

Literature review lecture notes

Minh Nhat Vu

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1 Optimization - Andreas Steinbock

1.1 Quadratic forms and Convexity

Definition all terms in the function expression $f(x_1, x_2, \dots, x_n)$ has order 2

A quadratic form $f(x) = x^T A x$ and the symmetric matrix A is positive definite if $f(x) > 0$ or positive semidefinite if $f(x) \geq 0$

Principal Minors and the Hessian matrix

References