Lecture 16

Chapter 7 Quadratic Form and Applications

7.1 Quadratic Form and its Matrix Representation

Quadratic polynomials in 1 variable

$$p(x) = ax^2 + bx + c$$

Quadratic polynomials in 2 variables

$$p(x_1, x_2) = a_{11}x_1^2 + 2a_{12}x_1x_2 + a_{22}x_2^2 + b_1x_1 + b_2x_2 + c$$

If we introduce

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix}, \qquad \boldsymbol{b} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}, \qquad \boldsymbol{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix},$$

symmetric

then
$$p(\mathbf{x}) = \mathbf{x}^T A \mathbf{x} + \mathbf{b}^T \mathbf{x} + c.$$

Quadratic polynomials in 3 variables

$$p(x_1, x_2, x_3) = a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2$$

$$+2a_{12}x_1x_2 + 2a_{13}x_1x_3 + 2a_{23}x_2x_3$$

$$+b_1x_1 + b_2x_2 + b_3x_3 + c$$

If we introduce

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix}, \qquad \boldsymbol{b} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}, \qquad \boldsymbol{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix},$$

symmetric

then
$$p(\mathbf{x}) = \mathbf{x}^T A \mathbf{x} + \mathbf{b}^T \mathbf{x} + c.$$

Quadratic polynomials in n variables

$$p(x_1, ..., x_n) = a_{11}x_1^2 + a_{22}x_2^2 + \dots + a_{nn}x_n^2$$

$$+2a_{12}x_1x_2 + 2a_{13}x_1x_3 + \dots + 2a_{n-1,n}x_{n-1}x_n$$

$$+b_1x_1 + b_2x_2 + \dots + b_nx_n + c$$

If we denote symmetric

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{12} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{nn} \end{pmatrix}, \qquad \boldsymbol{b} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix}, \qquad \boldsymbol{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$

then quadratic polynomial of n variables can be written as

$$p(\mathbf{x}) = \mathbf{x}^T A \mathbf{x} + \mathbf{b}^T \mathbf{x} + c.$$

Notice that *A* is a **symmetric** matrix.

Definition 1. A quadratic form [二次型] or purely quadratic real function [纯二次实值函数] is a homogeneous polynomial of degree two in n variables, which is denoted by $q(x) = x^T A x$,

where A is a real $n \times n$ symmetric matrix and $x \in \mathbb{R}^n$.

Example. (the number of variables n = 1,2,3)

Unary [一元二次型]: $q(x) = ax^2$;

Binary [二元二次型]: $q(x_1, x_2) = ax_1^2 + 2bx_1x_2 + cx_2^2$;

Ternary [三元二次型]: $q(x_1, x_2, x_3) = ax_1^2 + bx_2^2 + cx_3^2 + 2dx_1x_2 + 2ex_2x_3 + 2fx_1x_3$.

Exercises.

(1) Find the matrix associated with the following quadratic form

$$q(x, y, z) = x^2 - y^2 + 3z^2 + 2xy + 4yz - 3zx.$$

(2) Find the quadratic form associated with the following symmetric matrix

$$A = \begin{pmatrix} 0 & 1 & -2 \\ 1 & 3 & 5 \\ -2 & 5 & 10 \end{pmatrix}.$$

Definition 2. Let $q(x) = x^T A x$ be a quadratic form and the coefficient matrix A be a real $n \times n$ symmetric matrix. We say

- (1) q(x) and A are **definite** [定的] if $q(x) \ge 0$ or $q(x) \le 0$ for all $x \in \mathbb{R}^n$; otherwise, they are **indefinite** [不定的];
- (2) q(x) and A are **positive definite** [正定的] if q(x) > 0 for all $x \neq 0$;
- (3) q(x) and A are positive semidefinite [半正定的] if $q(x) \ge 0$ for all $x \in \mathbb{R}^n$;
- (4) q(x) and A are negative definite [负定的] if q(x) < 0 for all $x \neq 0$;
- (5) q(x) and A are positive semidefinite [半负定的] if $q(x) \le 0$ for all $x \in \mathbb{R}^n$.

Proof. (I. Factorization) Notice that

$$q(\mathbf{x}) = \mathbf{x}^T A \mathbf{x} = (x_1, x_2) \begin{pmatrix} 3 & -1 \\ -1 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$
$$= 3x_1^2 - 2x_1x_2 + 3x_2^2$$
$$= (x_1 + x_2)^2 + 2(x_1 - x_2)^2,$$

so that, q(x) > 0 for any $x \neq 0$.

