

Math-484 Homework #2 (semidefinite and coercive)

I will finish the homework before 11am Sep 11. If I spot a mathematical mistake I will let the lecturer know as soon as possible.

I will write clearly and neatly as the grader is not an expert in cryptography. I will sign each paper of my work and indicate if I am C14 (4 hours student).

1: (*What is positive/negative (semi)definite?*)

Try to Decide if the following matrices are positive or negative (semi)definite or indefinite using principal minors and explain why:

$$(a) \begin{pmatrix} 1 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 5 \end{pmatrix} \quad (b) \begin{pmatrix} 3 & 1 & 2 \\ 1 & 5 & 3 \\ 2 & 3 & 7 \end{pmatrix}$$
$$(c) \begin{pmatrix} -4 & 0 & 1 \\ 0 & -3 & 2 \\ 1 & 2 & -5 \end{pmatrix} \quad (d) \begin{pmatrix} 2 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

2: (*I will recall what is a quadratic form.*)

Write the quadratic form $Q_A(\mathbf{x})$ associated to matrix

$$A = \begin{pmatrix} -4 & 0 & 4 \\ 0 & -3 & 2 \\ 4 & 2 & 3 \end{pmatrix}.$$

3: (*I will recall what is coercive.*)

Decide which of these functions $\mathbb{R}^3 \rightarrow \mathbb{R}$ are coercive (of course, argue why):

$$(a) f(x, y, z) = x^3 + y^3 + z^3 - xy \quad (b) f(x, y, z) = x^4 + y^4 + z^2 - 3xy - z$$
$$(c) f(x, y, z) = x^4 + y^4 + z^2 - xyz^2 \quad (d) f(x, y, z) = x^4 + y^4 - 2xy^2$$

4: (*Do I understand the assumptions of Theorem 1.3.3?*)

Show that the principal minors of the matrix

$$A = \begin{pmatrix} 1 & -8 \\ 1 & 1 \end{pmatrix}$$

are positive, but there are $\mathbf{x} \neq \mathbf{0}$ in \mathbb{R}^2 such that $\mathbf{x} \cdot A\mathbf{x} < 0$. Why does this not contradict Theorem 1.3.3 in the textbook?

5: (*Can I use all that stuff to find minimizers and maximizers?*)

Find (local, global) minimizers and maximizers of the following functions:

$$(a) f(x_1, x_2) = e^{-(x_1^2 + x_2^2)} \quad (b) f(x_1, x_2, x_3) = (2x_1 - x_2)^2 + (x_2 - x_3)^2 + (x_3 - 1)^2$$

6: (*I will check the definition of semidefiniteness more closely. C14 only*)

Suppose that A is a $n \times n$ -symmetric matrix for which $a_{ii}a_{jj} - a_{ij}^2 < 0$ for some $i \neq j$. Show

that A is indefinite.

Hint: See (1.3.4)(c) in the textbook.

7: (*A bit more coercive thinking. C14 only*)

Find a continuous function $f(x, y)$ on \mathbb{R}^2 such that for each real number t , we have

$$\lim_{x \rightarrow +\infty} f(x, tx) = \lim_{y \rightarrow +\infty} f(ty, y) = +\infty$$

but such that $f(x, y)$ is not coercive.