

Every tangent of the convex function

$g_k(x) = f(x_k) + f'(x_k)(x - x_k)$  is

below the function graph  $f(x)$ . Thus  $x_k > x^*$  for every  $k \geq 1$  and

then the limit of the sequence exists with  $\lim_{k \rightarrow \infty} x_k = y^* \geq x^*$ . If

$y^* > x^*$ , then  $g_k(y^*) = f(y^*) > f(x^*) = 0$  which means that the method can not be stopped at this moment (as the stopping

criterion  $|x_{k+1} - x_k| = \frac{f(x_k)}{f'(x_k)}$  is not small enough). Thus  $y^* = x^*$ .

