

Name: _____ Roll Number: _____

1. For vectors $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d$ and matrices $\mathbf{M} \in \mathbb{R}^{k \times d}$ and $\mathbf{A} \in \mathbb{R}^{d \times d}$, prove the following derivatives.

(a) (2 points) $\nabla_{\mathbf{x}}(\mathbf{y}^T \mathbf{x}) = \nabla_{\mathbf{x}}(\mathbf{x}^T \mathbf{y}) = \mathbf{y}$

(b) (3 points) $\nabla_{\mathbf{x}}(\mathbf{M}\mathbf{x}) = \mathbf{M}^T$

(c) (3 points) $\nabla_{\mathbf{x}}(\mathbf{x}^T \mathbf{A}\mathbf{x}) = (\mathbf{A} + \mathbf{A}^T)\mathbf{x}$

(d) (2 points) $\nabla_{\mathbf{x}}(\mathbf{x}^T \mathbf{A}\mathbf{x}) = 2\mathbf{A}\mathbf{x}$ when \mathbf{A} is symmetric