

S. Kunal Keshan

RA2011004010051

ECE – A

18MAB101J

07.10.2020

MATHEMATICS ASSIGNMENT - I (UNIT - I)

1. Find the eigenvalues and eigenvectors of $\begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$.

Soln. Let $A = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$ be a square matrix of order 3×3 , such that its characteristic equation is $|A - \lambda I| = 0$. Then,

$$\left| \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right| = 0$$

$$(01) \quad \begin{vmatrix} 6-\lambda & -2 & 2 \\ -2 & 3-\lambda & -1 \\ 2 & -1 & 3 \end{vmatrix} = 0$$

Its characteristic equation is of the form,

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0 \quad \textcircled{1}$$

where,

$$S_1 = \text{Sum of leading diagonal of matrix } A \\ = 6 + 3 + 3 = 12$$

$$S_2 = \text{Sum of minor of leading diagonal of matrix } A \\ = \begin{vmatrix} 3 & -1 \\ -1 & 3 \end{vmatrix} + \begin{vmatrix} 6 & 2 \\ 2 & 3 \end{vmatrix} + \begin{vmatrix} 6 & -2 \\ -2 & 3 \end{vmatrix} \\ = 9 - 1 + 18 - 4 + 18 - 4 \\ = 36$$

$$S_3 = |A| \\ = 6(9-1) - (-2)(-6+2) + 2(2-6) \\ = 48 - 8 - 8 \\ = 32$$

Substituting the above values in $\textcircled{1}$, we get

$$\lambda^3 - 12\lambda^2 + 36\lambda - 32 = 0$$

Using synthetic division method to find root of above equation.

$$(\lambda - 2)(\lambda^2 - 10\lambda + 16) = 0$$

$$(\lambda - 2)(\lambda^2 - 2\lambda - 8\lambda + 16) = 0$$

$$(\lambda - 2)((\lambda - 2)\lambda - 8(\lambda - 2)) = 0$$

$$(\lambda - 2)(\lambda - 2)(\lambda - 8) = 0$$

$$\lambda = 2, 2, 8$$

We know that,

$$[A - \lambda I] X = 0$$

$$\begin{bmatrix} 6-\lambda & -2 & 2 \\ -2 & 3-\lambda & 1 \\ 2 & -1 & (3-\lambda) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

then,

$$\left. \begin{array}{l} (6-\lambda)x_1 - 2x_2 + 2x_3 = 0 \\ -2x_1 + (3-\lambda)x_2 + (-1)x_3 = 0 \\ 2x_1 - x_2 + (3-\lambda)x_3 = 0 \end{array} \right\} \textcircled{I}$$

The eigenvector corresponding to the eigenvalue,

For $\lambda = 8$

\textcircled{I} becomes,

$$-2x_1 - 2x_2 + 2x_3 = 0 \quad | \cdot a$$

$$-2x_1 + (-5)x_2 - x_3 = 0 \quad | \cdot b$$

$$2x_1 - x_2 - 5x_3 = 0 \quad | \cdot c$$

1a

~~$$x_3 = -2x_1 - 5x_2$$~~

Sub in 1a

~~$$-2x_1 - 2x_2 - 2x_1 - 5x_2 = 0$$~~

~~$$-4x_1 - 7x_2 = 0$$~~

~~$$x_1 = \frac{7}{4}x_2 \quad (\text{or})$$~~

Sub in 1b

~~$$x_3 = \frac{7}{2}x_2 - 5x_2 \Rightarrow x_3 = -\frac{3}{2}x_2 \quad (\text{or}) \quad 2x_3 = -3x_2$$~~

$$= \begin{vmatrix} 1 & -12 & 36 & -32 \\ 0 & 2 & -20 & 32 \\ 1 & -10 & 16 & 0 \end{vmatrix}$$

From 1-a

$$x_1 = 2x_3 - x_2$$

Sub in 1c

$$2x_3 + 2x_2 - x_2 - 5x_3 = 0$$

$$-3x_3 - 3x_2 = 0$$

$$x_2 = -x_3 //$$

Sub in 1a

$$x_1 = x_3 + x_2$$

$$x_1 = 2x_3 //$$

(2)

