# 第5章 a: 二次型与对称矩阵

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## 本节内容

- ◇ 二次型,二次型与对称矩阵——对应
- ♣ 二次型的标准型、规范型
- ♡ 矩阵的合同关系

$$(x_1, x_2) \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$(x_1, x_2) \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$
对称矩阵 A

$$(x_1, x_2) \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$
对称矩阵 A

$$x^{T}Ax = (x_1, x_2) \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$
**对称矩阵**A

$$x^{T}Ax = (x_{1}, x_{2}) \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$$

$$\frac{}{\sqrt{3}}$$

$$x^{T}Ax = (x_{1}, x_{2}) \begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$$
对称矩阵A

$$x^{T}Ax = (x_{1}, x_{2})$$
  $\begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix}$   $\begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$   $\frac{1}{2}$  对称矩阵 $A$   $\frac{1}{2}$   $\frac{1}{2}$   $\frac{1}{2}$   $\frac{1}{2}$  次齐次多项式

(1) 设 
$$A = \begin{pmatrix} 6 & 4 \\ 4 & -2 \end{pmatrix}$$
,则

$$x^{T}Ax = \underline{x_1^2} + \underline{x_1x_2} + \underline{x_2^2}$$

(1) 设
$$A = \begin{pmatrix} 6 & 4 \\ 4 & -2 \end{pmatrix}$$
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$$x^{T}Ax = \underline{x_1^2 + \underline{2 \cdot x_1}} x_2 + \underline{x_2^2}$$

$$x^{T}Ax = (x_{1}, x_{2})$$
  $\begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix}$   $\begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$  对称矩阵  $A \mapsto x^{T}Ax$ 

**(1)** 设 
$$A = \begin{pmatrix} 6 & 4 \\ 4 & -2 \end{pmatrix}$$
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$$x^{T}Ax = \underline{6}x_{1}^{2} + \underline{2} \cdot \underline{x}_{1}x_{2} + \underline{x}_{2}^{2}$$

$$x^{T}Ax = (x_{1}, x_{2})$$
  $\begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix}$   $\begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$  对称矩阵  $A \mapsto x^{T}Ax$ 

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$$x^{T}Ax = \underline{6}x_{1}^{2} + \underline{2 \cdot 4}x_{1}x_{2} + \underline{-2}x_{2}^{2} = 6x_{1}^{2} + 8x_{1}x_{2} - 2x_{2}^{2}$$

(2) 
$$-3x_1^2 + 2x_1x_2 + 5x_2^2 =$$

$$x^{T}Ax = (x_{1}, x_{2})$$
  $\begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix}$   $\begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$  对称矩阵  $A$   $\rightarrow x^{T}Ax$ 

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(2) 
$$-3x_1^2 + 2x_1x_2 + 5x_2^2 = (x_1, x_2)$$
  $\begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ 

$$x^{T}Ax = (x_{1}, x_{2})$$
  $\begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix}$   $\begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$   $\frac{1}{2}$   $\frac{1}{2}$ 

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(2) 
$$-3x_1^2 + 2x_1x_2 + 5x_2^2 = (x_1, x_2)\begin{pmatrix} -3 \\ 5 \end{pmatrix}\begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$x^{T}Ax = (x_{1}, x_{2})$$
  $\begin{pmatrix} a_{11} & a_{12} \\ a_{12} & a_{22} \end{pmatrix}$   $\begin{pmatrix} x_{1} \\ x_{2} \end{pmatrix} = a_{11}x_{1}^{2} + 2a_{12}x_{1}x_{2} + a_{22}x_{2}^{2}$   $\frac{1}{2}$   $\frac{1}{2}$ 

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(2) 
$$-3x_1^2 + 2x_1x_2 + 5x_2^2 = (x_1, x_2)\begin{pmatrix} -3 & 1 \\ 1 & 5 \end{pmatrix}\begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$(x_1, x_2, x_3)$$

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix}$$

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$(x_1, x_2, x_3) \left( \begin{array}{ccc} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{array} \right) \left( \begin{array}{c} x_1 \\ x_2 \\ x_3 \end{array} \right)$$

对称矩阵A

$$(x_1, x_2, x_3) \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$
**对称矩阵 A**

$$x^{T}Ax = (x_{1}, x_{2}, x_{3}) \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \\ x_{3} \end{pmatrix}$$

$$\frac{}{N}$$

$$x^{T}Ax = (x_{1}, x_{2}, x_{3}) \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \\ x_{3} \end{pmatrix}$$

$$\frac{}{\text{NMEEA}}$$

$$= a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + 2a_{12}x_1x_2 + 2a_{13}x_1x_3 + 2a_{23}x_2x_3$$

$$x^{T}Ax = (x_{1}, x_{2}, x_{3}) \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \\ x_{3} \end{pmatrix}$$

$$\frac{1}{\sqrt{3}} \frac{1}{\sqrt{3}} \frac{1}{\sqrt{3}} \frac{1}{\sqrt{3}} = a_{11}x_{1}^{2} + a_{22}x_{2}^{2} + a_{33}x_{3}^{2}$$

$$= a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + 2a_{12}x_1x_2 + 2a_{13}x_1x_3 + 2a_{23}x_2x_3 3 元 2 次齐次多项式$$

$$x^T A x =$$

## \_次型:引例

 $x^{T}Ax = x_1^2 x_2^2 x_2^2 x_1x_2 x_1x_2$ 

例1

 $X_2X_3$ 

 $X_1X_2 \qquad X_1X_2$ 

 $x^{T}Ax = 1x_1^2 + 0x_2^2 - 3x_2^2$ 

例 1

 $X_2X_3$ 

 $x^{T}Ax = 1x_{1}^{2} + 0x_{2}^{2} - 3x_{3}^{2} - 4x_{1}x_{2}$ 

例 1

 $X_2X_3$ 

 $x_1x_2$ 

 $x^{T}Ax = 1x_1^2 + 0x_2^2 - 3x_3^2 - 4x_1x_2 + 0x_1x_2$ 

例 1

 $X_2X_3$ 

$$x^{T}Ax = (x_{1}, x_{2}, x_{3})$$

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix}$$

$$\begin{pmatrix} x_{1} \\ x_{2} \\ x_{3} \end{pmatrix}$$

$$\rightarrow \overline{\qquad}$$
 $\rightarrow \overline{\qquad}$ 
 $\rightarrow \overline{\rightarrow}$ 
 $\rightarrow \overline{\rightarrow}$ 

 $x^{T}Ax = 1x_1^2 + 0x_2^2 - 3x_3^2 - 4x_1x_2 + 0x_1x_2 - 2x_2x_3$ 

二次型

$$x_1x_2 + x_1x_3 + 2x_3^2 - 2x_2x_3$$

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

$$\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

例 2  

$$x_1x_2 + x_1x_3 + 2x_3^2 - 2x_2x_3 = (x_1, x_2, x_3)$$
  $\begin{pmatrix} 0 & & & \\ & 0 & & \\ & & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$ 

| 
$$x_1x_2 + x_1x_3 + 2x_3^2 - 2x_2x_3 = (x_1, x_2, x_3) \begin{pmatrix} 0 & \frac{1}{2} & \\ & 0 & \\ & & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$x_1 x_2 + x_1 x_3 + 2x_3^2 - 2x_2 x_3 = (x_1, x_2, x_3) \begin{pmatrix} 0 & \frac{1}{2} & \frac{1}{2} \\ 0 & 0 & \\ & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$x_1x_2 + x_1x_3 + 2x_3^2 - 2x_2x_3 = (x_1, x_2, x_3) \begin{pmatrix} 0 & \frac{1}{2} & \frac{1}{2} \\ 0 & -1 \\ 2 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$x_1x_2 + x_1x_3 + 2x_3^2 - 2x_2x_3 = (x_1, x_2, x_3) \begin{pmatrix} 0 & \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & 0 & -1 \\ \frac{1}{2} & -1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

例 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1x_2 + 3x_1x_3 + 2x_2^2 + 4x_2x_3 + x_3^2$$

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1x_2 + 3x_1x_3 + 2x_2^2 + 4x_2x_3 + x_3^2$$

#### 

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

\_

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

$$= (x_1, x_2, x_3) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

M4 给定对称矩阵 A,写出相应二次型:

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

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M4 给定对称矩阵 A,写出相应二次型:

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

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$$= (x_1, x_2, x_3) \begin{pmatrix} 1 \\ 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \dots \end{pmatrix}$$

M4 给定对称矩阵 A,写出相应二次型:

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

$$= (x_1, x_2, x_3) \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ y \end{pmatrix}$$

