

Example 2:

Write the quadratic form corresponding to the following symmetric matrix

$$\begin{bmatrix} 0 & -1 & 3 \\ -1 & 1 & 4 \\ 3 & 4 & 2 \end{bmatrix}.$$

Sol

The quadratic form of symmetric matrix is

$$0x_1^2 + x_2^2 + 3x_3^2 - 2x_1x_2 + 4x_1x_3 + 2x_2x_3$$

Example 3:

Reduce the quadratic form $8x_1^2 + 7x_2^2 + 3x_3^2 - 12x_1x_2 - 8x_2x_3 + 4x_3x_1$ into canonical form by orthogonal transformation and discuss its nature

The matrix form of the quadratic equation is

$$\begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$$

Find characteristic equation, eigenvalue & eigenvector

$$\lambda^3 - c_1\lambda^2 + c_2\lambda - c_3 = 0$$

c_1 = sum of main diagonals

$$= 8 + 7 + 3 = 18$$

c_2 = sum of minors of main diagonals

$$= | \begin{array}{cc} 7 & -4 \\ -4 & 3 \end{array} | + | \begin{array}{cc} 8 & 2 \\ 2 & 3 \end{array} | + | \begin{array}{cc} 8 & -6 \\ -6 & 7 \end{array} |$$

$$= (21 - 16) + (24 - 4) + (56 - 36)$$

$$= 5 + 20 + 20 = 45$$

$$C_3 = |A| = \begin{vmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{vmatrix}$$

$$= 8 \begin{vmatrix} 7 & -4 \\ -4 & 3 \end{vmatrix} + 6 \begin{vmatrix} -6 & 2 \\ 2 & 3 \end{vmatrix} + 2 \begin{vmatrix} -6 & 7 \\ 2 & -4 \end{vmatrix}$$

$$= 8(21 - 16) + 6(-18 + 8) + 2(24 - 14)$$

$$= 8(5) + 6(-10) + 2(10)$$

$$= 40 - 60 + 20 = 0$$

$$\lambda^3 - 18\lambda^2 + 45\lambda = 0$$

$$\Rightarrow (\lambda^2 - 18\lambda + 45) = 0$$

$$\lambda = 0, \lambda = 3, \lambda = 5$$

characteristic equation

The eigen vector x corresponding to the eigen value λ

$$[A - \lambda I]x = 0$$

$$\begin{bmatrix} 8-\lambda & -6 & 2 \\ -6 & 7-\lambda & -4 \\ 2 & -4 & 3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

(case i) $\lambda = 0$

$$\begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$\begin{array}{ccc|c} 8 & -6 & 2 & \\ -6 & 7 & -4 & \\ 2 & -4 & 3 & \end{array}$$

$$\begin{array}{ccc|c} 8 & -6 & 2 & 8 \\ \cancel{-6} & \cancel{7} & \cancel{-4} & \cancel{8} \\ \hline 8 & -6 & 2 & \end{array}$$

$$\left| \frac{x_1}{-6/2} \right| = \left| \frac{x_2}{2/8} \right| = \left| \frac{x_3}{-6/7} \right|$$

$$\frac{x_1}{24-14} = \frac{x_2}{-12+32} = \frac{x_3}{56-36}$$

$$\frac{x_1}{10} = \frac{x_2}{20} = \frac{x_3}{20}$$

$$\frac{x_4}{1} = \frac{x_2}{2} = \frac{x_3}{2}$$

$$x_1 = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

Case ii) $\lambda = 3$

$$\begin{bmatrix} 5 & -6 & 2 \\ -6 & 4 & -4 \\ 2 & -4 & 0 \end{bmatrix} \begin{bmatrix} x_4 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$5 -6 \xrightarrow{x_1} 2 \quad 5$$

$$\begin{array}{r} -6 \quad 4 \quad -4 \quad -6 \\ \hline \cancel{-6} \quad \cancel{4} \quad \cancel{-4} \quad \cancel{-6} \\ \hline x_3 \end{array}$$

$$\left| \begin{array}{c|ccc} x_1 & x_2 & x_3 \\ \hline -6 & 2 & 5 \\ 4 & -4 & -6 \end{array} \right| \left| \begin{array}{c|cc} x_2 & x_3 \\ \hline 2 & 5 \\ -4 & -6 \end{array} \right| \left| \begin{array}{c|c} x_3 \\ \hline 5 & -6 \\ -6 & 4 \end{array} \right|$$

