Chapter IX

Quadratic Forms

§ 9.01. Quadratic Form.

Definiton. A homogeneous polynomial of the type

$$q = \mathbf{X}' \mathbf{A}\mathbf{X} = \sum_{i=1}^{n} \sum_{j=1}^{n} a_{ij} x_i x_j \qquad \dots (i)$$

whose coefficients a_{ij} are elements of the field F is known as a quadratic form over F in the variables $x_1, x_2, ..., x_n$.

For Example. $x_1^2 + 2x_2^2 + 5x_3^2 + 8x_1x_3 - 6x_2x_3$ is a quadratic form in the variables x_1, x_2, x_3 . Here the matrix of the form can be written in many ways according as the cross product terms $8x_1 x_3$ and $-6x_2x_3$ are separated to form the terms $a_{13}x_1x_3$, $a_{31}x_3x_1$ and $a_{23}x_2x_3$, $a_{32}x_3x_2$.

Here we shall agree that the matrix A of quadratic form be symmetric and shall always separate the cross-product terms so that $a_{ij} = a_{ji}$

$$q = x_1^2 + 2x_2^2 + 5x_3^2 + 8x_1x_3 - 6x_2x_3$$

= $[x_1 x_2 x_3] \begin{bmatrix} 1 & 0 & 4 \\ 0 & 2 & -3 \\ 4 & -3 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$...see Ex. 1 (b) Page 223 of this chapter
= $\mathbf{X'} \begin{bmatrix} 1 & 0 & 4 \\ 0 & 2 & -3 \\ 4 & -3 & 5 \end{bmatrix} \mathbf{X} = \mathbf{X'AX}$

The symmetric matrix $A = [a_{ij}]$ is known as the matrix of the quadratic form and the rank of A is called the rank of the quadratic form.

If the rank of the form is r < n, then the quadratic form is called singular otherwise non-singular.

Transformations.

The linear transformation X = BY over F carries the quadratic form (i) above with symmetric matrix A over F into the quadratic form

 $(\mathbf{B}\mathbf{Y})'\mathbf{A}$ $(\mathbf{B}\mathbf{Y}) = (\mathbf{Y}'\mathbf{B}')\mathbf{A}$ $(\mathbf{B}\mathbf{Y}) = \mathbf{Y}'$ $(\mathbf{B}'\mathbf{A}\mathbf{B})\mathbf{Y}$...(ii)

with symmetric matrix B' AB.

Equivalent Quadratic Forms.

Definition. Two quadratic forms in the same variables $x_1, x_2, ..., x_n$ are called equivalent if and only if there exists a non-singular linear transformation X = BY which together with Y = IX, where I is the identity matrix, carries one of the forms into the other.

As B'AB is congruent to A, we have

1. The rank of a quadratic form is invariant under a non-singular transformation of the variables.

2. Two quadratic forms over F are equivalent over F iff their matrices are congruent over F.

A quadratic form of rank r can be reduced to the form

$$b_1y_1^2 + b_2y_2^2 + b_3y_3^2 + \dots + b_ry_r^2, b_i \neq 0$$
 ...(iii)

in which only terms in the squares of the variables occur by a non-singular linear transformation $\mathbf{X} = \mathbf{B}\mathbf{Y}$.

§ 9.02. Lagrange's Reduction.

, The reduction of a quadratic form to the form (iii) of § 9.01 above can be carried out by a method or procedure called Lagrange's Reduction, which consists of repeated completing of the square.

From example $q = x_1^2 + 2x_2^2 + 5x_3^2 + 8x_1x_3 - 6x_2x_3$ can be reduced to form (iii) of § 9.01 above as follows :---

$$q = x_1^2 + 2x_2^2 + 5x_3^2 + 8x_1x_3 - 6x_2x_3$$

= $(x_1^2 + 8x_1x_3 + 16x_3^2) + 2x_2^2 - 11x_3^2 - 6x_2x_3$
= $(x_1 + 4x_3)^2 + \frac{1}{2}(4x_2^2 - 12x_2x_3) - 11x_3^2$
= $(x_1 + 4x_3)^2 + \frac{1}{2}(4x_2^2 - 12x_2x_3 + 9x_3^2) - \frac{9}{2}x_3^2 - 11x_3^2$
= $(x_1 + 4x_3)^2 + \frac{1}{2}(2x_2 - 3x_3)^2 - \frac{31}{2}x_3^2$
= $y_1^2 + (1/2)y_2^2 - (31/2)y_3^2$,

where $y_1 = x_1 + 4x_3$, $y_2 = 2x_2 - 3x_3$, $y_3 = x_3$.

§ 9.03. Real Quadratic Forms.

Let a real quadratic form q = X'AX be reduced by a real non-singular transformation to the form $b_1y_1^2 + b_2y_2^2 + ... + b_ry_r^2$, $b_i \neq 0$. If one or more of the b_i are negative, then there exists a non-singular transformation X = CZ, where C is obtained from B (see § 9.01 Page 220 of this chapter) by a sequence of row and column transformations which carries q into

$$h_1 z_1^2 + h_2 z_2^2 + \dots + h_p z_p^2 - h_{p+1} z_{p+1}^2 - \dots - h_r z_r^2$$
 ...(i)

in which the terms with positive coefficients precede those with negative coefficients.

Now the non-singular transformation

$$s_i = \sqrt{(h_i)} \ z_i, \ i = 1, 2, \dots, r$$

 $s_j = z_i, \ j = r + 1, \ r + 2, \dots, n$

carries (i) into the canonical form

$$s_2^2 + s_2^2 + s_3^2 + \dots + s_p^2 - s_{p+1}^2 - \dots - s_r^2$$
...(ii)

Thus, as the product of non-singular transformations is a non-singular transformation, we have every real quadratic form can be reduced by a non-singular transformation to the canonical form (ii) above, where p, the number of positive terms is called the index and r is the rank of the given quadratic form.

