2/1/24, 10:21 PM Untitled

```
In [7]:
        import numpy as np
        from scipy.linalg import cholesky
        def generate_positive_definite_matrix(size):
             random_matrix = np.random.randn(size, size)
            # Compute the Cholesky decomposition
            cholesky_matrix = cholesky(random_matrix @ random_matrix.T, lower=True)
            # product of Cholesky matrix and its transpose
            positive_definite_matrix = cholesky_matrix @ cholesky_matrix.T
            return positive_definite_matrix
In [8]: def is_positive_definite(matrix):
            # Check if the matrix is symmetric
            if not np.allclose(matrix, matrix.T):
                return False
            n = len(matrix)
            for i in range(1, n + 1):
                minor = matrix[:i, :i]
                determinant = np.linalg.det(minor)
                if determinant <= 0:</pre>
                     return False
            return True
In [9]: matrix_size = 4
        random_positive_definite_matrix = generate_positive_definite_matrix(matrix_size)
        # Check if the matrix is positive definite using Sylvester's criterion
        is_positive_definite_result = is_positive_definite(random_positive_definite_matrix)
        # Print the matrix and the result of the check
        print("Random Positive Definite Matrix:")
        print(random_positive_definite_matrix)
        print("\nIs Positive Definite:", is_positive_definite_result)
        Random Positive Definite Matrix:
        [[ 0.38267482  0.85201162  0.45859527 -0.42082227]
         [ 0.85201162  2.27396127  2.03698712  -0.33436697]
         [ 0.45859527  2.03698712  5.14677827  3.42379003]
         [-0.42082227 -0.33436697 3.42379003 4.39139546]]
        Is Positive Definite: True
```