



UNIT 2 – ORTHOGONAL TRANSFORMATION OF A REAL SYMMETRIC MATRIX

Canonical form

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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 diadonal 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 $(A - \lambda I)X=0$



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

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

$$(2 \ 2 \ 0 \ 2 \ 2 \ 0 \ 0 \ 0 \ 1)(x_1 \ x_2 \ x_3) = 0$$

CASE (i)

When $\lambda = 0$

$$(2 \ 2 \ 0 \ 2 \ 2 \ 0 \ 0 \ 0 \ 1)(x_1 \ x_2 \ x_3) = 0$$

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 $\lambda = 1$

$$(1 \ 2 \ 0 \ 2 \ 1 \ 0 \ 0 \ 0 \ 0)(x_1 \ x_2 \ x_3) = 0$$

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 $\lambda = 4$

$$(1 \ 2 \ 0 \ 2 \ 1 \ 0 \ 0 \ 0 \ 0)(x_1 \ x_2 \ x_3) = 0$$

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



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

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



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

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

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

$$N^T A N = D$$

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

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



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= D

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