

Part of Homework 3:

I. Let A be defined by

$$A = \begin{pmatrix} 0.1 & b \\ b & 100 \end{pmatrix}.$$

Show that A is positive definite if and only if $b^2 < 10$.

II. Decompose A into submatrices:

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}.$$

Show that if A is positive definite, then the submatrices A_{11}, A_{22} are positive definite.