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

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M4 给定对称矩阵 A,写出相应二次型:

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

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$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \underline{\qquad} x_1^2 + \underline{\qquad} x_2^2 + \underline{\qquad} x_3^2 + 2 \underline{\qquad} x_1 x_2 + 2 \qquad x_1 x_3 + 2 \underline{\qquad} x_2 x_3$$

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

$$= (x_1, x_2, x_3) \begin{pmatrix} 1 & \frac{1}{2} & \frac{3}{2} \\ \frac{1}{2} & 2 & 2 \\ \frac{3}{2} & 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \underline{-1}x_1^2 + \underline{-x_2^2} + \underline{-x_3^2} + 2\underline{\qquad} x_1x_2 + 2 \qquad x_1x_3 + 2\underline{\qquad} x_2x_3$$

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

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$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \underline{-1}x_1^2 + \underline{2}x_2^2 + \underline{-x_3^2} + 2\underline{\qquad} x_1x_2 + 2 \qquad x_1x_3 + 2\underline{\qquad} x_2x_3$$

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

$$= (x_1, x_2, x_3) \begin{pmatrix} 1 & \frac{1}{2} & \frac{3}{2} \\ \frac{1}{2} & 2 & 2 \\ \frac{3}{2} & 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \underline{-1}x_1^2 + \underline{2}x_2^2 + \underline{0}x_3^2 + 2\underline{\qquad} x_1x_2 + 2 \qquad x_1x_3 + 2\underline{\qquad} x_2x_3$$

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

$$= (x_1, x_2, x_3) \begin{pmatrix} 1 & \frac{1}{2} & \frac{3}{2} \\ \frac{1}{2} & 2 & 2 \\ \frac{3}{2} & 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \underline{-1}x_1^2 + \underline{2}x_2^2 + \underline{0}x_3^2 + 2\underline{\cdot 1 \cdot x_1}x_2 + 2 \qquad x_1x_3 + 2\underline{\quad x_2x_3}$$

M 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

$$= (x_1, x_2, x_3) \begin{pmatrix} 1 & \frac{1}{2} & \frac{3}{2} \\ \frac{1}{2} & 2 & 2 \\ \frac{3}{2} & 2 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$(x_1, x_2, x_3) \begin{pmatrix} -1 & 1 & \frac{1}{2} \\ 1 & 2 & 0 \\ \frac{1}{2} & 0 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$= \underline{-1}x_1^2 + \underline{2}x_2^2 + \underline{0}x_3^2 + 2\underline{\cdot 1}\underline{\cdot x_1}x_2 + 2\underline{\cdot \frac{1}{2}}\underline{\cdot x_1}x_3 + 2\underline{\qquad }x_2x_3$$

例 3 给定二次型,写出对称矩阵 A:

$$x_1^2 + x_1 x_2 + 3x_1 x_3 + 2x_2^2 + 4x_2 x_3 + x_3^2$$

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$$= -x_1^2 + 2x_2^2 + 2x_1x_3 + x_1x_3$$

$$(x_1, x_2, \dots, x_n) \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{12} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{nn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$

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对称矩阵 A

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对称矩阵 A

$$x^{T}Ax = (x_{1}, x_{2}, \dots, x_{n}) \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{12} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{nn} \end{pmatrix} \begin{pmatrix} x_{1} \\ x_{2} \\ \vdots \\ x_{n} \end{pmatrix}$$
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$$\frac{1}{N}$$

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$$= a_{11}x_{1}^{2} + a_{22}x_{2}^{2} + \cdots + a_{nn}x_{n}^{2}$$

$$+ 2a_{12}x_{1}x_{2} + 2a_{1n}x_{1}x_{n} + \cdots$$

$$\cdots + 2a_{ij}x_{i}x_{j} + \cdots + 2a_{n-1n}x_{n-1}x_{n}$$

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n元2次齐次多项式

注 二次型也记作  $f(x) = x^T A x$  或  $f(x_1, x_2, \dots, x_n) = x^T A x$ .

给定二次型
$$f(x_1, x_2, ..., x_n) = a_{11}x_1^2 + a_{22}x_2^2 + \cdots + a_{nn}x_n^2 + 2a_{12}x_1x_2 + 2a_{1n}x_1x_n + \cdots$$

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作线性变量代换:

$$\begin{cases} x_1 = c_{11}y_1 + \dots + c_{1n}y_n \\ \vdots \\ x_n = c_{n1}y_1 + \dots + c_{nn}y_n \end{cases}$$

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代入二次型
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$$f(x_1, x_2, ..., x_n)$$
 得 关于 $y_1, ..., y_n$  的二次型 
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<mark>问题</mark>: 如何选择适当的变量代换  $y_1, y_2, \dots, y_n$ ,把 f 化简?

给定二次型  $f(x_1, x_2, \dots, x_n) = a_{11}x_1^2 + a_{22}x_2^2 + \dots + a_{nn}x_n^2 \\ + 2a_{12}x_1x_2 + 2a_{1n}x_1x_n + \dots \\ \dots + 2a_{ij}x_ix_j + \dots + 2a_{n-1n}x_{n-1}x_n$ 作线性变量代换:

 $\begin{cases} x_1 = c_{11}y_1 + \dots + c_{1n}y_n \\ \vdots \\ x_n = c_{n1}y_1 + \dots + c_{nn}y_n \end{cases}$ 

代入二次型
$$f(x_1, x_2, ..., x_n)$$
 得 关于 $y_1, ..., y_n$  的二次型 
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给定二次型  $f(x_1, x_2, ..., x_n) = a_{11}x_1^2 + a_{22}x_2^2 + ... + a_{nn}x_n^2$  $+ 2a_{12}x_1x_2 + 2a_{1n}x_1x_n + \cdots$  $\cdots + 2a_{ij}x_ix_i + \cdots + 2a_{n-1n}x_{n-1}x_n$ 作线性变量代换: (要求  $C = (c_{ij})$  可逆,可反解出 y $\begin{cases} x_1 = c_{11}y_1 + \dots + c_{1n}y_n \\ \vdots \\ x_n = c_{n1}y_1 + \dots + c_{nn}y_n \end{cases}$ 

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$$+ 2a_{12}x_1x_2 + 2a_{1n}x_1x_n + \cdots$$
  
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作线性变量代换: (要求  $C = (c_{ij})$  可逆,可反解出 y )

$$\begin{cases} x_1 = c_{11}y_1 + \dots + c_{1n}y_n \\ \vdots \\ x_n = c_{n1}y_1 + \dots + c_{nn}y_n \end{cases} \Leftrightarrow \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} c_{11} & \dots & c_{1n} \\ \vdots & \ddots & \vdots \\ c_{n1} & \dots & c_{nn} \end{pmatrix} \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$$

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$$\Leftrightarrow x = Cy$$

代入二次型
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 得 关于 $y_1, \cdots, y_n$  的二次型

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作线性变量代换: (要求  $C = (c_{ij})$  可逆,可反解出  $y = C^{-1}x$ )

$$\begin{cases} x_1 = c_{11}y_1 + \dots + c_{1n}y_n \\ \vdots \\ x_n = c_{n1}y_1 + \dots + c_{nn}y_n \end{cases} \Leftrightarrow \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} c_{11} & \dots & c_{1n} \\ \vdots & \ddots & \vdots \\ c_{n1} & \dots & c_{nn} \end{pmatrix} \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$$
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问题: 如何选择适当的变量代换  $y_1, y_2, \cdots, y_n$ ,把 f 化简?

关键 要知道  $(a_{ij})$  与  $(b_{ij})$  的关系.

$$f = x^T A x$$



$$f = x^T A x \xrightarrow{x = Cy}$$

$$f = x^T A x \xrightarrow{x = Cy} (Cy)^T A (Cy)$$



$$f = x^T A x \xrightarrow{x = Cy} (Cy)^T A (Cy) = y^T C^T$$



$$f = x^T A x \xrightarrow{x = Cy} (Cy)^T A (Cy) = y^T C^T A C y$$



$$f = x^T A x \xrightarrow{x = Cy} (Cy)^T A (Cy) = y^T C^T A C y$$

• 作变量代换 X = Cy 后,二次型的系数矩阵  $A \rightarrow C^TAC$ 

$$f = x^T A x \xrightarrow{x = Cy} (Cy)^T A (Cy) = y^T C^T A C y$$

- 作变量代换 x = Cy 后,二次型的系数矩阵  $A \rightarrow C^TAC$
- A 对称 ⇒ ∃正交阵 Ø 使 Ø<sup>-1</sup>AØ = Λ

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- 作变量代换 x = Cy 后,二次型的系数矩阵  $A \rightarrow C^TAC$
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**定理** 
$$\forall$$
 对称矩阵  $A$ ,  $\exists$  可逆矩阵  $C$ ,使得  $C^TAC = \begin{pmatrix} a_1 & & \\ & d_2 & & \\ & & \ddots & \\ & & & d_2 \end{pmatrix}$ .

