



Definition

A *quadratic form* is a multivariate polynomial each term of which has degree two.

Representation

Let $f : \mathbf{R}^n \rightarrow \mathbf{R}$ be a quadratic form. There exists a matrix $A \in \mathbf{R}^{n \times n}$ so that

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

Suppose A is not symmetric. Then

$$f(x) = f(x)/2 + f(x)/2 = \frac{1}{2} x^\top A x + \frac{1}{2} x^\top A^\top x = x^\top \left(\frac{1}{2} (A + A^\top) \right) x.$$

Define $B = 1/2(A^\top + A)$. We call B the *symmetric part* of A . Since every matrix A has a symmetric part, we can always assume that the matrix for a quadratic form is symmetric. If it is not, replace it with its symmetric part, obtaining the same function.

Under trace

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