The eigenvector corresponding to the eigenvalue for $\lambda=8$ is,

$$X_1 = \begin{bmatrix} -\frac{1}{4}k \\ k \\ \frac{3}{2}k \end{bmatrix} \quad \begin{bmatrix} 2k \\ -k \\ k \end{bmatrix} \quad \text{or} \quad \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix} \quad \lambda=1$$

For $\lambda=2$

① becomes

$$4x_1 - 2x_2 + 2x_3 = 0$$

$$-2x_1 + x_2 - x_3 = 0$$

$$2x_1 - x_2 + x_3 = 0$$

$$\Rightarrow 2x_1 - x_2 + x_3 = 0$$

$$x_3 = 0$$

we get

$$2x_1 = x_2$$

∴ The eigenvector corresponding to the eigenvalue for $\lambda=2$ is,

$$X_2 = \begin{bmatrix} \frac{1}{2}k \\ 2k \\ 0 \end{bmatrix} \quad \text{or} \quad \begin{bmatrix} \frac{1}{2} \\ 2 \\ 0 \end{bmatrix} \quad \lambda=1$$

Since A is a symmetric matrix, there exists another vector X_3 such that X_1 , X_2 and X_3 are orthogonal to each other.

$$\text{Let } X_3 = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

then

$$X_1^T X_2 = 0$$

$$\begin{bmatrix} 2 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1/2 \\ 1 \\ 0 \end{bmatrix} = 1 - 1 = 0$$

$$X_1^T X_3 = 0$$

$$\begin{bmatrix} 2 & -1 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = 0$$

(3)

$$2a - b + c = 0 \quad \text{--- (1)}$$

and $X_2^T X_3 = 0$

$$\begin{bmatrix} 1/2 & 1 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = 0$$

$$\frac{a}{2} + b = 0 \quad \text{--- (2)}$$

From (2)

$$a = -2b$$

Sub in (1)

$$-4b - b + c = 0$$

$$-5b + c = 0$$

$$c = 5b$$

$$\therefore X_3 = \begin{bmatrix} -2k \\ k \\ 5k \end{bmatrix} \text{ or } \begin{bmatrix} -2 \\ 1 \\ 5 \end{bmatrix}_{k=1}$$

\therefore The eigenvalues for matrix A is $\lambda = 2, 2, 8$ and the eigenvectors corresponding to the eigenvalues are

$$X_1 = \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}, X_2 = \begin{bmatrix} 1/2 \\ 1 \\ 0 \end{bmatrix} \text{ and } X_3 = \begin{bmatrix} -2 \\ 1 \\ 5 \end{bmatrix} //$$

2. Verify Cayley-Hamilton Theorem and find A^{-1} and A^4 when

$$A = \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix}.$$

Let $A = \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix}$ be a square matrix of order 3×3 , such that its characteristic equation is,

$$|A - \lambda I| = 0$$

then,

$$\left| \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right| = 0$$

$$\left| \begin{array}{ccc} 1-\lambda & 2 & -2 \\ 1 & 1-\lambda & 1 \\ 1 & 3 & -1-\lambda \end{array} \right| = 0$$

Its characteristic equation is of the form,

$$\lambda^3 - S_1\lambda^2 + S_2\lambda - S_3 = 0 \quad \text{--- (1)}$$

where,

S_1 = sum of leading diagonal of matrix A.

$$\begin{aligned} &= 1 + 1 + (-1) \\ &= 1 \end{aligned}$$

S_2 = sum of minor of leading diagonal of matrix A.

$$\begin{aligned} &= \left| \begin{array}{cc} 1 & 1 \\ 3 & -1 \end{array} \right| + \left| \begin{array}{cc} 1 & -2 \\ 1 & -1 \end{array} \right| + \left| \begin{array}{cc} 1 & 2 \\ 1 & 1 \end{array} \right| \end{aligned}$$

$$\begin{aligned} &= -1 - 3 + (-1 + 2) + 1 - 2 \\ &= -4 + 1 - 1 \\ &= -4 \end{aligned}$$

$S_3 = |A|$

$$\begin{aligned} &= 1(-1 - 3) - 2(-1 - 1) - 2(3 - 1) \\ &= -4 + 4 - 4 \\ &= -4 \end{aligned}$$