Example. In Ex. 3 (c) Page 225 the quadratic form $q = x_1^2 + 2x_2^2 - 7x_3^2$ $-4x_1x_2 + 8x_1x_3$ was reduced to $q_1 = y_1^2 - 2y_2^2 + 9y_3^2$. The non-singular transformation $y_1 = z_1, y_2 = z_3, y_3 = z_2$ carries q_1 into $q_2 = z_1^2 + 9z_2^2 - 2z_2^2$ and the non-singular transformation $z_1 = s_1$, $z_2 = s_2/3$, $z_3 = s_3/\sqrt{2}$ reduces q_2 to $q_3 = s_1^2 + s_2^3 - s_3^2$

Also in Ex. 3 (c) Page 225 we have

 $y_1 = x_1 - 2x_2 + 4x_3, y_2 = x_2 - 4x_3, y_3 = x_3$

or
$$x_1 = y_1 + 2y_2 + 4y_3, x_2 = y_2 + 4y_3, x_3 = y_3$$

 $x_1 = z_1 + 2z_3 + 4z_2, x_2 = z_3 + 4z_2, x_3 = z_2$ or

 $x_1 = s_1 + 2(s_3/\sqrt{2}) + 4(s_2/3), x_2 = (s_3/\sqrt{2}) + 4(s_2/3), x_3 = s_2/3$ or

 $x_1 = s_1 + (4/3) s_2 + \sqrt{2} s_3, x_2 = (4/3) s_2 + (1/2) \sqrt{2} s_3, x_3 = (1/3) s_2$ Or

or

 $\mathbf{X} = \begin{bmatrix} 1 & 4/3 & \sqrt{2} \\ 0 & 4/3 & (1/2) & \sqrt{2} \\ 0 & 1/3 & 0 \end{bmatrix} \mathbf{S}$

is the non-singular linear transformation that reduces q to $q_3 = s_1^2 + s_2^2 - s_3^2$.

... The quadratic form is of rank 3 and index 2.

§ 9.04. Complex Quadratic Forms

Let the complex quadratic form X'AX be reduced by a non-singular transformation to the form $b_1y_1^2 + b_2y_2^2 + \dots + b_ry_r^2$, $b_i \neq 0$.

Evidently the non-singular transformation

 $z_i = \sqrt{(b_i)} y_i, i = 1, 2, ..., r$

 $z_i = y_i, \qquad j = r + 1, r + 2, ..., n$

carries $b_1y_1^2 + b_2y_2^2 + \dots + b_ry_r^2$ into $z_1^2 + z_2^2 + \dots + z_r^2$

Solved Examples on § 9.01 to § 9.04

*Ex. 1. Write the following quadratic forms in matrix notation : $(a) x_1^2 + 4x_1x_2 + 3x_2^2$

(b)
$$x_1^2 - 2x_2^2 - 3x_3^3 + 4x_1x_2 + 6x_1x_3 - 8x_2x_3$$
. (Garhwal 95)

...(i)

Sol. Let
$$x_1^2 + 4x_1x_2 + 3x_2^2 = \mathbf{X'AX} = \begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} a_1 & a_2 \\ a_2 & b_1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$
...(i)

Quadratic Forms

i.e.

$$x_{1}^{2} + 4x_{1}x_{2} + 3x_{2}^{2} = [a_{1}x_{1} + a_{2}x_{2} \quad a_{2}x_{1} + b_{1}x_{2}]\begin{bmatrix}x_{1}\\x_{2}\end{bmatrix}$$
$$= [(a_{1}x_{1} + a_{2}x_{2})x_{1} + (a_{2}x_{1} + b_{1}x_{2})x_{2}]$$
$$\implies x_{1}^{2} + 4x_{1}x_{2} + 3x_{2}^{2} = a_{1}x_{1}^{2} + 2a_{2}x_{1}x_{2} + b_{1}x_{2}^{2}$$

Comparing coefficients of x_1^2 , x_1x_2 and x_2^2 on both sides, we get

$$a_1 = 1, a_2 = 2, b_1 = 3.$$

:. From (i),
$$x_1^2 + 4x_1x_2 + 3x_2^2 = \mathbf{X}' \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix} \mathbf{X}$$

(b) Let
$$x_1^2 - 2x_2^2 - 3x_3^2 + 4x_1x_2 + 6x_1x_3 - 8x_2x_3$$

= $\mathbf{X'AX} = [x_1 \ x_2 \ x_3] \begin{bmatrix} a_1 & b_1 & c_1 \\ b_1 & b_2 & c_2 \\ c_1 & c_2 & c_3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

: A is a symmetric matrix

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since A is a symmetric matrix

$$= \begin{bmatrix} a_1x_1 + b_1x_2 + c_1x & b_1x_1 + b_2x_2 + c_2x_3 & c_1x_1 + c_2x_2 + c_3x_3 \end{bmatrix} \begin{vmatrix} x_1 \\ x_2 \\ x_3 \end{vmatrix}$$

$$= [(a_{1}x_{1} + b_{1}x_{2} + c_{1}x_{3})x_{1} + (b_{1}x_{1} + b_{2}x_{2} + c_{2}x_{3})x_{2} + (c_{1}x_{1} + c_{2}x_{2} + c_{3}x_{3})x_{3}]$$

$$\Rightarrow x_{1}^{2} - 2x_{2}^{2} - 3x_{3}^{2} + 4x_{1}x_{2} + 6x_{1}x_{3} - 8x_{2}x_{3}$$

$$= a_{1}x_{1}^{2} + b_{2}x_{2}^{2} + c_{3}x_{3}^{2} + 2b_{1}x_{1}x_{2} + 2c_{1}x_{1}x_{3} + 2c_{2}x_{2}x_{3}$$

$$\Rightarrow a_{1} = 1, b_{2} = -2, c_{3} = -3, b_{1} = 2, c_{1} = 3, c_{2} = -4.$$

$$\therefore \text{ From (ii), we have } x_{1}^{2} - 2x_{2}^{2} - 3x_{3}^{2} + 4x_{1}x_{2} + 6x_{1}x_{3} - 8x_{2}x_{3}$$

$$= \mathbf{X}' \begin{bmatrix} 1 & 2 & 3 \\ 2 & -2 & -4 \\ 3 & -4 & -3 \end{bmatrix} \mathbf{X}$$

Ans.

