

Problem 27.1

(6.5 #33)

$$ABx = \lambda x$$

$$(AB)^T Bx = (\lambda x)^T Bx$$

$$(Bx)^T A^T Bx = \lambda x^T Bx$$

$$(Bx)^T A(Bx) = \lambda (x^T Bx)$$

where $A^T = A$ because A is symmetric.

Since A is positive definite we know

$(Bx)^T A(Bx) \geq 0$ since B is positive definite $x^T Bx > 0$.

Hence, λ must be positive as well.

Problem 27.2

$$A = \begin{bmatrix} 1 & 5 \\ 7 & 9 \end{bmatrix}$$

→ To find the quadratic form,
compute $x^T A x$

$$f(x, y) = \begin{bmatrix} x & y \end{bmatrix} \begin{bmatrix} 1 & 5 \\ 7 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

$$\begin{aligned} &= x(x + 5y) + y(7x + 9y) \\ &= x^2 + 12x + 9y^2 // \end{aligned}$$

This expression can be positive,
eg $y=0$ and $x \neq 0$

→ This expression will sometimes be
negative. because A is not positive

definite.

$$\begin{array}{l} \textcircled{\text{eg}} \quad f(2, -2) = -8 \\ \quad \quad \det(A) = -26 \end{array} \quad \left. \vphantom{\begin{array}{l} \textcircled{\text{eg}} \quad f(2, -2) = -8 \\ \quad \quad \det(A) = -26 \end{array}} \right\} \begin{array}{l} \text{not positive} \\ \text{definite.} \end{array}$$