

$$GD: x_{k+1} = x_k - \alpha \nabla f(x_k)$$

assume:  $f$  is  $L$ -Lipschitz

$$PL: \frac{1}{2} \|\nabla f(x)\|^2 \stackrel{\mu > 0}{\geq} \mu (f(x) - f^*)$$

$$f(x_{k+1}) \leq f(x_k) + \langle \nabla f(x_k), x_{k+1} - x_k \rangle + \frac{L}{2} \|x_{k+1} - x_k\|^2$$

$$\alpha = \frac{1}{L}: f(x_{k+1}) - f(x_k) \leq \langle \nabla f(x_k), -\frac{1}{L} \nabla f(x_k) \rangle + \frac{L}{2} \cdot \frac{1}{L^2} \|\nabla f(x_k)\|^2$$

$$f(x_{k+1}) - f(x_k) \leq -\frac{1}{2L} \|\nabla f(x_k)\|^2 \stackrel{PL}{\leq} -\frac{\mu}{L} (f(x_k) - f^*)$$

$$f(x_{k+1}) - f^* \leq \left(1 - \frac{\mu}{L}\right) (f(x_k) - f^*) \leq \left(1 - \frac{\mu}{L}\right)^{k+1} \cdot C$$

$C = f(x_0) - f^*$