二次型

$$f = x^T A x \xrightarrow{x = Cy} (Cy)^T A (Cy) = y^T C^T A C y$$

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所以,对 $\forall$ 二次型 $f(x_1,x_2,\cdots,x_n)$ , $\exists$ 可逆线性变换x=Cy,使得

$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

$$f = x^T A x \xrightarrow{x = Cy} (Cy)^T A (Cy) = y^T C^T A C y$$

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二次型

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的系数  $d_1$ ,  $d_2$ , ...,  $d_n$  中,

● 非零数的个数 r, 称为 二次型的秩

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- 非零数的个数 r, 称为 二次型的秩
- 正数的个数 p,称为正惯性指标;负数的个数 q,称为负惯性指标

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性质 (1) 
$$r = p + q$$
; (2)  $r = r(A)$ .

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$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

主要有以下三种方法:

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主要有以下三种方法:

正交变换法

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正交变换法 找正交阵 
$$Q$$
 使  $Q^TAQ = \begin{pmatrix} \lambda_1 & & & \\ & \ddots & & \\ & & \lambda_n \end{pmatrix}$ 

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主要有以下三种方法:

**正交变换法** 找正交阵 
$$Q \oplus Q^T A Q = \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}$$
 (也就是,将  $A$  正交

对角化). 这时,作变量代换 x = Qy,则

$$f = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2.$$

$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

主要有以下三种方法:

**正交变换法** 找正交阵 
$$Q \oplus Q^T A Q = \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}$$
 (也就是,将  $A$  正交

对角化). 这时,作变量代换 x = Qy,则

$$f = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2.$$

# 配方法

# 初等变换法

# 注

• 用不同的方法,可能得到不同的标准型. (系数不相同)

$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

主要有以下三种方法:

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## 配方法

# 初等变换法

- 用不同的方法,可能得到不同的标准型. (系数不相同)
- 但是可以证明,二次型的秩,正、负惯性指标是恒定不变.

$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

主要有以下三种方法:

**正交变换法** 找正交阵 
$$Q$$
 使  $Q^TAQ = \begin{pmatrix} \lambda_1 & & & \\ & \ddots & & \\ & & \lambda_n \end{pmatrix}$  (也就是,将  $A$  正交对角化). 这时,作变量代换  $X = QY$ ,则

$$f = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2.$$

## 配方法

# 初等变换法

- 用不同的方法,可能得到不同的标准型. (系数不相同)
- 但是可以证明,二次型的秩,正、负惯性指标是恒定不变.所以,
  - ★ 二次型的秩 = r(A)

$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

主要有以下三种方法:

正交变换法 找正交阵 
$$Q \oplus Q^T A Q = \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}$$
 (也就是,将  $A$  正交

对角化). 这时,作变量代换 x = Qy,则

$$f = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2.$$

# 配方法

# 初等变换法

- 用不同的方法,可能得到不同的标准型. (系数不相同)
- 但是可以证明,二次型的秩,正、负惯性指标是恒定不变.所以,
  - ★ 二次型的秩 = r(A) = 非零特征值的个数

$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

主要有以下三种方法:

**正交变换法** 找正交阵 
$$Q \notin Q^T A Q = \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}$$
 (也就是,将  $A$  正交

对角化). 这时,作变量代换 x = Qy,则

$$f = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2.$$

# 配方法

# 初等变换法

- 用不同的方法,可能得到不同的标准型. (系数不相同)
- 但是可以证明,二次型的秩,正、负惯性指标是恒定不变.所以,
  - ★ 二次型的秩 = r(A) = 非零特征值的个数
  - ★ 正惯性指标 = 正特征值的个数

把一般的二次型  $f = x^T A x$  化为标准型

$$f = d_1 y_1^2 + d_2 y_2^2 + \dots + d_n y_n^2$$

主要有以下三种方法:

正交变换法 找正交阵 
$$Q$$
 使  $Q^TAQ = \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}$  (也就是,将  $A$  正交

对角化). 这时,作变量代换 x = Qy,则

$$f = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2.$$

配方法

# 初等变换法

# 注

- 用不同的方法,可能得到不同的标准型.(系数不相同)
- 但是可以证明,二次型的秩,正、负惯性指标是恒定不变.所以,
  - ★ 二次型的秩 = r(A) = 非零特征值的个数
  - ★ 正惯性指标 = 正特征值的个数
  - 负惯性指标 = 负特征值的个数

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

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

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

$$\mathbf{F}$$
  $\mathbf{F}$  系数矩阵  $\mathbf{A} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 

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

$$\mathbf{F}$$
  $\mathbf{F}$  系数矩阵  $A = \begin{pmatrix} 12\\1\\1 \end{pmatrix}$ 

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

$$\mathbf{F}$$
  $f$  系数矩阵  $A = \begin{pmatrix} 122\\1\\1 \end{pmatrix}$ 

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

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

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

**解**
• 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A|$ 

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

解
• 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

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

解
• 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

- $\bullet$   $\lambda_1 = 5$
- $\lambda_2 = -1$ (二重)

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

解
• 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程:  $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

- $\bullet$   $\lambda_1 = 5$
- $\lambda_2 = -1$  (二重)

$$f = 5y_1^2 - y_2^2 - y_3^2$$

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

为标准型,写出所用的正交变换 x = Qv

解
• 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

• 
$$\lambda_1 = 5$$
,特征向量  $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 

• 
$$\lambda_2 = -1$$
 (二重) ,特征向量 
$$\begin{cases} \alpha_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \\ \alpha_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix} \end{cases}$$

 $f = 5y_1^2 - y_2^2 - y_3^2$ 

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

为标准型,写出所用的正交变换 x = Qv

解
• f 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

• 
$$\lambda_1 = 5$$
,特征向量  $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  单位化  $\gamma_1 = \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix}$ 

• 
$$\lambda_2 = -1$$
 (二重) ,特征向量 
$$\begin{cases} \alpha_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \\ \alpha_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \end{cases}$$

$$f = 5y_1^2 - y_2^2 - y_3^2$$

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为标准型,写出所用的正交变换 x = Qv

解
• f 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

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$$\lambda_1 = 5$$
,特征向量  $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  单位化  $\gamma_1 = \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix}$ 

• 
$$\lambda_2 = -1$$
 (二重) ,特征向量
$$\begin{cases}
\alpha_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{E交化}}
\end{cases}$$

$$\beta_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$$

$$\alpha_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$\beta_3 = \begin{pmatrix} -1/2 \\ -1/2 \\ 1 \end{pmatrix}$$

$$f = 5y_1^2 - y_2^2 - y_3^2$$

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

解
• 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

• 
$$\lambda_1 = 5$$
,特征向量  $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  单位化  $\gamma_1 = \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix}$ 

• 
$$\lambda_2 = -1$$
 (二重) ,特征向量
$$\begin{cases}
\alpha_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{E交化}}
\begin{cases}
\beta_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{单位化}}
\end{cases}
\begin{cases}
\gamma_2 = \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{pmatrix}
\end{cases}$$

$$\alpha_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$\beta_3 = \begin{pmatrix} -1/2 \\ -1/2 \\ 1 \end{pmatrix}$$

$$\gamma_3 = \begin{pmatrix} -1/\sqrt{6} \\ -1/\sqrt{6} \\ 2/\sqrt{6} \end{pmatrix}$$

$$f = 5y_1^2 - y_2^2 - y_3^2$$

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

解
• 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

• 
$$\lambda_1 = 5$$
,特征向量  $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  单位化  $\gamma_1 = \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix}$ 

$$\lambda_{2} = -1 \quad (三重) \quad , \quad \text{特征向量}$$

$$\begin{cases} \alpha_{1} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{正交化}} \begin{cases} \beta_{2} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{单位化}} \end{cases} \begin{cases} \gamma_{2} = \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix} \end{cases}$$

$$\alpha_{2} = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \xrightarrow{\beta_{3} = \begin{pmatrix} -1/2 \\ -1/2 \end{pmatrix}} \end{cases}$$

$$\beta_{3} = \begin{pmatrix} -1/2 \\ -1/2 \\ 1 \end{pmatrix}$$

$$\gamma_{3} = \begin{pmatrix} -1/\sqrt{6} \\ -1/\sqrt{6} \\ 2/\sqrt{6} \end{pmatrix}$$

