

## some hints on Q1 (e)-(f), Assignment 2

The fundamental gradient inequality plays an important role under the case that  $f$  is convex. It's easy to check the following key inequality:

$$\frac{\alpha L_f}{2k} \|x^* - x^p\|^2 \geq f(x^p) - f^* \geq f(x^{2p}) - f^* + \frac{\beta}{2\alpha^2 L_f} \sum_{n=p}^{2p-1} \|\nabla f(x^n)\|^2 \geq \frac{\beta p}{2\alpha^2 L_f} \min_{n=0,1,\dots,2p} \|\nabla f(x^n)\|^2.$$

On the other hand we check the sequence  $\{\|\nabla f(x^k)\|\}_{k \geq 0}$  is nonincreasing by two claims:

1. recall the Baillon-Haddad theorem;
2. a simple relation:

$$\langle a - b, a \rangle \geq \|a - b\|^2 \Rightarrow \|a\|^2 \geq \|b\|^2.$$