

MA 106 D1-T3 Tutorial-5

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Some definitions

- Normal

$$A \in \mathbb{C}^{n \times n}$$

$$(AA^* = A^*A)$$

Some definitions

- Normal

$$AA^* = A^*A$$

- Unitary

$$AA^* = A^*A = I$$

Some definitions

- Normal

$$AA^* = A^*A$$

- Unitary

$$AA^* = A^*A = I$$

$$A^* = A^\dagger = (\overline{A})^T = (\overline{A^T})$$

- Hermitian / self adjoint

$$\underline{A} = \underline{A^*}$$

Some definitions

- Normal

$$AA^* = A^*A$$

- Unitary

$$AA^* = A^*A = I$$

- Hermitian

$$A = A^*$$

- Orthogonal

$$\underline{O} \in \mathbb{R}^{n \times n}$$

$$\underline{OO^T = O^T O = I}$$

Some definitions

■ Normal

$$AA^* = A^*A$$

■ Unitary

$$AA^* = A^*A = I$$

■ Hermitian

$$A = A^*$$

Handwritten notes:

$$AP = DP$$

$$A =$$

$$A = P^{-1}DP$$

■ Orthogonal

$$OO^T = O^TO = I$$

- Unitarily (resp. orthogonally) diagonalizable: Diagonalizable with a unitary (resp. orthogonal) P .

Spectral Theorem [1]

Theorem

$K = \mathbb{R} \text{ or } \mathbb{C}$

Let $A \in \mathbb{K}^{n \times n}$

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- If $\mathbb{K} = \mathbb{C}$, then A is normal iff it is unitarily diagonalizable.

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Let $A \in \mathbb{K}^{n \times n}$.

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- If $\mathbb{K} = \mathbb{R}$, then, A is unitarily diagonalizable implies that A is normal.

But not the other way around!

Spectral Theorem [1]

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Let $A \in \mathbb{K}^{n \times n}$.

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- If $\mathbb{K} = \mathbb{R}$, then, A is unitarily diagonalizable implies that A is normal.

Why was one implication knocked off in the real case?

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- If $\mathbb{K} = \mathbb{R}$, then, A is unitarily diagonalizable implies that A is normal.

Why was one implication knocked off in the real case? Recall the Issue pointed out in the previous recap slides.

Spectral Theorem [1]

Take

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Take

$$\left(\underline{A := \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix}} \in \mathbb{R}^{2 \times 2} \right)$$

$$p_A(\lambda) = \underline{\underline{\lambda^2 + 4}}$$

Spectral Theorem [1]

Take

$$A := \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix}$$

$$\implies A^* = \begin{bmatrix} 0 & -2 \\ 2 & 0 \end{bmatrix}$$

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Thus $AA^* = A^*A$. Normal.

Spectral Theorem [1]

Take

$$A := \begin{bmatrix} 0 & 2 \\ -2 & 0 \end{bmatrix}$$

$$\implies A^* = \begin{bmatrix} 0 & -2 \\ 2 & 0 \end{bmatrix}$$

Thus $AA^* = A^*A$. Normal. Not unitarily diagonalizable (over \mathbb{R}).

Spectral Theorem [2]

Theorem

Let $A \in \mathbb{K}^{n \times n}$.

Spectral Theorem [2]

$$\text{if } A = A^* \text{ then } AA^* = A^*A$$

norm \Rightarrow normal

Theorem

Let $A \in \mathbb{K}^{n \times n}$.

- If $\mathbb{K} = \mathbb{C}$, then A is hermitian iff it is unitarily diagonalizable and has all eigenvalues real.

Spectral Theorem [2]

Theorem

Let $A \in \mathbb{K}^{n \times n}$.

- If $\mathbb{K} = \mathbb{C}$, then A is hermitian iff it is unitarily diagonalizable and has all eigenvalues real.
- If $\mathbb{K} = \mathbb{R}$, then A is symmetric iff A is orthogonally diagonalizable and has all eigenvalues real.

Question 1

We have, the quadratic form as

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$$\underbrace{[x \ y \ z]}_{\alpha^T} A \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$\alpha^T A \alpha$

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$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

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Thus we have

$$a_{11}x^2 + a_{22}y^2 + a_{33}z^2 + \underbrace{(a_{12} + a_{21})}_{\downarrow}xy + \underbrace{(a_{13} + a_{31})}_{\downarrow}xz + \underbrace{(a_{23} + a_{32})}_{\downarrow}yz$$

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We choose our A to be symmetric in what follows.

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We choose our A to be symmetric in what follows. Why is that?

