Step-1

Given that $A = \begin{pmatrix} a & b \\ b & c \end{pmatrix}$ is Hermitian (complex b)

(a)

Need to find the pivots and determinant of the Hermitian.

$$A = \begin{pmatrix} a & b \\ b & c \end{pmatrix}$$

Apply this row operation $R_2 \rightarrow R_2 - \frac{b}{a} R_1$ and get;

$$\begin{pmatrix} a & b \\ 0 & c - \frac{|b|^2}{a} \end{pmatrix}$$

So the pivots of A are a and $c - \frac{|b|^2}{a}$

Step-2

The determinant is,

$$\det A = a \left(c - \frac{\left| b \right|^2}{a} \right)$$

$$=ac-|b|^2$$

Therefore, the pivots of A are a and $c - \frac{|b|^2}{a}$ and the determinant is $ac - |b|^2$

Step-3

(b).

Need to complete the square for $x^H Ax$.

Given $x^H = (\overline{x}_1 \quad \overline{x}_2)$ can be complex.

So,

$$x^{H} A x = (\overline{x}_{1} \quad \overline{x}_{2}) \begin{pmatrix} a & b \\ b & c \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix}$$

$$= \left(a\overline{x}_1 + b\overline{x}_2 \quad b\overline{x}_1 + c\overline{x}_2\right) \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$= \left(a\overline{x}_1 + b\overline{x}_2\right)x_1 + \left(b\overline{x}_1 + c\overline{x}_2\right)x_2$$

$$= a\overline{x}_1x_1 + b\overline{x}_2x_1 + b\overline{x}_1x_2 + c\overline{x}_2x_2$$

$$=a\overline{x}_1x_1+b\left(\overline{x}_2x_1+\overline{x}_1x_2\right)+c\overline{x}_2x_2$$

$$= a \left| \overline{x}_1 \right|^2 + b.2 \operatorname{Re} \overline{x}_1 x_2 + c \left| \overline{x}_2 \right|^2$$

Therefore, the value of $x^H Ax$ is $a |\overline{x_1}|^2 + b.2 \operatorname{Re} \overline{x_1} x_2 + c |\overline{x_2}|^2$

Step-4

Now, complete the square by using pivots a and $c - \frac{|b|^2}{a}$.

Therefore

$$a\left|\overline{x}_{1}\right|^{2} + 2\operatorname{Re}b\overline{x}_{1}x_{2} + c\left|\overline{x}_{2}\right|^{2}$$

$$= a\left|x_{1} + \left(\frac{b}{a}\right)x_{2}\right|^{2} + \left(c - \frac{\left|b\right|^{2}}{a}\right)\left|\overline{x}_{2}\right|^{2}.$$

$$a\left|\overline{x}_{1}\right|^{2}+b.2\operatorname{Re}\overline{x}_{1}x_{2}+c\left|\overline{x}_{2}\right|^{2}==a\left|x_{1}+\left(\frac{b}{a}\right)x_{2}\right|^{2}+\left|\left(c-\frac{\left|b\right|^{2}}{a}\right)\right|\left|\overline{x}_{2}\right|^{2}.$$

Therefore,

Step-5

(c).

As $x^H Ax$ is a sum of squares, so the pivots are greater than zero.

$$a > 0$$
 and $c - \frac{|b|^2}{a} > 0$

This implies;

$$a > 0$$
 and $ac - \left| b \right|^2 > 0$.
 $a > 0$ and $ac > \left| b \right|^2$.

Now these facts ensure that A is positive definite.

Step-6

(d).

Let
$$B = \begin{pmatrix} 1 & 1+i \\ 1-i & 2 \end{pmatrix}$$
 and $C = \begin{pmatrix} 3 & 4+i \\ 4-i & 6 \end{pmatrix}$.

$$\det B = 2 - (1-i)(1+i)$$

$$= 2 - (1+1)$$

$$= 2 - 2$$

$$= 0$$

Therefore, B is positive semi definite

Hence, B is not positive definite.

Step-7

Now consider,

Step-8

$$C = \begin{pmatrix} 3 & 4+i \\ 4-i & 6 \end{pmatrix}$$

Thus,

$$\det C = 18 - (4 - i)(4 + i)$$

$$=18-(16+1)$$

$$=18-17$$

=1

Therefore, C is positive definite.

.