Ex. 2 (a). Find the matrix of the quadratic form $x_1^2 + 2x_2^2 - 5x_3^2 - x_1x_2 + 4x_2x_3 - 3x_3x_1$ and verify that it can be written as a matrix product X'AX. (Garhwal 94, 93)

Sol. Let
$$x_1^2 + 2x_2^2 - 5x_3^2 - x_1x_2 + 4x_2x_3 - 3x_3x_1$$

= $\mathbf{X}'\mathbf{A}\mathbf{X} = \begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} a_1 & b_1 & c_1 \\ b_1 & b_2 & c_2 \\ c_1 & c_2 & c_3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$...(i)

since A is a symmetric matrix

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Ans

Matrices 182/II/14
=
$$[a_1x_1 + b_1x_2 + c_1x_3 \quad b_1x_1 + b_2x_2 + c_2x_3 \quad c_1x_1 + c_2x_2 + c_3x_3]\begin{bmatrix}x_1\\x_2\\x_3\end{bmatrix}$$

= $[(a_1x_1 + b_1x_2 + c_1x_3) x_1 + (b_1x_1 + b_2x_2 + c_2x_3) x_2 + (c_1x_1 + c_2x_2 + c_3x_3) x_3]$
 $x_1^2 + 2x_2^2 - 5x_3^2 - x_1x_2 + 4x_2x_3 - 3x_3x_1$
= $a_1x_1^2 + b_2x_2^2 + c_3x_3^2 + 2b_1x_1x_2 + 2c_2x_2x_3 + 2c_1x_3x_1$
Equating coefficients of like terms on both sides, we get
 $a_1 = 1, b_2 = 2, c_3 = -5, 2b_1 = -1, 2c_2 = 4, 2c_1 = -3$
From (i), we have the given quadratic form

$$= \begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} 1 & -1/2 & -3/2 \\ -1/2 & 2 & 2 \\ -3/2 & 2 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

The required matrix of the given quadratic form ...

=	1	-1/2	-3/2]
	- 1/2	2	2
	- 3/2	2	-5
	L		L

Ans.

Also
$$\begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} 1 & -1/2 & -3/2 \\ -1/2 & 2 & 2 \\ -3/2 & 2 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

= $\begin{bmatrix} x_1 - \frac{1}{2}x_2 - \frac{3}{2}x_3 & -\frac{1}{2}x_1 + 2x_2 + 2x_3 & -\frac{3}{2}x_1 + 2x_2 - 5x_3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

$$= (x_1 - \frac{1}{2}x_2 - \frac{3}{2}x_3) x_1 + (-\frac{1}{2}x_1 + 2x_2 + 2x_3) x_2 + (-\frac{3}{2}x_1 + 2x_2 - 5x_3) x_3$$

= $x_1^2 + 2x_2^2 - 5x_3^2 - x_1x_2 + 4x_2x_3 - 3x_3x_1$ = Given quadratic from.

Hence proved.

Ex. 2 (b). Find the matrix of the quadratic form $G = x^2 + y^2 + 3z^2 + 3z^2$ 4xy + 5yz + 6zx and express it is the form G = X'AX, where X' = (x, y, z)

(Garhwal 96)

у z

Sol. Let
$$G = x^2 + y^2 + 3z^2 + 4xy + 5yz + 6zx$$

$$= \mathbf{X'AX} = \begin{bmatrix} x & y & z \end{bmatrix} \begin{bmatrix} a_1 & b_1 & c_1 \\ b_1 & b_2 & c_2 \\ c_1 & c_2 & c_3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$
...(i)
since A is a symmetric matrix

$$= \begin{bmatrix} a_1x + b_1y + c_1z & b_1x + b_2y + c_2z & c_1x + c_2y + c_3y \end{bmatrix} \begin{bmatrix} x \\ x \end{bmatrix}$$

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...

