using a scalar multiple of identity at each iteration, the proposed `dfnwt` algorithm uses a diagonal matrix in a quasi-Newton manner for such approximations. Among the attractive feature of the presented algorithm is that it does not require gradient or approximation of the gradient for its implementation, this makes it more suitable for large-scale separable problems. Furthermore, the global and R-linear convergence of the sequence generated by `dfnwt` algorithm is obtained. Based on the numerical results presented, the proposed `dfnwt` compete with the well-known and efficient algorithm for solving nonlinear equations, that is, `dfsane`. This good efficiency of the `dfnwt` algorithm is due to the additional information obtained from the diagonal matrix used for the approximation of the Jacobian of the problems. Investigation on the better approximation that exploits the structure of the problem and extensive numerical experiments that will unveil the effectiveness of the approach will be an interesting topic for future research.

ACKNOWLEDGEMENTS

We would like to thank Professor Marcos Raydan for providing us with the MATLAB version of the `dfsane` code for numerical comparison. We gratefully acknowledge the educative suggestions and useful comments of the reviewers. The third author acknowledge with thanks, the Department of Mathematics and Applied Mathematics at the Sefako Makgatho Health Sciences University, Pretoria, South Africa.

REFERENCES

- [1] Y. Bing and G. Lin. An Efficient Implementation of Merrill’s Method for Sparse or Partially Separable Systems of Nonlinear Equations. *SIAM Journal on Optimization*, 1(2):206–221, 1991.
- [2] S. Deng and Z. Wan. A diagonal quasi-newton spectral conjugate gradient algorithm for nonconvex unconstrained optimization problems. In *Proceedings of the 5th International Conference on Optimization and Control with Applications*, pages 305–310. Curtin University, 2012.
- [3] J. E. Dennis and J. J. Moré. A characterization of superlinear convergence and its application to quasi-Newton methods. *Mathematics of Computation*, 28(126):549–560, 1974.

- [4] E. D. Dolan and J. J. Moré. Benchmarking optimization software with performance profiles. *Mathematical Programming*, 91(2):201–213, 2002.
- [5] M. A. Gomes-Ruggiero, Martínez J. M., and A. C. Moretti. Comparing algorithms for solving sparse nonlinear systems of equations. *SIAM Journal on Scientific and Statistical Computing*, 13(2):459–483, 1992.
- [6] A. Griewank and Ph. L. Toint. Local convergence analysis for partitioned quasi-newton updates. *Numerische Mathematik*, 39(3):429–448, 1982.
- [7] A. Griewank and Ph. L. Toint. On the unconstrained optimization of partially separable functions. In *Nonlinear Optimization 1981*, pages 301–312. Academic press, 1982.
- [8] A. Griewank and Ph. L. Toint. Partitioned variable metric updates for large structured optimization problems. *Numerische Mathematik*, 39(1):119–137, 1982.
- [9] C. T. Kelly. A comparison of iteration schemes for chandrasekhar h-equations in multigroup neutron transport. *J. Math. Phys.*, 21:408–409, 1980.
- [10] N. Krejić, Z. Lužanin, and I. Radeka. Newton-like method for nonlinear banded block diagonal system. *Applied mathematics and computation*, 189(2):1705–1711, 2007.
- [11] W. La Cruz, J. Martínez, and M. Raydan. Spectral residual method without gradient information for solving large-scale nonlinear systems of equations. *Mathematics of Computation*, 75(255):1429–1448, 2006.
- [12] W. La Cruz, J. M. Martínez, and M. Raydan. Spectral residual method without gradient information for solving large-scale nonlinear systems: theory and experiments. *Citeseer*, Technical Report RT-04-08(<https://www.ime.unicamp.br/martinez/lmrreport.pdf>), 2004.
- [13] W. La Cruz and M. Raydan. Nonmonotone spectral methods for large-scale nonlinear systems. *Optimization Methods and Software*, 18(5):583–599, 2003.
- [14] W. J. Leong, M. A. Hassan, and M. W. Yusuf. A matrix-free quasi-Newton method for solving large-scale nonlinear systems. *Computers & Mathematics with Applications*, 62(5):2354–2363, 2011.
- [15] D. Li and M. Fukushima. A globally and superlinearly convergent Gauss–Newton-based BFGS method for symmetric nonlinear equations. *SIAM Journal on Numerical Analysis*, 37(1):152–172, 1999.
- [16] L. Lukšan, C. Matonoha, and J. Vlcek. Problems for nonlinear least squares and nonlinear equations. Technical report, Technical Report, 2018.
- [17] J. M. Martinez. Practical quasi-Newton methods for solving nonlinear systems. *Journal of Computational and Applied Mathematics*, 124(1-2):97–121, 2000.
- [18] H. Mohammad. Barzilai-Borwein-like method for solving large-scale nonlinear systems of equations. *Journal of the Nigerian Mathematical Society*, 36(1):71–83, 2017.
- [19] H. Mohammad and S. A. Santos. A structured diagonal Hessian approximation method with evaluation complexity analysis for nonlinear least squares. *Computational and Applied Mathematics*, 2018.
- [20] H. Mohammad and M. Y. Waziri. On Broyden-like update via some quadratures for solving nonlinear systems of equations. *Turkish Journal of Mathematics*, 39(3):335–345, 2015.

- [21] J. Nocedal and S. J. Wright. *Numerical Optimization*. Springer Science, 2006.
- [22] Z.J. Shi and G. Sun. A diagonal-sparse quasi-Newton method for unconstrained optimization problem. *J. Sys. Sci. Math. Sci*, 26(1):101–112, 2006.
- [23] Z. Wan, Y. Chen, S. Huang, and D. Feng. A modified nonmonotone BFGS algorithm for solving smooth nonlinear equations. *Optimization Letters*, 8(6):1845–1860, 2014.
- [24] M. Y. Waziri and Z. Abdul Majid. An improved diagonal Jacobian approximation via a new quasi-cauchy condition for solving large-scale systems of nonlinear equations. *Journal of Applied Mathematics*, 2013, 2013.
- [25] M. Y. Waziri, W. J. Leong, M. A. Hassan, and M. Monsi. Jacobian computation-free Newton’s method for systems of non-linear equations. *Journal of Numerical Mathematics and Stochastic*, 2(1):54–63, 2010.
- [26] M. Y. Waziri, W. J. Leong, M. Mamat, and A. U. Moyi. Two-step derivative-free diagonally Newton’s method for large-scale nonlinear equations. *World Applied Sciences Journal*, 21(10):86–94, 2013.
- [27] S. Wu and H. Wang. A modified Newton-like method for nonlinear equations. *Computational and Applied Mathematics*, 39(3):1–18, 2020.
- [28] G. Yu, Niu S., and J. Ma. Multivariate spectral gradient projection method for nonlinear monotone equations with convex constraints. *Journal of Industrial and Management Optimization*, 9(1):117–129, 2013.
- [29] G. Yuan and X. Lu. A new backtracking inexact BFGS method for symmetric nonlinear equations. *Computers & Mathematics with Applications*, 55(1):116–129, 2008.
- [30] L. Zhang. A derivative-free conjugate residual method using secant condition for general large-scale nonlinear equations. *Numerical Algorithms*, 83(4):1277–1293, 2020.

APPENDIX A: LIST OF TEST PROBLEMS

We listed below the details of the test problems used in Section 4 where $g = (g_1, g_2, \dots, g_n)^T$.

Problem 1: Modified exponential function [12]

$$\begin{aligned} g_1(x) &= e^{x_1} - 1 \\ g_i(x) &= e^{x_i} + x_i - 1, \quad i = 2, 3, \dots, n - 1. \end{aligned}$$

Problem 2: Logarithmic function [12]

$$g_i(x_i) = \log(x_i + 1) - \frac{x_i}{n}, \quad i = 1, 2, \dots, n.$$

Problem 3: Strictly convex function I [12]

$$g_i(x) = e^{x_i} - 1, \quad i = 1, 2, \dots, n.$$

Problem 4: Modified strictly convex function II [12]

$$g_i(x) = \left(\frac{i}{n+1} \right) e^{x_i} - 1, \quad i = 1, 2, \dots, n.$$

Problem 5: Tridiagonal exponential function [1]

$$\begin{aligned} g_1(x) &= x_1 - e^{\cos(h(x_1+x_2))} \\ g_i(x) &= x_i - e^{\cos(h(x_{i-1}+x_i+x_{i+1}))}, \quad i = 2, \dots, n-1, \\ g_n(x) &= x_n - e^{\cos(h(x_{n-1}+x_n))}, \\ h &= \frac{1}{n+1}. \end{aligned}$$

Problem 6: Gradient of engval function [15]

$$\begin{aligned} g_1(x) &= x_1(x_1^2 + x_2^2) - 1 \\ g_i(x) &= x_i(x_{i-1}^2 + 2x_i^2 + x_{i+1}^2) - 1, \quad 2 \leq i \leq n-1 \\ g_n(x) &= x_n(x_{n-1}^2 + x_n^2). \end{aligned}$$

Problem 7: Chandrasekhar H-equation [9]

$$g_i(x) = x_i - \left(1 - \frac{c}{2n} \sum_{j=1}^n \frac{\delta_j x_j}{\delta_i + \delta_j} \right)^{-1}, \quad c = 0.9, \quad \delta_i = \frac{i-0.5}{n}, \quad i = 1, 2, \dots, n.$$

Problem 8: Modified problem 3.34 in [16]

$$\begin{aligned} g_i(x) &= x_i - \frac{x_{i+1}^3}{100}, \quad 1 \leq i \leq n-1 \\ g_n(x) &= x_n - \frac{x_n^3}{100}. \end{aligned}$$

