

def: \mathbb{R}^n con bas canonico, $A \in \mathbb{R}^{n \times n}$ simmetrica

se $\forall x \begin{cases} \in \mathbb{R}^n \\ \neq 0 \end{cases}$ si ha

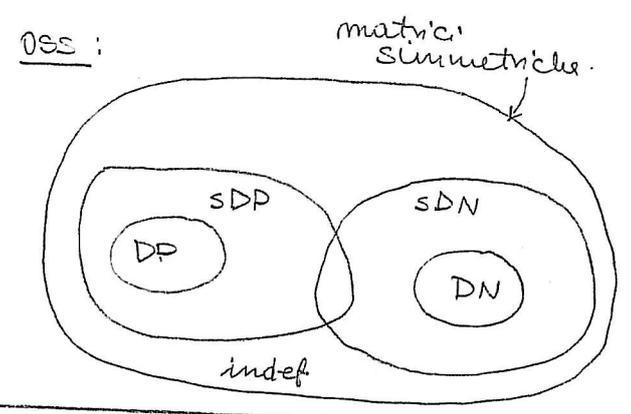
$Ax \cdot x \begin{cases} > 0 \\ \geq 0 \\ \leq 0 \\ < 0 \end{cases}$ la matrice A si dice $\begin{cases} \text{def pos (DP)} \\ \text{semidef pos (SDP)} \\ \text{semidef neg (SDN)} \\ \text{def neg (DN)} \end{cases}$

altrimenti si dice "indefinita"

Es: $\bullet I \in DP$ $\bullet 0 \in SDP \cap SDN$ (verificare!)
 $\bullet -I \in DN$

Oss: $A = \text{diag}(\lambda_1, \dots, \lambda_n) \in \mathbb{R}^{n \times n}$

- 1) $Ax \cdot x = \lambda_1 x_1^2 + \dots + \lambda_n x_n^2$
- 2) $A \in DP \Leftrightarrow \lambda_1 > 0, \dots, \lambda_n > 0$
- $A \in SDP \Leftrightarrow \lambda_1 \geq 0, \dots, \lambda_n \geq 0$
- \vdots



Oss: $A \in \mathbb{R}^{n \times n}$, simmetrica; $F: \mathbb{R}^n \rightarrow \mathbb{R}$ t.c. $F(x) = Ax \cdot x$
 (... F : "FORMA QUADRATICA associata ad A ")

- 1) $F(0) = 0$
- 2) $A \in DP \Rightarrow 0 \in \mathbb{R}^n$ e' minimo assoluto isolato di F
- $A \in SDP, A \notin DP \Rightarrow 0 \in \mathbb{R}^n$ e' minimo assoluto non isolato di F
- \vdots

- $\bullet A$ definita $\Rightarrow 0 \in \mathbb{R}^n$ e' estremo assoluto isolato di F
- $\bullet A$ semi-def ma non def $\Rightarrow 0 \in \mathbb{R}^n$ e' estr assol non isolato di F
- $\bullet A$ indef $\Rightarrow 0 \in \mathbb{R}^n$ non e' estremo di F

Es: $\bullet A = I \in \mathbb{R}^{2 \times 2}$, $F(x) = x_1^2 + x_2^2$

$\bullet A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$, $F(x) = x_1^2$ ($F(0, x_2) = 0$)

$\bullet A = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$, $F(x) = x_1^2 - x_2^2$ ($F(\underset{\neq 0}{x_1}, 0) > 0$, $F(0, \underset{\neq 0}{x_2}) < 0$)