

$$1. \quad \min_{x \in \mathbb{R}^n} \frac{1}{2} x^T Q x + \bar{c}^T x$$

$$\text{s.t. } Ax = b$$

$$L(x, v) = \frac{1}{2} x^T Q x + \bar{c}^T x + v^T (Ax - b)$$

$$= \frac{1}{2} x^T Q x + \bar{c}^T x + v^T A x - v^T b$$

$$\frac{\partial L(x, v)}{\partial x} = Qx + c + A^T v = 0 \Rightarrow Qx + A^T v = -c$$

$$\frac{\partial L(x, v)}{\partial v} = Ax - b = 0 \Rightarrow Ax = b$$

$$\begin{bmatrix} Q & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} x^* \\ v^* \end{bmatrix} = \begin{bmatrix} -c \\ b \end{bmatrix}$$