• 
$$\Rightarrow Q = \begin{pmatrix} 1/\sqrt{3} - 1/\sqrt{2} - 1/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & -1/\sqrt{6} \\ 1/\sqrt{3} & 0 & 2/\sqrt{6} \end{pmatrix}, \qquad f = 5y_1^2 - y_2^2 - y_3^2$$

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

解

● 
$$f$$
 系数矩阵  $A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$ ,特征方程: $0 = |\lambda I - A| = (\lambda - 5)(\lambda + 1)^2$ 

• 
$$\lambda_1 = 5$$
,特征向量  $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$  单位化  $\gamma_1 = \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix}$ 

$$\lambda_{2} = -1 \quad (三重) \quad , \quad \text{特征向量}$$

$$\begin{cases}
\alpha_{1} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{正交化}} \begin{cases}
\beta_{2} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{单位化}} \begin{cases}
\gamma_{2} = \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{pmatrix}
\end{cases}$$

$$\alpha_{2} = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \xrightarrow{\beta_{3} = \begin{pmatrix} -1/2 \\ -1/2 \\ 1 \end{pmatrix}} \xrightarrow{\phi_{3} = \begin{pmatrix} -1/\sqrt{6} \\ -1/\sqrt{6} \\ 2/\sqrt{6} \end{pmatrix}$$

• 
$$\Rightarrow Q = \begin{pmatrix} 1/\sqrt{3} - 1/\sqrt{2} - 1/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{2} & -1/\sqrt{6} \\ 1/\sqrt{3} & 0 & 2/\sqrt{6} \end{pmatrix}$$
,  $x = Qy$ ,  $y = 0$ 

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

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$$A = \begin{pmatrix} 2 & 2 & -2 \\ & 5 & -4 \\ & & 5 \end{pmatrix}$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

解
• 
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$$
,特征方程:  $0 = |\lambda I - A|$ 

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

解
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}, 特征方程: 0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

解
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}, 特征方程: 0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$$

• 
$$\lambda_3 = 10$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

为标准型,写出所用的正交变换 x = Qv

解
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}, 特征方程: 0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$$

•  $\lambda_1 = 1$  (二重)

- $\lambda_3 = 10$

则 
$$f = y_1^2 + y_2^2 + 10y_3^2$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

为标准型,写出所用的正交变换 x = Qv

解
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}, 特征方程: 0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$$

λ₁ = 1 (二重) , 特征向量

$$\begin{cases} \alpha_1 = \begin{pmatrix} -2\\1\\0 \end{pmatrix} \\ \alpha_2 = \begin{pmatrix} 2\\0\\1 \end{pmatrix} \end{cases}$$

• 
$$\lambda_3 = 10$$
,特征向量 $\alpha_3 = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$ 

则 
$$f = y_1^2 + y_2^2 + 10y_3^2$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

为标准型,写出所用的正交变换 x = Qv

**β**
• 
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$$
, 特征方程:  $0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$ 

λ₁ = 1 (二重),特征向量

$$\begin{cases}
\alpha_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\mathbb{E}^2 \times \mathbb{R}} \begin{cases}
\beta_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \\
\beta_2 = \begin{pmatrix} 2/5 \\ 4/5 \\ 1 \end{cases}
\end{cases}$$

• 
$$\lambda_3 = 10$$
, 特征向量 $\alpha_3 = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$ 

则 
$$f = y_1^2 + y_2^2 + 10y_3^2$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

为标准型,写出所用的正交变换 x = Qv

解
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}, 特征方程: 0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$$

λ₁ = 1 (二重),特征向量

• 
$$\lambda_3 = 10$$
, 特征向量 $\alpha_3 = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$ 

则 
$$f = y_1^2 + y_2^2 + 10y_3^2$$

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

为标准型,写出所用的正交变换 x = Qv

解
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}, 特征方程: 0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$$

λ₁ = 1 (二重),特征向量

$$\begin{cases} \alpha_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{EXM}} \begin{cases} \beta_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{EXM}} \begin{cases} \gamma_1 = \frac{1}{\sqrt{5}} \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \\ \alpha_2 = \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix} \end{cases} \end{cases}$$
 
$$\beta_2 = \begin{pmatrix} 2/5 \\ 4/5 \\ 1 \end{pmatrix}$$
 
$$\gamma_2 = \frac{5}{3\sqrt{5}} \begin{pmatrix} 2/5 \\ 4/5 \\ 1 \end{pmatrix}$$

• 
$$\lambda_3 = 10$$
,特征向量 $\alpha_3 = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$  单位化  $\gamma_3 = \begin{pmatrix} 1/3 \\ 2/3 \\ -2/3 \end{pmatrix}$ 

则  $f = y_1^2 + y_2^2 + 10y_2^2$ 

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

为标准型,写出所用的正交变换 x = Qv

**β**
• 
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$$
, 特征方程:  $0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$ 

λ₁ = 1 (二重) , 特征向量

$$\begin{cases} \alpha_1 = \begin{pmatrix} -2\\1\\0 \end{pmatrix} \xrightarrow{\text{if } \text{ if }$$

• 
$$\lambda_3 = 10$$
,特征向量 $\alpha_3 = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$  单位化  $\gamma_3 = \begin{pmatrix} 1/3 \\ 2/3 \\ -2/3 \end{pmatrix}$ 

• 
$$\Rightarrow Q = \begin{pmatrix} -2/\sqrt{5}2/3\sqrt{5} & 1/3 \\ 1/\sqrt{5} & 4/3\sqrt{5} & 2/3 \\ 0 & \sqrt{5}/3 & -2/3 \end{pmatrix}$$
,  $\emptyset$   $f = y_1^2 + y_2^2 + 10y_3^2$ 

$$f(x_1, x_2, x_3) = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

为标准型,写出所用的正交变换 x = Qv

**β**
• 
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$$
, 特征方程:  $0 = |\lambda I - A| = (\lambda - 1)^2 (\lambda - 10)$ 

λ₁ = 1 (二重) , 特征向量

$$\begin{cases} \alpha_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{if } \emptyset \setminus \mathbb{N}} \begin{cases} \beta_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \xrightarrow{\text{if } \emptyset \setminus \mathbb{N}} \begin{cases} \gamma_1 = \frac{1}{\sqrt{5}} \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \\ \alpha_2 = \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix} & \beta_2 = \begin{pmatrix} 2/5 \\ 4/5 \\ 1 \end{pmatrix} \end{cases}$$

• 
$$\lambda_3 = 10$$
,特征向量 $\alpha_3 = \begin{pmatrix} 1 \\ 2 \\ -2 \end{pmatrix}$  单位化  $\gamma_3 = \begin{pmatrix} 1/3 \\ 2/3 \\ -2/3 \end{pmatrix}$ 

• 
$$\Rightarrow Q = \begin{pmatrix} -2/\sqrt{5}2/3\sqrt{5} & 1/3 \\ 1/\sqrt{5} & 4/3\sqrt{5} & 2/3 \\ 0 & \sqrt{5}/3 & -2/3 \end{pmatrix}$$
,  $x = Qy$ ,  $y = 0$ ,

$$f(x_1, x_2) = 2x_1^2 + 2x_2^2 + 2x_1x_2$$

为标准型,写出所用的正交变换 x = Qy

例 4 用正交变换化二次型

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

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

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

= 
$$(x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

• 想法: 
$$a^2 + 2ab =$$

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 =$$

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac =$ 

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
=

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $=$ 

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 +$$

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

• 想法: 
$$a^2 + 2ab = a^2 + 2ab + b^2 - b^2 = (a+b)^2 - b^2$$
  
 $a^2 + 2ab + 2ac = a^2 + 2a(b+c)$   
 $= a^2 + 2a(b+c) + (b+c)^2 - (b+c)^2$   
 $= (a+b+c)^2 - (b+c)^2$ 

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_2^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

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

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

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

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \begin{cases} x_1 = x_2 = x_3 \\ x_3 = x_3 \end{cases}$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \begin{cases} x_1 = \\ x_2 = \\ x_3 = \end{cases} \end{cases}$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \begin{cases} x_1 = x_2 + x_3 \\ x_2 = x_3 \end{cases} \begin{cases} x_1 = x_3 + x_2 + x_3 \\ x_3 = x_3 \end{cases}$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

