

This file goes through the steps of Theorem 2 in the manuscript “Small Non-Negative Stencils for Anisotropic Diffusion”.

It includes the final step of the proof, not presented in the manuscript, which requires to solve a 21x21 linear system.

In[85]:= **ProvePositivity["n"]**

Proving the 3d non-negative matrix decomposition in case n

The matrix is $\begin{pmatrix} u^2 & uv & uw \\ uv & v^2 & vw \\ uw & vw & w^2 \end{pmatrix}$

The comatrix is $\begin{pmatrix} -vw^2 + v^2 w^2 & uw vw - uv w^2 & -uw v^2 + uv vw \\ uw vw - uv w^2 & -uw^2 + u^2 w^2 & uv uw - u^2 vw \\ -uw v^2 + uv vw & uv uw - u^2 vw & -uv^2 + u^2 v^2 \end{pmatrix}$

We assumed, up to a linear change of variables, that $u = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$, $v = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, $w = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

The six first elements of the stencil are $\begin{pmatrix} 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & -1 & 0 & 1 \\ 0 & 0 & 1 & 0 & -1 & 1 \end{pmatrix}$

The basis of the space of 3x3 symmetric matrices is

$\left\{ \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & -1 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{pmatrix} \right\}$

The vector α (coefficients of the comatrix in the basis) is, in

terms of the coefficients of the comatrix $\begin{pmatrix} m[1, 1] + m[1, 2] + m[3, 1] \\ m[1, 2] + m[2, 2] - m[2, 3] \\ -m[2, 3] + m[3, 1] + m[3, 3] \\ -m[1, 2] \\ -m[3, 1] \\ m[2, 3] \end{pmatrix}$

The vector α is, in terms of the coefficients of the matrix

$\begin{pmatrix} -uw v^2 + uv vw + uw vw - vw^2 - uv w^2 + v^2 w^2 \\ -uv uw - uw^2 + u^2 vw + uw vw + u^2 w^2 - uv w^2 \\ -uv^2 - uv uw + u^2 v^2 - uw v^2 + u^2 vw + uv vw \\ -uw vw + uv w^2 \\ uw v^2 - uv vw \\ uv uw - u^2 vw \end{pmatrix}$

The seventh and last element of the stencil is

$\begin{pmatrix} 1 \\ -1 \\ -1 \end{pmatrix}$, which defines the matrix $\begin{pmatrix} 1 & -1 & -1 \\ -1 & 1 & 1 \\ -1 & 1 & 1 \end{pmatrix}$

The vector β (coefficients of the last matrix in the basis) is $\begin{pmatrix} -1 \\ -1 \\ -1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$

The following linear forms (in the variables $uv, uw, vw, u^2, v^2, w^2$) take non-negative values by construction:

$$\begin{pmatrix} -uv - vw \\ uv - uw \\ uw \\ u^2 - 2uv \\ v^2 + 2vw \\ 2vw + w^2 \end{pmatrix}$$

The following 21 quadratic forms (in the variables $uv, uw, vw, u^2, v^2, w^2$) are obtained as products of the above non-negative linear forms:

$$\left. \begin{array}{l} uv^2 + 2uvvw + vw^2 \\ -uv^2 + uvuw - uvvw + uwvw \\ uv^2 - 2uvuw + uw^2 \\ -uvuw - uwvw \\ uvuw - uw^2 \\ uw^2 \\ -u^2uv + 2uv^2 - u^2vw + 2uvvw \\ u^2uv - 2uv^2 - u^2uw + 2uvuw \\ u^2uw - 2uvuw \\ u^2v^2 - 4u^2uv + 4uv^2 \\ -uvv^2 - 2uvvw - v^2vw - 2vw^2 \\ uvv^2 - uwv^2 + 2uvvw - 2uwvw \\ uwv^2 + 2uwvw \\ u^2v^2 - 2uvv^2 + 2u^2vw - 4uvvw \\ v^2v^2 + 4v^2vw + 4vw^2 \\ -2uvvw - 2vw^2 - uvw^2 - vw^2 \\ 2uvw - 2uwvw + uvw^2 - uww^2 \\ 2uvw + uww^2 \\ 2u^2vw - 4uvvw + u^2w^2 - 2uvw^2 \\ 2v^2vw + 4vw^2 + v^2w^2 + 2vw^2 \\ 4vw^2 + 4vww^2 + w^2 \end{array} \right\}$$

