Algorithm Steepest-Descent

Input x^0 initial point

For k = 0, 1, ...

- 1. calculate $d^k = \nabla f(x^k)$
- 2. find η^k by line minimization
- $3. x^{k+1} \to x^k \eta^k d^k$

until stopping condition satisfied

Output x^{k+1}