



DEPARTMENT OF MATHEMATICS

UNIT - II ORTHOGONAL TRANSFORMATION OF REAL SYMMETRIC MATRIX

Defn: of quadratic form:-

A homogeneous poly. of degree 2 in any no. of variables is called as quadratic form.

$$\text{general form is } Q = \sum_{j=1}^n \sum_{i=1}^n a_{ij} x_i x_j = x^T A x$$

$$\text{where } A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} \text{ with } a_{ij} = a_{ji} \text{ and } x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

Canonical form:-

If a quadratic form $Q = x^T A x$ can be reduced by a non-singular linear transformation $x = N y$ to $Q = y^T D y$

where $y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$ then $Q = y^T D y = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \lambda_3 y_3^2 + \dots + \lambda_n y_n^2$

is known as canonical form.

Matrix of quadratic form:-

The symmetric matrix A of quadratic form obtained by placing the coeff. of x_i^2 in a_{ii} & placing $\frac{1}{2}$ (coeff. of $x_i x_j$) in remaining a_{ij} & a_{ji} position.



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Write the matrix of quadratic form.

$$1) x_1^2 + 2x_2^2 + 2x_1x_2 \text{ is } \begin{matrix} x_1 & x_2 \\ \begin{bmatrix} 1 & 1/2(2) \\ 1/2(2) & 2 \end{bmatrix} \end{matrix} = \begin{bmatrix} 1 & 1 \\ 1 & 2 \end{bmatrix}$$

$$2) x_1^2 + x_3^2 \text{ is } \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$3) x_1^2 + 4x_2^2 - 3x_1x_2 \text{ is } \begin{matrix} x_1 & x_2 \\ \begin{bmatrix} 1 & 1/2(-3) \\ 1/2(-3) & 4 \end{bmatrix} \end{matrix} = \begin{bmatrix} 1 & -3/2 \\ -3/2 & 4 \end{bmatrix}$$

Write the following matrix is quadratic form

$$1) \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \text{ is } 0x_1^2 + x_1x_2 + x_1x_2 + 0x_2^2 = 2x_1x_2$$

$$2) \begin{bmatrix} a & -b \\ -b & a \end{bmatrix} \text{ is } ax_1^2 - bx_1x_2 - bx_2x_1 + ax_2^2 = ax_1^2 - 2bx_1x_2 + ax_2^2$$

$$3) \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 1 & -1 & 0 \end{bmatrix} \text{ is } x_1^2 + x_2^2 + 0x_3^2 + 0x_1x_2 + x_1x_3 - x_2x_3 + x_3x_1 - x_3 \\ = x_1^2 + x_2^2 + 2x_1x_3 - 2x_2x_3$$