

→ We know for any L -Smooth function f :

$$f(y) \leq f(x) + \nabla f^T(x)(y-x) + \frac{L}{2} \|y-x\|_2^2$$

Using gradient descent with step size t , where:

$$y = x - t \nabla f(x)$$

$$\boxed{f(x_k - t_k \nabla f(x_k)) \leq f(x_k) - \left[t_k - \frac{L}{2} t_k^2 \right] \|\nabla f(x_k)\|_2^2} \rightarrow \boxed{1}$$

For the Armijo Line Search, the following Condition must be satisfied to terminate:

$$\boxed{f(x_k - t_k \nabla f(x_k)) \leq f(x_k) - [t_k \gamma] \|\nabla f(x_k)\|_2^2} \rightarrow \boxed{2}$$

For both $\boxed{1}$ and $\boxed{2}$ to be satisfied, the following condition must hold:

$$t_k - \frac{L}{2} t_k^2 = \gamma t_k \rightarrow \boxed{t_k^* = \frac{2(1-\gamma)}{L}}$$

The decrease in f is then given by $\frac{2\gamma(1-\gamma)}{L} \|\nabla f(x)\|_2^2$

→ We can then see why the constraint $\gamma \in [0, 0.5)$ must hold.
because we know that the max decrease a smooth function could get would be $\frac{1}{2L} \|\nabla f(x)\|_2^2$, using a step $\frac{1}{L} \nabla f(x)$

For any other step, the decrease will be less.

$$\therefore \frac{2(1-\gamma)\gamma}{L} < \frac{1}{2L} \rightarrow \gamma - \gamma^2 \leq \frac{1}{4} \rightarrow \boxed{\gamma < \frac{1}{2}}$$

To get #iterations to terminate, we solve:

$$\left(\frac{1}{2}\right)^k \leq \frac{2(1-\gamma)}{L}$$

$$\left(\frac{1}{2}\right)^{k+1} \leq \frac{1-\gamma}{L} \rightarrow -(k+1)\log(0.5) \geq -\log\left(\frac{1-\gamma}{L}\right)$$

$$(k+1)\log 2 \geq \log\left(\frac{L}{1-\gamma}\right)$$

$$\therefore \boxed{k+1 \geq \frac{\log(L/(1-\gamma))}{\log 2}}$$