

Positive definite matrices

On page 72 of the course lecture notes, three equivalent conditions on a symmetric 2×2 matrix are stated; matrices with these property are said to be ***positive definite***. A reference for the general result which contains the equivalence of these conditions as a special case of the **Principal Minors Theorem** on page 84 of the online document cited below. The proof of the theorem begins at the bottom of page 88 and concludes with the first paragraph on page 90.

<http://math.ucr.edu/~res/math132/linalgnotes.pdf>

For a symmetric 2×2 matrix \mathbf{A} , the condition in the cited theorem is that the upper left hand entry of \mathbf{A} and the determinant of \mathbf{A} should both be positive; this is actually a slightly weaker assumption than one of the conditions on page 72 of the notes for this course (in which the condition is that both the upper left and lower right entries should be positive; it turns out that if one of these two entries is positive and the determinant of \mathbf{A} is positive, then the second entry is also positive).