



## UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Reduction of quadratic form to canonical form by orthogonal transformation

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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

$$A = [2 \ 2 \ 0 \ 2 \ 2 \ 0 \ 0 \ 0 \ 1]$$

### **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

$$= 4$$

$C_3 = |A|$

$$= |2 \ 2 \ 0 \ 2 \ 2 \ 0 \ 0 \ 0 \ 1|$$

$$= 0$$

The characteristic equation is

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

The eigen values are 0, 1, 4

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

$$[(2 \ 2 \ 0 \ 2 \ 2 \ 0 \ 0 \ 0 \ 1) - \lambda(1 \ 0 \ 0 \ 0 \ 1 \ 0 \ 0 \ 0 \ 1)](x_1 \ x_2 \ x_3) = 0$$



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

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

### **CASE (i)**

When  $\lambda = 0$

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

The cofactor of first row elements are  $(2 \ - \ 2 \ 0)$  ie  $(1 \ - \ 1 \ 0)$

The Eigen vector when  $\lambda = 0$  is  $(1 \ - \ 1 \ 0)$

### **CASE (ii)**

When  $\lambda = 1$

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

The cofactor of third row elements are  $(0 \ 0 \ - \ 3)$  ie  $(0 \ 0 \ - \ 1)$

The Eigen vector when  $\lambda = 1$  is  $(0 \ 0 \ - \ 1)$

### **CASE (iii)**

When  $\lambda = 4$

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

The cofactor of first row elements are  $(6 \ 6 \ 0)$  ie  $(1 \ 1 \ 0)$

The Eigen vector when  $\lambda = 4$  is  $(2 \ - \ 2 \ 1)$



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### **STEP 3:**

To check pair wise orthogonality

$$X_1^T X_2 = (2 \ -2 \ 0)(0 \ 0 \ -1) = 0$$

$$X_2^T X_3 = (0 \ 0 \ -1)(1 \ 1 \ 0) = 0$$

$$X_3^T X_1 = (1 \ 1 \ 0)(2 \ -2 \ 0) = 0$$

### **STEP 4:**

To find normalized vector

Eigen vector	$l(x) = \sqrt{x_1^2 + x_2^2 + x_3^2}$	Normalized vector = $(x_1/l(x_1) \ x_2/l(x_2) \ x_3/l(x_3))$
(1 - 1 0)	$\sqrt{1 + 1 + 0} = \sqrt{2}$	$\left(\frac{1}{\sqrt{2}} \ \frac{-1}{\sqrt{2}} \ 0\right)$
(0 0 - 1)	$\sqrt{0 + 0 + 1} = \sqrt{1}$	(0 0 - 1)
(1 1 0)	$\sqrt{1 + 1 + 0} = \sqrt{2}$	$\left(\frac{1}{\sqrt{2}} \ \frac{1}{\sqrt{2}} \ 0\right)$

### **STEP 5:**

Normalized modal matrix

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



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

### **STEP 6:**

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

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

### **STEP 7:**

To find diagonalize matrix

$$N^T A N = D$$

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

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



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### **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