$\begin{array}{c} \text{May 27, 2022} \\ \text{Assignment 1} \end{array}$

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IE 7374: Machine Learning

Prove that $X^TX + \lambda I$ is PD

Answer to Question

$$\begin{split} &\exists Z \neq 0 \in R^n, \\ & let \ Z^T(X^TX + \lambda I)Z = Z^TX^TXZ + \lambda Z^TZ = (XZ)^T(XZ) + \lambda Z^TZ = \|XZ\|^2 + \|Z\|^2 > 0 \\ & So, X^TX + \lambda I \ is \ PD. \end{split}$$