Problem 9: Trigonometric function [30]

$$g_i(x) = 2 \left(n + i(1 - \cos x_i) - \sin x_i - \sum_{j=1}^n \cos x_j \right) (2 \sin x_i - \cos x_i), \quad \text{for } i = 1, 2, 3, \dots, n.$$

Problem 10: Troesch problem [12]

$$\begin{aligned} g_1(x) &= 2x_1 + 10 \frac{\sinh(10x_1)}{(n+1)^2} - x_2 \\ g_i(x) &= 2x_i + 10 \frac{\sinh(10x_i)}{(n+1)^2} - x_{i-1} - x_{i+1}, \quad 2 \leq i \leq n-1 \\ g_n(x) &= 2x_n + 10 \frac{\sinh(10x_n)}{(n+1)^2} - x_{n-1} - 1. \end{aligned}$$

APPENDIX B: TABLE OF NUMERICAL EXPERIMENTS

Below is the details of the numerical experiments conducted in Section 4

Table 2: Numerical Results for dfnwt, dfsane and msgp for Problem 1 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_1^1	7	7	0.0144	1.76E-08	11	11	0.0303	1.33E-08	8	25	0.0944	1.16E-07
	x_2^0	5	5	0.0072	4.87E-11	6	6	0.0133	1.63E-07	6	19	0.0284	9.53E-09
	x_3^0	5	5	0.0046	6.23E-08	8	8	0.0099	1.51E-07	9	28	0.1310	4.04E-08
	x_4^0	7	7	0.0082	1.38E-08	10	10	0.0079	8.47E-07	11	34	0.0160	1.75E-08
	x_5^0	7	7	0.0068	1.44E-09	7	7	0.0262	5.15E-11	10	31	0.0216	1.18E-07
	x_6^0	7	7	0.0070	1.43E-08	10	10	0.0075	1.04E-08	12	37	0.0152	8.39E-09
	x_7^0	7	7	0.0059	1.38E-08	10	10	0.0066	8.47E-07	11	34	0.0135	1.75E-08
	x_8^0	7	7	0.0049	1.47E-09	7	7	0.0045	5.03E-09	10	31	0.0130	1.22E-07
	x_9^0	F	F	F	F	F	F	F	F	15	46	0.0368	2.17E-07
	x_{10}^0	7	7	0.0118	1.31E-09	10	10	0.0055	2.13E-08	10	31	0.0123	1.19E-07
5000	x_1^1	7	7	0.0332	2.71E-08	11	11	0.0132	6.70E-08	8	25	0.0385	6.68E-07
	x_2^0	5	5	0.0188	1.09E-10	6	6	0.0105	8.53E-08	6	19	0.0369	1.05E-08
	x_3^0	5	5	0.0153	6.23E-08	8	8	0.0138	1.51E-07	9	28	1.5317	4.04E-08
	x_4^0	7	7	0.1608	1.45E-08	10	10	0.0086	5.96E-07	11	34	0.0477	4.05E-07
	x_5^0	7	7	0.0141	3.24E-09	7	7	0.0174	1.16E-10	10	31	0.0569	2.68E-07
	x_6^0	7	7	0.0101	1.43E-08	10	10	0.0120	1.04E-08	12	37	0.0471	1.09E-08
	x_7^0	7	7	0.0129	1.45E-08	10	10	0.0187	5.96E-07	11	34	0.0353	4.05E-07
	x_8^0	7	7	0.0124	3.26E-09	7	7	0.0102	2.33E-10	10	31	0.0385	2.70E-07
	x_9^0	F	F	F	F	F	F	F	F	15	46	0.0787	1.85E-07
	x_{10}^0	7	7	0.0244	3.14E-09	8	8	0.0114	5.41E-07	10	31	0.0629	2.90E-07
10000	x_1^1	7	7	0.0498	3.55E-08	11	11	0.0247	4.37E-08	8	25	0.0614	7.40E-07
	x_2^0	5	5	0.0381	1.54E-10	6	6	0.0108	5.09E-08	6	19	0.0379	1.06E-08
	x_3^0	5	5	0.0403	6.23E-08	8	8	0.0133	1.51E-07	9	28	2.6461	4.04E-08
	x_4^0	7	7	0.0606	1.49E-08	10	10	0.0124	5.05E-07	11	34	0.0767	8.47E-07
	x_5^0	7	7	0.0304	4.59E-09	7	7	0.0084	1.65E-10	10	31	0.0881	3.80E-07
	x_6^0	7	7	0.0221	1.43E-08	10	10	0.0103	1.04E-08	12	37	0.0773	1.13E-08
	x_7^0	7	7	0.0315	1.49E-08	10	10	0.0140	5.05E-07	11	34	0.0667	8.47E-07
	x_8^0	7	7	0.0513	4.61E-09	7	7	0.0155	1.72E-10	10	31	0.0602	3.81E-07
	x_9^0	F	F	F	F	F	F	F	F	15	46	0.1247	1.70E-07
	x_{10}^0	7	7	0.0746	4.62E-09	10	10	0.0264	4.76E-07	10	31	0.1081	3.66E-07
50000	x_1^1	7	7	0.1347	7.41E-08	11	11	0.0822	2.59E-08	8	25	0.2588	4.02E-07
	x_2^0	5	5	0.1261	3.44E-10	6	6	0.0392	2.23E-07	6	19	0.1970	1.26E-08
	x_3^0	5	5	0.0542	6.23E-08	8	8	0.0445	1.51E-07	9	28	20.1184	4.04E-08
	x_4^0	7	7	0.1977	1.76E-08	11	11	0.0493	8.95E-09	12	37	0.1819	9.92E-09
	x_5^0	7	7	0.2008	1.03E-08	7	7	0.0349	3.68E-10	10	31	0.3389	8.50E-07
	x_6^0	7	7	0.1411	1.43E-08	10	10	0.0903	1.04E-08	12	37	0.2629	1.16E-08
	x_7^0	7	7	0.1466	1.76E-08	11	11	0.0644	8.95E-09	12	37	0.3564	9.92E-09
	x_8^0	7	7	0.2467	1.03E-08	7	7	0.0452	3.69E-10	10	31	0.3816	8.51E-07
	x_9^0	F	F	F	F	F	F	F	F	18	55	0.6111	2.52E-08
	x_{10}^0	7	7	0.2109	1.02E-08	8	8	0.0685	4.48E-07	10	31	0.2158	8.19E-07
100000	x_1^1	7	7	0.3991	1.04E-07	11	11	0.0844	3.33E-08	8	25	0.3365	3.34E-07
	x_2^0	5	5	0.1823	4.87E-10	6	6	0.0503	5.42E-07	6	19	0.4366	1.43E-08
	x_3^0	5	5	0.1929	6.23E-08	8	8	0.1260	1.51E-07	9	28	66.4908	4.04E-08
	x_4^0	7	7	0.4219	2.04E-08	11	11	0.1170	1.87E-08	11	34	0.7349	6.45E-07
	x_5^0	7	7	0.4051	1.45E-08	7	7	0.1085	5.21E-10	11	34	0.7134	5.98E-09
	x_6^0	7	7	0.3407	1.43E-08	10	10	0.0876	1.04E-08	12	37	0.6490	1.16E-08
	x_7^0	7	7	0.3645	2.04E-08	11	11	0.0891	1.87E-08	11	34	0.7292	6.45E-07
	x_8^0	7	7	0.3735	1.45E-08	7	7	0.0885	5.21E-10	11	34	0.6609	5.99E-09
	x_9^0	F	F	F	F	F	F	F	F	18	55	1.2723	2.82E-08
	x_{10}^0	7	7	0.4249	1.46E-08	11	11	0.1426	3.83E-09	11	34	0.7735	5.87E-09