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

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \begin{cases} x_1 = y_1 - y_2 \\ x_2 = y_2 - y_3 \Rightarrow x = (x_3 = y_3) \end{cases}$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \begin{cases} x_1 = y_1 - y_2 \\ x_2 = y_2 - y_3 \Rightarrow x = \begin{pmatrix} 1 - 1 & 0 \\ x_3 = y_3 & x_3 \end{cases} \end{cases}$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \\ y_3 = x_3 \end{cases} \Rightarrow \begin{cases} x_1 = y_1 - y_2 \\ x_2 = y_2 - y_3 \Rightarrow x = \begin{pmatrix} 1 - 1 & 0 \\ 0 & 1 & -1 \end{pmatrix} y$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \\ y_3 = x_3 \end{cases} \Rightarrow \begin{cases} x_1 = y_1 - y_2 \\ x_2 = y_2 - y_3 \Rightarrow x = \begin{pmatrix} 1 - 1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} y$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \begin{cases} x_1 = y_1 - y_2 \\ x_2 = y_2 - y_3 \Rightarrow x = \underbrace{\begin{pmatrix} 1 - 1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}}_{C: \text{ }\vec{D}\vec{E}} y$$

$$f = y_1^2 + y_2^2 - y_3^2$$

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

$$= x_1^2 + 2x_1(x_2 + x_3) + (x_2 + x_3)^2 - (x_2 + x_3)^2 + 2x_2^2 + 4x_2x_3 + x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 2x_2x_3 + x_3^2 - x_3^2$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + x_3)^2 - x_3^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + x_3 \Rightarrow \begin{cases} x_1 = y_1 - y_2 \\ x_2 = y_2 - y_3 \Rightarrow x = \underbrace{\begin{pmatrix} 1 - 1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}}_{C: \text{ } \vec{D} \vec{E}} y$$

则

$$f = y_1^2 + y_2^2 - y_3^2$$

**例 2** 配方法化 $f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$  为标准型

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
=

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
  
=  $x_1^2 + 2x_1 \cdot (2x_2 + 2x_3)$ 

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
  
=  $x_1^2 + 2x_1 \cdot (2x_2 + 2x_3) + (2x_2 + 2x_3)^2 - (2x_2 + 2x_3)^2$ 

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
  
=  $x_1^2 + 2x_1 \cdot (2x_2 + 2x_3) + (2x_2 + 2x_3)^2 - (2x_2 + 2x_3)^2$   
+  $2x_2^2 + 8x_2x_3 + 4x_3^2$ 

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + 2x_2 + 2x_3 \\ y_2 = x_2 \end{cases}$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + 2x_2 + 2x_3 \\ y_2 = x_2 \end{cases}$$

$$f = y_1^2 - 2y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

### 作线性变量代换

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

$$f = y_1^2 - 2y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

作线性变量代换

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

$$f = y_1^2 - 2y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

作线性变量代换

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

$$f = y_1^2 - 2y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

作线性变量代换

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

$$f = y_1^2 - 2y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

#### 作线性变量代换

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

$$f = y_1^2 - 2y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + 2x_2 + 2x_3 \\ y_2 = x_2 \\ y_3 = x_3 \end{cases} \Rightarrow \begin{cases} x_1 = y_1 - 2y_2 - 2y_3 \\ x_2 = y_2 \\ x_3 = y_3 \end{cases} \Rightarrow x = \underbrace{\begin{pmatrix} 1 - 2 - 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{C: \text{ PIE}} y$$

$$f = y_1^2 - 2y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$

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

$$+ 2x_2^2 + 8x_2x_3 + 4x_3^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

作线性变量代换

$$\begin{cases} y_1 = x_1 + 2x_2 + 2x_3 \\ y_2 = x_2 \\ y_3 = x_3 \end{cases} \Rightarrow \begin{cases} x_1 = y_1 - 2y_2 - 2y_3 \\ x_2 = y_2 \\ x_3 = y_3 \end{cases} \Rightarrow x = \underbrace{\begin{pmatrix} 1 - 2 - 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{C: \text{ } \overrightarrow{D} \overrightarrow{D}} y$$

则

$$f = y_1^2 - 2y_2^2$$

**例 3** 配方法化  $f = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$  为标准型

$$f = 2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3$$

$$f = \underbrace{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3}_{=} - 8x_2x_3$$

$$f = \underbrace{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3}_{=2[x_1^2 + 2x_1 \cdot (x_2 - x_3)]} - 8x_2x_3$$

$$f = \underbrace{2x_1^2 + 5x_2^2 + 5x_3^2 + \underbrace{4x_1x_2 - 4x_1x_3}_{=2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2]}_{=2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2]}$$

$$f = \underbrace{2x_1^2 + 5x_2^2 + 5x_3^2 + \underbrace{4x_1x_2 - 4x_1x_3}_{} - 8x_2x_3}_{=2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2}$$

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + \frac{4x_1x_2 - 4x_1x_3}{2} - 8x_2x_3$$

$$= 2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2$$

$$+ 5x_2^2 + 5x_2^2 - 8x_2x_3$$

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$+ 3[x_{2}^{2} - 2x_{2} \cdot \frac{2}{3}x_{3}]$$

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$+ 3[x_{2}^{2} - 2x_{2} \cdot \frac{2}{3}x_{3} + (\frac{2}{3}x_{3})^{2}]$$

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$+ 3[x_{2}^{2} - 2x_{2} \cdot \frac{2}{3}x_{3} + (\frac{2}{3}x_{3})^{2}] - 3(\frac{2}{3}x_{3})^{2}$$

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$+ 3[x_{2}^{2} - 2x_{2} \cdot \frac{2}{3}x_{3} + (\frac{2}{3}x_{3})^{2}] - 3(\frac{2}{3}x_{3})^{2} + 3x_{3}^{2}$$

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + \frac{4x_1x_2 - 4x_1x_3}{2} - 8x_2x_3$$

$$= 2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2$$

$$+ 5x_2^2 + 5x_3^2 - 8x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3x_2^2 + 3x_3^2 - 4x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3[x_2^2 - 2x_2 \cdot \frac{2}{3}x_3 + (\frac{2}{3}x_3)^2] - 3(\frac{2}{3}x_3)^2 + 3x_3^2$$

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3}{2x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2 - 2(x_2 - x_3)^2}$$

$$= 2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2$$

$$+ 5x_2^2 + 5x_3^2 - 8x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3x_2^2 + 3x_3^2 - 4x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3[x_2^2 - 2x_2 \cdot \frac{2}{3}x_3 + (\frac{2}{3}x_3)^2] - 3(\frac{2}{3}x_3)^2 + 3x_3^2$$

$$= 2(x_1 + x_2 - x_3)^2$$

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3}{2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2}$$

$$+ 5x_2^2 + 5x_3^2 - 8x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3x_2^2 + 3x_3^2 - 4x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3[x_2^2 - 2x_2 \cdot \frac{2}{3}x_3 + (\frac{2}{3}x_3)^2] - 3(\frac{2}{3}x_3)^2 + 3x_3^2$$

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

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3}{2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2}$$

$$+ 5x_2^2 + 5x_3^2 - 8x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3x_2^2 + 3x_3^2 - 4x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3[x_2^2 - 2x_2 \cdot \frac{2}{3}x_3 + (\frac{2}{3}x_3)^2] - 3(\frac{2}{3}x_3)^2 + 3x_3^2$$

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

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3}{4x_1x_2 - 4x_1x_3 - 8x_2x_3}$$

$$= 2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2$$

$$+ 5x_2^2 + 5x_3^2 - 8x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3x_2^2 + 3x_3^2 - 4x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3[x_2^2 - 2x_2 \cdot \frac{2}{3}x_3 + (\frac{2}{3}x_3)^2] - 3(\frac{2}{3}x_3)^2 + 3x_3^2$$

$$= 2(x_1 + x_2 - x_3)^2 + 3(x_2 - \frac{2}{3}x_3)^2 + \frac{5}{3}x_3^2$$
作线性变量代换

作线性变量代换
$$\begin{cases} y_1 = x_1 + x_2 - x_3 \\ y_2 = x_2 - \frac{2}{3}x_3 \\ y_3 = x_3 \end{cases}$$

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3}{2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2}$$

$$+ 5x_2^2 + 5x_3^2 - 8x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3x_2^2 + 3x_3^2 - 4x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3[x_2^2 - 2x_2 \cdot \frac{2}{3}x_3 + (\frac{2}{3}x_3)^2] - 3(\frac{2}{3}x_3)^2 + 3x_3^2$$

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

 $\begin{cases} y_1 = x_1 + x_2 - x_3 \\ y_2 = x_2 - \frac{2}{3}x_3 \\ y_3 = x_3 \end{cases}$   $\mathbb{I} f = 2y_1^2 + 3y_2^2 + \frac{5}{3}y_3^2$ 

