

# Definite matrices

$A = A^* \in \mathbb{C}^{n \times n}$ , quadratic form  $f(x) := x^*Ax$ .  $A$  is called...

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Name	Definition
Positive definite	$x^*Ax > 0$ for all $x \neq 0$
Positive semidefinite	$x^*Ax \geq 0$ for all $x$
Indefinite	$x^*Ax$ can be $> 0$ or $< 0$
Negative semidefinite	$x^*Ax \leq 0$ for all $x$
Negative definite	$x^*Ax < 0$ for all $x \neq 0$

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# Definiteness and eigenvalues

Conditions on eigenvalues for definiteness:

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Name	Definition	Eigenvalues
Positive definite	$x^*Ax > 0$ for all $x \neq 0$	$\lambda > 0$ for all eigvls
Positive semidefinite	$x^*Ax \geq 0$ for all $x$	$\lambda \geq 0$ for all eigvls
Indefinite	$x^*Ax$ can be $> 0$ or $< 0$	Some $> 0$ , some $< 0$
Negative semidefinite	$x^*Ax \leq 0$ for all $x$	$\lambda \leq 0$ for all eigvls
Negative definite	$x^*Ax < 0$ for all $x \neq 0$	$\lambda < 0$ for all eigvls

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