Quadratic Forms

 $= [(a_1x + b_1y + c_1z)x + (b_1x + b_2y + c_2z)y + (c_1x + c_2y + c_3z)z]$ $\Rightarrow x^{2} + y^{2} + 3z^{2} + 4xy + 5yz + 6zx$ $= a_1x^2 + b_2y^2 + c_3z^2 + 2b_1xy + 2c_2yz + 2c_1zx$ · . $\Rightarrow a_1 = 1, b_2 = 1, c_3 = 3, 2b_1 = 4, 2c_2 = 5, 2c_1 = 6$ $\Rightarrow a_1 = 1, b_2 = 1, c_3 = 3, b_1 = 2, c_2 = 5/2, c_1 = 3.$ $\therefore \quad \text{From (i), we get } G = \mathbf{X'AX} = \begin{bmatrix} x \ y \ z \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 5/2 \\ 3 & 5/2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$...(ii) which gives the required matrix $\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 5/2 \\ 3 & 5/2 & 3 \end{bmatrix}$ Ans. and G can be expressed in the form X' A X by (ii). Ex. 2 (c). Write out in full the quadratic form in x1, x2, x3 whose matrix is $\begin{bmatrix} 2 & -2 & 5 \\ -2 & 3 & 0 \\ 5 & 0 & 4 \end{bmatrix}$ Sol. Here X'AX = $\begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} 2 & -2 & 5 \\ -2 & 3 & 0 \\ 5 & 0 & 4 \end{bmatrix} \begin{vmatrix} x_1 \\ x_2 \\ x_3 \end{vmatrix}$ $= \left[2x_1 - 2x_2 + 5x_3 - 2x_1 + 3x_2 + 0x_3 5x_1 + 0x_2 + 4x_3 \right] \begin{vmatrix} x_1 \\ x_2 \end{vmatrix}$ $= [(2x_1 - 2x_2 + 5x_3)x_1 + (-2x_1 + 3x_2)x_2 + (5x_1 + 4x_3)x_3]$ $= [2x_1^2 - 2x_2x_1 + 5x_3x_1 - 2x_1x_2 + 3x_2^2 + 5x_1x_3 + 4x_3^2]$ $= [2x_1^2 + 3x_2^2 + 4x_3^2 - 4x_1x_2 + 10x_1x_3]$ Required quadratic form is $2x_1^2 + 3x_2^2 + 4x_3^2 - 4x_1x_2 + 10x_1x_3$ Ans. Ex. 3. Reduce the following by Lagrange's Reduction : (b) $X' \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & -2 \\ 1 & -2 & 3 \end{bmatrix}$ (a) $\mathbf{X}' \begin{bmatrix} 1 & 2 & 4 \\ 2 & 6 & -2 \\ 4 & -2 & 18 \end{bmatrix} \mathbf{X};$ (c) $q = x_1^2 + 2x_2^2 - 7x_3^2 - 4x_1x_2 + 8x_1x_3$ Sol. (a) $\mathbf{X}'\begin{bmatrix} 1 & 2 & 4\\ 2 & 6 & -2\\ 4 & -2 & 18 \end{bmatrix} \mathbf{X} = \begin{bmatrix} x_1 & x_2 & x_3 \end{bmatrix} \begin{bmatrix} 1 & 2 & 4\\ 2 & 6 & -2\\ 4 & -2 & 18 \end{bmatrix} \begin{vmatrix} x_1 \\ x_2 \\ x_3 \end{vmatrix}$

$$= [x_{1} + 2x_{2} + 4x_{3} \quad 2x_{1} + 6x_{2} - 2x_{3} \quad 4x_{1} - 2x_{2} + 18x_{3}] \begin{bmatrix} x_{1} \\ x_{2} \\ x_{3} \end{bmatrix}$$

$$= [(x_{1} + 2x_{2} + 4x_{3}) x_{1} + (2x_{1} + 6x_{2} - 2x_{3}) x_{2} + (4x_{1} - 2x_{2} + 18x_{3}) x_{3}]$$

$$= [x_{1}^{2} + 6x_{2}^{2} + 18x_{3}^{2} + 4x_{1}x_{2} - 4x_{2}x_{3} + 8x_{1}x_{3}]$$

$$\therefore \quad q = x_{1}^{2} + 6x_{2}^{2} + 18x_{3}^{2} + 4x_{1}x_{2} - 4x_{2}x_{3} + 8x_{1}x_{3}]$$

$$\Rightarrow [x_{1}^{2} + 4x_{1} (x_{2} + 2x_{3})] + 6x_{2}^{2} + 18x_{3}^{2} - 4x_{2}x_{3}$$

$$= (x_{1}^{2} + 4x_{1} (x_{2} + 2x_{3})] + 6x_{2}^{2} + 18x_{3}^{2} - 4x_{2}x_{3} - 4(x_{2} + 2x_{3})^{2}]$$

$$= (x_{1}^{2} + 4x_{1} (x_{2} + 2x_{3})] + 6x_{2}^{2} + 18x_{3}^{2} - 4x_{2}x_{3} - 4x_{2}x_{3} - 4(x_{2} + 2x_{3})^{2}]$$

$$= (x_{1} + 2x_{2} + 4x_{3})^{2} + 2(x_{2}^{2} - 10x_{2}x_{3} - 4x_{2}^{2} - 16x_{3}^{2} - 16x_{3}x_{2}$$

$$= (x_{1} + 2x_{2} + 4x_{3})^{2} + 2(x_{2}^{2} - 10x_{2}x_{3} - 4x_{2}^{2} - 16x_{3}^{2} - 16x_{3}x_{2})$$

$$= (x_{1} + 2x_{2} + 4x_{3})^{2} + 2(x_{2}^{2} - 10x_{2}x_{3} + 25x_{3}^{2}) - 48x_{3}^{2}$$

$$= (x_{1} + 2x_{2} + 4x_{3})^{2} + 2(x_{2} - 5x_{3})^{2} - 48x_{3}^{2}$$

$$= y_{1}^{2} + 2y_{2}^{2} - 48y_{3}^{2}.$$
Ans.
where $y_{1} = x_{1} + 2x_{2} + 4x_{3}, y_{2} = x_{2} - 5x_{3}, y_{3} = x_{3}.$
(b) $X' \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & -2 \\ 1 & -2 & 3 \end{bmatrix} \begin{bmatrix} x_{1} & x_{2} & x_{3} \\ x_{3} \end{bmatrix}$

