

Claim: Let M be a symmetric $s \times s$ -matrix and $\langle \cdot, \cdot \rangle$ the scalar product of \mathbb{R}^n . Then M is non-negative definite, if and only if

$$\sum_{i=1}^s \sum_{j=1}^s m_{ij} \langle v_i, v_j \rangle \geq 0 \quad \text{for all } v_i \in \mathbb{R}^n.$$

Proof:

$$V := (v_1 \ v_2 \ \cdots \ v_{s-1} \ v_s), \quad V^T V = (\langle v_i, v_j \rangle)_{ij}$$

$$MV^T V = \begin{pmatrix} \sum_{j=1}^s m_{1j} \langle v_j, v_1 \rangle & \cdots & \sum_{j=1}^s m_{1j} \langle v_j, v_s \rangle \\ \vdots & \ddots & \vdots \\ \sum_{j=1}^s m_{sj} \langle v_j, v_1 \rangle & \cdots & \sum_{j=1}^s m_{sj} \langle v_j, v_s \rangle \end{pmatrix}$$

$$M = Q^T D Q \text{ with diagonal matrix } D \text{ and orthogonal matrix } Q, \quad V Q^T =: \tilde{V}$$

$$\implies \sum_{i=1}^s \sum_{j=1}^s m_{ij} \langle v_i, v_j \rangle = \text{tr}(MV^T V) = \text{tr}(Q^T D \tilde{V}^T \tilde{V} Q) = \text{tr}(D \tilde{V}^T \tilde{V}) = \sum_{j=1}^s \lambda_j \langle \tilde{v}_j, \tilde{v}_j \rangle$$

with λ_j being the eigenvalues of M and \tilde{v}_j being the columns of \tilde{V} .

" \Rightarrow ": Let M be non-negative definite. That means $\lambda_j \geq 0$ for all $j \in \{1, \dots, s\}$. Now the results follow from the definiteness of the inner product on the right-hand side.

" \Leftarrow ": Let the inequality hold. So we can choose $v_i, i \in \{1, \dots, s\}$ such that $\langle \tilde{v}_j, \tilde{v}_j \rangle = 0$ for all $j \in \{1, \dots, k-1, k+1, \dots, s\}$. $\implies \lambda_k \geq 0$.

For example consider $k = 1$:

$$\tilde{V} = (e_1 \ 0 \ \cdots \ 0) = V Q^T \implies 0 \leq \text{tr}(D \tilde{V}^T \tilde{V}) = \lambda_1$$

We can construct this for every $k \in \{1, \dots, s\}$, so we know all eigenvalues are non-negative. So M is non-negative definite. \square