

Maximize  $P(\mathbf{x} | \alpha)$

$$\mathbf{s} \leftarrow \mathbf{s} - \mathbf{J}^{-1} \mathbf{g}$$

Find  $\mathbf{J}^{-1} \mathbf{g}$

Search directions  $\mathbf{B}^n \mathbf{g}$

Until  $\Delta \mathbf{s}$  is small

$$\text{Use } \text{trace}(\mathbf{M}) \approx \mathbf{r}^T \mathbf{M} \mathbf{r}$$