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

Numerical Optimization - Solutions Manual | Eigenvalues ...

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Numerical Optimization Nocedal Solution Manual Once the model has been formulated, an optimization algorithm can be used to find its solution, usually with the help of a computer. There is no universal optimization algorithm but rather a collection of algorithms, each of which is tailored to a particular type of optimization problem.

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"Numerical Optimization Homework Solution" by Ynot Grody

I will be taking material from two sets of notes that are still under construction (and are listed below) as well as from papers in the optimization literature. The Nocedal-Wright book will aslo serve as a good source for background material. The main body of the course will use material from items 3. and 8. below.