

## IE 7374: Machine Learning

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

### Answer to Question

$\exists Z \neq 0 \in R^n$ ,  
let  $Z^T(X^T X + \lambda I)Z = Z^T X^T X Z + \lambda Z^T Z = (XZ)^T(XZ) + \lambda Z^T Z = \|XZ\|^2 + \|Z\|^2 > 0$   
So,  $X^T X + \lambda I$  is PD.