

Supplementary Material

1 ROTATION MATRIX AND ITS DERIVATIVE

The rotation matrix $\mathbf{R}(\boldsymbol{\theta}) \in \mathbb{R}^3$ ($\boldsymbol{\theta} = \theta \mathbf{n}$) that rotates an arbitrary vector in three-dimensional space by an angle θ ($\theta \geq 0$) around the rotation axis $\mathbf{n} = (n_1, n_2, n_3)^T \in \mathbb{R}^3$ ($\|\mathbf{n}\| = 1$) can be expressed as follows (Gérardin and Cardona, 2007):

$$\mathbf{R}(\boldsymbol{\theta}) = \cos \theta \mathbf{I}_3 + (1 - \cos \theta) \mathbf{n} \mathbf{n}^T + \sin \theta [\mathbf{n}]_{\times}$$

$$= \begin{bmatrix} n_1^2(1 - \cos \theta) + \cos \theta & n_1 n_2(1 - \cos \theta) - n_3 \sin \theta & n_3 n_1(1 - \cos \theta) + n_2 \sin \theta \\ n_1 n_2(1 - \cos \theta) + n_3 \sin \theta & n_2^2(1 - \cos \theta) + \cos \theta & n_2 n_3(1 - \cos \theta) - n_1 \sin \theta \\ n_3 n_1(1 - \cos \theta) - n_2 \sin \theta & n_2 n_3(1 - \cos \theta) + n_1 \sin \theta & n_3^2(1 - \cos \theta) + \cos \theta \end{bmatrix} \quad (\text{S1})$$

If θ and \mathbf{n} are considered as functions of the vector $\boldsymbol{\theta} = (\theta_1, \theta_2, \theta_3)^T$, the following equations hold:

$$\theta = \|\boldsymbol{\theta}\| = \sqrt{\theta_1^2 + \theta_2^2 + \theta_3^2}$$

$$\mathbf{n} = \frac{\boldsymbol{\theta}}{\theta} = \frac{\boldsymbol{\theta}}{\sqrt{\theta_1^2 + \theta_2^2 + \theta_3^2}}$$

Accordingly, defining $\mathbf{e}_1 = (1, 0, 0)^T$, $\mathbf{e}_2 = (0, 1, 0)^T$, and $\mathbf{e}_3 = (0, 0, 1)^T$, when $\theta > 0$, the first-order derivatives of θ and \mathbf{n} with respect to θ_l ($l = 1, 2, 3$) are calculated as

$$\frac{\partial \theta}{\partial \theta_l} = \frac{\theta_l}{\sqrt{\theta_1^2 + \theta_2^2 + \theta_3^2}} = n_l \quad (\text{S2})$$

$$\frac{\partial \mathbf{n}}{\partial \theta_l} = \frac{1}{\theta^2} \left(\theta \frac{\partial \boldsymbol{\theta}}{\partial \theta_l} - \boldsymbol{\theta} \frac{\partial \theta}{\partial \theta_l} \right) = \frac{1}{\theta} (\mathbf{e}_l - n_l \mathbf{n}) \quad (\text{S3})$$

Let δ_{kl} denote Kronecker delta. The derivatives of n_k ($k = 1, 2, 3$) with respect to θ_l ($l = 1, 2, 3$) are calculated as

$$\frac{\partial n_k}{\partial \theta_l} = \frac{1}{\theta} (\delta_{kl} - n_k n_l) \quad (\text{S4})$$

In addition, according to Eqs. (S2) and (S3), the following equations hold:

$$\frac{\partial}{\partial \theta_l} (\mathbf{n} \mathbf{n}^T) = \frac{1}{\theta} (\mathbf{e}_l \mathbf{n}^T + \mathbf{n} \mathbf{e}_l^T - 2n_l \mathbf{n} \mathbf{n}^T) \quad (\text{S5})$$

$$\frac{\partial}{\partial \theta_l} [\mathbf{n}]_{\times} = \frac{1}{\theta} ([\mathbf{e}_l]_{\times} - n_l [\mathbf{n}]_{\times}) \quad (\text{S6})$$

$$\frac{\partial \cos \theta}{\partial \theta_l} = -n_l \sin \theta \quad (\text{S7})$$

$$\frac{\partial \sin \theta}{\partial \theta_l} = n_l \cos \theta \quad (\text{S8})$$