Table 3: Numerical Results for dfnwt, dfsane and msgp for Problem 2 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_0^1	6	6	0.0097	2.58E-07	6	6	0.0054	2.58E-07	7	22	0.0172	7.57E-07
	x_0^2	4	4	0.0092	2.11E-09	4	4	0.0043	2.11E-09	5	16	0.0098	4.79E-08
	x_0^3	5	5	0.0132	5.77E-09	5	5	0.0062	2.07E-09	9	28	0.0774	4.19E-07
	x_0^4	6	6	0.0121	4.29E-08	6	6	0.0038	1.40E-09	11	34	0.0121	2.76E-08
	x_0^6	6	6	0.0086	4.29E-08	6	6	0.0042	1.40E-09	11	34	0.0205	2.76E-08
	x_0^8	6	6	0.0059	8.17E-09	5	5	0.0025	5.79E-07	11	34	0.0202	1.69E-08
	x_0^9	6	6	0.0050	4.29E-08	6	6	0.0027	1.40E-09	11	34	0.0152	2.76E-08
	x_0^{10}	6	6	0.0046	4.37E-08	6	6	0.0057	1.43E-09	11	34	0.0181	2.73E-08
	x_0^{10}	F	F	F	F	10	16	0.0144	7.19E-09	F	F	F	F
	x_0^{10}	6	6	0.0075	4.13E-08	6	6	0.0061	1.21E-09	11	34	0.0067	2.35E-08
5000	x_0^1	6	6	0.0143	5.60E-07	6	6	0.0098	5.60E-07	8	25	0.0366	1.71E-08
	x_0^2	4	4	0.0102	4.46E-09	4	4	0.0101	4.46E-09	5	16	0.0246	1.06E-07
	x_0^3	5	5	0.0083	5.62E-09	5	5	0.0080	2.02E-09	9	28	1.2953	4.30E-07
	x_0^4	6	6	0.0362	9.36E-08	6	6	0.0085	3.06E-09	11	34	0.0985	6.33E-08
	x_0^5	6	6	0.0373	9.36E-08	6	6	0.0151	3.06E-09	11	34	0.1229	6.33E-08
	x_0^6	6	6	0.0327	7.92E-09	5	5	0.0086	5.68E-07	11	34	0.0692	1.68E-08
	x_0^7	6	6	0.0284	9.36E-08	6	6	0.0307	3.06E-09	11	34	0.0748	6.33E-08
	x_0^8	6	6	0.0221	9.40E-08	6	6	0.0109	3.07E-09	11	34	0.0678	6.31E-08
	x_0^9	F	F	F	F	10	16	0.0236	2.09E-08	9	28	0.0658	9.66E-08
	x_0^{10}	6	6	0.0178	9.61E-08	6	6	0.0079	2.98E-09	11	34	0.0623	6.52E-08
10000	x_0^1	6	6	0.0702	7.88E-07	6	6	0.0103	7.88E-07	8	25	0.0613	2.43E-08
	x_0^2	4	4	0.0288	6.27E-09	4	4	0.0170	6.27E-09	5	16	0.1003	1.50E-07
	x_0^3	5	5	0.0328	5.60E-09	5	5	0.0152	2.02E-09	9	28	2.7424	4.31E-07
	x_0^4	6	6	0.0397	1.32E-07	6	6	0.0131	4.32E-09	11	34	0.1765	8.97E-08
	x_0^5	6	6	0.0270	1.32E-07	6	6	0.0112	4.32E-09	11	34	0.1630	8.97E-08
	x_0^6	6	6	0.0333	7.88E-09	5	5	0.0159	5.67E-07	11	34	0.1345	1.68E-08
	x_0^7	6	6	0.0438	1.32E-07	6	6	0.0202	4.32E-09	11	34	0.1521	8.97E-08
	x_0^8	6	6	0.0557	1.32E-07	6	6	0.0228	4.32E-09	11	34	0.0949	8.96E-08
	x_0^9	F	F	F	F	10	16	0.0381	3.04E-08	9	28	0.1200	1.37E-07
	x_0^{10}	6	6	0.0449	1.31E-07	6	6	0.0187	4.16E-09	11	34	0.1252	9.24E-08
50000	x_0^1	7	7	0.2191	1.08E-11	7	7	0.0473	1.08E-11	8	25	0.4062	5.44E-08
	x_0^2	4	4	0.0869	1.39E-08	4	4	0.0269	1.39E-08	5	16	0.2628	3.34E-07
	x_0^3	5	5	0.0856	5.59E-09	5	5	0.0302	2.01E-09	9	28	20.5273	4.32E-07
	x_0^4	6	6	0.1248	2.94E-07	6	6	0.0305	9.63E-09	11	34	0.5027	2.01E-07
	x_0^5	6	6	0.2103	2.94E-07	6	6	0.0291	9.63E-09	11	34	0.5402	2.01E-07
	x_0^6	6	6	0.1433	7.86E-09	5	5	0.0530	5.66E-07	11	34	0.4141	1.68E-08
	x_0^7	6	6	0.2749	2.94E-07	6	6	0.0964	9.63E-09	11	34	0.5028	2.01E-07
	x_0^8	6	6	0.1795	2.95E-07	6	6	0.0522	9.63E-09	11	34	0.4857	2.01E-07
	x_0^9	F	F	F	F	10	16	0.0929	6.97E-08	11	34	0.4943	4.42E-08
	x_0^{10}	6	6	0.1481	2.95E-07	6	6	0.0569	9.61E-09	11	34	0.5365	1.96E-07
100000	x_0^1	7	7	0.2907	1.53E-11	7	7	0.0817	1.53E-11	8	25	0.8299	7.70E-08
	x_0^2	4	4	0.1811	1.97E-08	4	4	0.0448	1.97E-08	5	16	0.3797	4.73E-07
	x_0^3	5	5	0.1079	5.59E-09	5	5	0.0505	2.01E-09	9	28	73.4300	4.32E-07
	x_0^4	6	6	0.1762	4.16E-07	6	6	0.0578	1.36E-08	11	34	1.1085	2.85E-07
	x_0^5	6	6	0.1773	4.16E-07	6	6	0.1194	1.36E-08	11	34	1.1700	2.85E-07
	x_0^6	6	6	0.4746	7.86E-09	5	5	0.0935	5.65E-07	11	34	1.0038	1.68E-08
	x_0^7	6	6	0.5102	4.16E-07	6	6	0.1208	1.36E-08	11	34	0.7507	2.85E-07
	x_0^8	6	6	0.2775	4.16E-07	6	6	0.1150	1.36E-08	11	34	1.1527	2.84E-07
	x_0^9	F	F	F	F	10	16	0.2552	9.89E-08	11	34	1.4168	6.25E-08
	x_0^{10}	6	6	0.1824	4.20E-07	6	6	0.1125	1.39E-08	11	34	1.0825	2.87E-07

Table 4: Numerical Results for dfnwt, dfsane and msgp for Problem 3 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_1	7	7	0.0082	4.51E-07	7	7	0.0056	4.51E-07	6	19	0.0112	6.51E-07
	x_2	4	4	0.0036	2.65E-09	4	4	0.0033	2.65E-09	5	16	0.0050	3.18E-07
	x_3	5	5	0.0036	6.22E-08	5	5	0.0041	4.37E-08	8	25	0.0927	1.78E-08
	x_4	7	7	0.0105	4.87E-08	7	7	0.0027	3.44E-10	13	40	0.0126	2.00E-08
	x_5	7	7	0.0116	4.87E-08	7	7	0.0035	3.44E-10	13	40	0.0137	2.00E-08
	x_6	7	7	0.0118	1.43E-08	7	7	0.0021	4.34E-09	9	28	0.0092	2.33E-07
	x_7	7	7	0.0071	4.87E-08	7	7	0.0021	3.44E-10	13	40	0.0166	2.00E-08
	x_8	7	7	0.0057	5.07E-08	7	7	0.0019	3.57E-10	13	40	0.0100	2.14E-08
	x_9	F	F	F	F	F	F	F	F	15	46	0.0137	2.26E-08
	x_{10}	7	7	0.0105	4.66E-08	7	7	0.0016	3.64E-10	12	37	0.0203	5.01E-08
5000	x_1	8	8	0.0296	9.18E-12	8	8	0.0083	9.17E-12	7	22	0.0467	1.44E-08
	x_2	4	4	0.0164	5.92E-09	4	4	0.0041	5.92E-09	5	16	0.0186	7.10E-07
	x_3	5	5	0.0166	6.22E-08	5	5	0.0141	4.37E-08	8	25	1.1229	1.78E-08
	x_4	7	7	0.0275	1.11E-07	7	7	0.0130	7.80E-10	13	40	0.0418	4.61E-08
	x_5	7	7	0.0302	1.11E-07	7	7	0.0093	7.80E-10	13	40	0.0519	4.61E-08
	x_6	7	7	0.0140	1.43E-08	7	7	0.0092	4.33E-09	9	28	0.0269	2.40E-07
	x_7	7	7	0.0301	1.11E-07	7	7	0.0074	7.80E-10	13	40	0.0517	4.61E-08
	x_8	7	7	0.0320	1.12E-07	7	7	0.0069	7.86E-10	13	40	0.0652	4.67E-08
	x_9	F	F	F	F	F	F	F	F	15	46	0.0786	5.05E-08
	x_{10}	7	7	0.0142	1.07E-07	7	7	0.0084	7.51E-10	13	40	0.0545	4.60E-08
10000	x_1	8	8	0.0386	1.30E-11	8	8	0.0200	1.30E-11	7	22	0.0311	2.04E-08
	x_2	4	4	0.0225	8.38E-09	4	4	0.0075	8.38E-09	6	19	0.0614	9.95E-09
	x_3	5	5	0.0144	6.22E-08	5	5	0.0111	4.37E-08	8	25	2.3826	1.78E-08
	x_4	7	7	0.0627	1.57E-07	7	7	0.0159	1.11E-09	13	40	0.1486	6.54E-08
	x_5	7	7	0.0520	1.57E-07	7	7	0.0084	1.11E-09	13	40	0.0816	6.54E-08
	x_6	7	7	0.0199	1.43E-08	7	7	0.0119	4.33E-09	9	28	0.0475	2.40E-07
	x_7	7	7	0.0483	1.57E-07	7	7	0.0129	1.11E-09	13	40	0.0850	6.54E-08
	x_8	7	7	0.0311	1.57E-07	7	7	0.0161	1.11E-09	13	40	0.0953	6.58E-08
	x_9	F	F	F	F	F	F	F	F	15	46	0.1053	7.14E-08
	x_{10}	7	7	0.0425	1.54E-07	7	7	0.0149	1.04E-09	12	37	0.0663	1.07E-07
50000	x_1	8	8	0.2026	2.90E-11	8	8	0.0429	2.90E-11	7	22	0.1691	4.56E-08
	x_2	4	4	0.0842	1.87E-08	4	4	0.0256	1.87E-08	6	19	0.1792	2.22E-08
	x_3	5	5	0.0571	6.22E-08	5	5	0.0446	4.37E-08	8	25	17.8536	1.78E-08
	x_4	7	7	0.2244	3.51E-07	7	7	0.0427	2.48E-09	13	40	0.3517	1.47E-07
	x_5	7	7	0.1762	3.51E-07	7	7	0.0295	2.48E-09	13	40	0.4788	1.47E-07
	x_6	7	7	0.0896	1.43E-08	7	7	0.0231	4.33E-09	9	28	0.1600	2.41E-07
	x_7	7	7	0.0905	3.51E-07	7	7	0.0420	2.48E-09	13	40	0.3265	1.47E-07
	x_8	7	7	0.0833	3.51E-07	7	7	0.0430	2.48E-09	13	40	0.2545	1.47E-07
	x_9	F	F	F	F	F	F	F	F	19	58	0.4303	4.58E-08
	x_{10}	7	7	0.2301	3.49E-07	7	7	0.0916	2.30E-09	13	40	0.2770	1.58E-07
100000	x_1	8	8	0.4108	4.10E-11	8	8	0.0719	4.10E-11	7	22	0.3374	6.45E-08
	x_2	4	4	0.2424	2.65E-08	4	4	0.0496	2.65E-08	6	19	0.2872	3.14E-08
	x_3	5	5	0.1244	6.22E-08	5	5	0.0797	4.37E-08	8	25	59.9771	1.78E-08
	x_4	7	7	0.3881	4.97E-07	7	7	0.0662	3.50E-09	13	40	0.5892	2.07E-07
	x_5	7	7	0.3485	4.97E-07	7	7	0.0794	3.50E-09	13	40	0.6391	2.07E-07
	x_6	7	7	0.1863	1.43E-08	7	7	0.0733	4.33E-09	9	28	0.4211	2.41E-07
	x_7	7	7	0.3593	4.97E-07	7	7	0.0822	3.50E-09	13	40	0.7034	2.07E-07
	x_8	7	7	0.4207	4.97E-07	7	7	0.0636	3.50E-09	13	40	0.4962	2.07E-07
	x_9	F	F	F	F	F	F	F	F	19	58	1.1126	6.48E-08
	x_{10}	7	7	0.2652	4.98E-07	7	7	0.0650	3.46E-09	13	40	0.5084	1.99E-07

