Remark 5.10 This is much better than the result of Theorem 5.6, since *it does not depend on n*.

Finally, consider the following problem under Assumption 5.11.

$$\boxed{\min_{\boldsymbol{x}\in\mathbb{R}^n} f(\boldsymbol{x})}$$

Assumption 5.11

1. $f \in \mathcal{C}^{2,2}_M(\mathbb{R}^n)$;
2. There is a local minimum $\boldsymbol{x}^*$ of the function $f(\boldsymbol{x})$;
3. We know some bound $0 < \ell \leq L < \infty$ for the Hessian at $\boldsymbol{x}^*$:
$$\ell \boldsymbol{I} \preceq f''(\boldsymbol{x}^*) \preceq L\boldsymbol{I};$$
4. Our starting point $\boldsymbol{x}_0$ is close enough to $\boldsymbol{x}^*$.

Theorem 5.12 Let $f(\boldsymbol{x})$ satisfy our assumptions above and let the starting point $\boldsymbol{x}_0$ be close enough to a local minimum:

$$r_0 = \|\boldsymbol{x}_0 - \boldsymbol{x}^*\|_2 < \bar{r} := \frac{2\ell}{M}.$$

Then, the steepest descent method with step-size $h^* = 2/(L+\ell)$ converges as follows:

$$\|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2 \leq \frac{\bar{r} r_0}{\bar{r} - r_0}\left(1 - \frac{2\ell}{L + 3\ell}\right)^k.$$

This rate of convergence is called (R-)*linear*.

Proof:
In the steepest descent method, the iterates are $\boldsymbol{x}_{k+1} = \boldsymbol{x}_k - h_k f'(\boldsymbol{x}_k)$.
Since $f'(\boldsymbol{x}^*) = 0$,

$$f'(\boldsymbol{x}_k) = f'(\boldsymbol{x}_k) - f'(\boldsymbol{x}^*) = \int_0^1 f''(\boldsymbol{x}^* + \tau(\boldsymbol{x}_k - \boldsymbol{x}^*))(\boldsymbol{x}_k - \boldsymbol{x}^*)d\tau = \boldsymbol{G}_k(\boldsymbol{x}_k - \boldsymbol{x}^*),$$

and therefore,

$$\boldsymbol{x}_{k+1} - \boldsymbol{x}^* = \boldsymbol{x}_k - \boldsymbol{x}^* - h_k \boldsymbol{G}_k(\boldsymbol{x}_k - \boldsymbol{x}^*) = (\boldsymbol{I} - h_k\boldsymbol{G}_k)(\boldsymbol{x}_k - \boldsymbol{x}^*).$$

Let $r_k = \|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2$. From Lemma 3.6,

$$f''(\boldsymbol{x}^*) - \tau M r_k \boldsymbol{I} \preceq f''(\boldsymbol{x}^* + \tau(\boldsymbol{x}_k - \boldsymbol{x}^*)) \preceq f''(\boldsymbol{x}^*) + \tau M r_k \boldsymbol{I}.$$

Integrating all parts from 0 to 1 and using our hypothesis,

$$(\ell - \frac{r_k}{2}M)\boldsymbol{I} \preceq \boldsymbol{G}_k \preceq (L + \frac{r_k}{2}M)\boldsymbol{I}.$$

Therefore,

$$\left(1 - h_k(L + \frac{r_k}{2}M)\right)\boldsymbol{I} \preceq \boldsymbol{I} - h_k\boldsymbol{G}_k \preceq \left(1 - h_k(\ell - \frac{r_k}{2}M)\right)\boldsymbol{I}.$$

We arrive at

$$\|\boldsymbol{I} - h_k\boldsymbol{G}_k\|_2 \leq \max\{|a_k(h_k)|, |b_k(h_k)|\}$$

where $a_k(h) = 1 - h(\ell - \frac{r_k}{2}M)$ and $b_k(h) = h(L + \frac{r_k}{2}M) - 1$.

