
Algorithm 1 Gradient descent

procedure GRADIENTDESCENT(f, p_0, γ)

▷ Descend on f starting at p_0 with step size $\gamma > 0$

repeat

$p_{n+1} \leftarrow \exp_{p_n}(-\gamma \operatorname{grad} f(p_n))$

$n \leftarrow n + 1$

until Converged

return p_n

end procedure