Our objective is to prove that the following 12 quadratic forms (in the variables $uv, uw, vw, u^2, v^2, w^2$) take non-negative values:

$$\left. \begin{array}{l} -uwvw + uvw^2 \\ -uwv^2 + uvvw - vw^2 + v^2w^2 \\ -uvuw - uw^2 + u^2vw + u^2w^2 \\ -uv^2 - uvuw + u^2v^2 - uwvw + uvw^2 \\ uwv^2 - uvw^2 + v^2w^2 \\ -uvuw - uw^2 + uwv^2 + u^2vw - uvw^2 \\ -uv^2 - uvuw + u^2v^2 + u^2vw \\ uvuw - uwv^2 - u^2vw + uvvw + uwvw - vw^2 - uvw^2 + v^2w^2 \\ -uw^2 + uwvw + u^2w^2 - uvw^2 \\ -uv^2 + u^2v^2 - uwv^2 + uvvw \end{array} \right\}$$

A basis of the vector space of quadratic forms (in the variables $uv, uw, vw, u^2, v^2, w^2$):

u_2^2
 $u_2 v_2$
 v_2^2
 $u_2 w_2$
 $v_2 w_2$
 w_2^2
 $u_2 u v$
 $u v v_2$
 $u v w_2$
 $u v^2$
 $u_2 u w$
 $u w v_2$
 $u w w_2$
 $u v u w$
 $u w^2$
 $u_2 v w$
 $v_2 v w$
 $v w w_2$
 $u v v w$
 $u w v w$
 $v w^2$

The matrix of the 21 first quadratic forms, known to take non-negative values:

0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	2	0	1
0	0	0	0	0	0	0	0	0	-1	0	0	0	1	0	0	0	0	-1	1	0
0	0	0	0	0	0	0	0	0	1	0	0	0	-2	1	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	-1	0	0	0	0	0	-1	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	-1	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	-1	0	0	0	0	0	-1	0	0	0	2	0
0	0	0	0	0	0	1	0	0	-2	-1	0	0	2	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	1	0	0	-2	0	0	0	0	0	0	0	0
1	0	0	0	0	0	-4	0	0	4	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	-1	0	0	0	0	0	0	0	-1	0	-2	0	-2	0
0	0	0	0	0	0	0	1	0	0	0	-1	0	0	0	0	0	0	2	-2	0
0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	2	0
0	1	0	0	0	0	-2	0	0	0	0	0	0	0	0	2	0	0	-4	0	0
0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0	0	4
0	0	0	0	0	0	0	0	-1	0	0	0	0	0	0	0	0	-1	-2	0	-2
0	0	0	0	0	0	0	0	1	0	0	0	-1	0	0	0	0	0	2	-2	0
0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	2	0
0	0	0	1	0	0	0	0	-2	0	0	0	0	0	0	2	0	0	-4	0	0
0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	2	2	0	0	4
0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	4	0	0	4

The matrix of the 12 quadratic forms of interest

0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	-1	0	
0	0	0	0	1	0	0	0	0	0	0	-1	0	0	0	0	0	0	1	0	-1
0	0	0	1	0	0	0	0	0	0	0	0	-1	-1	1	0	0	0	0	0	
0	1	0	0	0	0	0	0	1	-1	0	-1	0	-1	0	1	0	0	1	-1	0
0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	-1	0	0
0	0	0	0	1	0	0	0	-1	0	0	0	0	0	0	0	0	0	0	1	-1
0	0	0	1	0	0	0	-1	0	0	1	0	-1	-1	1	0	0	-1	1	0	
0	1	0	0	0	0	0	0	-1	0	0	0	0	-1	0	1	0	0	0	0	
0	0	0	0	0	0	0	0	0	0	0	0	1	0	-1	0	0	0	0	0	
0	0	0	0	1	0	0	0	-1	0	0	-1	0	1	0	0	1	1	-1	0	
0	0	0	1	0	0	0	-1	0	0	1	0	-1	-1	1	0	0	-1	1	0	
0	1	0	0	0	0	0	0	-1	0	0	0	-1	0	1	0	0	0	0	0	
0	0	0	0	0	0	0	0	0	0	0	0	1	0	-1	0	0	0	0	0	
0	0	0	0	1	0	0	0	-1	0	0	-1	0	1	0	-1	0	1	1	-1	
0	0	0	1	0	0	0	-1	0	0	0	0	0	-1	0	0	0	0	1	0	
0	1	0	0	0	0	0	0	-1	0	-1	0	0	0	0	0	0	1	0	0	

