

(a). Let  $x^T = [x_1, x_2, \dots, x_n]$   
 $a^T = [a_1, a_2, \dots, a_n]$

$$\therefore x^T a = \sum_{i=1}^n a_i x_i = a^T x$$

$$\nabla x^T a = \begin{bmatrix} \frac{\partial \sum a_i x_i}{\partial x_1} \\ \vdots \\ \frac{\partial \sum a_i x_i}{\partial x_n} \end{bmatrix} = \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} = a$$

$$\therefore \nabla_x x^T a = \nabla_x a^T x = a$$

(b)  $x^T A x = [x_1, x_2, \dots, x_n] \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$

$$= \begin{bmatrix} \sum_{i=1}^n a_{1i} x_i & \sum_{i=1}^n a_{2i} x_i & \dots & \sum_{i=1}^n a_{ni} x_i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

$$= \sum_{j=1}^n \sum_{i=1}^n a_{ij} x_i x_j$$

$$\nabla_x x^T A x = \nabla_x (x_1 \sum_{j=1}^n a_{1j} x_j + \dots + x_2 \sum_{j=1}^n a_{2j} x_j + \dots + x_n \sum_{j=1}^n a_{nj} x_j)$$

$$\nabla_x (x_1 \sum_{j=1}^n a_{1j} x_j) = \begin{bmatrix} 2a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n \\ a_{12}x_1 \\ \vdots \\ a_{1n}x_1 \end{bmatrix}$$

$$= \begin{bmatrix} a_{11}x_1 + \sum a_{1i}x_i \\ a_{21}x_1 \\ \vdots \\ a_{n1}x_1 \end{bmatrix}$$

Similarly

$$\nabla_x x^T A x = \begin{bmatrix} \sum a_{i1}x_i + \sum a_{1i}x_i \\ \vdots \\ \sum a_{in}x_i + \sum a_{i1}x_i \end{bmatrix} = A x + A^T x = (A + A^T)x$$

c)  $\therefore A$  is symmetric

$$\therefore A = A^T$$

$$\therefore \nabla_x x^T A x = (A + A^T)x = (A + A)x = 2Ax$$

$$(d) \quad (Ax+b)^T (Ax+b)$$

$$= (x^T A^T + b^T)(Ax+b) = x^T A^T A x + x^T A^T b + b^T A x + b^T b$$

$$\therefore \nabla ( (Ax+b)^T (Ax+b) )$$

$$= \nabla (x^T A^T A x + x^T A^T b + b^T A x + b^T b)$$

$$= 2A^T A x + 2A^T b$$

$$= 2A^T (Ax+b)$$