

UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Reduction of quadratic form to canonical form by orthogonal transformation

Reduce the quadratic form $2x_1^2 + 2x_2^2 + x_3^2 + 4x_1x_2 = 0$ to canonical form by orthogonal reduction .Find rank, index, signature and nature

Step 1:

The matrix form is

$$A = \begin{bmatrix} 2 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Step 2:

Characteristic equation ,Eigen values, Eigen vectors

C_1 =Sum of leading diagonal elements

$$=2+2+1 =5$$

C_2 = Sum of minors of leading diagonal elements

$$=4$$

$C_3=|A|$

$$= \begin{vmatrix} 2 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

$$= 0$$

The characteristic equation is

$$\lambda^3 - 5\lambda^2 + 4\lambda = 0$$

The eigen values are 0,1,4

The eigen vectors are $(A - \lambda I)X=0$

UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Reduction of quadratic form to canonical form by orthogonal transformation

$$\left[\begin{pmatrix} 2 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \right] \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$\begin{pmatrix} 2-\lambda & 2 & 0 \\ 2 & 2-\lambda & 0 \\ 0 & 0 & 1-\lambda \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

$$\begin{pmatrix} 2 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

CASE (i)

When $\lambda = 0$

$$\begin{pmatrix} 2 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

The cofactor of first row elements are $\begin{pmatrix} 2 \\ -2 \\ 0 \end{pmatrix}$ ie $\begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$

The Eigen vector when $\lambda = 0$ is $\begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$

CASE (ii)

When $\lambda = 1$

$$\begin{pmatrix} 1 & 2 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

The cofactor of third row elements are $\begin{pmatrix} 0 \\ 0 \\ -3 \end{pmatrix}$ ie $\begin{pmatrix} 0 \\ 0 \\ -1 \end{pmatrix}$

UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Reduction of quadratic form to canonical form by orthogonal transformation

The Eigen vector when $\lambda = 1$ is $\begin{pmatrix} 0 \\ 0 \\ -1 \end{pmatrix}$

CASE (iii)

When $\lambda = 4$

$$\begin{pmatrix} 1 & 2 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = 0$$

The cofactor of first row elements are $\begin{pmatrix} 6 \\ 6 \\ 0 \end{pmatrix}$ ie $\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

The Eigen vector when $\lambda = 4$ is $\begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$

STEP 3:

To check pair wise orthogonality

$$X_1^T X_2 = (2 \quad -2 \quad 0) \begin{pmatrix} 0 \\ 0 \\ -1 \end{pmatrix} = 0$$

$$X_2^T X_3 = (0 \quad 0 \quad -1) \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = 0$$

$$X_3^T X_1 = (1 \quad 1 \quad 0) \begin{pmatrix} 2 \\ -2 \\ 0 \end{pmatrix} = 0$$

STEP 4:

To find normalized vector

UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Reduction of quadratic form to canonical form by orthogonal transformation

Eigen vector	$l(x) = \sqrt{x_1^2 + x_2^2 + x_3^2}$	Normalized vector = $\begin{pmatrix} x_1/l(x_1) \\ x_2/l(x_2) \\ x_3/l(x_3) \end{pmatrix}$
$\begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$	$\sqrt{1 + 1 + 0} = \sqrt{2}$	$\begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \end{pmatrix}$
$\begin{pmatrix} 0 \\ 0 \\ -1 \end{pmatrix}$	$\sqrt{0 + 0 + 1} = \sqrt{1}$	$\begin{pmatrix} 0 \\ 0 \\ -1 \end{pmatrix}$
$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$	$\sqrt{1 + 1 + 0} = \sqrt{2}$	$\begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{pmatrix}$

STEP 5:

Normalized modal matrix

$$N = \begin{bmatrix} 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ -1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 0 & -1 & 0 \end{bmatrix}$$

$$N^T = \begin{bmatrix} 1/\sqrt{2} & -1/\sqrt{2} & 0 \\ 0 & 0 & -1 \\ 1/\sqrt{2} & 1/\sqrt{2} & 1 \end{bmatrix}$$

STEP 6:

$$NN^T = N^T N = I$$

UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Reduction of quadratic form to canonical form by orthogonal transformation

$$\begin{aligned} N^T N &= \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} & 0 \\ 0 & 0 & -1 \\ 1/\sqrt{2} & 1/\sqrt{2} & 1 \end{pmatrix} \begin{pmatrix} 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ -1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 0 & -1 & 0 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \\ &= I \end{aligned}$$

STEP 7:

To find diagonalize matrix

$$N^T A N = D$$

$$\begin{aligned} N^T A &= \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} & 0 \\ 0 & 0 & -1 \\ 1/\sqrt{2} & 1/\sqrt{2} & 1 \end{pmatrix} \begin{pmatrix} 2 & 2 & 0 \\ 2 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 4/\sqrt{2} & 4/\sqrt{2} & 0 \end{pmatrix} \end{aligned}$$

$$N^T A N = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 4/\sqrt{2} & 4/\sqrt{2} & 0 \end{pmatrix} \begin{pmatrix} 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ -1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 0 & -1 & 0 \end{pmatrix}$$

$$= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix}$$

$$= D$$

UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Reduction of quadratic form to canonical form by orthogonal transformation

Step 8:

$$Y^T D Y = 0$$

$$0y_1^2 + y_2^2 + 4y_3^2 = 0$$

The index $p=2$

Rank $r=2$

Signature $s=2p-r=2$

The nature is semi positive