

Question 1 Compute the quadratic form $Q(\vec{x}) = \vec{x}^T A \vec{x}$ given $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ and

$$A = \begin{bmatrix} 2 & 6 \\ 6 & 1 \end{bmatrix}.$$

$$Q(\vec{x}) = \boxed{2}x_1^2 + \boxed{1}x_2^2 + \boxed{12}x_1x_2$$

Question 2 Compute the matrix of the quadratic form:

$$Q(\vec{x}) = 7x_1^2 + 3x_2^2 + 8x_1x_2. \text{ Assume } \vec{x} \in \mathbf{R}^2.$$

$$A = \begin{bmatrix} \boxed{7} & \boxed{4} \\ \boxed{4} & \boxed{3} \end{bmatrix}$$

Question 3 Compute the matrix of the quadratic form:

$$Q(\vec{x}) = x_1^2 - x_2^2 + 6x_3^2 + 4x_1x_2 - 10x_1x_3. \text{ Assume } \vec{x} \in \mathbf{R}^3.$$

$$A = \begin{bmatrix} \boxed{1} & \boxed{2} & \boxed{-5} \\ \boxed{2} & \boxed{-1} & \boxed{0} \\ \boxed{-5} & \boxed{0} & \boxed{6} \end{bmatrix}$$

Question 4 Suppose P orthogonally diagonalizes A . Then $A = PDP^{-1}$ for some diagonal matrix D . Which of the following is equivalent to $P^T AP$?

Multiple Choice:

- (a) D ✓
- (b) PDP^{-1}
- (c) $P^T DP$
- (d) cannot be simplified

Hint: If P orthogonally diagonalizes A , then P is an orthogonal matrix which means $P^T = P^{-1}$.

Question 5 Suppose P orthogonally diagonalizes A . Substitute $\vec{x} = P\vec{y}$ into the Quadratic form $Q(\vec{x}) = \vec{x}^T A \vec{x}$ and simplify as much as possible. This substitution is called a change of variable.

Multiple Choice:

- (a) $P\vec{y}^T A P\vec{y}$
- (b) $\vec{y}^T D \vec{y} \checkmark$
- (c) $P^T \vec{y}^T A P\vec{y}$
- (d) $A\vec{y}$
- (e) $D\vec{y}$

Hint: The previous question might be helpful.

Question 6 The orthogonal diagonalization of A is given below. Substitute the change of variable $\vec{x} = P\vec{y}$ into the Quadratic form $Q(\vec{x}) = \vec{x}^T A \vec{x}$ and give the new quadratic form.

$$A = P D P^{-1} \text{ where } P = \begin{bmatrix} -2/3 & -1/3 & 2/3 \\ -2/3 & 2/3 & -1/3 \\ 1/3 & 2/3 & 2/3 \end{bmatrix} \text{ and } D = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 15 \end{bmatrix}$$

Hint: The previous question might be helpful.

The new quadratic form is $\boxed{3}y_1^2 + \boxed{9}y_2^2 + \boxed{15}y_3^2$. Notice that it has no cross product terms. i.e. no $y_i y_j$ where $i \neq j$.