

## **ELLIPSOIDS**

## Why

A n-dimensional generalization of an ellipse.<sup>1</sup>

## Definition

An ellipsoid (or hyperellipse or hyperellipsoid) is a set  $E \subset \mathbb{R}^n$  for which there exists  $A \in \mathbb{R}^{n \times n}$  positive definite satisfying

$$E = \{ x \mid x^{\top} A x \le 1 \}.$$

<sup>&</sup>lt;sup>1</sup>Future editions will expand.