Therefore, the first- and second-order derivatives of $\mathbf{R}(\boldsymbol{\theta})$ are calculated as follows:

$$\begin{aligned} \frac{\partial \mathbf{R}(\boldsymbol{\theta})}{\partial \theta_l} = & -n_l \sin \theta \mathbf{I}_3 + n_l \left(\sin \theta - 2 \frac{1 - \cos \theta}{\theta} \right) \mathbf{n} \mathbf{n}^\top \\ & + n_l \left(\cos \theta - \frac{\sin \theta}{\theta} \right) [\mathbf{n}]_\times + \frac{1 - \cos \theta}{\theta} (\mathbf{e}_l \mathbf{n}^\top + \mathbf{n} \mathbf{e}_l^\top) + \frac{\sin \theta}{\theta} [\mathbf{e}_l]_\times \end{aligned} \quad (\text{S9})$$

$$\begin{aligned} \frac{\partial^2 \mathbf{R}(\boldsymbol{\theta})}{\partial \theta_k \partial \theta_l} = & - \left\{ n_k n_l \cos \theta + (\delta_{kl} - n_k n_l) \frac{\sin \theta}{\theta} \right\} \mathbf{I}_3 \\ & + \left\{ n_k n_l \cos \theta + (\delta_{kl} - 5 n_k n_l) \frac{\sin \theta}{\theta} - 2(\delta_{kl} - 4 n_k n_l) \frac{1 - \cos \theta}{\theta^2} \right\} \mathbf{n} \mathbf{n}^\top \\ & + \left\{ -n_k n_l \sin \theta + (\delta_{kl} - 3 n_k n_l) \left(\frac{\cos \theta}{\theta} - \frac{\sin \theta}{\theta^2} \right) \right\} [\mathbf{n}]_\times \\ & + \left(\frac{\sin \theta}{\theta} - 2 \frac{1 - \cos \theta}{\theta^2} \right) \left\{ (n_k \mathbf{e}_l + n_l \mathbf{e}_k) \mathbf{n}^\top + \mathbf{n} (n_k \mathbf{e}_l + n_l \mathbf{e}_k)^\top \right\} \\ & + \frac{1 - \cos \theta}{\theta^2} (\mathbf{e}_k \mathbf{e}_l^\top + \mathbf{e}_l \mathbf{e}_k^\top) \\ & + \left(\frac{\cos \theta}{\theta} - \frac{\sin \theta}{\theta^2} \right) (n_k [\mathbf{e}_l]_\times + n_l [\mathbf{e}_k]_\times) \end{aligned} \quad (\text{S10})$$

Because these equations are not valid when $\theta = 0$, the following relations should be utilized:

$$\begin{aligned} \lim_{\theta \rightarrow 0} \frac{1 - \cos \theta}{\theta} &= 0 \\ \lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} &= 1 \\ \lim_{\theta \rightarrow 0} \frac{1 - \cos \theta}{\theta^2} &= \frac{1}{2} \\ \lim_{\theta \rightarrow 0} \left(\frac{\cos \theta}{\theta} - \frac{\sin \theta}{\theta^2} \right) &= 0 \end{aligned}$$

Hence, when $\theta = 0$ the first- and second-order derivatives of $\mathbf{R}(\boldsymbol{\theta})$ are calculated as follows:

$$\frac{\partial \mathbf{R}(\mathbf{0})}{\partial \theta_l} = [\mathbf{e}_l]_\times \quad (\text{S11})$$

$$\frac{\partial^2 \mathbf{R}(\boldsymbol{\theta})}{\partial \theta_k \partial \theta_l} = -\delta_{kl} \mathbf{I}_3 + \frac{1}{2} (\mathbf{e}_k \mathbf{e}_l^\top + \mathbf{e}_l \mathbf{e}_k^\top) \quad (\text{S12})$$

2 DERIVATIVE OF INCOMPATIBILITY VECTOR

The first- and second-order derivatives of the components of the incompatibility vector $\mathbf{C}(\mathbf{W})$ are derived which are in the compatibility matrix $\boldsymbol{\Gamma}(\mathbf{W}) = \nabla_{\mathbf{W}} \mathbf{C}(\mathbf{W})$ and in the second term of the Hessian of the augmented Lagrangian $\mathbf{H}_C(\mathbf{W}, \boldsymbol{\lambda}) = \nabla_{\mathbf{W}} (\boldsymbol{\Gamma}(\mathbf{W})^\top \boldsymbol{\lambda})$, respectively. Let k ($k = 1, \dots, n_N$) denote the index of node connecting to the j -th end of member i ($i = 1, \dots, n_M$; $j = 1, 2$). The non-zero first-order derivatives of the incompatibility vector of translation $\Delta \mathbf{U}_{ij}$ defined in Eq. (10) with respect to the

components of the generalized displacement vector \mathbf{W} are calculated as follows for $l = 1, 2, 3$:

$$\frac{\partial \Delta \mathbf{U}_{ij}}{\partial V_i^{(l)}} = -\mathbf{e}_l \quad (\text{S13})$$

$$\frac{\partial \Delta \mathbf{U}_{ij}}{\partial \Psi_i^{(l)}} = -\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{r}_{ij} \quad (\text{S14})$$

$$\frac{\partial \Delta \mathbf{U}_{ij}}{\partial U_k^{(l)}} = \mathbf{e}_l \quad (\text{S15})$$

