

Literatúra

- [1] Hamala, M.: Nelineárne programovanie. Prednášky, Bratislava 1997.
- [2] Lukšan, L: Metody s proměnnou metrikou. Academia, Praha 1990.
- [3] Oren, S. S.: Self scaling variable metric algorithms without line search for unconstrained minimization. *Mathematics of computation* 27, 1973.
- [4] Oren, S. S.: On the selection of parameters in self scaling variable metric algorithms. *Mathematical Programming* 7, 1974.
- [5] Oren, S. S., Luenberger, D. G.: Self scaling variable metric (SSVM) algorithms. Part I – Criteria and sufficient conditions for scaling a class of algorithms. *Management Science* 20, 1974.
- [6] Oren, S. S.: Self scaling variable metric (SSVM) algorithms. Part II – Implementation and experiments. *Management Science* 20, 1974.
- [7] Oren, S. S., Spedicato, E.: Optimal conditioning of self scaling variable metric algorithms. *Mathematical Programming* 10, 1976.
- [8] Spedicato, E.: A class of rank one positive definite quasi-newton updates for unconstrained minimization. *Math. Operationsforsch. und statist., Ser optimization*, Vol. 14, 1983.