Substituting the above values in (1), we get.

$$\lambda^3 - 2\lambda^2 - 4\lambda + 4 = 0 \quad \text{---(2)}$$

By Cayley-Hamilton Theorem,

Every square matrix satisfies its own characteristic equation.

then, in eqn (2) substituting λ with A, we get,

$$A^3 - 2A^2 - 4A + 4I = 0 \quad \text{---(3)}$$

Verifying Cayley-Hamilton Theorem,

$$-4A = -4 \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix} = \begin{bmatrix} -4 & -8 & +8 \\ -4 & -4 & -4 \\ -4 & -12 & +4 \end{bmatrix}$$

$$\begin{aligned} A^2 &= \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix} \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix} \\ &= \begin{bmatrix} 1+2-2 & 2+2-6 & -2+2+2 \\ 1+1+1 & 2+1+3 & -2+1-1 \\ 1+3-1 & 2+3-3 & -2+3+1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & -2 & 2 \\ 3 & 6 & -2 \\ 3 & 2 & 2 \end{bmatrix} \end{aligned}$$

$$A^3 = A \cdot A^2$$

$$\begin{aligned} &= \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix} \begin{bmatrix} 1 & -2 & 2 \\ 3 & 6 & -2 \\ 3 & 2 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 1+6-6 & -2+12-4 & 2-4-4 \\ 1+3+3 & -2+6+2 & 2-2+2 \\ 1+9-3 & -2+18-2 & 2-6-2 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 6 & -6 \\ 7 & 6 & 2 \\ 7 & 14 & -6 \end{bmatrix} \end{aligned}$$

Substituting the above values in (3),
we get

$$A^3 - 2A^2 - 4A + 4I = 0$$

$$\begin{bmatrix} 1 & 6 & -6 \\ 7 & 6 & 2 \\ 7 & 14 & -6 \end{bmatrix} + \begin{bmatrix} -2 & 4 & -4 \\ -8 & -12 & +4 \\ -8 & -4 & -4 \end{bmatrix} + \begin{bmatrix} -4 & -8 & 8 \\ -4 & -4 & -4 \\ -4 & -12 & 4 \end{bmatrix} + \begin{bmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix} = 0$$

$$A^3 - A^2 - 4A + 4I = 0$$

$$\begin{bmatrix} 1 & 6 & -6 \\ 7 & 6 & 2 \\ 7 & 14 & -6 \end{bmatrix} + \begin{bmatrix} -1 & 2 & -2 \\ -3 & -6 & +2 \\ -3 & -2 & -2 \end{bmatrix} + \begin{bmatrix} -4 & -8 & 8 \\ -4 & -4 & -4 \\ -4 & -12 & 4 \end{bmatrix} + \begin{bmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix} = 0$$

$$\begin{bmatrix} 1-1-4+4 & 6+2-8+0 & -6-2+8+0 \\ 7-3-4+0 & 6-6-4+4 & 2+2-4+0 \\ 7-3-4+0 & 14-2-12+0 & -6-2+4+4 \end{bmatrix} = 0$$

$$0 = 0_{3 \times 3}$$

\therefore Cayley-Hamilton Theorem is verified.

To find A^{-1}

$$|A| = -4 \neq 0 \therefore A^{-1} \text{ exists.}$$

Using eqn ③

$$A^3 - A^2 - 4A + 4I = 0$$

Multiplying A^{-1} on both sides we get,

$$A^3 A^{-1} - A^2 A^{-1} - 4A A^{-1} + 4I A^{-1} = 0$$

$$A^2 - A - 4I + 4A^{-1} = 0$$

$$A^{-1} = \frac{1}{4} [-A^2 + A + 4I]$$

$$A^{-1} = \frac{1}{4} \left[\begin{bmatrix} -1 & 2 & -2 \\ -3 & -6 & 2 \\ -3 & -2 & -2 \end{bmatrix} + \begin{bmatrix} 1 & 2 & -2 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix} + \begin{bmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix} \right]$$

$$A^{-1} = \frac{1}{4} \begin{bmatrix} 4 & 4 & -4 \\ 2 & -1 & 3 \\ -2 & 1 & 1 \end{bmatrix} //$$