$$= [x_{1} + 0 + x_{2} + 0 + x_{3} + 1 x_{1} + x_{2} - 2x_{2} + 3x_{3}] x_{3}]$$

$$= [x_{1}^{2} + 3x_{3}^{2} + 2x_{1}x_{3} - 4x_{2}x_{3}]$$

$$= [x_{1}^{2} + 3x_{3}^{2} + 2x_{1}x_{3} - 4x_{2}x_{3}]$$

$$= [x_{1}^{2} - 4x_{1}z_{2} + 4z_{2}^{2}] - (z_{2}^{2} - 2z_{2}z_{3})]$$

$$= [(z_{1}^{2} - 4z_{1}z_{2} + 4z_{2}^{2}) - (z_{2}^{2} - 2z_{2}z_{3})]$$

$$= [(z_{1} - 2z_{2})^{2} - (z_{2} - 2z_{2}z_{3} + z_{3}^{2}) + z_{3}^{2}]$$

$$= [(z_{1} - 2z_{2})^{2} - (z_{2} - 2z_{3})^{2} + z_{3}^{2}]$$

$$= [(z_{1} - 2z_{2})^{2} - (z_{2} - 2z_{3})^{2} + z_{3}^{2}]$$

$$= [(z_{1} - 2z_{2})^{2} - (z_{2} - 2z_{3})^{2} + z_{3}^{2}]$$

$$= [(z_{1} - 2z_{2})^{2} - (z_{2} - 2z_{3})^{2} + z_{3}^{2}]$$

$$= [(z_{1} - 2z_{2})^{2} - (z_{2} - 2z_{3})^{2} + z_{3}^{2}]$$

$$= [(z_{1} - 2z_{2})^{2} - ($$

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 $= \{x_1^2 - 4x_1 (x_2 - 2x_3)\} + 2x_2^2 - 7x_3^2$ $= \{x_1^2 - 4x_1 (x_2 - 2x_3) + 4 (x_2 - 2x_3)^2\} + 2x_2^2 - 7x_3^2 - 4 (x_2 - 2x_3)^2$ $= \{x_1 - 2 (x_2 - 2x_3)\}^2 + 2x_2^2 - 7x_3^2 - 4 (x_2^2 - 4x_2x_3 + 4x_3^2)$ $= (x_1 - 2x_2 + 4x_3)^2 - 2x_2^2 + 16x_2x_3 - 23x_3^2$ $= (x_1 - 2x_2 + 4x_3)^2 - 2 (x_2^2 - 8x_2x_3 + 16x_3^2) + 9x_3^2$ (Note) $= (x_1 - 2x_2 + 4x_3)^2 - 2 (x_2 - 4x_3)^2 + 9x_3^2$ $= y_1^2 - 2y_2^2 + 9y_3^2.$ Ans.

where $y_1 = x_1 - 2x_2 + 4x_3$, $y_2 = x_2 - 4x_3$, $y_3 = x_3$.

Exercise on § 9.01 - § 9.02

Ex. 1. Write $2x_1^2 - 6x_1x_2 + x_3^2$ in matrix notation

Ans. X'	2	- 3	0	X
	- 3	0	0	
	0	0	1	
	L		-	1

Ex. 2. Write out in full the quadratic form in x_1, x_2, x_3 whose matrix is $\begin{bmatrix} 2 & -3 & 1 \\ -3 & 2 & 4 \\ 1 & 4 & -5 \end{bmatrix}$ **Ans.** $2x_1^2 - 6x_1x_2 + 2x_1x_3 + 2x_2^2 + 8x_2x_3 - 5x_3^2$

Ex. 3. Reduce the following by Lagrange's reduction :

 $\mathbf{X}' \begin{bmatrix} 0 & 1 & 2\\ 1 & 1 & -1\\ 2 & -1 & 0 \end{bmatrix} \mathbf{X}$ [Hint : Use $x_1 = z_3, x_2 = z_1, x_3 = z_2$] Ans. $y_1^2 - y_2^2 + 8y_3^2$

§ 9.05. Definite and Semi-definite Forms.

Definition (i) A real non-singular quadratic form $q = \mathbf{X'AX}$, $|\mathbf{A}| \neq 0$, in *n* variables is known as **positive definite** if its rank and index are equal. Thus, in the real field a positive definite quadratic form can be reduced to the form $y_1^2 + y_2^2 + ... + y_n^2$ and for any non-trivial set of values of the x's, q > 0.

(ii) A real singluar quadratic form $q = \mathbf{X}'\mathbf{A}\mathbf{X}$, $|\mathbf{A}| = 0$ is as **positive** semi-definite if its rank and index are equal *i.e.* r = p < n.

Thus in the real field a positive semi-definite qudratic form can be reduced to the form $y_1^2 + y_2^2 + ... + y_r^2$, r < n and for any non-trivial set of values of the x's, $q \ge 0$.

(iii) A real non-singular quadratic form q = X'AX is known as negative defnite if its index p = 0 i.e. r = n, p = 0.

Thus in the real field a negative definite form can be reduced to the form $-y_1^2 - y_2^2 - \dots - y_n^2$ and for any non-trivial set of values of the x's, q < 0.

(iv) A real singular quadratic form q = X'AX is known as negative semi-definite if its index p = 0 i.e. r < n, p = 0.

* Thus in the real field a negative semi-definite form can be reduced to the form $-y_1^2 - y_2^2 - ... - y_n^2$ and for any non-trivial set of values of the x's, $q \le 0$.

Note 1. If q is negative defnite (semi-definite), then -q is positive definine (semi-defnite).

Note 2. For positive definite quadratic form, if q = X'AX is positive definite then |A| > 0.

§ 9.06. Definite and Semi-definite Matrices.

Definition. The matrix A of a real quadratic form q = X A X is known as definite or semi-definite according as the quadratic form is definite or semi-definite. Thus

(i) A real symmetric matrix A is positive definite iff there exists a non-singular matrix C, such that A = C'C.

(ii) A real symmetric matrix of rank r is positive semi-definite iff there exists a matrix C of rank r, such that A = C'C.

§ 9.07. Principal Minors.

Definition. A minor of matrix **A** is known as **principal** if it is obtained by deleting certain rows and the same numbered columns of the matrix **A**.

Note 1. The diagonal elements of a principal minor of the matrix A are diagonal elements of the matrix A.

Note 2. Every symmetric matrix of rank r has at least one principal minor of order r different from zero.

Note 3. If the matrix A is positive definite, then every principal minor of the matrix A is positive.

Note 4. If the matrix A is positive semi-definite, then every principal minor of the matrix A is non-negative.

Exercises on Chapter IX

Ex. 1. Reduce the square matrix A into diagonal form and interpret the result in terms of quadratic form :

 $\mathbf{A} = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$ (Garhwal 94).

