

Step-1

Given quadratic is $f(x_1, x_2) = 3(x_1 + 2x_2)^2 + 4x_2^2$

Positive definite is,

$$f(x_1, x_2) = 3x_1^2 + 16x_2^2 + 12x_1x_2$$

$$= 3x_1^2 + 6x_1x_2 + 6x_1x_2 + 16x_2^2$$

So the corresponding matrix is $A = \begin{pmatrix} 3 & 6 \\ 6 & 16 \end{pmatrix}$.

Step-2

Now we have to write A as LDL^T .

$$f(x_1, x_2) = 3(x_1 + 2x_2)^2 + 4(0.x_1 + 1.x_2)^2$$

Now the coefficients of the squares are the pivots in D and the coefficients inside the squares are columns of L .

Therefore,

$$\begin{aligned} A &= \begin{pmatrix} 3 & 6 \\ 6 & 16 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} 3 & 0 \\ 0 & 4 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix} \\ &= LDL^T \end{aligned}$$

Therefore, $A = \begin{pmatrix} 3 & 6 \\ 6 & 16 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 2 & 1 \end{pmatrix} \begin{pmatrix} 3 & 0 \\ 0 & 4 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix}$; the coefficients of the squares are the pivots in D and the coefficients inside the squares are columns of L .