Therefore, q(x) is positive definite.

Proof. (II. Diagonalization) Consider the characteristic polynomial of matrix *A*

$$\det(A - \lambda I) = \begin{vmatrix} 3 - \lambda & -1 \\ -1 & 3 - \lambda \end{vmatrix} = \lambda^2 - 6\lambda + 8 = (\lambda - 2)(\lambda - 4).$$

Therefore, A has two eigenvalues $\lambda_1 = 2$, $\lambda_2 = 4$.

For $\lambda_1 = 2$, we have to solve (A - 2I)x = 0

$$A - 2I = \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 \\ 0 & 0 \end{pmatrix}$$

and

$$N(A - 2I) = \text{Span}\{(1,1)^T\}.$$

We can take $x_1 = (1,1)^T$ as the eigenvector belonging to the eigenvalue $\lambda_1 = 2$.

Proof. (II. Diagonalization, continue) For $\lambda_2 = 4$, we have

$$A - 4I = \begin{pmatrix} -1 & -1 \\ -1 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} -1 & -1 \\ 0 & 0 \end{pmatrix}$$
$$N(A - 4I) = \operatorname{Span}\{(-1,1)^T\}.$$

and

We can take $x_2 = (-1,1)^T$ as the eigenvector belonging to the eigenvalue $\lambda_2 = 4$.

Let
$$v_1 = \left(\frac{1}{\|x_1\|}\right) x_1 = \frac{1}{\sqrt{2}} (1,1)^T,$$

$$v_2 = \left(\frac{1}{\|x_2\|}\right) x_2 = \frac{1}{\sqrt{2}} (-1,1)^T$$

Then v_1 , v_2 are eigenvectors of A and they form an **orthonormal** set.

Proof. (II. Diagonalization, continue) The orthogonal matrix

$$S = (v_1, v_2) = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$

diagonalizes the matrix A:

$$\Lambda = S^{-1}AS = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 3 & -1 \\ -1 & 3 \end{pmatrix} \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$$
$$= S^{T}AS = \begin{pmatrix} 2 & 0 \\ 0 & 4 \end{pmatrix}.$$

Proof. (II. Diagonalization, continue)

$$\Lambda = S^T A S = \begin{pmatrix} 2 & 0 \\ 0 & 4 \end{pmatrix}.$$

If we take $\mathbf{x} = S\mathbf{y}$, or equivalently $\mathbf{y} = S^T\mathbf{x}$, the quadratic form $q(\mathbf{x})$ can be changed into

$$q(\mathbf{x}) = (S\mathbf{y})^T A(S\mathbf{y}) = \mathbf{y}^T (S^T A S) \mathbf{y} = \mathbf{y}^T \Lambda \mathbf{y} = \overline{q}(\mathbf{y}),$$

and $\bar{q}(y) = 2y_1^2 + 4y_2^2$. It is clear that $\bar{q}(y) > 0$ for all $y \neq 0$.

Therefore, q(x) > 0 for all $x \neq 0$, q is a positive definite quadratic form.

$$\bar{q}(\mathbf{y}) = 2y_1^2 + 4y_2^2$$
: Standard form [标准型]

Example 2. Let $A_2 = \begin{pmatrix} -3 & 1 \\ 1 & -3 \end{pmatrix}$. Then the quadratic form $q(x) = x^T A_2 x$ is negative definite.

Example 3. Let $A = \begin{pmatrix} -1 & 3 \\ 3 & -1 \end{pmatrix}$. Then the quadratic form $q(x) = x^T A x$ is indefinite.

7.2 Diagonalization of Real Symmetric Matrices

Theorem 1. Let A be a real $n \times n$ symmetric matrix and λ is one of its eigenvalues, then λ must be a real number.

Proof.

$$Ax = \lambda x, \qquad x \neq 0.$$

Then

$$A\overline{x} = \overline{A}\overline{x} = \overline{Ax} = \overline{\lambda}\overline{x} = \overline{\lambda}\overline{x}$$

which means that $\bar{\lambda}$ is also an eigenvalue of A with eigenvector $\overline{\boldsymbol{\chi}}$.

$$(A\overline{x})^T x = \overline{x}^T A x = \lambda \overline{x}^T x,$$

$$(A\overline{x})^T x = (\overline{\lambda}\overline{x})^T x = \overline{\lambda}\overline{x}^T x,$$

and therefore

$$(\lambda - \bar{\lambda})\bar{x}^T x = 0.$$

Since $x \neq 0$, then $\overline{x}^T x \neq 0$, which implies $\lambda = \overline{\lambda}$, λ is a real number.

