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NUMERICAL OPTIMIZATION

Let x_k be the current iterate and p_k a non-zero direction. Let $0 < c < 1$. The one-dimensional minimizer along $x_k + p_k$ is (see the previous exercise) $k = \frac{c}{2} \frac{p_k^T \nabla f(x_k)}{p_k^T \nabla^2 f(x_k) p_k}$. Direct substitution then yields $f(x_k) + (1-c) \frac{c}{2} \frac{p_k^T \nabla f(x_k)}{p_k^T \nabla^2 f(x_k) p_k} = f(x_k)$

$(f(x_k) + \frac{c}{2} \frac{p_k^T \nabla f(x_k)}{p_k^T \nabla^2 f(x_k) p_k})^2 = f(x_k)^2 + c \frac{p_k^T \nabla f(x_k)}{p_k^T \nabla^2 f(x_k) p_k} f(x_k) + \frac{c^2}{4} \frac{(p_k^T \nabla f(x_k))^2}{(p_k^T \nabla^2 f(x_k) p_k)^2}$. Now, since $f(x_k) = Qx_k + b$, after some algebra we get $f(x_k + p_k) = f(x_k)$

$(f(x_k) + \frac{c}{2} \frac{p_k^T \nabla f(x_k)}{p_k^T \nabla^2 f(x_k) p_k})^2 = f(x_k)^2 + 12 \frac{c}{2} \frac{p_k^T \nabla f(x_k)}{p_k^T \nabla^2 f(x_k) p_k} f(x_k) + 12 \frac{c^2}{4} \frac{(p_k^T \nabla f(x_k))^2}{(p_k^T \nabla^2 f(x_k) p_k)^2}$, from which the first inequality in the Goldstein conditions is evident.

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x^k and $f(x(\mu^k)) = f^k$, $P(x(\mu^k); \mu^k) = f^k$.

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