

$$(1) \quad f(x, y) = -\log(1-x-y) - \log x - \log y$$

(a) gradient of $f(x, y)$

$$\nabla f(x, y) = \begin{bmatrix} \frac{\partial}{\partial x} f(x, y) \\ \frac{\partial}{\partial y} f(x, y) \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\partial}{\partial x} (-\log(1-x-y) - \log x - \log y) \\ \frac{\partial}{\partial y} (-\log(1-x-y) - \log x - \log y) \end{bmatrix}$$

$$= \begin{bmatrix} \frac{-1}{(1-x-y)} \cdot (0-1-0) - \frac{1}{x} - 0 \\ \frac{-1}{(1-x-y)} \cdot (0-0-1) - 0 - \frac{1}{y} \end{bmatrix}$$

$$\nabla f(x, y) = \begin{bmatrix} \frac{1}{(1-x-y)} - \frac{1}{x} \\ \frac{1}{(1-x-y)} - \frac{1}{y} \end{bmatrix}$$

Hessian of $f(x, y)$

$$\nabla^2 f(x, y) = \begin{bmatrix} \frac{\partial^2}{\partial x^2} f(x, y) & \frac{\partial^2}{\partial x \partial y} f(x, y) \\ \frac{\partial^2}{\partial y \partial x} f(x, y) & \frac{\partial^2}{\partial y^2} f(x, y) \end{bmatrix}$$

$$\begin{aligned}
\frac{\partial^2}{\partial x^2} f(x, y) &= \frac{\partial^2}{\partial x^2} (-\log(1-x-y) - \log x - \log y) \\
&= \frac{\partial}{\partial x} \left(\frac{-1}{(1-x-y)} \cdot (0-1-0) - \frac{1}{x} - 0 \right) \\
&= \frac{\partial}{\partial x} \left(\frac{1}{(1-x-y)} - \frac{1}{x} \right) \\
&= \frac{-1}{(1-x-y)^2} \cdot (0-1-0) + \frac{1}{x^2} \\
&= \frac{1}{(1-x-y)^2} + \frac{1}{x^2}
\end{aligned}$$

$$\begin{aligned}
\frac{\partial^2}{\partial x \partial y} f(x, y) &= \frac{\partial^2}{\partial x \partial y} (-\log(1-x-y) - \log x - \log y) \\
&= \frac{\partial}{\partial x} \left(\frac{-1}{(1-x-y)} \cdot (0-0-1) - 0 - \frac{1}{y} \right) \\
&= \frac{\partial}{\partial x} \left(\frac{1}{(1-x-y)} - \frac{1}{y} \right) \\
&= \frac{-1}{(1-x-y)^2} \cdot (0-1-0) - 0 \\
&= \frac{1}{(1-x-y)^2} = \frac{\partial^2}{\partial y \partial x} f(x, y)
\end{aligned}$$

$$\begin{aligned}
\frac{\partial^2}{\partial y^2} f(x, y) &= \frac{\partial^2}{\partial y^2} (-\log(1-x-y) - \log x - \log y) \\
&= \frac{\partial}{\partial y} \left(\frac{-1}{(1-x-y)} \cdot (0-0-1) - 0 - \frac{1}{y} \right) \\
&= \frac{\partial}{\partial y} \left(\frac{1}{(1-x-y)} - \frac{1}{y} \right) \\
&= \frac{-1}{(1-x-y)^2} \cdot (0-0-1) + \frac{1}{y^2} \\
&= \frac{1}{(1-x-y)^2} + \frac{1}{y^2}
\end{aligned}$$

$$H = \nabla^2 f(x, y) = \left[\begin{array}{cc} \frac{1}{(1-x-y)^2} + \frac{1}{x^2} & \frac{1}{(1-x-y)^2} \\ \frac{1}{(1-x-y)^2} & \frac{1}{(1-x-y)^2} + \frac{1}{y^2} \end{array} \right]$$