

and since J is elliptic, for all $u, w \in V$ we can write

$$\begin{aligned}\langle \nabla^2 J_u(w), w \rangle &= \lim_{\theta \rightarrow 0} \frac{\langle \nabla J_{u+\theta w} - \nabla J_u, w \rangle}{\theta} \\ &= \lim_{\theta \rightarrow 0} \frac{\langle \nabla J_{u+\theta w} - \nabla J_u, \theta w \rangle}{\theta^2} \\ &\geq \theta \|w\|^2.\end{aligned}$$

Conversely, assume that the condition

$$\langle \nabla^2 J_u(w), w \rangle \geq \alpha \|w\|^2 \quad \text{for all } u, w \in V$$

holds. If we define the function $g: V \rightarrow \mathbb{R}$ by

$$g(w) = \langle \nabla J_w, v - u \rangle = dJ_w(v - u) = D_{v-u}J(w),$$

where u and v are fixed vectors in V , then we have

$$dg_{u+\theta(v-u)}(v-u) = D_{v-u}g(u+\theta(v-u)) = D_{v-u}D_{v-u}J(u+\theta(v-u)) = D^2J_{u+\theta(v-u)}(v-u, v-u)$$

and we can apply the Taylor–MacLaurin formula (Theorem 39.25 with $m = 0$) to g , and we get

$$\begin{aligned}\langle \nabla J_v - \nabla J_u, v - u \rangle &= g(v) - g(u) \\ &= dg_{u+\theta(v-u)}(v - u) \quad (0 < \theta < 1) \\ &= D^2J_{u+\theta(v-u)}(v - u, v - u) \\ &= \langle \nabla^2 J_{u+\theta(v-u)}(v - u), v - u \rangle \\ &\geq \alpha \|v - u\|^2,\end{aligned}$$

which shows that J is elliptic. □

Corollary 49.9. *If $J: \mathbb{R}^n \rightarrow \mathbb{R}$ is a quadratic function given by*

$$J(v) = \frac{1}{2} \langle Av, v \rangle - \langle b, v \rangle$$

(where A is a symmetric $n \times n$ matrix and $\langle -, - \rangle$ is the standard Euclidean inner product), then J is elliptic iff A is positive definite.

This is a consequence of Theorem 49.8 because

$$\langle \nabla^2 J_u(w), w \rangle = \langle Aw, w \rangle \geq \lambda_1 \|w\|^2$$

where λ_1 is the smallest eigenvalue of A ; see Proposition 17.24 (Rayleigh–Ritz). Note that by Proposition 17.24 (Rayleigh–Ritz), we also have the following corollary.