Remark. The eigenvectors of a real symmetric matrix can be taken as real vectors.

Theorem 2. Let A be a real $n \times n$ symmetric matrix, and λ_1, λ_2 be two distinct eigenvalues of A. If x_1 and x_2 are eigenvectors belonging to λ_1 and λ_2 , respectively, then $x_1 \perp x_2$.

Proof.

$$Ax_1 = \lambda_1 x_1, \qquad Ax_2 = \lambda_2 x_2.$$

Notice that

$$\lambda_1 x_1^T x_2 = (Ax_1)^T x_2 = x_1^T A^T x_2 = x_1^T A x_2 = \lambda_2 x_1^T x_2$$

implying $(\lambda_1 - \lambda_2) \mathbf{x_1}^T \mathbf{x_2} = 0.$

Since $\lambda_1 \neq \lambda_2$, we deduce that $x_1 \perp x_2$.

Theorem 3. Let A be a real $n \times n$ symmetric matrix. There exists an **orthogonal** matrix Q such that

$$\Lambda = Q^T A Q$$

is a diagonal matrix.

Remark. Indeed, $\Lambda = \text{diag}(\lambda_1, ..., \lambda_n)$, where $\lambda_1, ..., \lambda_n$ are eigenvalues of A. The matrix Q is an orthogonal matrix which takes the corresponding orthonormal eigenvectors as column vectors.

Example 1. Let $A = \begin{pmatrix} \frac{3}{2} & -\frac{1}{2} & 0 \\ -\frac{1}{2} & \frac{3}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix}$. Find the orthogonal matrix

Q and the diagonal matrix Λ , such that $\Lambda = Q^T A Q$.

Solution. The characteristic polynomial of *A* is

$$\det(A - \lambda I) = \begin{vmatrix} \frac{3}{2} - \lambda & -\frac{1}{2} & 0\\ -\frac{1}{2} & \frac{3}{2} - \lambda & 0\\ 0 & 0 & 1 - \lambda \end{vmatrix} = -(\lambda - 1)^{2}(\lambda - 2).$$

Therefore the eigenvalues of A are $\lambda_1 = \lambda_2 = 1$, $\lambda_3 = 2$.

Example 1. Let
$$A = \begin{pmatrix} \frac{3}{2} & -\frac{1}{2} & 0 \\ -\frac{1}{2} & \frac{3}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
. Find the orthogonal matrix

Q and the diagonal matrix Λ , such that $\Lambda = Q^T A Q$.

Solution. (continue) For $\lambda_1 = \lambda_2 = 1$, we have

$$A - I = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} & 0\\ -\frac{1}{2} & \frac{1}{2} & 0\\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 0\\ 0 & 0 & 0\\ 0 & 0 & 0 \end{pmatrix}$$

so that $N(A - I) = \text{Span}\{(1,1,0)^T, (0,0,1)^T\}.$

By using **Gram-Schmidt process**, we can find two orthonormal vectors as basis of N(A - I):

$$q_1 = \frac{1}{\sqrt{2}}(1,1,0)^T, \qquad q_2 = (0,0,1)^T.$$

Example 1. Let
$$A = \begin{pmatrix} \frac{3}{2} & -\frac{1}{2} & 0 \\ -\frac{1}{2} & \frac{3}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
. Find the orthogonal matrix

Q and the diagonal matrix Λ , such that $\Lambda = Q^T A Q$.

Solution. (continue) For $\lambda_3 = 2$, we have

$$A - 2I = \begin{pmatrix} -\frac{1}{2} & -\frac{1}{2} & 0 \\ -\frac{1}{2} & -\frac{1}{2} & 0 \\ 0 & 0 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

so that $N(A - 2I) = \text{Span}\{(1, -1, 0)^T\}$. We take

$$q_3 = \frac{1}{\sqrt{2}}(1, -1, 0)^T.$$

Example 1. Let
$$A = \begin{pmatrix} \frac{3}{2} & -\frac{1}{2} & 0 \\ -\frac{1}{2} & \frac{3}{2} & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
. Find the orthogonal matrix

Q and the diagonal matrix Λ , such that $\Lambda = Q^T A Q$.