Notice that $a_k(0) = 1$ and $b_k(0) = -1$.

Now, let us use our hypothesis that $r_0 < \bar{r}$.

When $a_k(h) = b_k(h)$, we have $1 - h(\ell - \frac{r_k}{2}M) = h(L + \frac{r_k}{2}M) - 1$, and therefore

$$h_k^* = \frac{2}{L+\ell}.$$

(Surprisingly, it does not depend neither on M nor r_k). Finally,

$$r_{k+1} = \|\boldsymbol{x}_{k+1} - \boldsymbol{x}^*\|_2 \leq \left(1 - \frac{2}{L+\ell}\left(\ell - \frac{r_k}{2}M\right)\right)\|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2.$$

That is,

$$r_{k+1} \leq \left(\frac{L-\ell}{L+\ell} + \frac{r_k M}{L+\ell}\right) r_k.$$

and $r_{k+1} < r_k < \bar{r}$.

Now, let us analyze the rate of convergence. Multiplying the above inequality by $M/(L+\ell)$,

$$\frac{Mr_{k+1}}{L+\ell} \leq \frac{M(L-\ell)}{(L+\ell)^2} r_k + \frac{M^2 r_k^2}{(L+\ell)^2}.$$

Calling $\alpha_k = \frac{Mr_k}{L+\ell}$ and $q = \frac{2\ell}{L+\ell}$, we have

$$\alpha_{k+1} \leq (1-q)\alpha_k + \alpha_k^2 = \alpha_k(1 + \alpha_k - q) = \frac{\alpha_k(1 - (\alpha_k - q)^2)}{1 - (\alpha_k - q)}. \tag{7}$$

Now, since $r_k < \frac{2\ell}{M}$, $\alpha_k - q = \frac{Mr_k}{L+\ell} - \frac{2\ell}{L+\ell} < 0$, and $1 + (\alpha_k - q) = \frac{L-\ell}{L+\ell} + \frac{Mr_k}{L+\ell} > 0$. Therefore, $-1 < \alpha_k - q < 0$, and (7) becomes $\leq \frac{\alpha_k}{1+q-\alpha_k}$.

$$\frac{1}{\alpha_{k+1}} \geq \frac{1+q}{\alpha_k} - 1.$$

$$\frac{q}{\alpha_{k+1}} - 1 \geq \frac{q(1+q)}{\alpha_k} - q - 1 = (1+q)\left(\frac{q}{\alpha_k} - 1\right).$$

and then,

$$\frac{q}{\alpha_k} - 1 \geq (1+q)^k \left(\frac{q}{\alpha_0} - 1\right) = (1+q)^k \left(\frac{2\ell}{L+\ell}\frac{L+\ell}{Mr_0} - 1\right) = (1+q)^k \left(\frac{\bar{r}}{r_0} - 1\right).$$

Finally, we arrive at

$$r_k = \|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2 \leq \frac{\bar{r} r_0}{\bar{r} - r_0}\left(1 - \frac{2\ell}{L+3\ell}\right)^k.$$

∎

5.4 The Newton Method

Example 5.13 Let us apply the Newton method to find the root of the following function

$$\phi(t) = \frac{t}{\sqrt{1+t^2}}.$$

Clearly $t^* = 0$.

The Newton method will give:

$$t_{k+1} = t_k - \frac{\phi(t_k)}{\phi'(t_k)} = t_k - t_k(1 + t_k^2) = -t_k^3.$$

Therefore, the method converges if $|t_0| < 1$, it oscillates if $|t_0| = 1$, and finally, diverges if $|t_0| > 1$.

Assumption 5.14

1. $f \in \mathcal{C}_M^{2,2}(\mathbb{R}^n)$;
2. There is a local minimum $\boldsymbol{x}^*$ of the function $f(\boldsymbol{x})$;
3. The Hessian is positive definite at $\boldsymbol{x}^*$:
$$f''(\boldsymbol{x}^*) \succeq \ell \boldsymbol{I}, \quad \ell > 0;$$
4. Our starting point $\boldsymbol{x}_0$ is close enough to $\boldsymbol{x}^*$.