Dimensions of the first matrix are {21, 21}

Determinant of the first matrix is 1

The 12 quadratic forms of interest can be expressed as linear sums of the 21 first, with the following coefficients

$$\begin{pmatrix} 0 & 2 & 2 & 3 & 5 & 3 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 3 & 5 & 2 & 3 & 2 & 0 & 0 & 0 & 0 & 0 & 2 & 2 & 1 & 0 & 0 & 2 & 2 & 2 & 0 & 1 & 0 \\ 0 & 2 & 2 & 2 & 3 & 0 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 2 & 2 & 1 & 0 & 0 \\ 0 & 3 & 2 & 2 & 2 & 0 & 1 & 1 & 1 & 0 & 0 & 2 & 1 & 1 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 3 & 4 & 3 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 3 & 4 & 1 & 3 & 1 & 0 & 0 & 0 & 0 & 0 & 2 & 2 & 2 & 0 & 0 & 2 & 1 & 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 2 & 2 & 0 & 1 & 1 & 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 1 & 2 & 2 & 1 & 0 & 1 & 1 & 1 & 0 & 0 & 2 & 2 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 2 & 2 & 5 & 3 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 3 & 5 & 2 & 2 & 2 & 0 & 1 & 1 & 1 & 0 & 2 & 2 & 1 & 0 & 0 & 2 & 1 & 1 & 0 & 1 & 0 \\ 0 & 2 & 2 & 1 & 3 & 0 & 2 & 2 & 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 & 0 & 0 \\ 0 & 3 & 2 & 1 & 2 & 0 & 2 & 2 & 2 & 0 & 0 & 2 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

All these coefficients are non-negative. They take the values {0, 1, 2, 3, 4, 5}

In[86]:= **ProvePositivity["p"]**

Proving the 3d non-negative matrix decomposition in case p

The matrix is $\begin{pmatrix} u^2 & uv & uw \\ uv & v^2 & vw \\ uw & vw & w^2 \end{pmatrix}$

The comatrix is $\begin{pmatrix} -vw^2 + v^2 w^2 & uwvw - uvw^2 & -uwv^2 + uvvw \\ uwvw - uvw^2 & -uw^2 + u^2 w^2 & uvuw - u^2 vw \\ -uwv^2 + uvvw & uvuw - u^2 vw & -uv^2 + u^2 v^2 \end{pmatrix}$

We assumed, up to a linear change of variables, that $u = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$, $v = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, $w = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

The six first elements of the stencil are $\begin{pmatrix} 1 & 0 & 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & -1 & 0 & 1 \\ 0 & 0 & 1 & 0 & -1 & -1 \end{pmatrix}$

The basis of the space of 3x3 symmetric matrices is

$\left\{ \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & -1 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & -1 & 1 \end{pmatrix} \right\}$

The vector α (coefficients of the comatrix in the basis) is, in

terms of the coefficients of the comatrix $\begin{pmatrix} m[1, 1] + m[1, 2] + m[3, 1] \\ m[1, 2] + m[2, 2] + m[2, 3] \\ m[2, 3] + m[3, 1] + m[3, 3] \\ -m[1, 2] \\ -m[3, 1] \\ -m[2, 3] \end{pmatrix}$

The vector α is, in terms of the coefficients of the matrix

$\begin{pmatrix} -uwv^2 + uvvw + uwvw - vw^2 - uvw^2 + v^2 w^2 \\ uwvw - uw^2 - u^2 vw + uwvw + u^2 w^2 - uvw^2 \\ -uv^2 + uvuw + u^2 v^2 - uwv^2 - u^2 vw + uvvw \\ -uwvw + uvw^2 \\ uwv^2 - uvvw \\ -uvw + u^2 vw \end{pmatrix}$

The seventh and last element of the stencil is

$\begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$, which defines the matrix $\begin{pmatrix} 1 & -1 & 1 \\ -1 & 1 & -1 \\ 1 & -1 & 1 \end{pmatrix}$

The vector β (coefficients of the last matrix in the basis) is

$$\begin{pmatrix} 1 \\ -1 \\ 1 \\ 1 \\ -1 \\ 1 \end{pmatrix}$$

The following linear forms (in the variables $uv, uw, vw, u2, v2, w2$) take non-negative values by construction:

$$\begin{pmatrix} -uv + vw \\ uv - uw \\ uw \\ u2 - 2uv \\ v2 - 2vw \\ -2vw + w2 \end{pmatrix}$$

