

Step-1

(a).

Given matrix is, $A = \begin{pmatrix} 1 & b \\ b & 9 \end{pmatrix}$

We know that the matrix $\begin{pmatrix} a & b \\ b & c \end{pmatrix}$ is positive definite if and only if $ac - b^2 > 0$ and $a > 0$.

Therefore A is positive definite

Step-2

If $(1)(9) - b^2 > 0$

$$\Rightarrow (b+3)(3-b) < 0 \quad \text{â€¦â€¦â€¦ (1)}$$

If $b^2 - 9 < 0$

$$(b+3)(b-3) < 0 \quad \text{â€¦â€¦â€¦ (2)}$$

From the both equations, the range is $-3 < b < 3$

Therefore, A is positive definite when $-3 < b < 3$.

Step-3

(b).

$$A = \begin{pmatrix} 1 & b \\ b & 9 \end{pmatrix}$$

So, $L = \begin{pmatrix} 1 & 0 \\ 6 & 1 \end{pmatrix}$

$$A = \begin{pmatrix} 1 & b \\ b & 9 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 \\ b & 1 \end{pmatrix} \begin{pmatrix} 1 & b \\ 0 & 9 - b^2 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 \\ b & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 9-b^2 \end{pmatrix} \begin{pmatrix} 1 & b \\ 0 & 1 \end{pmatrix}$$

$$= LDL^T$$

Where L have is on the diagonal and D is the diagonal matrix of points.

Here b is in the range of positive definiteness.

Therefore,
$$A = \begin{pmatrix} 1 & 0 \\ b & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 9-b^2 \end{pmatrix} \begin{pmatrix} 1 & b \\ 0 & 1 \end{pmatrix}.$$

Step-4

(c).

Let
$$F(x, y) = \frac{1}{2}(x^2 + 2bxy + 9y^2) - y$$

The first and second derivatives with respect to x are,

$$F_x = \frac{1}{2}(2x + 2by)$$

$$= x + by$$

$$F_{xx} = 1 > 0$$

$$a + c > 2b, \quad ac < b^2$$

$$(a - c)^2 = (a + c)^2 - 4ab$$

$$= 4b^2 - 4b^2$$

Step-5

Now,

The first and second derivatives are,

$$F_y = \frac{1}{2}(2bx + 18y) - 1$$

$$F_{yy} = 9$$

$$F_{xy} = b$$

Now,

$$(F_{xx})(F_{yy}) = (1)(9) \\ = 9$$

$$(F_{xy})^2 = b^2$$

$$\Rightarrow (F_{xx})(F_{yy}) - (F_{xy})^2 > 0$$

$$\Rightarrow 9 > b^2$$

$$\Rightarrow b^2 - 9 < 0$$

$$\Rightarrow -3 < b < 3$$

Thus $F_{xx} > 0$ and $(F_{xx})(F_{yy}) - (F_{xy})^2 > 0$

Step-6

For b in this range.

Stationary points are given by,

$$F_x = 0 \text{ and } F_y = 0$$

$$\Rightarrow x + by = 0 \text{ and } bx + 9y - 1 = 0$$

$$\Rightarrow x = -by \text{ and } bx + 9y - 1 = 0$$

$$\Rightarrow b(-by) + 9y - 1 = 0$$

$$\Rightarrow (9 - b^2)y = 1$$

$$\Rightarrow y = \frac{1}{(9 - b^2)}$$

Therefore, $x = \frac{-b}{(9 - b^2)}$ and $y = \frac{1}{(9 - b^2)}$

Step-7

So the minimum value of F is

$$= \frac{1}{2} \left(\frac{b^2}{(9-b^2)^2} + 2b \left(\frac{-b}{9-b^2} \right) \left(\frac{1}{9-b^2} \right) + 9 \left(\frac{1}{9-b^2} \right)^2 \right) - \frac{1}{9-b^2}$$

$$= \frac{1}{2} \left(\frac{b^2 + 9}{(9-b^2)^2} \right) - \frac{1}{9-b^2}$$

$$= -\frac{1}{2(9-b^2)}$$

Thus the stationary point is $= \left(\frac{-b}{9-b^2}, \frac{1}{9-b^2} \right)$.

Therefore, the minimum value of F is $\boxed{-\frac{1}{2(9-b^2)} \text{ when } \begin{bmatrix} 1 & b \\ b & 9 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \text{ which is } \begin{bmatrix} x \\ y \end{bmatrix} = \frac{1}{(9-b^2)} \begin{bmatrix} -b \\ 1 \end{bmatrix}}.$

Step-8

(d).

Given $b = 3$.

Then minimum value is $-\frac{1}{0} = -\infty$.

Thus there is no minimum when $b = 3$.

Step-9

$$x + by = 0$$

$$\Rightarrow x + 3y = 0$$

$$\Rightarrow x = -3y$$

Let $y \rightarrow \infty$, $x = -3y$, then $x - y \rightarrow -\infty$.

Therefore, $\boxed{\text{No minimum. let } y \rightarrow \infty, x = -3y, \text{ then } x - y \rightarrow -\infty}.$