
Algorithm 1: The general gradient descent algorithm.

input : initial value $x^{(0)}$, learning rate η , number of iterations T

output: minimizer $x^{(T)}$

```
1 for  $t = 0$  to  $T - 1$  do  
2   |   compute  $\Delta x^{(t)} = -\nabla g(x^{(t)})$   
3   |    $x^{(t+1)} := x^{(t)} + \eta \Delta x^{(t)}$   
4 end
```