To Find A^4 ,

Using eqn ③

$$A^3 - A^2 - 4A + 4I = 0$$

Multiplying A on both sides,

$$A^4 - A^3 - 4A^2 + 4I = 0$$

$$A^4 = A^3 + 4A^2 - 4I = 0$$

$$= \begin{bmatrix} 1 & 6 & -6 \\ 7 & 6 & 2 \\ 7 & 14 & -6 \end{bmatrix} + \begin{bmatrix} 4 & -8 & 8 \\ 12 & 24 & -8 \\ 12 & 8 & 8 \end{bmatrix} + \begin{bmatrix} -4 & 0 & 0 \\ 0 & -4 & 0 \\ 0 & 0 & -4 \end{bmatrix}$$

$$A^4 = \begin{bmatrix} 1 & -2 & 2 \\ 19 & 26 & -6 \\ 19 & 22 & -2 \end{bmatrix} //$$

3. Using Cayley-Hamilton Theorem find the value of polynomial

$$A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I \text{ for } A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$$

Soln Let $A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$ be a square matrix of order 3×3 , such that its characteristic equation is,

$$|A - \lambda I| = 0$$

then,

$$\begin{vmatrix} 2-\lambda & 1 & 1 \\ 0 & 1-\lambda & 0 \\ 1 & 1 & 2-\lambda \end{vmatrix} = 0$$

Its characteristic polynomial is,

$$\lambda^3 - S_1\lambda^2 + S_2\lambda - S_3 = 0 \quad \text{--- (1)}$$

where,

$$\begin{aligned} S_1 &= \text{Sum of leading diagonal of matrix } A \\ &= 2+1+2 \\ &= 5 \end{aligned}$$

$$\begin{aligned} S_2 &= \text{Sum of minors of leading diagonal of matrix } A \\ &= \left| \begin{smallmatrix} 1 & 0 \\ 1 & 2 \end{smallmatrix} \right| + \left| \begin{smallmatrix} 2 & 1 \\ 1 & 2 \end{smallmatrix} \right| + \left| \begin{smallmatrix} 2 & 1 \\ 0 & 1 \end{smallmatrix} \right| \\ &= 2-0 + 4-1 + 2-0 \\ &= 7 \end{aligned}$$

$$\begin{aligned} S_3 &= |A| \\ &= 2(2) - 1(0) + 1(0-1) \\ &= 3 \end{aligned}$$

Substituting the above values in (1),

$$\lambda^3 - 5\lambda^2 + 7\lambda - 3 = 0 \quad \text{--- (2)}$$

By Cayley-Hamilton Theorem,

every square matrix satisfies its own characteristic equation.

Replacing λ with A in eqn (2), we get

$$A^3 - 5A^2 + 7A - 3I = 0 \quad \text{--- (3)}$$

Given polynomial,

$$A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I$$

$$\Rightarrow A^5(A^3 - 5A^2 + 7A - 3I) + A^4(A^3 - 5A^2 + 8A - 2I) + I$$

$$A^5(A^3 - 5A^2 + 7A - 3I) + A(A^3 - 5A^2 + 7A + A - 3I + I) + I$$

$$A^5(A^3 - 5A^2 + 7A - 3I) + A(A^3 - 5A^2 + 7A - 3I) + A^2 + A + I$$

According to Cayley-Hamilton theorem,

$$A^3 - 5A^2 + 7A - 3I = 0$$

we get,

$$\Rightarrow 0 + 0 + A^2 + A + I - \textcircled{3}$$

$$\begin{aligned} A^2 = AA &= \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 4+0+1 & 2+1+1 & 2+0+2 \\ 0+0+0 & 0+1+0 & 0+0+0 \\ 2+0+2 & 1+1+2 & 1+0+4 \end{bmatrix} \\ &= \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} \end{aligned}$$

Substituting in $\textcircled{3}$, we get

$$\begin{aligned} A^2 + A + I &= \\ &\begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} + \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} + \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 8 & 5 & 5 \\ 0 & 3 & 0 \\ 5 & 5 & 8 \end{bmatrix} \end{aligned}$$

4. Reduce the quadratic form $Q = 3x^2 + 5y^2 + 3z^2 - 2xy - 2yz + 2xz$ to canonical form and hence find its nature, rank, index and signature.