Question 1(i)

Here,

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$$0x^2 + 0y^2 + 0z^2 + 2(\underline{ny} + yz + zn)$$

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

Handwritten annotations: x, y, z above the first row; x, y, z to the right of the first column; x, y, z to the right of the second column; x, y, z to the right of the third column.

$$\det(A - xI) = \det \begin{pmatrix} -x & 1 & 1 \\ 1 & -x & 1 \\ 1 & 1 & -x \end{pmatrix}$$

$$= \frac{(x+1)^2(x-2)}{\boxed{-1, 1, 2}}$$

Question 1(i)

Here,

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

We get the eigenvalues as 

Question 1(i)

$$\alpha^T A \alpha = \textcircled{+ve} \quad \leftarrow 1$$

Here,

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

We get the eigenvalues as -1, -1, 2

Thus it is a hyperbolic 2 sheets.

$$\boxed{-1, -1, 2}$$

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- For $\lambda = -1$, we get the eigenvectors

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$$\frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$$

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- For $\lambda = 2$, we get the eigenvector

Question 1(i)

want: principal axes.

- For $\lambda = -1$, we get the eigenvectors

$\langle v_1, v_3 \rangle = 0$
 $\langle v_2, v_3 \rangle = 0$

$\frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix}$

- For $\lambda = 2$, we get the eigenvector

$$\frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

To get the column of O ,
 perform GS-OP on $\lambda = -1$ space
 thus getting first two columns
 third column is by $\lambda = 2$ e-vector

to get back α , $\alpha = O\tilde{\alpha} \Rightarrow$ princ-axis is
 defined by the column of O .

note the procedure:

$$A O = O D$$

$$A = [O D O^T]$$

$$\text{let } \alpha = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\alpha^T A \alpha = 1$$

$$\alpha^T O D O^T \alpha = 1$$

$$\tilde{\alpha} := O^T \alpha$$

$$\Rightarrow \tilde{\alpha}^T D \tilde{\alpha} = 1$$

$\tilde{\alpha}$ is now principal as
 $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$

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- For $\lambda = -1$, we get the eigenvectors

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- For $\lambda = 2$, we get the eigenvector

$$\frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

Have we found the transformation?

Question 1(i)

- For $\lambda = -1$, we get the eigenvectors

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w_1 w_2

→ apply LS procedure
hence.

- For $\lambda = 2$, we get the eigenvector

$$w_3 = \frac{1}{\sqrt{3}} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$\langle w_1, w_2 \rangle \neq 0$
yet

$\langle w_1, w_3 \rangle = \langle w_2, w_3 \rangle = 0$ as expected.

Have we found the transformation? No.

Question 1(ii)

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$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -2 & 3 \\ 0 & 3 & 4 \end{bmatrix}$$

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Thus we have a *One sheeted hyperboloid.*

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- For $\lambda = 1 - 3\sqrt{2}$, we have

$$\frac{1}{\sqrt{4 + 2\sqrt{2}}} \begin{bmatrix} 0 \\ -\sqrt{2} - 1 \\ 1 \end{bmatrix}$$

Question 1(ii)

- For $\lambda = 1$, we have

$$\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \quad \omega_1$$

- For $\lambda = 1 - 3\sqrt{2}$, we have

$$\frac{1}{\sqrt{4 + 2\sqrt{2}}} \begin{bmatrix} 0 \\ -\sqrt{2} - 1 \\ 1 \end{bmatrix} \quad \omega_2$$

- For $\lambda = 1 + 3\sqrt{2}$, we have

$$\frac{1}{\sqrt{4 - 2\sqrt{2}}} \begin{bmatrix} 0 \\ \sqrt{2} - 1 \\ 1 \end{bmatrix} \quad \omega_3$$

$\langle \omega_i, \omega_j \rangle = \delta_{ij}$
as expected.

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Have we found the transformation? **Yes**.

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$$A = \begin{bmatrix} -1 & 4 & -2 \\ 4 & -1 & 2 \\ -2 & 2 & 2 \end{bmatrix}$$

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We get the eigenvalues as

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- For $\lambda = \underline{\underline{3}}$, we have

$$\frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \frac{1}{\sqrt{5}} \begin{bmatrix} -1 \\ 0 \\ 2 \end{bmatrix} \rightarrow \underline{\underline{\text{applies}}}$$

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- For $\lambda = 3$, we have

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Have we found the transformation? **No** .

Question 2

$$\iiint_{\mathbb{R}^3} \exp\left(-\frac{1}{2} x^T A x\right) dv.$$

We again write the A matrix,

$$\underline{\underline{x^T A x}}$$

Question 2

We again write the A matrix,

$$A = \begin{bmatrix} \textcircled{2} & \textcircled{-2} & \textcircled{-1} \\ \textcircled{-2} & \textcircled{5} & \textcircled{2} \\ \textcircled{-1} & \textcircled{2} & \textcircled{2} \end{bmatrix}$$

Handwritten red annotations: Each element of the matrix is circled. Red superscripts x^2 are placed above the 2s and below the -1s. Red subscripts y^2 are placed below the 2s and above the -1s.