Table 5: Numerical Results for dfnwt, dfsane and msgp for Problem 4 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_1	2	2	0.0058	5.17E-08	2	2	0.0058	5.18E-08	5	16	0.0118	2.60E-07
	x_2	2	2	0.0078	9.09E-08	2	2	0.0027	9.10E-08	5	16	0.0114	3.96E-07
	x_3	2	2	0.0045	9.45E-08	2	2	0.0033	9.46E-08	5	16	0.0115	4.11E-07
	x_4	2	2	0.0059	7.51E-08	2	2	0.0035	7.63E-08	5	16	0.0089	3.39E-07
	x_5	2	2	0.0144	7.51E-08	2	2	0.0043	7.63E-08	5	16	0.0122	3.39E-07
	x_6	2	2	0.0045	9.43E-08	2	2	0.0034	9.43E-08	5	16	0.0226	4.10E-07
	x_7	2	2	0.0053	7.51E-08	2	2	0.0031	7.63E-08	5	16	0.0112	3.39E-07
	x_8	2	2	0.0030	7.51E-08	2	2	0.0023	7.62E-08	5	16	0.0134	3.39E-07
	x_9	3	3	0.0034	2.57E-12	3	3	0.0022	2.82E-12	6	19	0.0135	1.11E-08
	x_{10}	2	2	0.0048	7.40E-08	2	2	0.0033	7.51E-08	5	16	0.0103	3.39E-07
5000	x_1	2	2	0.0160	1.86E-10	2	2	0.0068	1.86E-10	5	16	0.0273	5.84E-07
	x_2	2	2	0.0147	3.27E-10	2	2	0.0058	3.27E-10	5	16	0.0258	8.89E-07
	x_3	2	2	0.0123	3.40E-10	2	2	0.0097	3.40E-10	5	16	0.0342	9.23E-07
	x_4	2	2	0.0106	2.70E-10	2	2	0.0046	2.74E-10	5	16	0.0427	7.60E-07
	x_5	2	2	0.0149	2.70E-10	2	2	0.0092	2.74E-10	5	16	0.0336	7.60E-07
	x_6	2	2	0.0154	3.39E-10	2	2	0.0079	3.39E-10	5	16	0.0328	9.23E-07
	x_7	2	2	0.0129	2.70E-10	2	2	0.0069	2.74E-10	5	16	0.0479	7.60E-07
	x_8	2	2	0.0079	2.70E-10	2	2	0.0051	2.74E-10	5	16	0.0384	7.60E-07
	x_9	2	2	0.0177	1.14E-08	2	2	0.0082	1.14E-08	6	19	0.0347	2.45E-08
	x_{10}	2	2	0.0109	2.68E-10	2	2	0.0096	2.74E-10	5	16	0.0346	7.59E-07
10000	x_1	2	2	0.0115	1.64E-11	2	2	0.0152	1.64E-11	5	16	0.0779	8.26E-07
	x_2	2	2	0.0328	2.89E-11	2	2	0.0094	2.89E-11	6	19	0.0902	1.25E-08
	x_3	2	2	0.0236	3.01E-11	2	2	0.0107	3.01E-11	6	19	0.1176	1.29E-08
	x_4	2	2	0.0118	2.39E-11	2	2	0.0103	2.42E-11	6	19	0.0808	1.06E-08
	x_5	2	2	0.0254	2.39E-11	2	2	0.0098	2.42E-11	6	19	0.1006	1.06E-08
	x_6	2	2	0.0230	3.00E-11	2	2	0.0136	3.00E-11	6	19	0.0496	1.29E-08
	x_7	2	2	0.0222	2.39E-11	2	2	0.0109	2.42E-11	6	19	0.0741	1.06E-08
	x_8	2	2	0.0237	2.39E-11	2	2	0.0114	2.42E-11	6	19	0.0697	1.06E-08
	x_9	2	2	0.0260	1.01E-09	2	2	0.0122	1.01E-09	6	19	0.0415	3.46E-08
	x_{10}	2	2	0.0188	2.36E-11	2	2	0.0126	2.43E-11	6	19	0.1114	1.06E-08
50000	x_1	2	2	0.0475	9.93E-14	2	2	0.0308	9.93E-14	6	19	0.3162	1.83E-08
	x_2	2	2	0.0895	9.93E-14	2	2	0.0387	9.93E-14	6	19	0.2823	2.79E-08
	x_3	2	2	0.0783	9.93E-14	2	2	0.0417	9.93E-14	6	19	0.3582	2.89E-08
	x_4	2	2	0.0897	9.93E-14	2	2	0.0372	9.93E-14	6	19	0.3796	2.38E-08
	x_5	2	2	0.0850	9.93E-14	2	2	0.0254	9.93E-14	6	19	0.3152	2.38E-08
	x_6	2	2	0.0633	9.93E-14	2	2	0.0298	9.93E-14	6	19	0.4268	2.89E-08
	x_7	2	2	0.0886	9.93E-14	2	2	0.0381	9.93E-14	6	19	0.3497	2.38E-08
	x_8	2	2	0.0712	9.93E-14	2	2	0.0366	9.93E-14	6	19	0.2974	2.38E-08
	x_9	2	2	0.0689	3.57E-12	2	2	0.0312	3.57E-12	6	19	0.3753	7.75E-08
	x_{10}	2	2	0.0927	9.68E-14	2	2	0.0394	9.93E-14	6	19	0.2708	2.38E-08
100000	x_1	2	2	0.1756	0	2	2	0.0567	0	6	19	0.6949	2.59E-08
	x_2	2	2	0.1803	0	2	2	0.0532	0	6	19	0.7878	3.94E-08
	x_3	2	2	0.1982	0	2	2	0.0454	0	6	19	0.5761	4.09E-08
	x_4	2	2	0.2140	0	2	2	0.0335	0	6	19	0.4159	3.37E-08
	x_5	2	2	0.1873	0	2	2	0.0722	0	6	19	0.6970	3.37E-08
	x_6	2	2	0.2016	0	2	2	0.0655	0	6	19	0.6519	4.09E-08
	x_7	2	2	0.1380	0	2	2	0.0815	0	6	19	0.7181	3.37E-08
	x_8	2	2	0.0927	0	2	2	0.0632	0	6	19	0.7006	3.37E-08
	x_9	2	2	0.1371	4.21E-13	2	2	0.0720	4.21E-13	7	22	0.7717	8.30E-08
	x_{10}	2	2	0.1736	0	2	2	0.0592	0	6	19	0.6921	3.37E-08