The following 21 quadratic forms (in the variables $uv, uw, vw, u2, v2, w2$) are obtained as products of the above non-negative linear forms:

$$\begin{pmatrix} uv^2 - 2uvvw + vw^2 \\ -uv^2 + uvuw + uvvw - uwvw \\ uv^2 - 2uvuw + uw^2 \\ -uvuw + uwvw \\ uvuw - uw^2 \\ uw^2 \\ -u2uv + 2uv^2 + u2vw - 2uvvw \\ u2uv - 2uv^2 - u2uw + 2uvw \\ u2uw - 2uvuw \\ u2^2 - 4u2uv + 4uv^2 \\ -uvv2 + 2uvvw + v2vw - 2vw^2 \\ uvv2 - uwv2 - 2uvvw + 2uvw \\ uwv2 - 2uwvw \\ u2v2 - 2uvv2 - 2u2vw + 4uvw \\ v2^2 - 4v2vw + 4vw^2 \\ 2uvvw - 2vw^2 - uvw2 + vvw2 \\ -2uvvw + 2uvw + uvw2 - uww2 \\ -2uwvw + uww2 \\ -2u2vw + 4uvw + u2w2 - 2uvw2 \\ -2v2vw + 4vw^2 + v2w2 - 2vww2 \\ 4vw^2 - 4vww2 + w2^2 \end{pmatrix}$$

Our objective is to prove that the following 12 quadratic forms (in the variables $uv, uw, vw, u2, v2, w2$) take non-negative values:

$$\begin{pmatrix} -uwv2 + uvvw + uwvw - vw^2 - uvw2 + v2w2 \\ uvuw - uwv2 - u2vw + uvvw + 2uvw - vw^2 + u2w2 - 2uvw2 + v2w2 \\ -uv^2 + uvuw + u2v2 - uwv2 - u2vw + uvvw \\ -uv^2 + 2uvuw - uw^2 + u2v2 - uwv2 - 2u2vw + uvvw + uwvw + u2w2 - uvw2 \\ -uwvw + uvw2 \\ uvuw - uw^2 - u2vw + u2w2 \\ uwvw - vw^2 - uvw2 + v2w2 \\ -uv^2 + uvuw + u2v2 - u2vw \\ uwv2 - uvvw - uwvw + uvw2 \\ -uvuw + u2vw \\ -uw^2 + uwvw + u2w2 - uvw2 \\ -uvuw + uwv2 + u2vw - uvvw \end{pmatrix}$$

A basis of the vector space of quadratic forms (in the variables $uv, uw, vw, u2, v2, w2$):

u_2^2
 $u_2 v_2$
 v_2^2
 $u_2 w_2$
 $v_2 w_2$
 w_2^2
 $u_2 uv$
 $uv v_2$
 $uv w_2$
 uv^2
 $u_2 uw$
 $uw v_2$
 $uw w_2$
 $uv uw$
 uw^2
 $u_2 vw$
 $v_2 vw$
 $vw w_2$
 $uv vw$
 $uw vw$
 vw^2

The matrix of the 21 first quadratic forms, known to take non-negative values:

0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	-2	0	1
0	0	0	0	0	0	0	0	-1	0	0	0	1	0	0	0	0	1	-1
0	0	0	0	0	0	0	0	1	0	0	0	-2	1	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	-1	0	0	0	0	0	1
0	0	0	0	0	0	0	0	0	0	0	0	0	1	-1	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0
0	0	0	0	0	0	0	0	-1	0	0	2	0	0	0	0	1	0	-2
0	0	0	0	0	0	1	0	0	-2	-1	0	0	2	0	0	0	0	0
0	0	0	0	0	0	0	0	0	1	0	0	-2	0	0	0	0	0	0
1	0	0	0	0	0	-4	0	0	4	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	-1	0	0	0	0	0	0	0	0	1	0	2	0
0	0	0	0	0	0	1	0	0	0	-1	0	0	0	0	0	0	-2	2
0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	-2
0	1	0	0	0	0	-2	0	0	0	0	0	0	0	-2	0	0	4	0
0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	-4	0	0
0	0	0	0	0	0	0	0	-1	0	0	0	0	0	0	0	1	2	0
0	0	0	0	0	0	0	1	0	0	0	-1	0	0	0	0	0	-2	2
0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	-2
0	0	0	1	0	0	0	-2	0	0	0	0	0	0	-2	0	0	4	0
0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	-4	0	0

