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NUMERICAL OPTIMIZATION

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

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with $\mu_k > 0$ $(x(\mu_k))$ converges to a solution x^* and $f(x(\mu_k)) \rightarrow f^*$,
 $P(x(\mu_k); \mu_k) \rightarrow f^*$.

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