

Hint on Problem 12b:

First show that $\mathbf{x}^T \mathbf{Q}_i \mathbf{x} + \mathbf{p}_i^T \mathbf{x} + r_i \leq 0$ if and only if

$$\begin{bmatrix} \mathbf{I} & \mathbf{B}\mathbf{x} \\ (\mathbf{B}\mathbf{x})^T & -\mathbf{p}_i^T \mathbf{x} - r_i \end{bmatrix} \succeq 0.$$

“ \succeq ” means “positive semi-definite”.

(For partial credit, use this fact without proof.)