Note that the derivatives with respect to $\Theta_k^{(l)}$, φ_h ($k = 1, \dots, n_N$, $h = 1, \dots, n_H$) are equal to zero. In addition, the derivatives with respect to $V_{i'}^{(l)}$, $\Psi_{i'}^{(l)}$, $U_{k'}^{(l)}$ ($i' \neq i$, $k' \neq k$) are also equal to zero. Therefore, the second-order derivative of $\Delta \mathbf{U}_{ij}$ with respect to each component of \mathbf{W} is $\mathbf{0}$ except for the following term:

$$\frac{\partial^2 \Delta \mathbf{U}_{ij}}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} = -\frac{\partial^2 \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} \mathbf{r}_{ij} \quad (\text{S16})$$

If the member end is rigidly connected to the node, the non-zero first-order derivatives of the incompatibility vector of rotation $\Delta \Theta_{ij}$ defined in the first equation of Eq. (11) with respect to the components of \mathbf{W} are calculated as follows:

$$\frac{\partial \Delta \Theta_{ij}}{\partial \Psi_i^{(l)}} = -\mathbf{e}_l \quad (\text{S17})$$

$$\frac{\partial \Delta \Theta_{ij}}{\partial \Theta_k^{(l)}} = \mathbf{e}_l \quad (\text{S18})$$

Therefore, if the j -th end of member i is rigidly connected to the node, the second-order derivative of $\Delta \Theta_{ij}$ with respect to any component of \mathbf{W} is zero. According to Eqs. (4), (7), and (9), if the j -th end of member i is connected to node k via hinge h , the non-zero first-order derivatives of the incompatibility vector of rotation $\Delta \Theta_{ij} = \Phi_{ij}(\Psi_i, \Theta_k, \varphi_h)$ with respect to the components of \mathbf{W} are calculated as follows:

$$\frac{\partial \Phi_{ij}^{(1)}}{\partial \Psi_i^{(l)}} = \left(\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{t}_h^{(1)} \right) \cdot \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(2)} \right) \quad (\text{S19})$$

$$\frac{\partial \Phi_{ij}^{(2)}}{\partial \Psi_i^{(l)}} = \left(\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{t}_h^{(1)} \right) \cdot \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(3)} \right) \quad (\text{S20})$$

$$\frac{\partial \Phi_{ij}^{(3)}}{\partial \Psi_i^{(l)}} = \left(\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{t}_h^{(2)} \right) \cdot \left\{ \sin \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(2)} \right) + \cos \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S21})$$

$$\frac{\partial \Phi_{ij}^{(1)}}{\partial \Theta_k^{(l)}} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(1)} \right) \cdot \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)}} \mathbf{t}_h^{(2)} \right) \quad (\text{S22})$$

$$\frac{\partial \Phi_{ij}^{(2)}}{\partial \Theta_k^{(l)}} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(1)} \right) \cdot \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)}} \mathbf{t}_h^{(3)} \right) \quad (\text{S23})$$

$$\frac{\partial \Phi_{ij}^{(3)}}{\partial \Theta_k^{(l)}} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(2)} \right) \cdot \left\{ \sin \varphi_h \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)}} \mathbf{t}_h^{(2)} \right) + \cos \varphi_h \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)}} \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S24})$$

$$\frac{\partial \Phi_{ij}^{(3)}}{\partial \varphi_{h_{ij}}} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(2)} \right) \cdot \left\{ \cos \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(2)} \right) - \sin \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S25})$$

Therefore, the second-order derivatives of Φ_{ij} are $\mathbf{0}$ except for the following terms:

$$\frac{\partial^2 \Phi_{ij}^{(1)}}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} = \left(\frac{\partial^2 \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} \mathbf{t}_h^{(1)} \right) \cdot \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(2)} \right) \quad (\text{S26})$$

$$\frac{\partial^2 \Phi_{ij}^{(2)}}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} = \left(\frac{\partial^2 \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} \mathbf{t}_h^{(1)} \right) \cdot \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(3)} \right) \quad (\text{S27})$$

