

**Question 1** Compute the maximum and minimum values attained by the quadratic form  $Q(\vec{x}) = \vec{x}^T A \vec{x}$ , where  $A = \begin{bmatrix} -2 & 4 \\ 4 & 4 \end{bmatrix}$  subject to the constraint  $\vec{x} \vec{x}^T = 1$ , and determine a unit vector where each extremum is attained.

$$\text{Maximum} = \boxed{6} \text{ is attained at } \vec{u} = \frac{1}{\sqrt{\boxed{5}}} \begin{bmatrix} \boxed{1} \\ \boxed{2} \end{bmatrix}$$

$$\text{Minimum} = \boxed{-4} \text{ is attained at } \vec{v} = \frac{1}{\sqrt{\boxed{5}}} \begin{bmatrix} \boxed{2} \\ \boxed{-1} \end{bmatrix}$$

**Question 2** Find the maximum value for the quadratic form corresponding to the matrix  $A$  and the vector  $\vec{u}$  you computed above, subject to  $\vec{x} \vec{x}^T = 1$  and  $\vec{x}^T \vec{u} = 0$ .

$$\text{Maximum} = \boxed{-4} \text{ is attained at } \vec{v} = \frac{1}{\sqrt{\boxed{5}}} \begin{bmatrix} \boxed{2} \\ \boxed{-1} \end{bmatrix}$$

**Question 3** Find the maximum value for the quadratic form:  $Q(\vec{x}) = 7x_1^2 + 3x_2^2 + 8x_1x_2$ , subject to  $\|\vec{x}\| = 1$ .

$$\text{Maximum} = \boxed{5} + \boxed{2}\sqrt{\boxed{5}}.$$

**Question 4** Given the orthogonal diagonalization of  $A$  below:

$$A = PDP^{-1} \text{ where } P = \begin{bmatrix} -2/3 & -1/3 & 2/3 \\ -2/3 & 2/3 & -1/3 \\ 1/3 & 2/3 & 2/3 \end{bmatrix} \text{ and } D = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 15 \end{bmatrix}$$

Find the unit vector  $\vec{u}$  at which the quadratic form  $Q(\vec{x}) = \vec{x}^T A \vec{x}$  attains its maximum subject to  $\|\vec{x}\| = 1$ . Then find the unit vector  $\vec{v}$  at which  $Q$  attains its maximum subject to both  $\|\vec{x}\| = 1$  and  $\vec{x} \cdot \vec{u} = 0$ .

$$\vec{u} = \frac{1}{\boxed{3}} \begin{bmatrix} \boxed{2} \\ \boxed{-1} \\ \boxed{2} \end{bmatrix} \quad \vec{v} = \frac{1}{\boxed{3}} \begin{bmatrix} \boxed{-1} \\ \boxed{2} \\ \boxed{2} \end{bmatrix}.$$