

1a. $f(x) = \frac{1}{2} x^T Q x + b^T x + c$, $Q \in \mathbb{R}^{n \times n}$, $b, x \in \mathbb{R}^n$, $c \in \mathbb{R}$. Let $k, p \in \{1, \dots, n\}$.

$$= \frac{1}{2} (x_1 \dots x_n) \begin{pmatrix} q_{11} & \dots & q_{1n} \\ \vdots & & \vdots \\ q_{n1} & \dots & q_{nn} \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + (b_1 \dots b_n) \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + c$$

$$= \frac{1}{2} (x_1 \dots x_n) \begin{pmatrix} \sum_{i=1}^n q_{1i} x_i \\ \vdots \\ \sum_{i=1}^n q_{ni} x_i \end{pmatrix} + \sum_{i=1}^n b_i x_i + c$$

$$= \frac{1}{2} \sum_{j=1}^n \sum_{i=1}^n x_j q_{ji} x_i + \sum_{i=1}^n b_i x_i + c$$

$$\frac{\partial f}{\partial x_k} = \frac{1}{2} \left(\sum_{j=1}^n x_j q_{jk} + \sum_{i=1}^n x_i q_{ki} + 2q_{kk} x_k \right) + b_k$$

$$= \frac{1}{2} \left(\sum_{j=1}^n x_j q_{jk} + \sum_{i=1}^n x_i q_{ki} \right) + b_k$$

Therefore,

$$\nabla f(x) = \frac{1}{2} \left\{ \begin{pmatrix} q_{11} & q_{12} & \dots & q_{1n} \\ q_{21} & q_{22} & \dots & q_{2n} \\ \vdots & \vdots & & \vdots \\ q_{n1} & q_{n2} & \dots & q_{nn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} + \begin{pmatrix} q_{21} & q_{22} & \dots & q_{2n} \\ \vdots & \vdots & & \vdots \\ q_{n1} & q_{n2} & \dots & q_{nn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \right\} + b$$

$$= \frac{1}{2} \{ Q^T x + Q x \} + b$$

$$= \frac{1}{2} (Q^T + Q) x + b$$

Furthermore, since

$$\frac{\partial}{\partial x_p} \left(\frac{\partial f}{\partial x_k} \right) = \frac{\partial}{\partial x_p} \left(\frac{1}{2} \left(\sum_{j=1}^n x_j q_{jk} + \sum_{i=1}^n x_i q_{ki} \right) + b_k \right)$$

$$= \frac{1}{2} (q_{pk} + q_{kp}) \quad \forall k, p, \text{ then}$$

$$\nabla^2 f(x) = \frac{1}{2} \left(\begin{pmatrix} q_{11} & \dots & q_{1n} \\ q_{21} & \dots & q_{2n} \\ \vdots & & \vdots \\ q_{n1} & \dots & q_{nn} \end{pmatrix} + \begin{pmatrix} q_{21} & \dots & q_{2n} \\ \vdots & & \vdots \\ q_{n1} & \dots & q_{nn} \end{pmatrix} \right)$$

$$= \frac{1}{2} (Q^T + Q)$$