Theorem 5.15 Let the function $f(\boldsymbol{x})$ satisfy the above assumptions. Suppose that the initial starting point $\boldsymbol{x}_0$ is close enough to $\boldsymbol{x}^*$:

$$\|\boldsymbol{x}_0 - \boldsymbol{x}^*\|_2 < \bar{r} := \frac{2\ell}{3M}.$$

Then $\|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2 < \bar{r}$ for all k of the Newton method and it converges quadratically:

$$\|\boldsymbol{x}_{k+1} - \boldsymbol{x}^*\|_2 \leq \frac{M\|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2^2}{2(\ell - M\|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2)}.$$

Proof:

Let $r_k = \|\boldsymbol{x}_k - \boldsymbol{x}^*\|_2$. From Lemma 3.6 and the assumption, we have for $k = 0$,

$$f''(\boldsymbol{x}_0) \succeq f''(\boldsymbol{x}^*) - Mr_0\boldsymbol{I} \succeq (\ell - Mr_0)\boldsymbol{I}. \quad (8)$$

Since $r_0 < \bar{r} = \frac{2\ell}{3M} < \frac{\ell}{M}$, we have $\ell - Mr_0 > 0$ and therefore, $f''(\boldsymbol{x}_0)$ is invertible.

Consider the Newton method for $k = 0$, $\boldsymbol{x}_1 = \boldsymbol{x}_0 - [f''(\boldsymbol{x}_0)]^{-1}f'(\boldsymbol{x}_0)$.

Then

$$\begin{aligned}
\boldsymbol{x}_1 - \boldsymbol{x}^* &= \boldsymbol{x}_0 - \boldsymbol{x}^* - [f''(\boldsymbol{x}_0)]^{-1}f'(\boldsymbol{x}_0) \\
&= \boldsymbol{x}_0 - \boldsymbol{x}^* - [f''(\boldsymbol{x}_0)]^{-1}\int_0^1 f''(\boldsymbol{x}^* + \tau(\boldsymbol{x}_0 - \boldsymbol{x}^*))(\boldsymbol{x}_0 - \boldsymbol{x}^*)d\tau \\
&= [f''(\boldsymbol{x}_0)]^{-1}\boldsymbol{G}_0(\boldsymbol{x}_0 - \boldsymbol{x}^*)
\end{aligned}$$

where $\boldsymbol{G}_0 = \int_0^1 [f''(\boldsymbol{x}_0) - f''(\boldsymbol{x}^* + \tau(\boldsymbol{x}_0 - \boldsymbol{x}^*))]d\tau$.

Then

$$\begin{aligned}
\|\boldsymbol{G}_0\|_2 &= \left\| \int_0^1 [f''(\boldsymbol{x}_0) - f''(\boldsymbol{x}^* + \tau(\boldsymbol{x}_0 - \boldsymbol{x}^*))]d\tau \right\|_2 \\
&\leq \int_0^1 \|f''(\boldsymbol{x}_0) - f''(\boldsymbol{x}^* + \tau(\boldsymbol{x}_0 - \boldsymbol{x}^*))\|_2 d\tau \\
&\leq \int_0^1 M|1-\tau|r_0 d\tau = \frac{r_0}{2}M.
\end{aligned}$$

From (8),

$$\|[f''(\boldsymbol{x}_0)]^{-1}\|_2 \leq (\ell - Mr_0)^{-1}.$$

Then

$$r_1 \leq \frac{Mr_0^2}{2(\ell - Mr_0)}.$$

Since $r_0 < \bar{r} = \frac{2\ell}{3M}$, $\frac{Mr_0}{2(\ell - Mr_0)} < 1$, and $r_1 < r_0$.

One can see now that the same argument is valid for all k's. ∎