Ex. 2. Reduce the quardative form $2x_1^2 + x_2^2 - 3x_3^2 - 8x_2x_3 - 4x_3x_1 + 12x_1x_2$. to normal form. (*Garhwal 93*)

Objective Type Questions Ch. V to IX

(A) VERY SHORT AND SHORT ANSWER TYPE QUESTIONS Ch. V Rank and Adjoint of a Matrix (Purvanchal 2000) [See § 5.02 Pages 1-2] 1. Define rank of a matrix. 2. Find the rank of the matrix A, where $\begin{bmatrix} 1 & -1 & 2 & -3 \\ 4 & 1 & 0 & 2 \\ 0 & 3 & 0 & 4 \\ 0 & 1 & 0 & 2 \end{bmatrix}$ (Meerut 2001) [Hint : Do as Ex. 11 (b) P. 28] Ans. 4 3. Reduce the matrix $\begin{bmatrix} 1 & 3 & 4 \\ -2 & 1 & -1 \\ 3 & -1 & 2 \end{bmatrix}$ to normal form. (Kanpur 2001) Ans. $\begin{bmatrix} I_2 & O \\ O & O \end{bmatrix}$ (Purvanchal 98) 4. When is a matrix said to be in Echelon form ? [See § 5.04 Page 36] [See §5.03 Page 15] 5. Write down the four normal forms of a matrix. [See § 5.08 Page 43] 6. Define adjoint of a matrix. 7. Show that adjoint of the matrix $\begin{bmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{bmatrix}$ is $\begin{bmatrix} bc & 0 & 0 \\ 0 & ca & 0 \\ 0 & 0 & ab \end{bmatrix}$ 8. How will you use the notion of determinant to complete the inverse of a [See Th. I result (iv) Page 50] non-singular square matrix ? 9. Find the inverse of the matrix $\cos \alpha - \sin \alpha$ [See Ex. 15 Page 67] Ans. $\begin{bmatrix} \cos \alpha & \sin \alpha \\ -\sin \alpha & \cos \alpha \end{bmatrix}$ $\sin \alpha = \cos \alpha$ 10. If $a^2 + b^2 + c^2 + d^2 = 1$, then show that the inverse of the matrix $\begin{bmatrix} a+ib & c+id \\ -c+id & a-ib \end{bmatrix}$ is $\begin{bmatrix} a-ib & -c-id \\ c-id & a+ib \end{bmatrix}$ [See Ex. 18] [See Ex. 18 Page 70] 11. Find the rank of an $m \times n$ matrix, every element of which is unity. Ans. 1. [Hint : See Ex. 9 Page 96] 12. A, B, P and Q are matrices such that adj. B = A, |P| = |Q| = 1, then $adj (Q^{-1} B P^{-1}) = PAO.$ (Kanpur 2001) **Ch.VI Solution of Linear Equations** 13. Express in matrix form the system of equations :

9x + 7y + 3z = 6, 5x + y + 4z = 1; 6x + 8y + 2z = 4 [See Ex. 1 Page 106], 182/II/OQ

14. Define a homogeneous linear equation. [See § 6-10 Page 144] 15. Solve the simultaneous equations given below : x + y + 2z = 3; 2x + 2y + 3z = 7; 3x - y + 2z = 1, 2x - y - z = 2(Kanpur 2001) Ans. x = 2, y = 3, z = 1Ch. VII Characteristics Equations of a Matrix 16. What do you understand by the characteristic equation of the matrix A? [See § 7.02 (iii) Page 160] 17. What is eigen value problem? [See § 7.02 (v) Page 160] **18.** Obtain the characteristic equation of the matrix $\begin{vmatrix} 1 & 0 & 2 \end{vmatrix}$ 0 2 1 2 0 3 (Meerut 2001) Ans. $\lambda^3 - 6\lambda^2 + 7\lambda + 2 = 0$ 19. State Cayely-Hamilton's Theorem. 20. Find latent vectors of the matrix a $\begin{array}{ccc}
0 & b & 0 \\
0 & 0 & c
\end{array}$ [See Ex: 25(a) Page 200] Ch. VIII Linear Dependence of Vectors 21. Define linearly dependent and linearly independent set of vectors. (Kanpur 2001) [See § 8.03 Page 211] 22. Show that the set of vectors $V_1 = \{1, 2, 3\}, V_2 = \{1, 0, 1\}$ and $V_3 = \{1, 2, 3\}, V_2 = \{1, 0, 1\}$ {0, 1, 0} are linearly independent. [See Ex. 1 Page 212] 23. Find a linear relation, if any, between the linear forms of the following system $f_1 = x + y + z$, $f_2 = y - 2z$, $f_3 = 2x + 3y$. **Ans.** $2f_1 + f_2 = f_3$ [See Ex. 3 Page 217] Ch. IX Quadratic Forms 24. Define a quadratic form. [See § 9.01 Page 220] 25. What do you understand by the rank of a quadratic form. [See § 9.01 Page 220] 26. Write the quadratic form corresponding to the matrix 0 3 -4 -2 (Kanpur 2001) Ans. - 4x1 x2 (B) OBJECTIVE TYPE QUESTIONS (I) MULTIPLE CHOICE TYPE : Select (i), (ii), (iii) or (iv) whichever is correct : Ch. V. Rank and Adjoint of a Martix

