

1. Consider the following algorithm for minimizing a function f :

$$x^{(k+1)} = x^{(k)} + \alpha_k d^{(k)},$$

where

$$\alpha_k = \arg \min_{\alpha} f(x^{(k)} + \alpha d^{(k)}).$$

Let $g^{(k)} = \nabla f(x^{(k)})$ (as usual).

Suppose that f is quadratic with Hessian Q . We choose

$$d^{(k+1)} = \gamma_k g^{(k+1)} + d^{(k)},$$

and we wish the directions $d^{(k)}$ and $d^{(k+1)}$ to be Q -conjugate. Find a formula for γ_k in terms of $d^{(k)}$, $g^{(k+1)}$, and Q .