作线性变量代换

二次型

则  $f = 2y_1^2 + 3y_2^2 + \frac{5}{3}y_2^2$ 

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$= 2(x_{1} + x_{2} - x_{3})^{2} + 3[x_{2}^{2} - 2x_{2} \cdot \frac{2}{3}x_{3} + (\frac{2}{3}x_{3})^{2}] - 3(\frac{2}{3}x_{3})^{2} + 3x_{3}^{2}$$

作线性变量代换
$$\begin{cases} y_1 = x_1 + x_2 - x_3 \\ y_2 = x_2 - \frac{2}{3}x_3 \Rightarrow \\ y_3 = x_3 \end{cases} \Rightarrow \begin{cases} x_3 = y_3 \end{cases}$$

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

则  $f = 2y_1^2 + 3y_2^2 + \frac{5}{2}y_2^2$ 

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$= 2(x_{1} + x_{2} - x_{3})^{2} + 3[x_{2}^{2} - 2x_{2} \cdot \frac{2}{3}x_{3} + (\frac{2}{3}x_{3})^{2}] - 3(\frac{2}{3}x_{3})^{2} + 3x_{3}^{2}$$

作线性变量代换
$$\begin{cases} y_1 = x_1 + x_2 - x_3 \\ y_2 = x_2 - \frac{2}{3}x_3 \Rightarrow \begin{cases} x_2 = y_2 + \frac{2}{3}y_3 \\ x_3 = y_3 \end{cases}$$

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

则  $f = 2y_1^2 + 3y_2^2 + \frac{5}{2}y_2^2$ 

$$f = 2x_{1}^{2} + 5x_{2}^{2} + 5x_{3}^{2} + 4x_{1}x_{2} - 4x_{1}x_{3} - 8x_{2}x_{3}$$

$$= 2[x_{1}^{2} + 2x_{1} \cdot (x_{2} - x_{3}) + (x_{2} - x_{3})^{2}] - 2(x_{2} - x_{3})^{2}$$

$$+ 5x_{2}^{2} + 5x_{3}^{2} - 8x_{2}x_{3}$$

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

$$= 2(x_{1} + x_{2} - x_{3})^{2} + 3[x_{2}^{2} - 2x_{2} \cdot \frac{2}{3}x_{3} + (\frac{2}{3}x_{3})^{2}] - 3(\frac{2}{3}x_{3})^{2} + 3x_{3}^{2}$$

作线性变量代换
$$\begin{cases} y_1 = x_1 + x_2 - x_3 \\ y_2 = x_2 - \frac{2}{3}x_3 \Rightarrow \begin{cases} x_1 = y_1 - y_2 + \frac{1}{3}y_3 \\ x_2 = y_2 + \frac{2}{3}y_3 \\ x_3 = y_3 \end{cases}$$

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

$$f = \frac{2x_1^2 + 5x_2^2 + 5x_3^2 + 4x_1x_2 - 4x_1x_3 - 8x_2x_3}{=2[x_1^2 + 2x_1 \cdot (x_2 - x_3) + (x_2 - x_3)^2] - 2(x_2 - x_3)^2}$$

$$+ 5x_2^2 + 5x_3^2 - 8x_2x_3$$

$$= 2(x_1 + x_2 - x_3)^2 + 3x_2^2 + 3x_3^2 - 4x_2x_3$$

 $= 2(x_1 + x_2 - x_3)^2 + 3\left[x_2^2 - 2x_2 \cdot \frac{2}{3}x_3 + (\frac{2}{3}x_3)^2\right] - 3(\frac{2}{3}x_3)^2 + 3x_3^2$   $= 2(x_1 + x_2 - x_3)^2 + 3(x_2 - \frac{2}{3}x_3)^2 + \frac{5}{3}x_3^2$ 

 $= 2(x_1 + x_2 - x_3)^2 + 3(x_2 - \frac{2}{3}x_3)^2 + \frac{5}{3}x_3^2$ 作线性变量代换  $\begin{cases} y_1 = x_1 + x_2 - x_3 \\ y_2 = x_2 - \frac{2}{3}x_3 \Rightarrow \begin{cases} x_1 = y_1 - y_2 + \frac{1}{3}y_3 \\ x_2 = y_2 + \frac{2}{3}y_3 \Rightarrow x = \underbrace{\begin{pmatrix} 1 - 1 & 1/3 \\ 0 & 1 & 2/3 \\ 0 & 0 & 1 \end{pmatrix}}_{X_3} y$ 

设A是对称矩阵,则存在可逆矩阵C,满足

$$C^{T}AC = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \ddots & \\ & & & d_n \end{pmatrix} =: D$$

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$$C^{T}AC = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \ddots & \\ & & & d_n \end{pmatrix} =: D$$

$$\left(\frac{A}{I}\right)$$

设 A 是对称矩阵,则存在可逆矩阵 C,满足

$$C^{T}AC = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \ddots & \\ & & & d_n \end{pmatrix} =: D$$

$$\left(\frac{A}{I}\right) \xrightarrow{1.$$
整体做列变换  $2.$ 对 $A$ 作同一类型行变换

设 A 是对称矩阵,则存在可逆矩阵 C,满足

$$C^{T}AC = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \cdot & \\ & & d_n \end{pmatrix} =: D$$

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整体做列变换  $\cdots$  重复直至  $\left(\frac{D}{C}\right)$ 

**例** 设 
$$A = \begin{pmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{pmatrix}$$
,求可逆矩阵  $C$ ,使得  $C^TAC$  为对角阵。

设A是对称矩阵,则存在可逆矩阵C,满足

$$C^{T}AC = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \ddots & \\ & & & d_n \end{pmatrix} =: D$$

初等变换法 求解 C:

$$\left(\frac{A}{I}\right) \xrightarrow{1.$$
整体做列变换  $\cdots$  重复直至  $\left(\frac{D}{C}\right)$ 

**例** 设 
$$A = \begin{pmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{pmatrix}$$
,求可逆矩阵  $C$ ,使得  $C^TAC$  为对角阵。

解

$$\left(\frac{A}{I}\right) =$$

### 初等变换法化二次型为标准型

设 A 是对称矩阵,则存在可逆矩阵 C,满足

$$C^{T}AC = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \ddots & \\ & & & d_n \end{pmatrix} =: D$$

初等变换法 求解 C:

$$\left( rac{A}{I} 
ight) \xrightarrow{1.$$
整体做列变换  $\cdots$  重复直至  $\left( rac{D}{C} 
ight)$ 

**例** 设 
$$A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$$
,求可逆矩阵  $C$ ,使得  $C^TAC$  为对角阵。

$$\frac{A}{I} = \begin{pmatrix} 122\\212\\221\\100\\010\\001 \end{pmatrix}$$

# 初等变换法化二次型为标准型

设 A 是对称矩阵,则存在可逆矩阵 C,满足

$$C^{T}AC = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \ddots & \\ & & & d_n \end{pmatrix} =: D$$

初等变换法 求解 C:

$$\left(rac{A}{I}
ight) \xrightarrow{1.$$$
整体做列变换  $\cdots$  重复直至  $\left(rac{D}{C}
ight)$ 

**例** 设 
$$A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$$
,求可逆矩阵  $C$ ,使得  $C^TAC$  为对角阵。

$$\begin{pmatrix} \frac{A}{I} \end{pmatrix} = \begin{pmatrix} 122\\212\\221\\100\\010\\001 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} 1 & 0 & 2\\2 - 3 & 2\\2 - 2 & 1\\1 - 2 & 0\\0 & 1 & 0\\0 & 0 & 1 \end{pmatrix}$$

# 初等变换法化二次型为标准型

设 A 是对称矩阵,则存在可逆矩阵 C,满足

$$C^T A C = \begin{pmatrix} d_1 & d_2 & \\ & \ddots & \\ & & d_n \end{pmatrix} =: D$$