Soln.

The quadratic form can be expressed in terms of product of matrices,

$$Q = X^T A X, \text{ where } X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

and

$$A = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix}$$

A is a symmetric matrix, such that its characteristic equation is

$$|A - \lambda I| = 0$$

Then its characteristic polynomial is,

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0 \quad \dots (1)$$

where,

$$\begin{aligned} S_1 &= \text{Sum of diagonal} \\ &= 3+5+3 = 11 \end{aligned}$$

$$\begin{aligned} S_2 &= \text{Sum of minor of diagonal} \\ &= \left| \begin{array}{cc} 5 & -1 \\ -1 & 3 \end{array} \right| + \left| \begin{array}{cc} 3 & 1 \\ 1 & 3 \end{array} \right| + \left| \begin{array}{cc} 3 & -1 \\ -1 & 5 \end{array} \right| \\ &= 15 - 1 + 9 - 1 + 15 - 1 \\ &= 36 \end{aligned}$$

$$\begin{aligned} S_3 &= |A| \\ &= 3(14) + 1(-2) + 1(-4) \\ &= 36 \end{aligned}$$

Sub the above values in (1), we get

$$\lambda^3 - 11\lambda^2 + 36\lambda - 36 = 0$$

Using Synthetic division,

$$\begin{array}{r|rrrr} & 1 & -11 & 36 & -36 \\ 2 & \hline 0 & 2 & -18 & 36 \\ \hline & 1 & -9 & 18 & 0 \end{array}$$

$$\Rightarrow (\lambda - 2)(\lambda^2 - 9\lambda + 18) \Rightarrow (\lambda - 2)(\lambda - 3)(\lambda - 6) = 0 \quad (11)$$

$$\lambda = 2, 3, 6$$

To find eigenvector

we know that,

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

$$\begin{bmatrix} 3-\lambda & -1 & 1 \\ -1 & 5-\lambda & -1 \\ 1 & -1 & 3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

For $\lambda = 2$

$$\begin{bmatrix} 1 & -1 & 1 \\ -1 & 3 & -1 \\ 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

Cross multiplying,

$$\begin{array}{cccc} -1 & 1 & 1 & -1 \\ 3 & -1 & -1 & 3 \end{array}$$

$$\frac{x_1}{1-3} = \frac{x_2}{-1+1} = \frac{x_3}{3-1}$$

$$\Rightarrow \frac{x_1}{-2} = \frac{x_2}{0} = \frac{x_3}{2}$$

$$X_1 = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

For $\lambda = 3$

$$\begin{bmatrix} 0 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

Cross multiplying

$$\begin{array}{cccc} -1 & 1 & 0 & -1 \\ 2 & -1 & -1 & 2 \end{array}$$

$$\frac{x_1}{1-2} = \frac{x_2}{-1} = \frac{x_3}{-2}$$

$$X_2 = \begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

For $\lambda = 6$

$$\begin{bmatrix} -3 & -1 & 1 \\ -1 & -1 & -1 \\ 1 & -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

Cross multiplying

$$\begin{array}{cccc} -1 & -1 & -1 & -1 \\ -1 & -3 & 1 & -1 \end{array}$$

$$\frac{x_1}{3-1} = \frac{x_2}{-1-3} = \frac{x_3}{1+1}$$

$$x_3 = \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$

To find diagonal of A by orthogonal transformation
we know that

$$D = N^T A N$$

N is the Normalized Modal Matrix,

$$N = [\bar{x}_1 \quad \bar{x}_2 \quad \bar{x}_3]$$

$$N = \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \\ 0 & 1/\sqrt{3} & -2/\sqrt{6} \\ 1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \end{bmatrix}, \quad N^T = \begin{bmatrix} -1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ 1/\sqrt{6} & -2/\sqrt{6} & 1/\sqrt{6} \end{bmatrix}$$