$$\frac{\partial^2 \Phi_{ij}^{(3)}}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} = \left(\frac{\partial^2 \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)} \partial \Psi_i^{(l')}} \mathbf{t}_h^{(2)} \right) \cdot \left\{ \sin \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(2)} \right) + \cos \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S28})$$

$$\frac{\partial^2 \Phi_{ij}^{(1)}}{\partial \Theta_k^{(l)} \partial \Theta_k^{(l')}} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(1)} \right) \cdot \left(\frac{\partial^2 \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)} \partial \Theta_k^{(l')}} \mathbf{t}_h^{(2)} \right) \quad (\text{S29})$$

$$\frac{\partial^2 \Phi_{ij}^{(2)}}{\partial \Theta_k^{(l)} \partial \Theta_k^{(l')}} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(1)} \right) \cdot \left(\frac{\partial^2 \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)} \partial \Theta_k^{(l')}} \mathbf{t}_h^{(3)} \right) \quad (\text{S30})$$

$$\frac{\partial^2 \Phi_{ij}^{(3)}}{\partial \Theta_k^{(l)} \partial \Theta_k^{(l')}} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(2)} \right) \cdot \left\{ \sin \varphi_h \left(\frac{\partial^2 \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)} \partial \Theta_k^{(l')}} \mathbf{t}_h^{(2)} \right) + \cos \varphi_h \left(\frac{\partial^2 \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l)} \partial \Theta_k^{(l')}} \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S31})$$

$$\frac{\partial^2 \Phi_{ij}^{(3)}}{\partial \varphi_h^2} = - \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(2)} \right) \cdot \left\{ \sin \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(2)} \right) + \cos \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(3)} \right) \right\} = -\Phi_{ij}^{(3)} \quad (\text{S32})$$

$$\frac{\partial^2 \Phi_{ij}^{(1)}}{\partial \Psi_i^{(l)} \partial \Theta_k^{(l')}} = \left(\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{t}_h^{(1)} \right) \cdot \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l')}} \mathbf{t}_h^{(2)} \right) \quad (\text{S33})$$

$$\frac{\partial^2 \Phi_{ij}^{(2)}}{\partial \Psi_i^{(l)} \partial \Theta_k^{(l')}} = \left(\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{t}_h^{(1)} \right) \cdot \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l')}} \mathbf{t}_h^{(3)} \right) \quad (\text{S34})$$

$$\frac{\partial^2 \Phi_{ij}^{(3)}}{\partial \Psi_i^{(l)} \partial \Theta_k^{(l')}} = \left(\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{t}_h^{(2)} \right) \cdot \left\{ \sin \varphi_h \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l')}} \mathbf{t}_h^{(2)} \right) + \cos \varphi_h \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l')}} \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S35})$$

$$\frac{\partial^2 \Phi_{ij}^{(3)}}{\partial \Psi_i^{(l)} \partial \varphi_h} = \left(\frac{\partial \mathbf{R}(\Psi_i)}{\partial \Psi_i^{(l)}} \mathbf{t}_h^{(2)} \right) \cdot \left\{ \cos \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(2)} \right) - \sin \varphi_h \left(\mathbf{R}(\Theta_k) \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S36})$$

$$\frac{\partial^2 \Phi_{ij}^{(3)}}{\partial \Theta_k^{(l)} \partial \varphi_h} = \left(\mathbf{R}(\Psi_i) \mathbf{t}_h^{(2)} \right) \cdot \left\{ \cos \varphi_h \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l')}} \mathbf{t}_h^{(2)} \right) - \sin \varphi_h \left(\frac{\partial \mathbf{R}(\Theta_k)}{\partial \Theta_k^{(l')}} \mathbf{t}_h^{(3)} \right) \right\} \quad (\text{S37})$$

3 AUGMENTED LAGRANGIAN METHOD

Let \mathbf{W}^k , λ^k , and s_k denote the values of the generalized displacement \mathbf{W} , the Lagrange multiplier λ , and the penalty parameter s in the k -th iteration of the process of the augmented Lagrangian method, respectively. The function $G(\mathbf{W}^k)$ is defined as

$$G(\mathbf{W}^k) = \frac{1}{2} \mathbf{C}(\mathbf{W}^k)^\top \mathbf{C}(\mathbf{W}^k)$$

In addition, the binary function $O(\mathbf{W}^k, \lambda^k)$ that indicates convergence of the optimization problem (21) with sufficient accuracy is defined as

$$O(\mathbf{W}^k, \lambda^k) = \begin{cases} 1 & \text{(Optimization process is converged)} \\ 0 & \text{(Otherwise)} \end{cases}$$