初等变换法 求解 C:

$$\left(rac{A}{I}
ight) \xrightarrow{1.$$$
 整体做列变换  $\cdots$  重复直至  $\left(rac{D}{C}
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**例** 设 
$$A = \begin{pmatrix} 122 \\ 212 \\ 221 \end{pmatrix}$$
,求可逆矩阵  $C$ ,使得  $C^TAC$  为对角阵。

$$\begin{pmatrix} A \\ I \end{pmatrix} = \begin{pmatrix} 122 \\ 212 \\ 221 \\ 100 \\ 010 \\ 001 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} 1 & 0 & 2 \\ 2 - 3 & 2 \\ 2 - 21 \\ 1 - 2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - 2r_1} \begin{pmatrix} 1 & 0 & 2 \\ 0 - 3 - 2 \\ 2 - 2 & 1 \\ 1 - 2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} A \\ I \end{pmatrix} = \begin{pmatrix} 122 \\ 212 \\ 221 \\ 100 \\ 010 \\ 001 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} 1 & 0 & 2 \\ 2 - 3 & 2 \\ 2 - 21 \\ 1 - 20 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - 2r_1} \begin{pmatrix} 1 & 0 & 2 \\ 0 - 3 - 2 \\ 2 - 2 & 1 \\ 1 - 2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} \frac{A}{I} \end{pmatrix} = \begin{pmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} 1 & 0 & 2 \\ 2 & -3 & 2 \\ 2 & -2 & 1 \\ 1 & -2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - 2r_1} \begin{pmatrix} 1 & 0 & 2 \\ 0 & -3 & -2 \\ 2 & -2 & 1 \\ 1 & -2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{c_3-2c_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 2-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} A \\ \overline{I} \end{pmatrix} = \begin{pmatrix} 122 \\ 212 \\ 100 \\ 010 \\ 001 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} 1 & 0 & 2 \\ 2 - 32 \\ 2 - 21 \\ 1 - 20 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - 2r_1} \begin{pmatrix} 1 & 0 & 2 \\ 0 - 3 - 2 \\ 2 - 2 & 1 \\ 1 - 2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{c_3-2c_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 2-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_3-2r_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 0-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

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$$\xrightarrow{c_3-2c_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 2-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_3-2r_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 0-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{c_3 - \frac{2}{3}c_2} \begin{pmatrix} 0 - 3 & 0 \\ 0 - 3 & 0 \\ 0 - 2 - \frac{5}{3} \\ 1 - 2 - \frac{2}{3} \\ 0 & 1 & -\frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} \frac{A}{I} \end{pmatrix} = \begin{pmatrix} 122\\212\\221\\100\\010\\001 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} 102\\2-32\\2-21\\1-20\\010\\001 \end{pmatrix} \xrightarrow{r_2 - 2r_1} \begin{pmatrix} 102\\0-3-2\\2-21\\1-20\\0110\\001 \end{pmatrix}$$

$$\xrightarrow{c_3-2c_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 2-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_3-2r_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 0-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{c_3 - \frac{2}{3}c_2}
\begin{pmatrix}
1 & 0 & 0 \\
0 - 3 & 0 \\
0 - 2 - \frac{5}{3} \\
1 - 2 - \frac{2}{3} \\
0 & 1 & -\frac{2}{3} \\
0 & 0 & 1
\end{pmatrix}
\xrightarrow{r_3 - \frac{2}{3}r_2}
\begin{pmatrix}
1 & 0 & 0 \\
0 - 3 & 0 \\
0 & 0 & -\frac{5}{3} \\
1 - 2 - \frac{2}{3} \\
0 & 1 & -\frac{2}{3} \\
0 & 0 & 1
\end{pmatrix}$$

$$\left(\frac{A}{I}\right) = \begin{pmatrix} 122\\212\\221\\100\\010\\001 \end{pmatrix} \xrightarrow{c_2-2c_1} \begin{pmatrix} 1&0&2\\2-3&2\\2-2&1\\1-2&0\\0&1&0\\0&0&1 \end{pmatrix} \xrightarrow{r_2-2r_1} \begin{pmatrix} 1&0&2\\0-3-2\\2-2&1\\1-2&0\\0&1&0\\0&0&1 \end{pmatrix}$$

$$\xrightarrow{c_3-2c_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 2-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_3-2r_1} \begin{pmatrix} 1 & 0 & 0 \\ 0-3-2 \\ 0-2-3 \\ 1-2-2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{c_{3}-\frac{2}{3}c_{2}} \begin{pmatrix}
1 & 0 & 0 \\
0 & -3 & 0 \\
0 & -2 & -\frac{5}{3} \\
1 & -2 & -\frac{2}{3} \\
0 & 1 & -\frac{2}{3} \\
0 & 0 & 1
\end{pmatrix}
\xrightarrow{r_{3}-\frac{2}{3}r_{2}} \begin{pmatrix}
1 & 0 & 0 \\
0 & -3 & 0 \\
0 & 0 & -\frac{5}{3} \\
1 & -2 & -\frac{2}{3} \\
0 & 1 & -\frac{2}{3} \\
0 & 0 & 1
\end{pmatrix}$$

$$\therefore C = \begin{pmatrix}
1 & -2 & -\frac{2}{3} \\
0 & 1 & -\frac{2}{3} \\
0 & 0 & 1
\end{pmatrix}$$

$$C = \begin{pmatrix} 1 - 2 - \frac{2}{3} \\ 0 & 1 & -\frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} \frac{A}{I} \end{pmatrix} = \begin{pmatrix} 122\\212\\221\\100\\010\\001 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} 1 & 0 & 2\\2 - 3 & 2\\2 - 2 & 1\\1 - 2 & 0\\0 & 1 & 0\\0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - 2r_1} \begin{pmatrix} 1 & 0 & 2\\0 - 3 - 2\\2 - 2 & 1\\1 - 2 & 0\\0 & 1 & 0\\0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{c_3-2c_1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & -3 & -2 \\ 2 & -2 & -3 \\ 1 & -2 & -2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_3-2r_1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & -3 & -2 \\ 0 & -2 & -3 \\ 1 & -2 & -2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\xrightarrow{c_{3}-\frac{2}{3}c_{2}} \begin{pmatrix} 1 & 0 & 0 \\ 0-3 & 0 \\ 0-2-\frac{5}{3} \\ 1-2-\frac{2}{3} \\ 0 & 1 & -\frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_{3}-\frac{2}{3}r_{2}} \begin{pmatrix} 1 & 0 & 0 \\ 0-3 & 0 \\ 0 & 0 & -\frac{5}{3} \\ 1-2-\frac{2}{3} \\ 0 & 1 & -\frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix} \quad \therefore C = \begin{pmatrix} 1-2-\frac{2}{3} \\ 0 & 1 & -\frac{2}{3} \\ 0 & 0 & 1 \end{pmatrix}$$

注 A 对应的二次型,其标准型为  $y_1^2 - 3y_2^2 - \frac{5}{3}y_3^2$ ,

$$\begin{pmatrix} \frac{A}{I} \end{pmatrix} = \begin{pmatrix} \frac{1}{2} & \frac{2}{2} & \frac{1}{2} \\ \frac{2}{2} & \frac{1}{2} & \frac{1}{100} \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{c_2 - 2c_1} \begin{pmatrix} \frac{1}{2} & 0 & 2 \\ \frac{2}{2} - \frac{2}{2} & \frac{1}{1} \\ \frac{1}{1 - 2} & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - 2r_1} \begin{pmatrix} \frac{1}{1} & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \\
\xrightarrow{c_3 - 2c_1} \begin{pmatrix} \frac{1}{0} & 0 & 0 & 0 \\ 0 - 3 - 2 & 0 & 0 \\ \frac{2}{2} - 2 - 3 & 1 \\ \frac{1}{1 - 2} - 2 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_3 - 2r_1} \begin{pmatrix} \frac{1}{0} & 0 & 0 & 0 \\ 0 - 3 - 2 & 0 & 0 \\ 0 - 2 - 3 & 1 \\ 0 & 0 & 1 \end{pmatrix} \\
\xrightarrow{c_3 - \frac{2}{3}c_2} \begin{pmatrix} \frac{1}{0} & 0 & 0 & 0 \\ 0 - 3 & 0 & 0 \\ 0 - 2 - \frac{5}{3} & 1 \\ 0 & 1 - \frac{2}{3} & 0 \end{pmatrix} \xrightarrow{r_3 - \frac{2}{3}r_2} \begin{pmatrix} \frac{1}{0} & 0 & 0 & 0 \\ 0 - 3 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{c_3 - \frac{2}{3}c_2} \begin{pmatrix} \frac{1}{0} & 0 & 0 & 0 \\ 0 - 3 & 0 & 0 \\ 0 - 2 - \frac{5}{3} & 1 - 2 - \frac{2}{3} \\ 0 & 1 - \frac{2}{3} & 0 & 1 - \frac{2}{3} \end{pmatrix} \xrightarrow{c_3 - 2c_1} \therefore C = \begin{pmatrix} 1 - 2 - \frac{2}{3} & 0 & 1 \\ 0 & 1 - \frac{2}{3} & 0 & 1 \end{pmatrix}$$

\( \begin{aligned} \begin{aligned} \begin{aligned} \begin{aligned} 0 & 0 & 1 \end{aligned} \end{aligned} \\ \begin{aligned} \begin{aligned} \begin{aligned} \begin{aligned} 0 & 0 & 1 \end{aligned} \end{aligned} \\ \begin{aligned} \begin{

