

Algorithm ARMIJO LINE SEARCH

1. Start with $\eta^k = s$, $\beta < 1$, $\sigma < 1$
2. If $f(x^k) - f(x^k + \eta^k d^k) > \sigma \eta^k (-\nabla f(x^k)^T d^k)$
 - then STOP
 - else $\eta^k \leftarrow \beta \eta^k$ and repeat