Algorithm 1 presents the process of obtaining the solution \mathbf{W}^* and the corresponding Lagrange multiplier λ^* of problem (15), using the augmented Lagrangian method (Birgin and Martínez, 2012). The load factor Λ is given, and the process terminates when the largest absolute value in the components of the incompatibility vector $\mathbf{C}(\mathbf{W})$, represented as follows, is less than or equal to $\epsilon_{\text{tol}} > 0$:

$$\|\mathbf{C}(\mathbf{W})\|_\infty = \max_i |C_i(\mathbf{W}^k)|$$

where $C_i(\mathbf{W})$ ($i = 1, \dots, n_C$) is the i -th component of $\mathbf{C}(\mathbf{W})$. In the numerical examples of this study, the parameters in Algorithm 1 for updating the penalty parameter are set as $\bar{s} = 1 \times 10^4$, $s_{\min} = 1 \times 10^{-16}$, $s_{\max} = 1 \times 10^6$, $\gamma = 1.2$, and $\alpha = 0.5$.

REFERENCES

- Birgin, E. G. and Martínez, J. M. (2012). Augmented Lagrangian method with nonmonotone penalty parameters for constrained optimization. *Computational Optimization and Applications* 51, 941–965. doi:10.1007/s10589-011-9396-0
- Gérardin, M. and Cardona, A. (2007). *Flexible Multibody Dynamics: A Finite Element Approach* (Wiley)

Algorithm 1 Augmented Lagrangian method**Input:** $\mathbf{W}^0 \in \Omega, \lambda^1, \epsilon_{\text{tol}} > 0, \bar{s} > 0, 0 < s_{\min} < s_{\max}, \gamma > 1, 0 \leq \alpha \leq 1$ **Output:** $\mathbf{W}^* = \mathbf{W}^k, \lambda^* = \lambda^k$

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1:  $k \leftarrow 1, \beta_k \leftarrow 0,$ 
    $s_k \leftarrow \min \left\{ \max \left\{ s_{\min}, \bar{s} \frac{\max\{1, \Pi(\mathbf{W}^0)\}}{\max\{1, G(\mathbf{W}^0)\}} \right\}, s_{\max} \right\}$ 
2: while  $O(\mathbf{W}^k, \lambda^k) = 0$  and  $\|\mathbf{C}(\mathbf{W}^k)\|_{\infty} > \epsilon_{\text{tol}}$  do
3:   Solve Problem(21) with  $\lambda = \lambda^k$ , and let the solution be  $\mathbf{W}^k$ .
4:    $\lambda^{k+1} \leftarrow \lambda^k + s_k \mathbf{C}(\mathbf{W}^k)$ 
5:   if  $k = 1$  then
6:      $\beta_{k+1} \leftarrow \beta_k,$ 
      $s_{k+1} \leftarrow \min \left\{ \max \left\{ s_{\min}, \bar{s} \frac{\max\{1, \Pi(\mathbf{W}^k)\}}{\max\{1, G(\mathbf{W}^k)\}} \right\}, s_{\max} \right\}$ 
7:   else if  $\|\mathbf{C}(\mathbf{W}^k)\|_{\infty} \leq \epsilon_{\text{tol}}$  then
8:     if  $k \geq 3$  and  $\|\mathbf{C}(\mathbf{W}^{k-1})\|_{\infty} \leq \epsilon_{\text{tol}}$  and  $O(\mathbf{W}^{k-1}, \lambda^{k-1}) = O(\mathbf{W}^k, \lambda^k) = 0$  then
9:        $\beta_{k+1} \leftarrow \beta_k + 1,$ 
        $s_a \leftarrow \min\{\gamma^{\beta_k} s_{\min}, 1\}, s_b \leftarrow \max\{\gamma^{-\beta_k} s_{\max}, 1\},$ 
        $s_{k+1} \leftarrow \min \left\{ \max \left\{ s_a, \bar{s} \frac{\max\{1, \Pi(\mathbf{W}^k)\}}{\max\{1, G(\mathbf{W}^k)\}} \right\}, s_b, s_k \right\}$ 
10:    else
11:       $\beta_{k+1} \leftarrow \beta_k, s_{k+1} \leftarrow c_k$ 
12:    end if
13:  else
14:     $\beta_{k+1} \leftarrow \beta_k$ 
15:    if  $\|\mathbf{C}(\mathbf{W}^k)\| \leq \alpha \|\mathbf{C}(\mathbf{W}^{k-1})\|$  then
16:       $s_{k+1} \leftarrow s_k$ 
17:    else
18:       $s_{k+1} \leftarrow \max\{\gamma s_k, \gamma^{\beta_k} s_{\min}\}$ 
19:    end if
20:  end if
21:   $k \leftarrow k + 1$ 
22: end while

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