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4 PRACTICAL OPTIMIZATION: Algorithms and Engineering Applications Solution (a) Suppose that the i th and j th diagonal components of A , a_{ii} and a_{jj} , are positive and negative, respectively. If e_i is the i th column of the $n \times n$ identity matrix, then $e_i^T A e_i = a_{ii} > 0$. Hence, by definition (see Appendix A.6), A cannot be negative semidefinite.

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