

To show iii) superlinear convergence, we observe that for any α^* which is a minimizer associated with $F(v^*)$ $\{\alpha^* \in A_{v^*}$ in the notation of the exercise] it holds

$$F(v) \leq \overbrace{F(v^*) - (B(\alpha^*)v^* - C(\alpha^*))}^{=0} + \underbrace{(B(\alpha^*)v - C(\alpha^*))}_{F(v) \leq}$$

$$= B(\alpha^*)(v - v^*)$$

since α^* might not be minimizer associated with $F(v)$

In particular

$$F(v^k) \leq B(\alpha^*)(v^k - v^*) \quad (*)$$

Generally, we have by the definitions of α^{k+1} and v^k

$$B(\alpha^{k+1})v^k - C(\alpha^{k+1}) = F(v^k)$$

$$B(\alpha^{k+1})v^{k+1} - C(\alpha^{k+1}) = 0$$

$$\text{Therefore, } B(\alpha^{k+1})(v^k - v^{k+1}) = F(v^k)$$

and thus

$$v^{k+1} = v^k - B(\alpha^{k+1})^{-1} F(v^k)$$

[This btw. can be seen as an iteration of a semi-smooth Newton method, where $B(\alpha^{k+1})$ plays the role of a derivative of F at v^k . In difference to "normal" Newton the set of minimizers is not necessarily unique

Since $B(\alpha^{k+1})$ is monotone we get with the above bound (*)

$$\geq v^k - B(\alpha^{k+1})^{-1} B(\alpha^*)(v^k - v^*)$$

and thus

$$0 \geq v^{k+1} - v^* \geq (I - B(\alpha^{k+1})^{-1} B(\alpha^*))(v^k - v^*) \quad (**)$$

From the exercises, we can obtain that
 one can find $\alpha^{k, \otimes}$ which is a minimizer associated
 with $f(v^{\otimes})$, such that $[\alpha^{k, \otimes} \in A_{v^{\otimes}}]$

$$B(\alpha^{k+1}) - B(\alpha^{k, \otimes}) \rightarrow 0 \quad k \rightarrow \infty$$

With that $\alpha^{k, \otimes}$ and the monotonicity of the $B(\alpha)$ we get

$$I - B(\alpha^{k+1})^{-1} B(\alpha^{k, \otimes}) \rightarrow 0 \quad k \rightarrow \infty$$

(also using $B^{-1}(\cdot)$ is cont. on A).

Then, from (**), which surely holds for $\alpha^{k, \otimes}$ as well,
 we obtain

$$0 \geq v^{k+1} - v^{\otimes} \geq \alpha(v^k - v^{\otimes})$$

which observing the signs and increasing $(v^k)_k$ proves
 the superlinear convergence

□