

## Positive Semidefinite Cone

## Why

The set of positive semidefinite matrices has an attractive geometric structure.

## Main result

**Proposition 1.**  $\mathbf{S}^d_+$  is a convex, pointed, closed cone with interior  $S^d_{++}$  relative to  $\mathbf{S}^d$ .

The cone of positive definite matrices is open.

<sup>&</sup>lt;sup>1</sup>Future editions will contain a proof.