Table 6: Numerical Results for dfnwt, dfsane and msgp for Problem 5 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_1	2	2	0.0058	5.17E-08	2	2	0.0058	5.18E-08	5	16	0.0118	2.60E-07
	x_{20}	2	2	0.0078	9.09E-08	2	2	0.0027	9.10E-08	5	16	0.0114	3.96E-07
	x_{30}	2	2	0.0045	9.45E-08	2	2	0.0033	9.46E-08	5	16	0.0115	4.11E-07
	x_{40}	2	2	0.0059	7.51E-08	2	2	0.0035	7.63E-08	5	16	0.0089	3.39E-07
	x_{50}	2	2	0.0144	7.51E-08	2	2	0.0043	7.63E-08	5	16	0.0122	3.39E-07
	x_{60}	2	2	0.0045	9.43E-08	2	2	0.0034	9.43E-08	5	16	0.0226	4.10E-07
	x_{70}	2	2	0.0053	7.51E-08	2	2	0.0031	7.63E-08	5	16	0.0112	3.39E-07
	x_{80}	2	2	0.0030	7.51E-08	2	2	0.0023	7.62E-08	5	16	0.0134	3.39E-07
	x_{90}	3	3	0.0034	2.57E-12	3	3	0.0022	2.82E-12	6	19	0.0135	1.11E-08
	x_{100}	2	2	0.0048	7.40E-08	2	2	0.0033	7.51E-08	5	16	0.0103	3.39E-07
5000	x_1	2	2	0.0160	1.86E-10	2	2	0.0068	1.86E-10	5	16	0.0273	5.84E-07
	x_{20}	2	2	0.0147	3.27E-10	2	2	0.0058	3.27E-10	5	16	0.0258	8.89E-07
	x_{30}	2	2	0.0123	3.40E-10	2	2	0.0097	3.40E-10	5	16	0.0342	9.23E-07
	x_{40}	2	2	0.0106	2.70E-10	2	2	0.0046	2.74E-10	5	16	0.0427	7.60E-07
	x_{50}	2	2	0.0149	2.70E-10	2	2	0.0092	2.74E-10	5	16	0.0336	7.60E-07
	x_{60}	2	2	0.0154	3.39E-10	2	2	0.0079	3.39E-10	5	16	0.0328	9.23E-07
	x_{70}	2	2	0.0129	2.70E-10	2	2	0.0069	2.74E-10	5	16	0.0479	7.60E-07
	x_{80}	2	2	0.0079	2.70E-10	2	2	0.0051	2.74E-10	5	16	0.0384	7.60E-07
	x_{90}	2	2	0.0177	1.14E-08	2	2	0.0082	1.14E-08	6	19	0.0347	2.45E-08
	x_{100}	2	2	0.0109	2.68E-10	2	2	0.0096	2.74E-10	5	16	0.0346	7.59E-07
10000	x_1	2	2	0.0115	1.64E-11	2	2	0.0152	1.64E-11	5	16	0.0779	8.26E-07
	x_{20}	2	2	0.0328	2.89E-11	2	2	0.0094	2.89E-11	6	19	0.0902	1.25E-08
	x_{30}	2	2	0.0236	3.01E-11	2	2	0.0107	3.01E-11	6	19	0.1176	1.29E-08
	x_{40}	2	2	0.0118	2.39E-11	2	2	0.0103	2.42E-11	6	19	0.0808	1.06E-08
	x_{50}	2	2	0.0254	2.39E-11	2	2	0.0098	2.42E-11	6	19	0.1006	1.06E-08
	x_{60}	2	2	0.0230	3.00E-11	2	2	0.0136	3.00E-11	6	19	0.0496	1.29E-08
	x_{70}	2	2	0.0222	2.39E-11	2	2	0.0109	2.42E-11	6	19	0.0741	1.06E-08
	x_{80}	2	2	0.0237	2.39E-11	2	2	0.0114	2.42E-11	6	19	0.0697	1.06E-08
	x_{90}	2	2	0.0260	1.01E-09	2	2	0.0122	1.01E-09	6	19	0.0415	3.46E-08
	x_{100}	2	2	0.0188	2.36E-11	2	2	0.0126	2.43E-11	6	19	0.1114	1.06E-08
50000	x_1	2	2	0.0475	9.93E-14	2	2	0.0308	9.93E-14	6	19	0.3162	1.83E-08
	x_{20}	2	2	0.0895	9.93E-14	2	2	0.0387	9.93E-14	6	19	0.2823	2.79E-08
	x_{30}	2	2	0.0783	9.93E-14	2	2	0.0417	9.93E-14	6	19	0.3582	2.89E-08
	x_{40}	2	2	0.0897	9.93E-14	2	2	0.0372	9.93E-14	6	19	0.3796	2.38E-08
	x_{50}	2	2	0.0850	9.93E-14	2	2	0.0254	9.93E-14	6	19	0.3152	2.38E-08
	x_{60}	2	2	0.0633	9.93E-14	2	2	0.0298	9.93E-14	6	19	0.4268	2.89E-08
	x_{70}	2	2	0.0886	9.93E-14	2	2	0.0381	9.93E-14	6	19	0.3497	2.38E-08
	x_{80}	2	2	0.0712	9.93E-14	2	2	0.0366	9.93E-14	6	19	0.2974	2.38E-08
	x_{90}	2	2	0.0689	3.57E-12	2	2	0.0312	3.57E-12	6	19	0.3753	7.75E-08
	x_{100}	2	2	0.0927	9.68E-14	2	2	0.0394	9.93E-14	6	19	0.2708	2.38E-08
100000	x_1	2	2	0.1756	0	2	2	0.0567	0	6	19	0.6949	2.59E-08
	x_{20}	2	2	0.1803	0	2	2	0.0532	0	6	19	0.7878	3.94E-08
	x_{30}	2	2	0.1982	0	2	2	0.0454	0	6	19	0.5761	4.09E-08
	x_{40}	2	2	0.2140	0	2	2	0.0335	0	6	19	0.4159	3.37E-08
	x_{50}	2	2	0.1873	0	2	2	0.0722	0	6	19	0.6970	3.37E-08
	x_{60}	2	2	0.2016	0	2	2	0.0655	0	6	19	0.6519	4.09E-08
	x_{70}	2	2	0.1380	0	2	2	0.0815	0	6	19	0.7181	3.37E-08
	x_{80}	2	2	0.0927	0	2	2	0.0632	0	6	19	0.7006	3.37E-08
	x_{90}	2	2	0.1371	4.21E-13	2	2	0.0720	4.21E-13	7	22	0.7717	8.30E-08
	x_{100}	2	2	0.1736	0	2	2	0.0592	0	6	19	0.6921	3.37E-08

Table 7: Numerical Results for dfnwt, dfsane and msgp for Problem 6 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_0^1	40	72	0.0533	8.77E-07	31	33	0.0146	7.08E-07	92	277	0.3843	8.19E-07
	x_0^2	40	67	0.0484	8.53E-07	28	32	0.0090	8.72E-07	67	202	0.1304	8.92E-07
	x_0^3	35	64	0.0466	9.95E-07	57	123	0.0349	8.85E-07	51	154	0.1110	8.23E-07
	x_0^4	33	62	0.0293	7.65E-07	16	18	0.0076	1.56E-07	85	256	0.1858	5.73E-07
	x_0^5	35	66	0.0349	9.71E-07	34	36	0.0091	3.42E-07	120	361	0.2866	8.43E-07
	x_0^6	35	56	0.0247	7.43E-07	21	25	0.0055	5.03E-07	73	220	0.1455	6.18E-07
	x_0^7	33	62	0.0408	7.65E-07	16	18	0.0068	1.56E-07	78	235	0.1621	6.44E-07
	x_0^8	35	65	0.0554	9.05E-07	34	36	0.0108	3.41E-07	127	382	0.2510	9.76E-07
	x_0^9	41	60	0.0528	9.95E-07	35	41	0.0148	4.12E-07	118	355	0.5038	9.01E-07
	x_0^{10}	94	209	0.1801	5.68E-07	30	32	0.0075	6.20E-07	190	571	0.6026	9.74E-07
5000	x_0^1	40	69	0.1123	4.83E-07	31	33	0.0210	2.97E-07	86	259	1.0877	7.74E-07
	x_0^2	37	58	0.0677	7.05E-07	25	29	0.0354	7.49E-07	80	241	0.8746	8.51E-07
	x_0^3	34	59	0.0980	9.35E-07	18	29	0.0317	4.67E-07	61	184	1.7790	5.86E-07
	x_0^4	31	53	0.0669	4.43E-07	15	17	0.0178	7.61E-07	129	388	2.3796	8.90E-07
	x_0^5	37	70	0.1432	4.84E-07	28	30	0.0445	9.58E-07	136	409	1.9145	6.72E-07
	x_0^6	33	54	0.1486	5.96E-07	34	58	0.0457	5.78E-07	77	232	1.0393	8.28E-07
	x_0^7	31	53	0.2064	4.36E-07	15	17	0.0130	7.61E-07	122	367	1.9055	8.53E-07
	x_0^8	33	60	0.1476	7.02E-07	28	30	0.0182	8.49E-07	132	397	1.6132	9.56E-07
	x_0^9	41	60	0.1488	9.95E-07	35	41	0.0207	9.98E-07	105	316	3.8145	9.82E-07
	x_0^{10}	131	316	0.8585	7.63E-07	25	27	0.0278	9.51E-07	220	661	3.7618	9.11E-07
10000	x_0^1	41	71	0.2899	9.43E-07	29	31	0.0694	6.35E-07	107	322	3.1690	7.89E-07
	x_0^2	32	50	0.2106	8.24E-07	26	30	0.0605	6.56E-07	72	217	0.8598	6.79E-07
	x_0^3	30	50	0.1837	3.79E-07	18	29	0.0922	2.44E-07	50	151	3.4084	8.22E-07
	x_0^4	31	56	0.2773	4.55E-07	15	17	0.0369	5.32E-07	111	334	4.8736	7.53E-07
	x_0^5	31	54	0.2229	4.92E-07	29	31	0.0295	6.38E-07	138	415	3.7130	9.17E-07
	x_0^6	29	51	0.0876	8.08E-07	22	33	0.0590	8.30E-07	75	226	2.1067	6.79E-07
	x_0^7	31	56	0.3922	4.55E-07	15	17	0.0352	5.32E-07	127	382	3.3177	7.95E-07
	x_0^8	30	56	0.2666	9.34E-07	29	31	0.0633	6.32E-07	122	367	1.8483	9.19E-07
	x_0^9	41	60	0.3137	9.95E-07	38	44	0.0887	3.11E-07	107	322	3.5247	9.91E-07
	x_0^{10}	147	361	1.6474	8.58E-07	30	32	0.0735	1.21E-07	380	1141	11.6596	6.62E-07
50000	x_0^1	39	68	1.1424	8.22E-07	31	33	0.3314	4.59E-07	94	283	84.4116	9.99E-07
	x_0^2	34	59	0.8731	9.09E-07	29	33	0.2046	5.68E-07	84	253	2.9527	6.51E-07
	x_0^3	29	51	0.8593	8.42E-07	30	65	0.3144	4.92E-07	57	172	48.0228	6.92E-07
	x_0^4	35	67	0.6959	4.17E-07	14	16	0.1137	9.98E-07	168	505	30.1035	8.46E-07
	x_0^5	37	64	1.2775	8.81E-07	32	34	0.2111	4.66E-07	161	484	27.2321	9.92E-07
	x_0^6	28	45	0.4870	9.49E-07	21	38	0.3314	7.15E-07	83	250	50.9847	8.51E-07
	x_0^7	35	67	1.1905	3.27E-07	14	16	0.1393	9.98E-07	151	454	19.1251	7.54E-07
	x_0^8	34	68	1.2195	9.84E-07	32	34	0.3719	4.65E-07	188	565	28.1683	8.33E-07
	x_0^9	41	60	0.9033	9.95E-07	37	43	0.3274	8.67E-08	122	367	59.6917	7.39E-07
	x_0^{10}	233	602	5.9510	9.72E-07	23	25	0.1350	4.91E-07	542	1627	146.3774	9.65E-07
100000	x_0^1	38	63	2.0318	8.84E-07	31	33	0.3072	5.24E-08	87	262	131.6085	4.84E-07
	x_0^2	32	49	1.1158	8.74E-07	30	34	0.4896	6.62E-07	83	250	93.8113	5.67E-07
	x_0^3	27	44	0.8171	7.75E-07	31	69	0.9839	5.19E-07	44	133	76.9730	8.42E-07
	x_0^4	32	59	2.0740	6.66E-07	15	17	0.1879	2.46E-07	266	799	201.0899	7.64E-07
	x_0^5	34	64	1.9653	9.22E-07	33	35	0.4335	3.45E-07	317	952	110.9200	7.13E-07
	x_0^6	29	50	1.5946	9.39E-07	37	84	0.6884	5.85E-07	133	400	157.4404	9.84E-07
	x_0^7	32	59	1.6270	6.66E-07	15	17	0.2700	2.46E-07	288	865	318.6357	6.43E-07
	x_0^8	33	56	1.1224	5.06E-07	33	35	0.4357	3.45E-07	264	793	119.2909	9.78E-07
	x_0^9	41	60	1.5228	9.95E-07	38	44	0.5275	7.19E-07	123	370	133.8615	9.13E-07
	x_0^{10}	269	708	15.3307	8.60E-07	24	26	0.3958	6.27E-07	962	2887	900.0506	9.47E-07

