

2) a)  $\vec{x} \& \vec{b} \in \mathbb{R}^n, A \in \mathbb{R}^{n \times n}$

$$f: \mathbb{R}^n \rightarrow \mathbb{R}, f(x) = \vec{b}^T \vec{x} + \vec{x}^T A \vec{x}$$

$$\text{gradient: } \nabla_x f(x) = \vec{b} + (A + A^T) \vec{x}$$

$$\text{hessian: } H(x) = \nabla^2 f(x) = 2A \quad \rightarrow 2A \vec{x} \text{ if } A \text{ is symmetric}$$

b) Taylor's expansion @  $\vec{x} = 0$

1<sup>st</sup> order:

$$f(x) = 0 + [\vec{b} + 2A\vec{x}] \Big|_{x=0} \vec{x}$$

$$f(x) = \vec{b}^T \vec{x} \rightarrow 1^{\text{st}} \text{ order approx.}$$

2<sup>nd</sup> order:

$$f(x) = 0 + [\vec{b} + 2A\vec{x}] \Big|_{x=0} \vec{x} + \frac{1}{2} [2A] \Big|_{x=0} \vec{x}^2$$

$$f(x) = \vec{b}^T \vec{x} + A \vec{x}^2 \rightarrow 2^{\text{nd}} \text{ order approx}$$

1<sup>st</sup> order: not exact  
2<sup>nd</sup> order: exact

c)  $A$  is positive definite if: all eigenvalues ( $\lambda_i$ ) are positive

d)  $A$  has full rank if:  $|A| \neq 0$

e)  $\exists y \in \mathbb{R}^n$  &  $y \neq 0$  s.t.  $A^T y = 0$  then for  $A\vec{x} = \vec{b}$  to have a solution for  $\vec{x}$ :

1)  $\vec{b}$  is in the column space of  $A$

2)  $\vec{y}$  is orthogonal to the columns of  $A$

3)  $\therefore \vec{y}$  is orthogonal to  $\vec{b}$