

# Re: Testing for Positive Definiteness

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*Source:* <http://sci.tech-archive.net/Archive/sci.math.num-analysis/2006-01/msg00247.html>

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  - *Date:* 26 Jan 2006 21:19:21 -0800
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Try to compute the Cholesky factorization. If the matrix is positive definite, all of the numbers you need to take the square root of will be positive, at least in infinite precision arithmetic. If you come across a negative or zero to sqrt, then the matrix is not computationally positive definite.

Dave

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- *References:*
  - ◆ *Testing for Positive Definiteness*
    - ◇ *From:* mhill37
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