

$$f(x) = C^t x = \sum_{i=1}^N C_i x_i, \quad \frac{\partial f}{\partial x_1}(x) = \frac{\partial}{\partial x_1} (C_1 x_1 + C_2 x_2 + \dots + C_N x_N)$$

$$= C_1$$

$$\vdots$$

$$\frac{\partial f}{\partial x_i}(x) = \frac{\partial}{\partial x_i} (C_1 x_1 + C_2 x_2 + \dots + C_i x_i + \dots + C_N x_N)$$

$$= C_i$$

$$\vdots$$

$$\frac{\partial f}{\partial x_N}(x) = \frac{\partial}{\partial x_N} (C_1 x_1 + \dots + C_N x_N)$$

$$= C_N$$

$$\Rightarrow \nabla f(x) = \begin{pmatrix} C_1 \\ C_2 \\ \vdots \\ C_N \end{pmatrix} = C$$

$$g(x) = x^t A x = \sum_{i=1}^N \sum_{j=1}^N a_{ij} x_i x_j$$

$$\frac{\partial g}{\partial x_1}(x) = \sum_{j=1}^N \frac{\partial}{\partial x_1} \left(a_{11} x_1 x_1 + a_{12} x_1 x_2 + \dots + a_{1N} x_1 x_N + a_{21} x_2 x_1 + a_{22} x_2 x_2 + \dots + a_{2N} x_2 x_N + \dots + a_{N1} x_N x_1 + a_{N2} x_N x_2 + \dots + a_{NN} x_N x_N \right)$$

$$= 2a_{11} x_1 + a_{12} x_2 + \dots + a_{1N} x_N + a_{21} x_2 + \dots + a_{N1} x_N$$

$$= \sum_{i=1}^N a_{i1} x_i + \sum_{j=1}^N a_{1j} x_j = \sum_{k=1}^N (a_{k1} + a_{1k}) x_k$$

En general $\frac{\partial g(x)}{\partial x_i} = \sum_{k=1}^N (a_{ki} + a_{ik}) x_k$

$$\Rightarrow \nabla g(x) = \begin{pmatrix} \sum_{k=1}^N (a_{k1} + a_{1k}) x_k \\ \vdots \\ \sum_{k=1}^N (a_{ki} + a_{ik}) x_k \\ \vdots \\ \sum_{k=1}^N (a_{kN} + a_{Nk}) x_k \end{pmatrix} = \begin{pmatrix} \sum_{k=1}^N (a_{k1} + a_{1k}) x_k \\ \vdots \\ \sum_{k=1}^N (a_{ki} + a_{ik}) x_k \\ \vdots \\ \sum_{k=1}^N (a_{kN} + a_{Nk}) x_k \end{pmatrix}$$

$$Ax = \begin{pmatrix} \sum_{k=1}^N a_{1k} x_k \\ \vdots \\ \sum_{k=1}^N a_{ik} x_k \\ \vdots \\ \sum_{k=1}^N a_{Nk} x_k \end{pmatrix}$$

$$A^t x = \begin{pmatrix} \sum_{k=1}^N a_{k1} x_k \\ \vdots \\ \sum_{k=1}^N a_{ki} x_k \\ \vdots \\ \sum_{k=1}^N a_{kN} x_k \end{pmatrix}$$

$$\Rightarrow (A + A^t) x = Ax + A^t x = \nabla g(x)$$