$$\eta = \nabla F(\theta)$$

$$Y_{F,F^*}(\theta_1, \eta_2) = F(\theta_1) + F^*(\eta_2) - \theta_1 \eta_2$$

$$\uparrow^{F^*(\eta_2)}$$

$$\downarrow^{F^*(\eta_2)}$$

$$\uparrow^{F^*(\eta_2)}$$

$$\uparrow^{F^*(\eta_2)}$$

$$\uparrow^{F^*(\eta_2)}$$

$$\downarrow^{F^*(\eta_2)}$$

$$\downarrow^{F^*(\eta_2)}$$