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Let x_k be the
current iterate and p_k
non-zero direction.

Let $0 < c < 1/2$. The
one-dimensional
minimizer along $x_k +$

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pkis (see the previous exercise) $k =$

$f^T k p_k^T Q p_k$ Direct substitution then

yields $f(x_k) + (1$

$c) k^T k p_k^T Q p_k = f(x_k) + (f^T k p_k^T Q p_k + c (f^T k p_k^T Q p_k)^2$

$p_k^T Q p_k)^2$ Now, since

$f_k = Q x_k + b$, after some algebra we

get $f(x_{k+1}) = f(x_k) + (f^T k p_k^T Q p_k + 1/2 (f^T k p_k^T Q p_k)^2$

$p_k^T Q p_k)$, from

which the rest

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optimization problem is nonempty and bounded and if (μ_k) is a decreasing sequence with $\mu_k \rightarrow 0$ $x(\mu_k)$ converges to a solution x^* . and $f(x(\mu_k)) \rightarrow f^*$, $P(x(\mu_k); \mu_k) \rightarrow f^*$.

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