

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.

¹Future editions will contain a proof.

