

Notation:

$|\cdot|$  denotes the Euclidean norm in  $\mathbb{R}^n$

$x \cdot y$  is the Euclidean inner product in  $\mathbb{R}^n$

$x^T$  denotes the transpose of  $x \in \mathbb{R}^n$

Let us fix  $x \in \mathbb{R}^n$ :

For any  $h \in \mathbb{R}^n$  with  $|h| = 1$  we define a function  $g : \mathbb{R} \rightarrow \mathbb{R}$  by

$$t \mapsto f(x + t \cdot h)$$

That is,  $g$  follows  $f$  along the line  $t \mapsto x + t \cdot h$ .

As we know, the derivative of a function is determining locally its rate of change. Therefore, we easily can formulate our search for the direction of steepest decrease by

**”Find  $h$  which minimizes  $g'(0)$ .”**

Since we are only interest in the direction, we require  $|h| = 1$ .

Using the chain rule we can compute  $g'$  by

$$g'(0) = \nabla f(x) \cdot h$$

The expression  $\nabla f(x)$  is called gradient of  $f$  at  $x$  and is computed by  $(\partial_1 f(x), \partial_2 f(x), \dots, \partial_n f(x))^T$ .