$$D = N^T A N$$

$$= \begin{bmatrix} -1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ 1/\sqrt{6} & -2/\sqrt{6} & 1/\sqrt{6} \end{bmatrix} \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix} N$$

$$= \begin{bmatrix} -3/\sqrt{2} + 1/\sqrt{2} & 1/\sqrt{2} - 1/\sqrt{2} & -1/\sqrt{2} + 3/\sqrt{2} \\ 3/\sqrt{3} - 1/\sqrt{3} + 1/\sqrt{3} & 1/\sqrt{3} + 5/\sqrt{3} - 1/\sqrt{3} & 1/\sqrt{3} - 1/\sqrt{3} + 3/\sqrt{3} \\ 3/\sqrt{6} + 2/\sqrt{6} + 1/\sqrt{6} & -1/\sqrt{6} - 10/\sqrt{6} - 1/\sqrt{6} & 1/\sqrt{6} + 2/\sqrt{6} + 3/\sqrt{6} \end{bmatrix} N$$

$$= \begin{bmatrix} -2/\sqrt{2} & 0 & 2/\sqrt{2} \\ 3/\sqrt{3} & 3/\sqrt{3} & 3/\sqrt{3} \\ 6/\sqrt{6} & -12/\sqrt{6} & 6/\sqrt{6} \end{bmatrix} \begin{bmatrix} -1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \\ 0 & 1/\sqrt{3} & -2/\sqrt{6} \\ 1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \end{bmatrix}$$

$$\mathbf{D} = \begin{bmatrix} \frac{2}{2} + \frac{1}{2} & 0 & 0 \\ 0 & \frac{\frac{3}{3} + \frac{3}{3} + \frac{3}{3}}{3} & 0 \\ 0 & 0 & \frac{6}{6} + \frac{24}{6} + \frac{6}{6} \end{bmatrix}$$

$$\mathbf{D} = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{bmatrix}$$

To find Canonical form

we know that

$$\mathbf{X} = \mathbf{N}\mathbf{Y} \text{ and } \mathbf{A}\mathbf{F} = \mathbf{X}^T \mathbf{A} \mathbf{X}$$

then,

$$\begin{aligned} \mathbf{A}\mathbf{F} &= (\mathbf{N}\mathbf{Y})^T \mathbf{A} (\mathbf{N}\mathbf{Y}) \\ &= \mathbf{Y}^T \mathbf{N}^T \mathbf{A} \mathbf{N} \mathbf{Y}, \quad (\mathbf{D} = \mathbf{N}^T \mathbf{A} \mathbf{N}) \\ &= \mathbf{Y}^T \mathbf{D} \mathbf{Y} \end{aligned}$$

$$\text{Canonical form} = \begin{bmatrix} x & y & z \end{bmatrix} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\mathbf{C}\mathbf{F} = 2x^2 + 3y^2 + 6z^2$$

$$\text{Index } \mathbf{E}(\mathbf{F}) = 3$$

$$\text{Signature } (\mathbf{s}) = 3$$

$$\text{Rank } (\mathbf{f}) = 3$$

Nature = Positive Definite.

5. Reduce the quadratic form $Q = X_1^2 + 2X_2X_3$ to Canonical form and hence find its nature, rank, index and signature.

Soln

We know that $Q = F$ is the product of matrices.

$$Q = X^T A X \text{ where } X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \text{ and}$$

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}.$$

A is a symmetric matrix, such that its characteristic equation is

$$|A - \lambda I| = 0$$

Then its characteristic polynomial is

$$\lambda^3 - S_1\lambda^2 + S_2\lambda - S_3 = 0 \quad \text{--- (1)}$$

where,

$$S_1 = 1 \text{ (sum of diagonal)}$$

$$S_2 = | \begin{matrix} 0 & 1 \\ 0 & 0 \end{matrix} | + | \begin{matrix} 1 & 0 \\ 0 & 0 \end{matrix} | + | \begin{matrix} 1 & 0 \\ 0 & 0 \end{matrix} | \text{ (sum of minor of diagonal)} \\ = -1$$

$$S_3 = |A| \\ = -1$$

Sub. the above values in (1), we get

$$\lambda^3 - \lambda^2 - \lambda + 1 = 0$$

Using Synthetic division

$$\begin{array}{r|rrrr} & 1 & -1 & -1 & 1 \\ 1 & \hline 0 & 1 & 0 & -1 \\ \hline 1 & 0 & -1 & 0 \end{array}$$

$$(\lambda - 1)(\lambda^2 - 1) = 0$$

$$\lambda = 1, 1, -1.$$

To find eigenvectors we know that

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

$$\begin{bmatrix} 1-\lambda & 0 & 0 \\ 0 & 0-\lambda & 1 \\ 0 & 1 & 0-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

