

Problem 1

$$(i) \text{ if } B_{k+1} = B_k + \frac{(y_k - B_k S_k) V^T}{V^T S_k} \\ (V^T S_k \neq 0)$$

then

$$\begin{aligned} B_{k+1} S_k &= B_k S_k + \frac{(y_k - B_k S_k) V^T S_k}{V^T S_k} \\ &= B_k S_k + (y_k - B_k S_k) \\ &= y_k \end{aligned}$$

therefore

steepest condition holds

(ii) As for BFGS update

$$B_{k+1} = B_k - \frac{B_k S_k S_k^T B_k}{S_k^T B_k S_k} + \frac{y_k y_k^T}{y_k^T S_k}$$

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$$B_{k+1} S_k = B_k S_k - B_k S_k \cdot \frac{S_k^T B_k S_k}{S_k^T B_k S_k} + \frac{y_k (y_k^T S_k)}{(y_k^T S_k)}$$

$$= B_k S_k - B_k S_k + y_k$$
$$= y_k$$

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the scant condition holds