

And for generic convex cost functions?

Derivation of the algorithm - step 2 on 3

- $a_i b_i = f_i''(x_i)x_i - f_i'(x_i)$
- $b_i = f_i''(x_i)$

$$\Rightarrow x^* = \frac{\frac{1}{N} \sum_{i=1}^N f_i''(x_i)x_i - f_i'(x_i)}{\frac{1}{N} \sum_{i=1}^N f_i''(x_i)}$$