1. The rank of the matrix $\begin{bmatrix} 3 & 4 & 5 \\ 4 & 5 & 6 \\ 2 & 3 & 4 \end{bmatrix}$ is

Objective Type Questions Ch. V to IX 3 (iv) none of these (iii) 2 (ii) 1 (i) 0 (Kanpur 2001) 2. The rank of the matrix $\begin{bmatrix} 0 & 2 & 3 \\ 0 & 4 & 6 \\ 0 & 6 & 9 \end{bmatrix}$ 3 is (iv) 3 (iii) 2 (i) 0(ii) 1 3. If A be a matrix, which one of the following is a number : (iv) none of these (i) A^{-1} (iii) rank A (ii) adj A 4. If A' be the transpose of the matrix A, then (ii) rank A' = rank A(i) rank A' > rank A(iv) none of these (iii) rank A' < rank A 5. If by a series of elementary transformations an n-rowed square matrix A 0 the rank of A is is reduced to the form (iii) n-r(ii) r(i) n + r6. The rank of the matrix 1 1 1 lis 2 3 4 (iv) 3 (iii) 2(ii) 1 (i) 03 15 7. The rank of the matrix $\begin{bmatrix} 2\\ 3 \end{bmatrix}$ 2 0 21 - (iv) none of these (iii) 3 (i) 1 (ii) 25 5]is 8. The rank of the matrix 1 6 3 18 15 3 5 1 6 (iii) 2 (iv) -1 (ii) 3 (i) 49. The value of a for which the matrix $\begin{bmatrix} 2 & 3 & 1 \\ 3 & 2 & -1 \\ a & 1 & 3 \end{bmatrix}$ is singular, is (iv) 2(iii) 1 (ii) - 1(i) -210. The necessary and sufficient condition that a square matrix may possess an inverse is that it be (ii) triangular (i) singular (iv) none of these (iii) non-singular 11. If A is non-singular matrix, then $(A^{-1})^{-1}$ is (iv) AA⁻¹ (ii) A^{-1} (iii) A (i) I (Kanpur 2001) 12. If a non-singular matrix \mathbf{A} is symmetric, then \mathbf{A}^{-1} is (ii) Hermitian (i) skew-symmetric (iv) symmetric (iii) diagonal

[Hint : See § 5-11 Th. V Page 77]

Ch. VI Solution of Linear Equations

The system of equations	The Representation
x + 2y + z = 2, $3x + 5y + 5z = 4$, 2	2x + 4y + 3z = 3 has a
(i) unique solution	(ii) infinite solution
(iii) trivial solution	(iv) none of these

, [See Ex. 5(a) P.110]

(Agra 90)

14. The system of equations

3x - y + z = 0, -15x	+ 6y -	5z = 0, 5x -	-2y + 2z = 0 has a
(i) unique solution	2	2.5	(ii) trivial solution

(iii) infinite solution (iv) none of these

15. The theorem 'every square matrix satisfies its characteristic equation' is named after

(i) Cramer (ii) Hamilton (iii) Newton (iv) none of them Ch. VII Characteristic Equations of a Matrix

16. If A be any matrix and I the identity matrix, then $A - \lambda I$ is known as (i) characteristic polynomial of A (ii) characteristic matrix of A (iii) polynomial of A (iv) none of these

(II) TRUE OR FALSE TYPE :

Write "T" or "F" according as the following statements are true or false : Ch. V Rank and Adjoint of a Matrix

1. The rank of $A =$	1	0.0	is 2.	
		1 . 0		
	0		1	

2. All equivalent matrices have the same rank.

3. If every minor of order p of a matrix A is zero, then every minor of order higher than p is not necessarily zero.

4. If at least one minor of order r of the matrix A is not equal to zero, then rank of $A \ge r$.

5. The rank of $A =$	1 2 3 2 5 8	is 2.				
	[4 10 18]		[See Ex. 1(a) P. 2]			
6. The matrices $\begin{bmatrix} 1\\ 2\\ 3 \end{bmatrix}$	2 3 and 5 4 7 9	$\begin{array}{cccccccccccccccccccccccccccccccccccc$	are equivalent.			

7. If the elements of a row of a matrix are multiplied by a non-zero number, then the rank of the matrix remains unaffected.

8. The rank of a matrix is equal to the rank of the transposed matrix.

Objective Type Questions Ch. V to IX

9. The rank of the product matrix **AB** of two marices **A** and **B** is loss than the rank of either of the matrices **A** and **B**.

10. If A and B are two $n \times n$ matrices, then

Adj (AB)
$$\neq$$
 (Adj B) • (Adj A)
11. If A = $\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$, then A⁻¹ = A

12. The necessary and sufficient condition that a square matrix may possess an inverse is that it be singular.

13. The inverse of transpose of a matrix is not the transpose of the inverse.

14. The inverse of the inverse of a matrix is the matrix itself.

15. If A is any square matrix, then $(adj. A)^{-1} = adj (A^{-1})$.

16. Inverse of a matrix A exists if A is singular.

17. If A is a matrix of order $n \times n$, then A^{-1} is also of the same order.

Ch. VI Solution of Linear Equations

18. A consistent system of equations has no solution.

• 19-A consistent system of equations has either one solution or infinitely many solutions.

20. A system of *m* linear equations in *n* unknowns given by AX = K is consistent if the matrix A and the augmented matrix A^* of the system have the same rank.

Ch. VII Characteristic Equation of a Matrix

21. The matrix $\mathbf{A} - \lambda \mathbf{I}$ is known as the characteristics matrix of \mathbf{A} , when \mathbf{I} is the identity matrix.

22. Every square matrix satisfies its characteristic equation.

23. The characteristic roots of a Hermitian matrix are either purely imaginary or zero.

24. The characteristic roots of real skew-symmetric matrix are purely imaginary or zero.

25. The characteristic roots of a unitary matrix are of unit modulus.

Ch. VIII Linear Dependence of Vectors

26. The set of vectors $V_1 = \{1, 2, 3\}$, $V_2 = \{1, 0, 1\}$ and $V_3 = \{0, 1, 0\}$ are linearly dependent.

27. If there be n linearly dependent vectors, then none of these can be expressed as a linear combination of the remaining ones.

[See Th. I § 8.04 Page 214]

Ch. IX Quadratic Forms

28. $x_1^2 + 2x_2^2 + 5x_3^2 - 8x_1x_2 + 6x_1x_3$ is a quadratic form in the variables x_1, x_2, x_3 .