Table 8: Numerical Results for dfnwt, dfsane and msgp for Problem 7 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_0^1	26	26	0.0389	1.59E-08	26	26	0.0154	1.59E-08	9	28	0.0566	8.99E-10
	x_0^2	21	21	0.0306	5.41E-08	21	21	0.0126	5.41E-08	13	40	0.0208	9.71E-09
	x_0^3	11	11	0.0157	2.44E-08	10	10	0.0066	1.85E-07	22	67	0.0344	6.38E-07
	x_0^4	27	27	0.0317	3.05E-08	24	24	0.0125	3.89E-08	33	100	0.0563	6.83E-07
	x_0^6	28	28	0.0408	9.89E-10	24	26	0.0114	3.92E-08	44	133	0.2208	9.78E-07
	x_0^7	12	12	0.0126	9.45E-07	14	14	0.0064	2.35E-08	29	88	0.0773	9.07E-07
	x_0^8	27	27	0.0261	3.05E-08	24	24	0.0114	3.89E-08	31	94	0.0503	8.13E-07
	x_0^9	25	25	0.0186	1.16E-08	24	26	0.0121	3.97E-08	74	223	0.3885	7.70E-07
	x_0^{10}	30	30	0.0441	7.96E-07	30	30	0.0093	7.96E-07	14	43	0.0321	9.88E-09
	x_0^{11}	22	22	0.0326	6.52E-07	24	24	0.0113	7.12E-07	32	97	0.1153	9.79E-07
5000	x_0^1	30	30	0.0748	6.63E-07	30	30	0.0572	6.63E-07	14	43	0.1062	8.82E-10
	x_0^2	26	26	0.0593	2.65E-08	26	26	0.0413	2.65E-08	10	31	0.0967	1.10E-09
	x_0^3	10	10	0.0648	8.16E-07	11	11	0.0188	2.69E-07	24	73	0.1847	5.44E-07
	x_0^4	30	30	0.1344	7.36E-08	29	29	0.0454	1.98E-08	16	49	0.3468	8.43E-07
	x_0^5	33	33	0.1106	3.90E-12	29	31	0.0354	1.99E-08	26	79	0.8413	9.03E-07
	x_0^6	14	14	0.0428	9.26E-08	15	15	0.0160	2.57E-07	21	64	0.4084	9.31E-07
	x_0^7	30	30	0.0619	7.36E-08	29	29	0.0348	1.98E-08	16	49	0.1925	8.43E-07
	x_0^8	29	29	0.1101	5.50E-07	29	31	0.3515	1.99E-08	18	55	0.2942	6.89E-07
	x_0^9	35	35	0.1438	3.08E-07	35	35	0.0260	3.08E-07	11	34	0.1426	1.23E-09
	x_0^{10}	26	26	0.0631	5.90E-07	29	29	0.0413	3.08E-07	22	67	0.1447	7.25E-07
10000	x_0^1	32	32	0.1637	6.64E-07	32	32	0.0851	6.62E-07	15	46	0.1205	5.97E-07
	x_0^2	28	28	0.2257	3.70E-08	28	28	0.0747	3.70E-08	11	34	0.2267	8.92E-07
	x_0^3	11	11	0.1028	4.09E-07	12	12	0.0513	3.01E-08	19	58	0.2064	6.81E-07
	x_0^4	29	29	0.2824	8.92E-07	31	31	0.0483	2.86E-08	30	91	0.7539	7.04E-07
	x_0^5	32	32	0.1555	8.92E-07	31	33	0.0601	2.86E-08	24	73	0.9006	6.40E-07
	x_0^6	14	14	0.0606	7.62E-07	16	16	0.0196	5.30E-08	25	76	0.4245	7.66E-07
	x_0^7	29	29	0.1073	8.92E-07	31	31	0.0554	2.86E-08	26	79	0.7302	7.33E-07
	x_0^8	31	31	0.1736	5.61E-07	31	33	0.0836	2.86E-08	24	73	1.8388	9.30E-07
	x_0^9	37	37	0.3976	3.31E-07	37	37	0.0875	2.10E-07	12	37	0.1091	8.83E-07
	x_0^{10}	29	29	0.2560	7.01E-07	31	31	0.0833	3.21E-07	21	64	1.2359	6.93E-07
50000	x_0^1	37	37	1.0737	1.98E-07	37	37	0.3802	8.31E-07	10	31	0.5562	8.15E-07
	x_0^2	32	32	1.0826	3.48E-07	32	32	0.2863	3.36E-07	13	40	0.7298	5.40E-07
	x_0^3	11	11	0.3151	6.62E-07	12	12	0.1084	7.29E-07	18	55	0.9958	4.99E-07
	x_0^4	33	33	0.7453	1.32E-07	35	35	0.4130	4.31E-07	39	118	9.5604	8.23E-07
	x_0^5	36	36	1.2797	1.84E-07	35	37	0.3255	2.87E-07	32	97	3.0909	8.94E-07
	x_0^6	16	16	0.4167	7.97E-08	17	17	0.1161	1.73E-07	15	46	1.0542	6.70E-07
	x_0^7	33	33	0.5856	1.32E-07	35	35	0.4178	4.31E-07	30	91	7.3606	7.11E-07
	x_0^8	36	36	0.4854	1.69E-07	35	37	0.4059	2.83E-07	26	79	3.5202	7.98E-07
	x_0^9	40	41	0.5997	3.48E-07	43	49	0.3682	3.14E-07	14	43	1.0170	8.14E-07
	x_0^{10}	34	34	0.4836	3.47E-07	35	35	0.2064	5.06E-07	89	268	25.9117	6.76E-07
100000	x_0^1	39	39	1.1127	1.62E-07	40	40	0.5971	1.63E-07	11	34	1.4187	6.09E-07
	x_0^2	34	34	2.2214	2.85E-07	34	34	0.6097	4.93E-07	7	22	0.9081	5.90E-07
	x_0^3	12	12	0.8829	1.51E-07	13	13	0.3555	1.59E-07	13	40	1.7163	7.90E-07
	x_0^4	34	34	2.1487	7.34E-07	38	38	0.8273	1.85E-07	10	31	1.2102	8.40E-07
	x_0^5	38	38	2.5596	1.42E-07	37	39	0.8403	8.91E-07	10	31	1.2175	6.88E-07
	x_0^6	16	16	0.8450	3.15E-07	17	17	0.2553	5.37E-07	20	61	5.9072	8.52E-07
	x_0^7	34	34	1.1170	7.34E-07	38	38	0.4467	1.85E-07	10	31	1.2018	8.40E-07
	x_0^8	38	38	2.0177	1.39E-07	37	39	0.8196	5.45E-07	10	31	1.2149	6.88E-07
	x_0^9	41	43	2.4680	6.24E-07	41	47	0.6785	8.50E-07	8	25	1.0885	6.47E-08
	x_0^{10}	36	36	2.2039	2.00E-07	38	38	0.4295	8.77E-07	10	31	1.2719	7.93E-07