The matrix of the 12 quadratic forms of interest

Dimensions of the first matrix are {21, 21}

Determinant of the first matrix is -1

The 12 quadratic forms of interest can be expressed
as linear sums of the 21 first, with the following coefficients

$$\begin{pmatrix} 3 & 5 & 2 & 4 & 3 & 1 & 0 & 0 & 0 & 0 & 2 & 2 & 1 & 0 & 0 & 2 & 1 & 1 & 0 & 1 & 0 \\ 3 & 5 & 2 & 5 & 5 & 2 & 1 & 1 & 1 & 0 & 2 & 2 & 1 & 0 & 0 & 2 & 2 & 2 & 1 & 1 & 0 \\ 0 & 3 & 2 & 1 & 3 & 1 & 1 & 1 & 1 & 0 & 0 & 2 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 2 & 2 & 5 & 2 & 2 & 2 & 2 & 0 & 0 & 2 & 1 & 1 & 0 & 0 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 2 & 1 & 3 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 2 & 2 & 2 & 5 & 2 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 2 & 1 & 0 & 0 \\ 3 & 4 & 1 & 5 & 3 & 2 & 0 & 0 & 0 & 0 & 2 & 2 & 2 & 0 & 0 & 2 & 1 & 1 & 0 & 1 & 0 \\ 0 & 2 & 1 & 2 & 3 & 2 & 1 & 1 & 1 & 0 & 0 & 2 & 2 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 2 & 3 & 2 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 2 & 2 & 2 & 3 & 1 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 2 & 3 & 5 & 2 & 2 & 2 & 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 3 & 3 & 2 & 1 & 1 & 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

All these coefficients are non-negative. They take the values {0, 1, 2, 3, 4, 5}

```
In[83]:= ConstructAlphaBeta[case_] := Block[{  
    M = {{u2, uv, uw}, {uv, v2, vw}, {uw, vw, w2}},  
    coM,  
    u, v, w,  
    VFirst, VLast,  
    Vec3toVec6 = {#1^2, #2^2, #3^2, #1 * #2, #2 * #3, #3 * #1} &,  
    Sym3toVec6 =  
        {#[[1, 1]], #[[2, 2]], #[[3, 3]], #[[1, 2]], #[[2, 3]], #[[3, 1]]} &,  
    syms, alpha, beta  
,  
    Print["The matrix is ", M // MatrixForm];  
    coM = Det[M] * Inverse[M];  
    Print["The comatrix is ", coM // MatrixForm];  
    {u, v, w} = IdentityMatrix[3];  
    VFirst =  
        If[case == "n", {u, v, w, u - v, u - w, v + w}, {u, v, w, u - v, u - w, v - w}];  
    Print["We assumed, up to a linear change of variables, that u=",  
        u // MatrixForm, ", v=", v // MatrixForm, ", w=", w // MatrixForm];  
    Print["The six first elements of the stencil are ",  
        Transpose[VFirst] // MatrixForm];  
    Print["The basis of the space of 3x3 symmetric matrices is ",  
        (Transpose[{#}] . {#} // MatrixForm) & /@ VFirst];  
  
    syms = Transpose[Vec3toVec6 @@ VFirst];  
    alpha = Inverse[syms].Sym3toVec6[Table[m[i, j], {i, 1, 3}, {j, 1, 3}]];  
    Print[  
        "The vector  $\alpha$  (coefficients of the comatrix in the basis) is, in terms  
        of the coefficients of the comatrix ", alpha // MatrixForm];  
  
    alpha = Inverse[syms].Sym3toVec6[coM];  
    Print["The vector  $\alpha$  is, in terms of the coefficients of the matrix ",  
        alpha // MatrixForm];  
  
    VLast = If[case == "n", u - v - w, u - v + w];  
    Print["The seventh and last element of the stencil is ",  
        VLast // MatrixForm, ", which defines the matrix ",  
        Transpose[{VLast}] . {VLast} // MatrixForm];  
    beta = Inverse[syms].Vec3toVec6 @@ VLast;  
    Print["The vector  $\beta$  (coefficients of the last matrix in the basis) is",  
        beta // MatrixForm];
```

```

Return[{alpha, beta}];

];

ProvePositivity[case_] := Block[{

    (*Monomials of the first and second degree*)
    Linear = {u2, v2, w2, uv, uw, vw},
    Quadratic,
    (*Linear quantities that are known to be non-negative*)
    NonNegativeLinear,
    (*Quadratic quantities that are known to be non-negative*)
    NonNegativeQuadratic,
    (*Objective*)
    ConjecturedNonNegativeQuadratic,
    alpha,
    beta,

    (*In matrix form*)
    NonNegativeQuadraticMatrix,
    ConjecturedNonNegativeQuadraticMatrix,
    Solution
},

Print["Proving the 3d non-negative matrix decomposition in case ", case];

{alpha, beta} = ConstructAlphaBeta[case];
NonNegativeLinear = If[case == "n",
    {-vw - uv, uv - uw, uw, u2 - 2 uv, v2 + 2 vw, w2 + 2 vw},
    {vw - uv, uv - uw, uw, u2 - 2 uv, v2 - 2 vw, w2 - 2 vw}];

Print[
"The following linear forms (in the variables uv,uw,vw,u2,v2,w2) take
non-negative values by construction:"];
Print[NonNegativeLinear // MatrixForm];

(*Non negative quadratic quantities that can be obtained
by multiplying two given non-negative linear quantities*)
NonNegativeQuadratic = Table[
    Expand[NonNegativeLinear[[i]] * NonNegativeLinear[[j]] ],
    {i, 1, Length[NonNegativeLinear]}, {j, 1, i}];
NonNegativeQuadratic = Join @@ NonNegativeQuadratic;

Print[
"The following 21 quadratic forms (in the variables uv,uw,vw,u2,v2,w2)
are obtained as products of the above
non-negative linear forms:"];
Print[NonNegativeQuadratic // MatrixForm];

(*All quadratic quantities that are conjectured to be non-negative*)
ConjecturedNonNegativeQuadratic = {};
Do[
    If[beta[[i]] == 1, AppendTo[ConjecturedNonNegativeQuadratic, alpha[[i]] ] ];

    Do[
        If[beta[[i]] * beta[[j]] == -1,
            AppendTo[ConjecturedNonNegativeQuadratic, alpha[[i]] + alpha[[j]] ] ],
        {j, 1, i}];