Solution. (continue) We take the orthogonal matrix

$$Q = (\mathbf{q_1}, \mathbf{q_2}, \mathbf{q_3}) = \begin{pmatrix} \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \\ 0 & 1 & 0 \end{pmatrix}$$

and the diagonal matrix
$$\Lambda = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.$$

(Check directly that $\Lambda = Q^T A Q$.)

Theorem 4. Let A be a real $n \times n$ symmetric matrix. It is positive definite if and only if all its eigenvalues are positive.

Proof. Let λ_i , i = 1, ..., n be eigenvalues of A (the multiplicity are counted), q_i be eigenvectors belonging to eigenvalue λ_i such that $\{q_1, ..., q_n\}$ is an orthonormal basis of \mathbb{R}^n (consequence of **Theorem 3**).

We have for any $x \in \mathbb{R}^n$,

$$x = \alpha_1 q_1 + \cdots + \alpha_n q_n$$
.

Therefore, the quadratic form

$$q(\mathbf{x}) = \mathbf{x}^T A \mathbf{x} = (\alpha_1 \mathbf{q}_1 + \dots + \alpha_n \mathbf{q}_n)^T A (\alpha_1 \mathbf{q}_1 + \dots + \alpha_n \mathbf{q}_n)$$

$$= \sum_{i,j=1}^n (\alpha_i \mathbf{q}_i)^T A (\alpha_j \mathbf{q}_j) = \sum_{i,j=1}^n \alpha_i \alpha_j \lambda_j \mathbf{q}_i^T \mathbf{q}_j = \sum_{i=1}^n \lambda_i \alpha_i^2.$$

As a result, q is positive definite if and only if $\lambda_i > 0$ for all i = 1, 2, ..., n.

Remark.

- A is **positive definite** \Leftrightarrow all its eigenvalues are **positive**.
- A is **negative definite** \Leftrightarrow all its eigenvalues are **negative**.
- A is **indefinite** \Leftrightarrow some of its eigenvalues are **positive** and some are **negative**.

Exercise. Determine the following symmetric matrices are positive definite, negative definite or indefinite.

$$\begin{pmatrix} 4 & 3 \\ 3 & 5 \end{pmatrix}$$
, $\begin{pmatrix} -1 & 3 \\ 3 & -10 \end{pmatrix}$, $\begin{pmatrix} -1 & 3 \\ 3 & -1 \end{pmatrix}$.

7.3 Conic Sections and Quadric Surfaces

Conic Sections

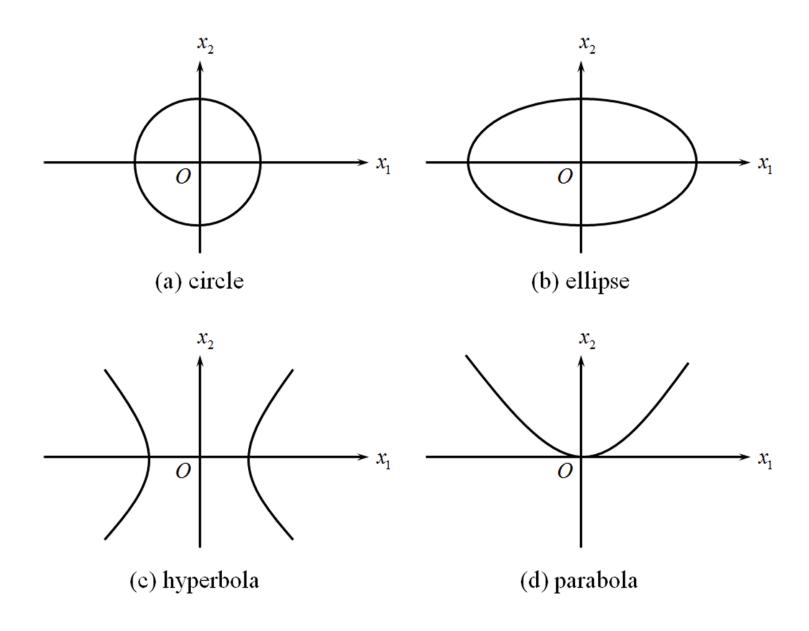
On the Cartesian plane, graphs of quadratic equations in two variables are curves called **conic sections** [圆锥曲线].

$$ax_1^2 + 2bx_1x_2 + cx_2^2 + dx_1 + ex_2 + f = 0$$
,

where a, b, c, e, d, e, f are all real numbers.