For $\lambda = -1$

$$\begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

Cross multiplying,

$$\begin{matrix} 0 & 0 & 2 & 0 \\ 1 & 1 & 0 & 1 \end{matrix}$$

$$\frac{x_1}{0} = \frac{x_2}{-1} = \frac{x_3}{2}$$

$$X_1 = \begin{bmatrix} 0 \\ -1 \\ 2 \end{bmatrix}$$

For $\lambda = 1$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & -1 & 1 \\ 0 & 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0$$

$$0x_1 - x_2 + x_3 = 0$$

$$x_3 = x_2 \Rightarrow x \neq 0$$

$$X_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

Since A is a symmetric matrix, the eigenvectors are orthogonal to each other.

$$X_1^T X_3 = 0 \quad \text{and} \quad X_2^T X_3 = 0$$

where

$$X_3 = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

then,

$$\begin{aligned} X_1^T X_3 &= [0 \ -1 \ 1] \begin{bmatrix} a \\ b \\ c \end{bmatrix} = 0 \\ &\therefore -b + c = 0 \quad -\textcircled{I} \end{aligned}$$

and

$$\begin{aligned} X_2^T X_3 &= [1 \ 1 \ 1] \begin{bmatrix} a \\ b \\ c \end{bmatrix} = 0 \\ &\therefore a + b + c = 0 \quad -\textcircled{II} \end{aligned}$$

Cross multiplying \textcircled{I} and \textcircled{II} , we get,

$$\begin{bmatrix} -1 & 1 & 0 & -1 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$

$$\frac{a}{-2} = \frac{b}{1} = \frac{c}{1}$$

$$\therefore X_3 = \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}$$

To find diagonal matrix of A by orthogonal transformation,
we know that,

$$D = N^T A N$$

where N is the normalized modal matrix

$$N = [X_1 \ X_2 \ X_3]$$

$$N = \begin{bmatrix} 0 & 1/\sqrt{3} & -2/\sqrt{6} \\ -1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \\ 1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \end{bmatrix} \text{ and } N^T = \begin{bmatrix} 0 & -1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ -2/\sqrt{6} & 1/\sqrt{6} & 1/\sqrt{6} \end{bmatrix}$$

$$D = N^T A N$$

$$= \begin{bmatrix} 0 & -1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ -2/\sqrt{6} & 1/\sqrt{6} & 1/\sqrt{6} \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} N$$

$$= \begin{bmatrix} 0 & 1/\sqrt{2} & -1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \\ -2/\sqrt{6} & 1/\sqrt{6} & 1/\sqrt{6} \end{bmatrix} \begin{bmatrix} 0 & 1/\sqrt{3} & -2/\sqrt{6} \\ -1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \\ 1/\sqrt{2} & 1/\sqrt{3} & 1/\sqrt{6} \end{bmatrix}$$

$$= \begin{bmatrix} -\frac{1}{2} - \frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{3} + \frac{1}{3} + \frac{1}{3} & 0 \\ 0 & 0 & \frac{4}{6} + \frac{1}{6} + \frac{1}{6} \end{bmatrix}$$

$$D = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

To find Canonical form

$$X = NY \text{ and } QF = X^T A X$$

then

$$QF = (NY)^T A (NY)$$

$$= Y^T (N^T A N) Y$$

$$= Y^T D Y \quad (\because D = N^T A N)$$

$$= [y_1 \ y_2 \ y_3] \begin{bmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

$-y_1^2 + y_2^2 + y_3^2$ is the Canonical form.

Its Signature (σ) = $2-1 = 1$

Index (p) = 2

Rank = 3

Nature = Indefinite