

**5.10** Equation 5.39 gives us:

$$\mathbf{v}^T \mathbf{H} \mathbf{v} = \sum_i c_i^2 \lambda_i$$

Substituting an eigenvector  $\mathbf{u}_j$  for  $\mathbf{v}$ , we get:

$$L.H.S = \mathbf{u}_j^T \mathbf{H} \mathbf{u}_j$$

$$= \mathbf{u}_j^T \lambda_j \mathbf{u}_j$$

$$= \lambda_j \mathbf{u}_j^T \mathbf{u}_j$$

$$= \lambda_j$$

If  $\mathbf{H}$  is positive definite, then  $\mathbf{u}_j^T \mathbf{H} \mathbf{u}_j > 0 \quad \forall j, \implies \lambda_j > 0 \quad \forall j$ , and all eigenvalues are positive.

Conversely, if all eigenvalues are positive,  $\sum_i c_i^2 \lambda_i > 0, \implies \mathbf{v}^T \mathbf{H} \mathbf{v} > 0$ , and therefore  $\mathbf{H}$  is positive definite.