Standard forms of conic sections:

- (1)Circle [\overline{B}]: $x_1^2 + x_2^2 = r^2$;
- (2)Ellipse [椭圆]: $\frac{x_1^2}{a^2} + \frac{x_2^2}{b^2} = 1$;
- (3)**Hyperbola** [双曲线]: $\frac{x_1^2}{a^2} \frac{x_2^2}{b^2} = 1$ or $-\frac{x_1^2}{a^2} + \frac{x_2^2}{b^2} = 1$;
- (4)Parabola [抛物线]: $x_2^2 = ax_1$ or $x_1^2 = ax_2$.



Quadric Surfaces

Consider quadratic equation in 3 variables. Graphs of these equations are called **quadric surfaces** [二次曲面].

$$ax^{2} + by^{2} + cz^{2} + 2dxy + 2exz + 2fyz + gx + hy + iz + \alpha = 0,$$
 or

$$\mathbf{x}^T A \mathbf{x} + \mathbf{b}^T \mathbf{x} + \alpha = 0,$$

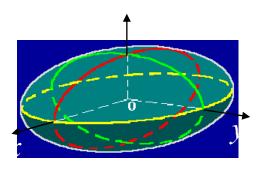
where

$$\mathbf{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix}, \qquad A = \begin{pmatrix} a & d & e \\ d & b & f \\ e & f & c \end{pmatrix}, \qquad \mathbf{b} = \begin{pmatrix} g \\ h \\ i \end{pmatrix}$$

Standard forms of quadric surfaces in Oxyz coordinate system.

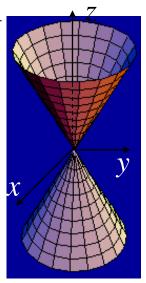
(1) Ellipsoid [椭球面]:
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$
;

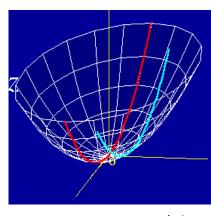
- (2) Elliptic paraboloid [椭圆抛物面]: $\frac{x^2}{a^2} + \frac{y^2}{b^2} = \frac{z}{c}$;
- (3) Elliptic cone [椭圆锥面]: $\frac{x^2}{a^2} + \frac{y^2}{b^2} = \frac{z^2}{c^2}$;
- (4) Hyperboloid of one sheet [单叶双曲面]: $\frac{x^2}{a^2} + \frac{y^2}{b^2} \frac{z^2}{c^2} = 1$;
- (5) Hyperboloid of two sheets [双叶双曲面]: $\frac{x^2}{a^2} + \frac{y^2}{b^2} \frac{z^2}{c^2} = -1$;
- (6) Hyperbolic paraboloid [双曲抛物面]: $\frac{y^2}{b^2} \frac{x^2}{a^2} = \frac{z}{c}$, c > 0.



Ellipsoid [椭球面]

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$



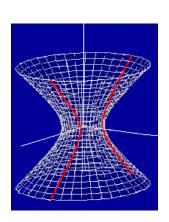


Elliptic paraboloid [椭圆抛物面]:

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = \frac{z}{c}$$

Elliptic cone [椭圆锥面]

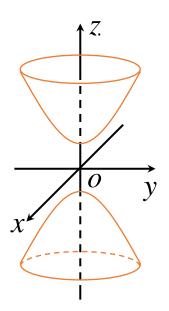
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = \frac{z^2}{c^2}$$



Hyperboloid of one sheet

[单叶双曲面]

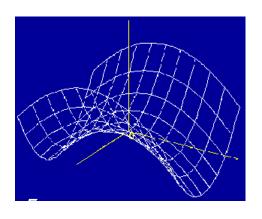
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$$



Hyperboloid of two sheets

[双叶双曲面]

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = -1$$



Hyperbolic paraboloid [双曲抛物面]:

$$\frac{y^2}{b^2} - \frac{x^2}{a^2} = \frac{z}{c}, \qquad c > 0$$

Review

- Quadratic Form and its matrix representation
- Diagonalization of Real Symmetric Matrices
- Conic Sections and Quadric Surfaces

Preview

The END