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## NUMERICAL OPTIMIZATION

Let  $x_k$  be the current iterate and  $p_k$  a non-zero direction. Let  $0 < c < 12$ . The one-dimensional minimizer along  $x_k + p_k$  is (see the previous exercise)  $k = \frac{f'(x_k) p_k}{\|f'(x_k) p_k\|}$ . Direct substitution then yields  $f(x_k) + (1-c) \frac{c}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2} = f(x_k) - \frac{c}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2} + c \frac{c}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2} = f(x_k) - \frac{c}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2} + \frac{c^2}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2} = f(x_k) + \frac{c(c-1)}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2}$ . Now, since  $f_k = Qx_k + b$ , after some algebra we get  $f(x_k + p_k) = f(x_k) - \frac{c}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2} + \frac{c^2}{2} \frac{\|f'(x_k) p_k\|^2}{\|f'(x_k)\|^2}$ , from which the first inequality in the Goldstein conditions is evident.

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