Table 9: Numerical Results for dfnwt, dfsane and msgp for Problem 8 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_1	3	3	0.0231	3.19E-09	3	3	0.0124	3.19E-09	5	16	0.0869	1.53E-07
	x_2	2	2	0.0092	3.16E-08	2	2	0.0049	3.16E-08	3	10	0.1150	3.07E-08
	x_3	3	3	0.0083	3.81E-14	2	2	0.0039	3.09E-07	7	22	0.1342	2.18E-08
	x_4	3	3	0.0096	1.12E-08	3	3	0.0174	3.81E-10	12	37	0.0488	6.98E-08
	x_5	3	3	0.0096	6.61E-10	3	3	0.0050	3.84E-10	10	31	0.0377	1.35E-07
	x_6	3	3	0.0070	5.40E-09	3	3	0.0355	1.70E-14	8	25	0.0297	7.01E-07
	x_7	3	3	0.0093	1.12E-08	3	3	0.0054	3.81E-10	12	37	0.0247	6.98E-08
	x_8	3	3	0.0083	6.69E-10	3	3	0.0053	3.88E-10	11	34	0.0220	1.98E-08
	x_9	0	0	0.0037	0.00E+00	0	0	0.0052	0.00E+00	0	1	0.0073	0
	x_{10}	3	3	0.0084	2.71E-07	3	3	0.0055	8.22E-11	13	40	0.0611	2.00E-07
5000	x_1	3	3	0.0227	7.14E-09	3	3	0.0118	7.14E-09	5	16	0.0703	3.43E-07
	x_2	2	2	0.0363	7.07E-08	2	2	0.0109	7.07E-08	3	10	0.0319	6.86E-08
	x_3	3	3	0.0213	1.04E-11	2	2	0.0076	3.09E-07	7	22	1.2670	2.18E-08
	x_4	3	3	0.0570	1.14E-08	3	3	0.0131	8.64E-10	12	37	0.1550	5.00E-08
	x_5	3	3	0.0265	1.49E-09	3	3	0.0105	8.66E-10	11	34	0.1191	5.55E-08
	x_6	3	3	0.0502	5.34E-09	3	3	0.0121	1.69E-14	9	28	0.1539	4.39E-08
	x_7	3	3	0.0259	1.14E-08	3	3	0.0142	8.64E-10	12	37	0.1566	5.00E-08
	x_8	3	3	0.0363	1.49E-09	3	3	0.0121	8.68E-10	14	43	0.1882	2.47E-08
	x_9	0	0	0.0049	0.00E+00	0	0	0.0048	0.00E+00	0	1	0.0042	0
	x_{10}	4	4	0.0673	6.66E-07	3	3	0.0131	1.65E-10	17	52	0.1649	1.52E-08
10000	x_1	3	3	0.0462	1.01E-08	3	3	0.0193	1.01E-08	5	16	0.0914	4.85E-07
	x_2	2	2	0.0514	1.00E-07	2	2	0.0140	1.00E-07	3	10	0.0408	9.71E-08
	x_3	3	3	0.0266	1.04E-11	2	2	0.0109	3.09E-07	7	22	2.2349	2.18E-08
	x_4	3	3	0.0475	1.15E-08	3	3	0.0228	1.22E-09	11	34	0.1849	1.56E-07
	x_5	3	3	0.0480	2.10E-09	3	3	0.0266	1.23E-09	11	34	0.1429	3.78E-08
	x_6	3	3	0.0370	5.34E-09	3	3	0.0178	1.69E-14	8	25	0.1062	2.83E-07
	x_7	3	3	0.0385	1.15E-08	3	3	0.0189	1.22E-09	11	34	0.2799	1.56E-07
	x_8	3	3	0.0336	2.11E-09	3	3	0.0226	1.23E-09	12	37	0.2799	1.41E-07
	x_9	0	0	0.0071	0.00E+00	0	0	0.0252	0.00E+00	0	1	0.0051	0
	x_{10}	4	4	0.0496	7.93E-07	3	3	0.0226	2.49E-10	21	64	0.4556	3.40E-08
50000	x_1	3	3	0.1813	2.26E-08	3	3	0.1080	2.26E-08	6	19	0.6770	1.07E-08
	x_2	2	2	0.1506	2.24E-07	2	2	0.0714	2.24E-07	3	10	0.3081	2.17E-07
	x_3	3	3	0.0920	1.04E-11	2	2	0.0277	3.09E-07	7	22	18.6093	2.18E-08
	x_4	3	3	0.2179	1.23E-08	3	3	0.0886	2.74E-09	9	28	0.9879	1.77E-08
	x_5	3	3	0.1760	4.70E-09	3	3	0.0909	2.74E-09	12	37	1.1029	4.07E-07
	x_6	3	3	0.2484	5.33E-09	3	3	0.0776	1.69E-14	9	28	0.6215	2.54E-08
	x_7	3	3	0.1713	1.23E-08	3	3	0.0720	2.74E-09	9	28	0.5934	1.77E-08
	x_8	3	3	0.2158	4.71E-09	3	3	0.0599	2.74E-09	12	37	1.4156	2.86E-07
	x_9	0	0	0.0291	0.00E+00	0	0	0.0240	0.00E+00	0	1	0.0431	0
	x_{10}	5	5	0.2753	1.33E-15	3	3	0.0717	5.65E-10	24	73	2.6680	1.63E-07
100000	x_1	3	3	0.4324	3.19E-08	3	3	0.1471	3.19E-08	6	19	1.2671	1.52E-08
	x_2	2	2	0.2843	3.16E-07	2	2	0.1322	3.16E-07	3	10	0.7252	3.07E-07
	x_3	3	3	0.1546	1.04E-11	2	2	0.0826	3.09E-07	7	22	65.3287	2.18E-08
	x_4	3	3	0.3276	1.31E-08	3	3	0.1850	3.88E-09	7	22	1.4817	9.87E-07
	x_5	3	3	0.4586	6.65E-09	3	3	0.1809	3.88E-09	12	37	2.3369	4.44E-07
	x_6	3	3	0.3022	5.33E-09	3	3	0.1835	1.69E-14	9	28	1.9256	1.53E-08
	x_7	3	3	0.4076	1.31E-08	3	3	0.1899	3.88E-09	7	22	1.1533	9.87E-07
	x_8	3	3	0.3245	6.65E-09	3	3	0.1790	3.88E-09	12	37	2.1227	4.47E-07
	x_9	0	0	0.0423	0.00E+00	0	0	0.0398	0.00E+00	0	1	0.0820	0
	x_{10}	5	5	0.6733	2.11E-18	3	3	0.1744	7.91E-10	20	61	4.9333	2.03E-07

