

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 "

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

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

$$= 3$$

$$D_3 = |A|$$

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

$$= 1(2-1) + 1(-1+0)$$

$$= 1 - 1 = 0$$

$$\text{i.e. } \lambda^3 - 4\lambda^2 + 3\lambda - 0 = 0$$

$$\lambda(\lambda^2 - 4\lambda + 3) = 0$$

$$\lambda = 0, \lambda = 1, \lambda = 3$$

3  
-1  
3

The characteristic equation is

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

Eigen vectors

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

Case D  $\lambda = 0$

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

$$\frac{x_1}{1+0} = \frac{x_2}{0-1} = \frac{x_3}{2-1} \Rightarrow \frac{x_1}{-1} = \frac{x_2}{-1} = \frac{x_3}{1}$$

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

when  $\lambda = 3$

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

$$-2x_1 - x_2 = 0$$

$$-x_1 - x_2 + x_3 = 0$$

$$\frac{x_1}{-1-0} = \frac{x_2}{0+2} = \frac{x_3}{2-1}$$

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

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

when  $\lambda = 1$

$$\begin{bmatrix} 0 & -1 & 0 \\ -1 & 1 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$0 - x_2 = 0$$

$$-x_1 + x_2 + x_3 = 0$$

$$\frac{x_1}{-1-0} = \frac{x_2}{0-0} = \frac{x_3}{0-1}$$

$$\frac{x_1}{-1} = \frac{x_2}{0} = \frac{x_3}{-1}$$

$$x_3 = \begin{bmatrix} -1 \\ 0 \\ -1 \end{bmatrix}$$

Step 2 Check orthogonal condition.

$$x_1^T x_2 = \begin{bmatrix} -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 0 \\ -1 \end{bmatrix} = 1 + 0 - 1 = 0$$

$$x_2^T x_3 = \begin{bmatrix} -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \\ -1 \end{bmatrix} = 1 + 0 - 1 = 0$$

$$x_3^T x_1 = \begin{bmatrix} -1 & 2 & 1 \end{bmatrix} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = 1 - 2 + 1 = 0$$

Step 3 : Find normalized vector

Eigenvector

$$x_1 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$\ell(x_1) = \sqrt{x_1^2 + x_2^2 + x_3^2}$$

$$\ell(x_1) = \sqrt{(-1)^2 + 0^2 + 1^2} = \sqrt{3}$$

Normalized vector

$$N_1 = \begin{bmatrix} -1/\sqrt{3} \\ 0 \\ 1/\sqrt{3} \end{bmatrix}$$

$$x_2 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

$$\ell(x_2) = \sqrt{(-1)^2 + 0^2 + (-1)^2} = \sqrt{2}$$

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

Step 4 Model Matrix

$$N = [N_1 \ N_2 \ N_3]$$

$$= \begin{bmatrix} -1/\sqrt{3} & 1/\sqrt{2} & -1/\sqrt{6} \\ -1/\sqrt{3} & 0 & 2/\sqrt{6} \\ 1/\sqrt{3} & -1/\sqrt{2} & \sqrt{6}/\sqrt{6} \end{bmatrix}$$

Step 5:  $N^T A N = D$

$$= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

Step 6:

Canonical form

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

The canonical form is  $8y_1^2 + y_2^2 + 3y_3^2$   
 The nature of the quadratic form  
 positive semi definite.

$$\text{Rank}(P) = 2$$

$$\text{Index}(P) = 2$$

$$\text{signature}(P) = 2$$

Example 5:

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