29-

6	Matrices		
(III) FILL IN THE BLANKS TY			
Fill in the blanks in the follo			
Ch. V Rank and Adjoint of M	atrix		
1. Rank of the null martix is		(Kanpur 2001)	
2. Rank of the matrix $\begin{bmatrix} 1 & 0 \\ 0 + 1 \end{bmatrix}$	is		
3 If a manine A . 6		(Kanpur 2001)	
3. If a matrix A of order $m \times$	n can be expressed	as 0 0 then rank of A	
IS		(Meerut 2001)	
4. All matrices have	the same rank.		
5. If every minor of order p o p is definitely zero.	t a matrix A is zero,	, then every minor of order	
6. If a matrix A does not pos	sess any minor of o	rder $(r+1)$ then rank of A	
······ /.		ider (/ / /) then fails of A	
7. The rank of the matrix $\begin{bmatrix} 1\\2 \end{bmatrix}$	3 4 is		
[2	08].		
8. The rank of the matrix $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$			
	3 3	Sec. March 196 C	
9. The rank of a matrix is	The second	- AP	
10 The adjoint of the martin	a 0].	transposed matrix.	
10. The adjoint of the matrix	0 b ¹⁵	1 12	
11. If A be a square matrix of	order n, then	·	
$\mathbf{A} (\operatorname{adj} \mathbf{A}) = (\operatorname{adj} \mathbf{A}) \mathbf{A}$	=	(Meerut 2001)	
12. If A and B are two $n \times n$ m (Adi B) a (Adi A)	atrices, then		
$(Adj B) \bullet (Adj A) =$ 13. If A be an $n \times n$ matrix and		[See § 5.09 Th. III P. 50]	
Adj A =	$ A \neq 0$, then	[See § 5.09 Th. II P. 50]	
14. A and B are two matrices s	such that $AB = I$ the	[See § 5.09 In. II P. 50]	
adj B =,	1.00	(Kanpur 2001)	
[Hint : We know $\mathbf{B}^{-1} = \frac{\operatorname{adj} \mathbf{B}}{ \mathbf{B} }$	and here P-1 - A	A.D. 7	
B	and here $\mathbf{b} = \mathbf{A}$, \therefore	AB = 1	
•• adj B = A . []	B []	n kan di san	
15. If A is a non-singular ma	trix, then $(A^{-1})^{-1} =$	where A^{-1} is the	
miterse of A.			
16. The inverse of a matrix is 17. A singular matrix has no		a transferra	
18. A matrix when multiplied b	vits inverse given t	ha	
· · · · · · · · · · · · · · · · · · ·	, no interse givent	ne matrix.	

Objective Type Questions Ch. V to IX

Ch. VI Solution of Linear Equations

19. Inconsistent equations have solution.

21. A homogeneous system of n linear equations in n unknowns, whose determinants of coefficients does not vanish, has only the solution.

23. A system of *m* non-homogeneous linear equation AX = B in *n* unknowns is called iff ranks of A and [A, B] are equal. (Meerut 2001) [See § 6.07 P. 119, § 6.06 P. 118]

Ch. VII Characteristic Equation of a Matrix

24. The set of all eigen values of the matrix A is called the of A. [See § 7.02 (iv) Page 160]

25. The determinant $|\mathbf{A} - \lambda \mathbf{I}|$ is called the characteristic of the matrix **A**, when **I** is the identity matrix.

26. Every square matrix its characteristic equation.

(Meerut 2001)

28. All the characteristic roots of a real symmetric matrix are

29. The characteristic roots of a Hermitian matrix are allt.

30. The characteristic roots of an orthogonal matrix are of modulus.

31. Two matrices have the same characteristic roots.

(Kanpur 2001) [See § 7.05 Th. I Page 167]

Ch. VIII Linear Dependence of Vectors

Ch. IX Quadratic Forms

34. The quadratic form in x_1, x_2, x_3 of the matrix $\begin{bmatrix} 2 & -2 & 5 \\ -2 & 3 & 0 \\ 5 & 0 & 4 \end{bmatrix}$ is

ANSWERS TO OBJECTIVE TYPE QUESTIONS (I) Multiple Choice Type :

1. (iii); 2. (ii) 3. (iii); 4. (ii); 5. (ii); 6. (iv)

 0
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 7.
 (ii):

 13.
 (i):

 14.
 16.

 (iii).

(II) True & False Type :

8

1.	F;	2.	T;	3.	F:	4.	T:	5.	F:	6.	E.	7.	T
8.	T;	9.	T;	10.	F:	11.	7:	12.	F:	13.	Ι.	14	T
15.	T;	16.	F;	17.	T;	18.	F;	19.	T:	20.	T.	21	T
22.	Т;	23.	F;	24.	T:	25.	T:	26.	F;	27.	F:	28.	T.
			a a u							Den redekt	110		

(III) Fill in the blanks Type :

1. 0; **2.** 2; **3.** *r*; **4.** equivalent; **5.** higher than; **6.** \leq ; **7.** 1; **8.** 1; **9.** equal; **10.** $\begin{bmatrix} b & 0 \\ 0 & a \end{bmatrix}$;

11. $|A| \bullet I_{n}$; 12. Adj (AB); 13. $|A|^{n-1}$; 14. $A \bullet |B|$; 15. A; 16. unique: 17. inverse; 18. unit; 19. no; 20. infinitely many; 21. trivial;

22. the rank of A < number of unknowns; 23. consistent; 24. spectrum;

25. polynominal; 26. satisfies; 27. purely imaginary; 28. real; 29. real;
30. unit; 31. mutually reciprocal; 32. independent; 33. dependent;

34. $2x_1^2 + 3x_2^2 + 4x_3^2 - 4x_1x_2 + 10x_1x_3$.