1, 负惯性指标为 2

**例** 设 
$$A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & -2 \\ 1 & -2 & 0 \end{pmatrix}$$
,求可逆矩阵  $C$ ,使得  $C^TAC$  为对角阵。

为标准型:

• 方法一: 求系数矩阵  $A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$  的特征值  $(\lambda = 1, 1, 10)$ 、

特征向量

• 方法一: 求系数矩阵  $A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$  的特征值( $\lambda = 1, 1, 10$ )、

特征向量 单位正交化

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$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$$
 的特征值  $(\lambda = 1, 1, 10)$ 、

特征向量 <del>———→</del>得到正交矩阵

$$Q = \begin{pmatrix} -2/\sqrt{5} \, 2/3\sqrt{5} & 1/3 \\ 1/\sqrt{5} & 4/3\sqrt{5} & 2/3 \\ 0 & \sqrt{5}/3 & -2/3 \end{pmatrix}$$

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令x = Qy,则

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特征向量 <sup>单位正交化</sup> 得到正交矩阵

$$Q = \begin{pmatrix} -2/\sqrt{5} \, 2/3\sqrt{5} & 1/3 \\ 1/\sqrt{5} & 4/3\sqrt{5} & 2/3 \\ 0 & \sqrt{5}/3 & -2/3 \end{pmatrix}$$

$$f = y_1^2 + y_2^2 + 10y_3^2$$

• 方法一: 求系数矩阵  $A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$  的特征值( $\lambda = 1, 1, 10$ )、

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$$f = y_1^2 + y_2^2 + 10y_3^2$$

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

• 方法一: 求系数矩阵  $A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$  的特征值  $(\lambda = 1, 1, 10)$ 、

特征向量 <del>□□□□</del>→得到正交矩阵

$$Q = \begin{pmatrix} -2/\sqrt{5} \, 2/3 \, \sqrt{5} & 1/3 \\ 1/\sqrt{5} & 4/3 \, \sqrt{5} & 2/3 \\ 0 & \sqrt{5}/3 & -2/3 \end{pmatrix}$$

令x = Qy,则

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$$f = 2(x_1 + x_2 - x_3)^2 + 3(x_2 - \frac{2}{3}x_3)^2 + \frac{5}{3}x_3^2 = 2y_1^2 + 3y_2^2 + \frac{5}{3}y_3^2$$

• 方法一: 求系数矩阵 
$$A = \begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix}$$
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特征向量 <del>单位正交化</del>得到正交矩阵

$$Q = \begin{pmatrix} -2/\sqrt{5}2/3\sqrt{5} & 1/3\\ 1/\sqrt{5} & 4/3\sqrt{5} & 2/3\\ 0 & \sqrt{5}/3 & -2/3 \end{pmatrix}$$

令 x = Qy,则

$$f = y_1^2 + y_2^2 + 10y_3^2$$

$$f = 2(x_1 + x_2 - x_3)^2 + 3(x_2 - \frac{2}{3}x_3)^2 + \frac{5}{3}x_3^2 = 2y_1^2 + 3y_2^2 + \frac{5}{3}y_3^2$$

$$\left(\begin{array}{cc}I_{\rho}&&\\&-I_{r-\rho}&\\&&O\end{array}\right)$$

$$A \qquad \left(\begin{array}{cc} I_p & & \\ & -I_{r-p} & \\ & & O \end{array}\right)$$

**定理** 任意二次型  $f(x_1, \ldots, x_n)$  都可以通过非退化线性变换

化为 
$$x = Cy$$
 化为  $f = y_1^2 + \dots + y_p^2 - y_{p+1}^2 - \dots - y_r^2$  (规范型)

也就是,任意对称矩阵 A,都存在可逆矩阵 C,使得

$$C^{T}AC = \begin{pmatrix} I_{p} & & \\ & -I_{r-p} & \\ & & O \end{pmatrix}$$

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也就是,任意对称矩阵 A,都存在可逆矩阵 C,使得

$$C^{T}AC = \left(\begin{array}{cc} I_{p} & & \\ & -I_{r-p} & \\ & & O \end{array}\right)$$

**注**r = r(A), p = 正惯性指标, r - p = 负惯性指标

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
  
配方法  
= $(x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$ 

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
配方法
$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

$$(\sqrt{2}x_2)^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
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$$=y_1^2-y_2^2$$

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
配方法
$$= (x_1 + 2x_2 + 2x_3)^2 - 2x_2^2$$

$$= (x_1 + 2x_2 + 2x_3)^2 - (\sqrt{2}x_2)^2$$
变量代换  $y = \begin{pmatrix} 1 & 2 & 2 \\ 0 & \sqrt{2} & 0 \\ 0 & 0 & 1 \end{pmatrix} x$ 

 $=y_1^2-y_2^2$ 

$$f = x_1^2 + 4x_1x_2 + 4x_1x_3 + 2x_2^2 + 8x_2x_3 + 4x_3^2$$
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变量代换  $y = \begin{pmatrix} 1 & 2 & 2 \\ 0 & \sqrt{2} & 0 \\ 0 & 0 & 1 \end{pmatrix} x \Rightarrow x = \begin{pmatrix} 1 & -\sqrt{2} & -2 \\ 0 & 1/\sqrt{2} & 0 \\ 0 & 0 & 1 \end{pmatrix} y$ 

$$= y_1^2 - y_2^2$$

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$$= y_1^2 - y_2^2$$

$$f = x_1x_2 - x_1x_3 + 2x_2x_3 + x_3^2$$
  
配方法  
$$= \frac{3}{4}x_1^2 - (x_1 - x_2)^2 + (-\frac{1}{2}x_1 + x_2 + x_3)^2$$

$$f = x_1 x_2 - x_1 x_3 + 2x_2 x_3 + x_3^2$$
配方法
$$= \frac{3}{4} x_1^2 - (x_1 - x_2)^2 + (-\frac{1}{2} x_1 + x_2 + x_3)^2$$

$$= (\frac{\sqrt{3}}{2} x_1)^2$$

$$f = x_1 x_2 - x_1 x_3 + 2x_2 x_3 + x_3^2$$
配方法
$$= \frac{3}{4} x_1^2 - (x_1 - x_2)^2 + (-\frac{1}{2} x_1 + x_2 + x_3)^2$$

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

$$f = x_1 x_2 - x_1 x_3 + 2x_2 x_3 + x_3^2$$
配方法
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$$= (\frac{\sqrt{3}}{2} x_1)^2 + (-\frac{1}{2} x_1 + x_2 + x_3)^2 - (x_1 - x_2)^2 = y_1^2 + y_2^2 - y_3^2$$

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$$= \frac{3}{4} x_1^2 - (x_1 - x_2)^2 + (-\frac{1}{2} x_1 + x_2 + x_3)^2$$

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变量代换  $y = \begin{pmatrix} \sqrt{3}/2 & 0 & 0 \\ -1/2 & 1 & 1 \\ 1 & -1 & 0 \end{pmatrix} x \Rightarrow x = \begin{pmatrix} 2/\sqrt{3} & 0 & 0 \\ 2/\sqrt{3} & 0 & -1 \\ -1/\sqrt{3} & 1 & 1 \end{pmatrix} y$ 

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$$f = x_1 x_2 - x_1 x_3 + 2x_2 x_3 + x_3^2$$
配方法
$$= \frac{3}{4} x_1^2 - (x_1 - x_2)^2 + (-\frac{1}{2} x_1 + x_2 + x_3)^2$$

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#### 合同,合同的等价条件

定义 设 A, B 为两个 n 阶方阵,若存在可逆 n 阶方阵 C,使得

$$C^TAC = B$$

则称 A 合同于 B ,记为  $A \simeq B$ 

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定理 任意对称矩阵A,都成立

$$A \simeq \left( \begin{array}{cc} I_p & & \\ & -I_{r-p} & \\ & & O \end{array} \right)$$

#### 合同,合同的等价条件

 $\mathbf{c}$ 义 设 A, B 为两个 n 阶方阵,若存在可逆 n 阶方阵 C,使得

$$C^TAC = B$$

则称 A 合同于 B 、记为  $A \simeq B$ 

定理 仟意对称矩阵A,都成立

$$A \simeq \left( \begin{array}{cc} I_{\rho} & & \\ & -I_{r-\rho} & \\ & & O \end{array} \right)$$

**定理** 设 A, B 为对称矩阵,则  $A \simeq B$  的充分必要条件是 A, B 具有相同的规范形(也就是,秩、正惯性指标都相等)