

一. 二次型标准形 —— 只有平方项. 没有交叉项.

二. 化二次型为标准形

1. 配方法.

Th. 任何一个二次型经非退化的线性替换化为标准形.

Th. 任何一个对称阵  $A$  都与一个对角阵  $\Lambda$  合同.

合同阵的秩是否相同? 为什么?

$$C^T A C = B. \quad C \text{ 可逆.}$$

例.  $f(x_1, x_2, x_3) = x_1^2 + 2x_2^2 + 5x_3^2 + 2x_1x_2 + 2x_1x_3 + 6x_2x_3$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + 2x_3)^2 + 0 \cdot x_3^2$$

$$= y_1^2 + y_2^2 + 0 \cdot y_3^2$$

$$X = CY. \quad C \text{ 可逆.}$$

$$Y = C^{-1}X.$$

$$Y = QX.$$

$$\text{其中 } \begin{cases} x_1 + x_2 + x_3 = y_1 \\ x_2 + 2x_3 = y_2 \\ x_3 = y_3 \end{cases} \Rightarrow \begin{cases} x_1 = y_1 - y_2 + y_3 \\ x_2 = y_2 - 2y_3 \\ x_3 = y_3 \end{cases}$$

$$X = CY. \quad C = \begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}.$$

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 3 & 5 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & & \\ & 1 & \\ & & 0 \end{pmatrix}$$

$A$  与  $B$  合同.



## 2. 成套初等变换法.

$$P(i(k)) = \begin{pmatrix} 1 & & & \\ & \ddots & & \\ & & k & \\ & & & \ddots \\ & & & & 1 \end{pmatrix} \begin{matrix} i \\ \\ \\ \\ \end{matrix} \quad P^T(i(k)) = P(i(k)).$$

$$P(i, j) = \begin{pmatrix} 1 & & & \\ & 1 & & \\ & & 0 & \\ & & & \ddots \\ & & & & 1 \end{pmatrix} \begin{matrix} i \\ j \\ \\ \\ \end{matrix} \quad P^T(i, j) = P(i, j).$$

$$P(i, j(k)) = \begin{pmatrix} 1 & & & & \\ & \ddots & & & \\ & & k & & \\ & & & \ddots & \\ & & & & 1 \end{pmatrix} \begin{matrix} i \\ j \\ \\ \\ \end{matrix} \quad P^T(i, j(k)) = \begin{pmatrix} 1 & & & & \\ & \ddots & & & \\ & & k & & \\ & & & \ddots & \\ & & & & 1 \end{pmatrix} \begin{matrix} i \\ j \\ \\ \\ \end{matrix}$$

若  $A$  与  $B$  合同.  $\exists$  可逆阵  $C$ . 使  $B = C^T A C$ .

$C$  可逆.  $C = \underbrace{E P_1 P_2 \cdots P_s}_{\text{均为初等阵.}}$

$$B = (P_1 P_2 \cdots P_s)^T A (P_1 P_2 \cdots P_s)$$

$$B = \underbrace{P_s^T \cdots P_2^T P_1^T}_{\leftarrow} A \underbrace{P_1 P_2 \cdots P_s}_{\rightarrow}.$$

$$\begin{pmatrix} A \\ E \end{pmatrix} \xrightarrow{\text{成套}} \begin{pmatrix} B \\ C \end{pmatrix} \rightarrow \Lambda.$$

例. 用成套初等变换法化二次型为标准形. 并写出所做的线性替换

非退线性替换

$$f(x_1, x_2, x_3) = x_1^2 + 2x_1x_2 + 2x_1x_3 + 2x_2^2 + 4x_2x_3 + x_3^2$$



解:  $f$  的矩阵  $A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 1 \end{pmatrix}$

$$\begin{pmatrix} A \\ E \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\text{全同}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & -1 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & -1 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 4 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$\therefore f(x_1, x_2, x_3) = y_1^2 + y_2^2 - y_3^2$  其中  $C = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$

即  $\begin{cases} x_1 = y_1 - y_2 \\ x_2 = y_2 - y_3 \\ x_3 = y_3 \end{cases}$

例2. 用成数初等变换法化二次型为标准形

$f(x_1, x_2, x_3) = 2x_1x_2 + 2x_1x_3 - 6x_2x_3$

解:  $f$  的矩阵  $A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & -3 \\ 1 & -3 & 0 \end{pmatrix}$

$$\begin{pmatrix} A \\ E \end{pmatrix} = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & -3 \\ 1 & -3 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\uparrow x_1} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & -3 \\ -2 & -3 & 0 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\begin{matrix} \times 1 \\ \times (-\frac{1}{2}) \end{matrix}} \begin{pmatrix} 2 & 1 & -2 \\ 1 & 0 & -3 \\ -2 & -3 & 0 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\begin{matrix} \times 1 \\ \times 1 \end{matrix}} \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{1}{2} & -2 \\ -2 & -2 & -2 \\ 1 & -\frac{1}{2} & 1 \\ 1 & -\frac{1}{2} & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{1}{2} & -2 \\ 0 & -2 & -2 \\ 1 & -\frac{1}{2} & 1 \\ 1 & -\frac{1}{2} & 1 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\begin{matrix} \times 4 \\ \times 4 \end{matrix}} \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ 0 & -2 & 6 \\ 1 & -\frac{1}{2} & 3 \\ 1 & -\frac{1}{2} & 1 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\begin{matrix} \times 4 \\ \times 2 \end{matrix}} \begin{pmatrix} 2 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 \\ 0 & 0 & 6 \\ 1 & -\frac{1}{2} & 3 \\ 1 & \frac{1}{2} & -1 \\ 0 & 0 & 1 \end{pmatrix}$$