```

```

, {i, 1, Length[beta]}];

Print[
  "Our objective is to prove that the following 12 quadratic forms (in the
   variables uv,uw,vw,u2,v2,w2) take non-negative values:"];
Print[ConjecturedNonNegativeQuadratic // MatrixForm];

(*All the Quadratic monomials*)
Quadratic = Table[Linear[[i]] Linear[[j]], {i, 1, Length[Linear]}, {j, 1, i}];
Quadratic = Join @@ Quadratic;
Print["A basis of the vector space of
  quadratic forms (in the variables uv,uw,vw,u2,v2,w2):"];
Print[Quadratic // MatrixForm];

(*Now we want to express the ConjecturedNonNegativeQuadratic quantities,
as linear sums with non-negative coefficients of the
given NonNegativeQuadraticQuantities. For that purpose,
we write all these in matrix form.*)

NonNegativeQuadraticMatrix = Table[
  Coefficient[NonNegativeQuadratic[[i]], Quadratic[[j]]],
  {i, 1, Length[NonNegativeQuadratic]},
  {j, 1, Length[Quadratic]}
];

Print["The matrix of the 21 first
  quadratic forms, known to take non-negative values:"];
Print[NonNegativeQuadraticMatrix // MatrixForm];

ConjecturedNonNegativeQuadraticMatrix = Table[
  Coefficient[ConjecturedNonNegativeQuadratic[[i]], Quadratic[[j]]],
  {i, 1, Length[ConjecturedNonNegativeQuadratic]},
  {j, 1, Length[Quadratic]}
];

Print["The matrix of the 12 quadratic forms of interest ",
ConjecturedNonNegativeQuadraticMatrix // MatrixForm];

(*The conjecture holds if it is possible to express
the lines of the second matrix, as linear sums with non-
negative coefficients of those of the first matrix*)

Print["Dimensions of the first matrix are ",
Dimensions[NonNegativeQuadraticMatrix]];
Print["Determinant of the first matrix is ",
Det[NonNegativeQuadraticMatrix]];
Solution = ConjecturedNonNegativeQuadraticMatrix.
  Inverse[NonNegativeQuadraticMatrix];
Print["The 12 quadratic forms of interest can be expressed as linear
  sums of the 21 first, with the following coefficients "];
Print[Solution // MatrixForm];
Print["All these coefficients are non-negative. They take the values ",
Union @@ Solution];

(*Conjecture holds*)
];

```