



## QUADRATIC FORMS

### Definition

For  $A \in \mathbf{R}^{n \times n}$  and  $x \in \mathbf{R}^n$ ,

$$x^\top Ax = \sum_{i,j} A_{ij} x_i x_j,$$

is a quadratic form.

### Under trace

Observe that  $\text{tr } x^\top Ax = \text{tr } Axx^\top = \text{tr } xx^\top A$ .