$\therefore f = 2y_1^2 - \frac{1}{2}y_2^2 + 6y_3^2$   
 $X = C_1 Y$   
 $C_1 = \begin{pmatrix} 1 & -\frac{1}{2} & 3 \\ 1 & \frac{1}{2} & -1 \\ 0 & 0 & 1 \end{pmatrix}$



$$\rightarrow \begin{pmatrix} 2 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 6 \\ 1 & -1 & 3 \\ 1 & -1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{\times 2} \begin{pmatrix} 2 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 6 \\ 1 & -1 & 3 \\ 1 & -1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\therefore f = 2b_1^2 - 2b_2^2 + 6b_3^2$$

$$x = C_2, \quad C_2 = \begin{pmatrix} 1 & -1 & 3 \\ 1 & -1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} \frac{\sqrt{2}}{2} & 0 & 0 \\ 0 & -\frac{\sqrt{2}}{2} & 0 \\ 0 & 0 & \frac{\sqrt{6}}{2} \\ \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{2} \\ \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} & -\frac{\sqrt{6}}{2} \\ 0 & 0 & \frac{\sqrt{6}}{2} \end{pmatrix} \xrightarrow{\begin{matrix} \times \frac{1}{\sqrt{2}} \\ \times \frac{1}{\sqrt{2}} \\ \times \frac{1}{\sqrt{6}} \end{matrix}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \\ \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{2} \\ \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} & -\frac{\sqrt{6}}{2} \\ 0 & 0 & \frac{\sqrt{6}}{2} \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} & \frac{\sqrt{6}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} & -\frac{\sqrt{6}}{2} \\ 0 & \frac{\sqrt{2}}{2} & 0 \end{pmatrix}$$

$$\therefore f = \omega_1^2 + \omega_2^2 - \omega_3^2.$$

§3. 唯一性.

$$f(x_1, x_2, x_3) = 2x_1x_2 + 2x_1x_3 - 6x_2x_3$$

$$= 2y_1^2 - 2y_2^2 + 6y_3^2 \quad \checkmark$$

$$= b_1^2 - b_2^2 + b_3^2 \quad \checkmark$$

$$= \omega_1^2 + \omega_2^2 - \omega_3^2$$

$$= v_1^2 + v_2^2 + v_3^2$$

实数域

复数域

$$\begin{cases} y_1 = \frac{1}{\sqrt{2}}b_1 \\ y_2 = \frac{1}{\sqrt{2}}b_2 \\ y_3 = \frac{1}{\sqrt{6}}b_3 \end{cases}$$

$$\begin{cases} \omega_1 = b_1 \\ \omega_2 = b_3 \\ \omega_3 = b_2 \end{cases}$$

$$\sqrt{-1} = i.$$

$$i^2 = -1.$$

结论: 二次型的标准形不唯一. 而与所做的线性变换有关.



# 一. 二次型的规范形.

在复数域上, 若标准形非零平方项的系数全为1.

在实数域上, 若标准形非零平方项的系数为1或者-1.

这样的标准形称为二次型的规范形.

## 1. 在实数域上讲.

Th. 任何一个实系数二次型, 经过一个适当的非退化线性

替换可以化为规范形, 且规范形是唯一的.

证: 是它可以化为规范形.

$$X^T A X \xrightarrow[\substack{A^T=A \\ |C| \neq 0}]{X=C_1 Y} d_1 y_1^2 + d_2 y_2^2 + \dots + d_r y_r^2 + 0 \cdot y_{r+1}^2 + \dots + 0 \cdot y_n^2.$$

其中  $r = r(A)$   $d_i \neq 0, i=1, \dots, r.$

再令

$$\begin{cases} y_1 = \frac{z_1}{\sqrt{d_1}} \\ \vdots \\ y_r = \frac{z_r}{\sqrt{d_r}} \\ y_{r+1} = z_{r+1} \\ \vdots \\ y_n = z_n \end{cases}$$

$$Y = C_2 Z, \quad C_2 = \begin{pmatrix} \frac{1}{\sqrt{d_1}} & & & \\ & \frac{1}{\sqrt{d_2}} & & \\ & & \ddots & \\ & & & \frac{1}{\sqrt{d_n}} \end{pmatrix}$$

$$\text{2) } X^T A X = z_1^2 + \dots + z_r^2 + 0 \cdot z_{r+1}^2 + \dots + 0 \cdot z_n^2.$$



⑥

$$\text{例. } f(x_1, x_2, x_3) = 2x_1^2 - 2x_2^2 + 6x_3^2.$$

在实数域上

$$\begin{cases} \sqrt{2}x_1 = y_1 \\ \sqrt{2}x_2 = y_2 \\ \sqrt{6}x_3 = y_3 \end{cases}$$

$$\rightarrow f(x_1, x_2, x_3) = y_1^2 + y_2^2 + y_3^2.$$

规范形.

$$i^2 = -1, \quad \sqrt{-1} = i.$$

④. Th. 在实数域上二次型，经非退化的线性替换

可以化为规范形，且规范形是唯一的。

$$f(x_1, x_2, x_3) = 2x_1^2 - 2x_2^2 + 6x_3^2$$

$$\text{在实数域上看. } f(x_1, x_2, x_3) = \underline{y_1^2 + y_2^2 - y_3^2}.$$

规范形.