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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  $x_k + p_k$  (see the previous ex-exercise)  $k = f(x_k) + c p_k^T \nabla f(x_k)$  substitution then yields  $f(x_{k+1}) = f(x_k) + c p_k^T \nabla f(x_k) + \frac{1}{2} c^2 p_k^T \nabla^2 f(x_k) p_k + o(c^2)$ . Since  $f(x) = \frac{1}{2} x^T Q x + b^T x$ , after some algebra we get  $f(x_k + p_k) = f(x_k) + c p_k^T \nabla f(x_k) + \frac{1}{2} c^2 p_k^T Q p_k + o(c^2)$ , from which the rat inequality in the Goldstein conditions is evident.

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