1. Initialize $x^{(0)}$

2. For $k = 0, \ldots, K$

3. $\quad s \leftarrow \operatorname{argmin}_{s' \in M} \langle s', \nabla f(x^{(k)}) \rangle$

4. $\quad \gamma \leftarrow \frac{2}{k+2}$

5. $\quad x^{(k+1)} \leftarrow (1 - \gamma) x^{(k)} + \gamma s$