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6 2 Fundamentals of Unconstrained Optimization 6

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) $x_k + c p_k$. 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 $f(x) = \frac{1}{2} x^T Q x + b$, after some algebra we get $f(x_k + p_k) = f(x_k) + \nabla f(x_k)^T p_k + \frac{1}{2} p_k^T Q p_k$, from which the

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