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copositive matrix

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Owner dooder0001 (4288)
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Author dooder0001 (4288)

Entry type Definition Classification msc 15A48 A copositive matrix is a real symmetric matrix M such that for every real n-vector x with all nonnegative components, $x^T M x \ge 0$.

The set of copositive matrices is a proper cone.

References

[1] S. Boyd, L. Vandenberghe, *Convex Optimization*, Cambridge University Press, 2004.