Table 10: Numerical Results for dfnwt, dfsane and msgp for Problem 9 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_0^{-1}	F	F	F	F	9	19	0.0711	7.69E-08	50	151	0.5026	9.73E-07
	x_0^{-2}	F	F	F	F	21	30	0.0436	3.77E-07	67	202	0.4269	9.80E-07
	x_0^{-3}	6	10	0.1611	3.92E-11	27	41	0.0285	1.31E-07	32	97	0.3032	5.63E-07
	x_0^{-4}	6	10	0.0222	1.14E-07	8	16	0.0115	5.39E-07	35	106	0.1123	7.46E-07
	x_0^{-5}	7	11	0.0375	4.57E-12	8	16	0.0230	4.30E-07	31	94	0.0933	5.80E-07
	x_0^{-6}	6	10	0.0293	9.34E-10	12	22	0.0118	4.28E-08	48	145	0.3150	8.87E-07
	x_0^{-7}	6	10	0.0291	1.14E-07	8	16	0.0138	5.39E-07	37	112	0.1361	7.37E-07
	x_0^{-8}	7	11	0.0135	4.70E-12	8	16	0.0138	4.22E-07	33	100	0.0804	7.52E-07
	x_0^{-9}	F	F	F	F	20	29	0.0235	7.35E-07	46	139	0.2161	7.70E-07
	x_0^{-10}	7	11	0.0390	3.08E-12	9	17	0.0116	6.06E-08	38	115	0.0732	7.30E-07
5000	x_0^{-1}	F	F	F	F	10	22	0.0625	7.30E-08	60	181	1.1448	6.36E-07
	x_0^{-2}	F	F	F	F	9	19	0.0457	9.03E-07	73	220	1.4328	5.90E-07
	x_0^{-3}	F	F	F	F	27	37	0.0764	9.75E-07	79	238	1.1495	8.51E-07
	x_0^{-4}	6	10	0.0250	7.43E-08	9	19	0.0694	2.80E-07	65	196	1.7019	8.20E-07
	x_0^{-5}	6	10	0.0506	4.53E-11	10	20	0.0729	2.75E-08	51	154	1.0233	8.90E-07
	x_0^{-6}	F	F	F	F	24	39	0.0990	1.22E-07	112	337	1.1675	8.92E-07
	x_0^{-7}	6	10	0.0195	7.43E-08	9	19	0.0353	2.80E-07	59	178	0.3586	7.84E-07
	x_0^{-8}	6	10	0.0593	1.08E-10	9	19	0.0447	9.85E-07	43	130	0.4362	7.49E-07
	x_0^{-9}	F	F	F	F	23	34	0.0804	1.46E-07	63	190	2.0268	7.53E-07
	x_0^{-10}	6	10	0.0904	3.06E-09	10	20	0.0817	1.35E-08	50	151	1.0678	6.00E-07
10000	x_0^{-1}	37	88	0.8243	6.05E-07	10	22	0.0858	1.15E-08	60	181	1.1993	9.89E-07
	x_0^{-2}	7	11	0.1119	1.27E-10	10	20	0.0582	9.55E-09	102	307	4.8826	9.01E-07
	x_0^{-3}	F	F	F	F	23	33	0.1650	1.17E-07	113	340	3.3422	5.45E-07
	x_0^{-4}	5	9	0.1246	9.26E-07	10	20	0.0896	1.09E-08	73	220	3.1656	6.60E-07
	x_0^{-5}	7	11	0.1311	1.77E-09	9	19	0.0787	3.11E-07	69	208	3.2133	7.06E-07
	x_0^{-6}	7	12	0.0808	1.37E-10	88	107	0.4210	6.62E-07	107	322	3.6785	8.99E-07
	x_0^{-7}	5	9	0.0664	9.26E-07	10	20	0.0770	1.09E-08	58	175	2.1563	6.59E-07
	x_0^{-8}	7	11	0.1071	1.75E-09	9	19	0.1426	3.15E-07	54	163	1.8405	9.31E-07
	x_0^{-9}	F	F	F	F	24	35	0.3383	5.25E-07	98	295	4.9775	6.22E-07
	x_0^{-10}	7	11	0.0529	6.64E-11	10	20	0.0679	2.14E-07	56	169	1.1605	9.42E-07
50000	x_0^{-1}	F	F	F	F	11	25	0.3264	6.24E-08	62	187	10.0833	7.58E-07
	x_0^{-2}	7	12	0.1846	1.46E-09	12	26	0.8253	6.72E-07	51	154	9.2918	7.31E-07
	x_0^{-3}	7	12	0.3246	6.38E-08	F	F	F	F	53	160	9.7014	8.61E-07
	x_0^{-4}	7	12	0.4709	9.22E-10	10	22	0.1655	6.93E-07	56	169	6.7278	5.70E-07
	x_0^{-5}	7	12	0.3799	1.37E-08	10	22	0.2751	8.16E-07	F	F	F	F
	x_0^{-6}	F	F	F	F	31	44	1.2958	4.08E-07	F	F	F	F
	x_0^{-7}	7	12	0.1788	9.22E-10	10	22	0.3327	6.93E-07	87	262	7.5469	7.97E-07
	x_0^{-8}	7	12	0.4917	1.38E-08	10	22	0.6035	8.08E-07	58	175	12.0776	8.32E-07
	x_0^{-9}	F	F	F	F	25	38	0.9191	8.68E-07	515	1546	201.1150	5.91E-07
	x_0^{-10}	7	12	0.4765	3.41E-09	10	22	0.2823	4.48E-07	60	181	9.4425	5.33E-07
100000	x_0^{-1}	F	F	F	F	10	24	1.1012	3.35E-07	59	178	29.5893	5.30E-07
	x_0^{-2}	7	12	0.3711	4.11E-09	10	22	0.8940	3.07E-07	57	172	22.1624	8.46E-07
	x_0^{-3}	F	F	F	F	F	F	F	F	49	148	23.8793	5.04E-07
	x_0^{-4}	7	12	0.9437	2.61E-09	10	22	0.4221	3.38E-07	58	175	25.5587	7.92E-07
	x_0^{-5}	7	12	1.0413	2.45E-08	10	22	0.3702	9.44E-07	52	157	21.8180	5.14E-07
	x_0^{-6}	F	F	F	F	17	31	0.6667	9.47E-07	50	151	23.8697	5.05E-07
	x_0^{-7}	7	12	0.4419	2.61E-09	10	22	0.3764	3.38E-07	58	175	22.9366	7.86E-07
	x_0^{-8}	7	12	0.9948	2.45E-08	10	22	1.0433	9.54E-07	52	157	22.3546	5.16E-07
	x_0^{-9}	F	F	F	F	26	39	1.1405	4.99E-07	1001	3004	1333.5561	98731745
	x_0^{-10}	7	12	0.9773	7.27E-09	11	23	0.8366	2.26E-08	59	178	20.6743	9.16E-07

Table 11: Numerical Results for dfnwt, dfsane and msgp for Problem 10 with given initial points and dimensions

Dimension	x_0	dfnwt				dfsane				msgp			
		#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm	#iter	#fval	time	Fnorm
1000	x_1	141	222	0.2429	6.95E-07	F	F	F	F	81	244	0.3434	9.92E-07
	x_2	133	209	0.1519	9.33E-07	F	F	F	F	79	238	0.2446	9.83E-07
	x_3	159	261	0.1427	9.99E-07	F	F	F	F	47	142	0.2845	9.72E-07
	x_4	107	174	0.1232	8.65E-07	F	F	F	F	113	340	0.2719	9.60E-07
	x_5	87	143	0.1853	6.61E-07	F	F	F	F	77	232	0.1107	6.66E-07
	x_6	146	216	0.2215	9.74E-07	F	F	F	F	79	238	0.1403	9.26E-07
	x_7	111	191	0.2251	7.69E-07	F	F	F	F	92	277	0.2784	8.53E-07
	x_8	118	185	0.2335	9.00E-07	F	F	F	F	90	271	0.2394	9.00E-07
	x_9	F	F	F	F	F	F	F	F	F	F	F	F
	x_{10}	249	500	0.1952	8.82E-07	F	F	F	F	883	2650	4.4959	9.96E-07
5000	x_1	121	195	0.4829	9.72E-07	F	F	F	F	F	F	F	F
	x_2	156	250	0.5675	9.87E-07	F	F	F	F	81	244	0.6790	8.94E-07
	x_3	161	261	0.6929	7.20E-07	F	F	F	F	67	202	7.1707	9.81E-07
	x_4	113	187	0.5143	9.20E-07	F	F	F	F	F	F	F	F
	x_5	143	227	0.9067	9.37E-07	F	F	F	F	F	F	F	F
	x_6	138	221	0.5314	9.33E-07	F	F	F	F	81	244	0.8107	1.00E-06
	x_7	101	172	0.3722	7.60E-07	F	F	F	F	F	F	F	F
	x_8	109	176	0.3498	8.90E-07	F	F	F	F	F	F	F	F
	x_9	990	9850	23.4897	9.91E-07	F	F	F	F	F	F	F	F
	x_{10}	460	951	2.6919	8.48E-07	F	F	F	F	F	F	F	F
10000	x_1	138	222	0.5810	9.38E-07	F	F	F	F	F	F	F	F
	x_2	127	214	0.9605	7.21E-07	F	F	F	F	86	259	1.6437	6.98E-07
	x_3	99	167	0.6457	9.66E-07	F	F	F	F	65	196	15.7560	9.66E-07
	x_4	135	214	1.6665	6.63E-07	F	F	F	F	F	F	F	F
	x_5	126	200	1.5207	9.93E-07	F	F	F	F	F	F	F	F
	x_6	153	249	1.1652	9.36E-07	F	F	F	F	87	262	2.6951	9.99E-07
	x_7	172	278	1.9711	8.48E-07	F	F	F	F	F	F	F	F
	x_8	132	211	1.2663	8.70E-07	F	F	F	F	F	F	F	F
	x_9	961	9498	23.2381	8.65E-07	F	F	F	F	F	F	F	F
	x_{10}	670	1534	5.9113	7.96E-07	F	F	F	F	F	F	F	F
50000	x_1	124	198	3.1203	9.92E-07	F	F	F	F	F	F	F	F
	x_2	119	194	2.6387	6.32E-07	F	F	F	F	198	595	8.5793	9.11E-07
	x_3	104	173	2.0316	9.36E-07	F	F	F	F	58	175	126.7026	8.39E-07
	x_4	127	205	3.0142	6.67E-07	F	F	F	F	F	F	F	F
	x_5	129	193	4.3183	9.49E-07	F	F	F	F	F	F	F	F
	x_6	139	233	6.2279	8.72E-07	F	F	F	F	70	211	4.1423	9.76E-07
	x_7	94	143	3.5436	7.93E-07	F	F	F	F	F	F	F	F
	x_8	125	188	4.0646	8.06E-07	F	F	F	F	F	F	F	F
	x_9	245	1090	12.9963	8.50E-07	F	F	F	F	F	F	F	F
	x_{10}	F	F	F	F	F	F	F	F	F	F	F	F
100000	x_1	150	244	5.8961	8.89E-07	F	F	F	F	F	F	F	F
	x_2	133	213	5.2076	9.94E-07	F	F	F	F	F	F	F	F
	x_3	101	168	3.8083	8.27E-07	F	F	F	F	F	F	F	F
	x_4	112	185	8.3720	8.91E-07	F	F	F	F	F	F	F	F
	x_5	123	179	7.3988	9.91E-07	F	F	F	F	F	F	F	F
	x_6	132	220	8.7011	7.23E-07	F	F	F	F	F	F	F	F
	x_7	131	212	8.6776	7.57E-07	F	F	F	F	F	F	F	F
	x_8	151	234	9.5741	8.54E-07	F	F	F	F	F	F	F	F
	x_9	392	2982	68.1927	9.25E-07	F	F	F	F	F	F	F	F
	x_{10}	F	F	F	F	F	F	F	F	F	F	F	F