



Definition

Let $A \in \mathbf{S}^n$ (i.e., $A \in \mathbf{R}^{n \times n}$ and symmetric). A is *positive definite* if

$$x^\top Ax > 0 \quad \text{for all nonzero } x \in \mathbf{R}^d$$

A is *positive semidefinite* (or *nonnegative definite*) if

$$x^\top Ax \geq 0 \quad \text{for all } x \in \mathbf{R}^d$$

Notation

We denote the set of positive definite d by d matrices by \mathbf{S}_{++}^d . We denote the set of positive semidefinite d by d matrices by \mathbf{S}_+^d .