$$\frac{x_1}{24-8} = \frac{x_2}{-12+20} = \frac{x_3}{20-36}$$

$$\frac{x_1}{16} = \frac{x_2}{8} = \frac{x_3}{-16}$$

$$\frac{x_1}{2} = \frac{x_2}{1} = \frac{x_3}{-2}$$

$$x_2 = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$$

Case iii) $\lambda = 15$

$$\begin{bmatrix} -7 & -6 & 2 \\ -6 & -8 & -4 \\ 2 & -4 & -12 \end{bmatrix} \begin{bmatrix} x_4 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{array}{r} -7 \quad -6 \quad 2 \quad -7 \\ -6 \quad -8 \quad -4 \quad -6 \\ \hline \cancel{-7} \quad \cancel{-6} \quad \cancel{2} \quad \cancel{-7} \\ \hline x_3 \end{array}$$

$$\left(\begin{array}{c|ccc} x_1 & | & x_2 & | & x_3 \\ \hline -6 & 2 & | & 2 & -7 \\ -8 & -4 & | & -4 & -6 \end{array} \right) \xrightarrow{\left[\begin{array}{c|cc} x_1 & | & x_2 \\ \hline 4 & 1 & | & -2 & 1 \end{array} \right]} \left(\begin{array}{c|ccc} x_1 & | & x_2 & | & x_3 \\ \hline -7 & -6 & | & -6 & -8 \end{array} \right)$$

$$\frac{x_1}{+12} = \frac{x_2}{-12} = \frac{x_3}{-36}$$

$$\frac{x_1}{40} = \frac{x_2}{-40} = \frac{x_3}{20}$$

$$\frac{x_1}{2} = \frac{x_2}{-2} = \frac{x_3}{1}$$

$$x_3 = \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

Step 2: Check orthogonal condition

$$x_1^T x_2 = [1 \ 2 \ 2] \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$$

$$= 2 + 2 - 4 = 0$$

$$x_2^T x_3 = [2 \ 1 \ -2] \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

$$= 4 - 2 - 2 = 0$$

$$x_3^T x_1 = [2 \ -2 \ 1] \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix}$$

$$= 2 - 4 + 2 = 0$$

Step 3: Find the normalized factorization

Eigenvectors	$\ell(x) = \sqrt{x_1^2 + x_2^2 + x_3^2}$	Normalized matrix
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$$x_1 = \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \quad \ell(x_1) = \sqrt{9} = 3 \quad N_1 = \begin{bmatrix} 1/3 \\ 2/3 \\ 2/3 \end{bmatrix}$$

$$x_2 = \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix} \quad \ell(x_2) = \sqrt{9} = 3 \quad N_2 = \begin{bmatrix} 2/3 \\ 1/3 \\ -2/3 \end{bmatrix}$$

$$x_3 = \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix} \quad \ell(x_3) = \sqrt{9} = 3 \quad N_3 = \begin{bmatrix} 2/3 \\ -2/3 \\ 1/3 \end{bmatrix}$$

Step 4: Model Matrix $N = [N_1 \ N_2 \ N_3]$

$$N = \begin{bmatrix} 1/3 & 2/3 & 2/3 \\ 2/3 & 1/3 & -2/3 \\ 4/3 & -4/3 & 1/3 \end{bmatrix}$$

Step 5:

$$N^T A N = D$$

$$\begin{aligned} N^T A N &= \begin{bmatrix} 1/3 & 2/3 & 2/3 \\ 2/3 & 1/3 & -2/3 \\ 4/3 & -4/3 & 1/3 \end{bmatrix} \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} 1/3 & 2/3 & 2/3 \\ 2/3 & 1/3 & -2/3 \\ 4/3 & -4/3 & 1/3 \end{bmatrix} \\ &= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 15 \end{bmatrix} \end{aligned}$$

$$N^T A N = D(0, 3, 15)$$

where the diagonal elements are 0, 3, 15

Step 6:

The canonical form is

$$Y^T D Y \text{ where } Y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

$$\begin{bmatrix} y_1 & y_2 & y_3 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 15 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

\therefore The canonical form is

$$0y_1^2 + 3y_2^2 + 15y_3^2$$

The nature of quadratic form is

positive semi definite

Rank (r) = no. of non-zero elements
= 2

Index p = no of +ve square terms in canonical form

$$= 2$$

Signature = Diff. b/w +ve square terms and -ve square terms.

$$= 2 - 0 = 2$$

Example: 1

Reduce the quadratic to canonical form of $x_1^2 + 2x_2^2 + x_3^2 - 2x_1x_2 + 2x_2x_3$ and discuss about its nature.

Sol

The matrix form of the quadratic eqn is

$$\begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & 1 \\ 0 & 1 & 1 \end{bmatrix}$$

Step 1:

Find C.E, EV & EVc

The characteristic equation is

$$\lambda^3 - D_1 \lambda^2 + D_2 \lambda - D_3 = 0$$

D_1 = sum of the leading diagonal elements

$$= 1 + 2 + 1$$

D_2 = sum of the minors of the leading "

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

$$= (2-1) + (1) + (2-1)$$

$$= 3$$