

## Step-1

Consider the system  $Ax = b$  given by  $\begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 4 \\ 0 \\ 4 \end{pmatrix}$

$$\begin{aligned} x^T Ax &= \begin{pmatrix} x_1 & x_2 & x_3 \end{pmatrix} \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \\ &= \begin{pmatrix} 2x_1 - x_2 & -x_1 + 2x_2 - x_3 & -x_2 + 2x_3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \\ &= (2x_1 - x_2)x_1 + (-x_1 + 2x_2 - x_3)x_2 + (-x_2 + 2x_3)x_3 \\ &= 2x_1^2 - 2x_1x_2 - 2x_2x_3 + 2x_2^2 + 2x_3^2 \\ &= 2(x_1^2 + x_2^2 + x_3^2 - x_1x_2 - x_2x_3) \end{aligned}$$

## Step-2

Now we need to calculate the determinants of upper left sub matrices.

$$\begin{aligned} A_1 &= 2 > 0, \\ A_2 &= \begin{vmatrix} 2 & -1 \\ -1 & 2 \end{vmatrix} \\ &= 3 > 0, \\ A_3 &= |A| = 4 > 0 \end{aligned}$$

Thus  $A$  is symmetric and positive definite.

## Step-3

So the quadratic is

$$\begin{aligned} P(x_1 \ x_2 \ x_3) &= \frac{1}{2} x^T Ax - x^T b \\ &= x_1^2 + x_2^2 + x_3^2 - x_1x_2 - x_2x_3 - 4x_1 - 4x_3 \end{aligned}$$

$$\frac{\partial P}{\partial x_1} = 2x_1 - x_2 - 4$$

$$\frac{\partial P}{\partial x_2} = -x_1 + 2x_2 - x_3$$

$$\frac{\partial P}{\partial x_3} = -x_2 + 2x_3 - 4$$

## Step-4

Solving  $\frac{\partial P}{\partial x_1} = 0, \frac{\partial P}{\partial x_2} = 0, \frac{\partial P}{\partial x_3} = 0,$

We get

$$\Rightarrow 2x_1 - x_2 = 4$$

$$-x_1 + 2x_2 - x_3 = 0$$

$$-x_2 + 2x_3 = 4$$

$$\Rightarrow \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 4 \\ 0 \\ 4 \end{pmatrix}$$

Thus we see that  $\frac{\partial P}{\partial x_i}$  vanish exactly at the desired solution.

Therefore,  $\boxed{P(x) = x_1^2 + x_2^2 + x_3^2 - x_1x_2 - x_2x_3 - 4x_1 - 4x_3}$  has  $\boxed{\frac{\partial P}{\partial x_1} = 2x_1 - x_2 - 4, \frac{\partial P}{\partial x_2} = -x_1 + 2x_2 - x_3 \text{ and } \frac{\partial P}{\partial x_3} = -x_2 + 2x_3 - 4.}$