



CONSTRAINED QUADRATIC FORM EXTREMA

Why

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Result

Proposition 1. *A necessary condition for a maximizer of $x^T Ax$ subject to $x \in \mathbf{R}^n$ and $x^T x = 1$ is that $Ax = \lambda x$ where λ is the Lagrange multiplier...²*

¹Future editions will expand. Discussion will likely include eigenvalues.

²Future editions will complete, and include references to lagrange multiplier, gradient, quadratic form, necessary conditions, etc.