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

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We find the eigenvalues to be 1, 1, 7 A sigh of relief - why?



$$\iint_{\mathbb{R}^2} \exp\left(-\underbrace{[x^T A x]}_{[1x^2 + 1y^2 + 7z^2]}\right) dx$$

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~~$$A = O^T D O$$~~

Better write

$$A = O D O^T$$

(keep in mind $AO = OD$)

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We can write A as

$$\del{A = O^T D O} \quad A = O D O^T$$

where $D = \text{diag}(1, 1, 7)$ and O is orthogonal.

Question 2

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$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} \mapsto O^T \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} h_1 \\ h_2 \\ h_3 \end{bmatrix} = O^T \begin{bmatrix} u \\ v \\ w \end{bmatrix}$$

$J = O^T$

$$\begin{bmatrix} \frac{\partial h_1}{\partial u} & \frac{\partial h_1}{\partial v} & \frac{\partial h_1}{\partial w} \\ \vdots & \vdots & \vdots \end{bmatrix} = J$$

$$OO^T = I \Rightarrow \det(OO^T) = 1$$

$$\# \det(O) = \pm 1 \Rightarrow |J| = 1$$

(all orthogonal real matrices have $\det = \pm 1$)

Question 2

In effect, we perform the transformation

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} \mapsto \mathcal{O} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

What is the Jacobian matrix for this transformation?

Question 2

Hence we are left with

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$$\iiint_{\mathbb{R}^3} \exp\{-X^2\} \exp\{-Y^2\} \exp\{-7Z^2\} dXdYdZ \quad (\det(J))$$

$$\left(\int_{-\infty}^{\infty} e^{-x^2} dx \right) \left(\int_{-\infty}^{\infty} e^{-y^2} dy \right) \left(\int_{-\infty}^{\infty} e^{-7z^2} dz \right)$$

$$= \left(\sqrt{\pi} \right) \times \sqrt{\pi} \times \frac{\sqrt{\pi}}{\sqrt{7}} = \frac{(\pi)^{3/2}}{\sqrt{7}}$$

as, $\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$

Question 3

$$ax^2 + by^2 + cz^2 + 2hxy + 2gxz + 2fyz$$

$$\begin{vmatrix} a & h & g \\ h & b & f \\ g & f & c \end{vmatrix} = 0$$

We *again* have the A matrix, as

Question 3

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What happens when this matrix loses rank?

\Downarrow
non-invertibility \equiv at least one
 e-val is 0

Question 3

$$A = \underline{O^T D O}$$

As before, we convert ~~the~~ the quadratic to \rightarrow

$$\{ \lambda, x^2 + \lambda_2 y^2 + \lambda_3 z^2 \}$$

$\det(\cdot) = 0 \Rightarrow$ at least one of $\lambda, \lambda_2, \lambda_3$ is 0

WLOG, let $\lambda_3 = 0$. $\Rightarrow \lambda, x^2 + \lambda_2 y^2 = \lambda, [x^2 + \frac{\lambda_2}{\lambda} y^2]$
 and let $\lambda, \lambda_2 \neq 0$

$$= \lambda \left[x - \frac{\sqrt{\lambda_2} y}{\sqrt{\lambda}} \right] \left[x + \frac{\sqrt{\lambda_2} y}{\sqrt{\lambda}} \right]$$

done.

Can easily see other cases.

(\Rightarrow proven)

Question 4

§3 cont'd

Let $O \in \mathbb{R}^{3 \times 3}$ be orthogonal.

note: if any one of $a_i, b_i, c_i = 0$
then we are done, so assume
otherwise.

two cases

 $\lambda_1, \lambda_2, \lambda_3$ same sign

LHS = 0 iff $x=y=z=0$
but, since $a_i, b_i, c_i \neq 0$,
RHS will be = 0 for some
 x_1, x_2 not all zero by (#).

Done.

§3 cont'd (Thanks to Temojeet
for pointing the "iff" out) (\Leftarrow) i.e., factored $\Rightarrow \det(A) = 0$

Assume

$$\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 = (a_1 x + b_1 y + c_1 z) \times$$

$$(a_2 x + b_2 y + c_2 z)$$

w/ $x_1, \lambda_1, \lambda_2 \neq 0$ Claim: $\forall a, b, c \in \mathbb{R}, \exists u, v, w \in \mathbb{R}$ s.t. $u^2 + v^2 + w^2 = 0$ all $\neq 0$ not all zero - (#)

(hint: use fundamental lemma)

(WLOG) let $\lambda_1, \lambda_2 > 0, \lambda_3 < 0$

So LHS = 0 at points where $z = \sqrt{\frac{\lambda_1 x^2 + \lambda_2 y^2}{-\lambda_3}}$
 \Rightarrow locus is a cone

What does the locus of zeros of RHS look like?
 Split a_i, b_i, c_i into real and imaginary parts.
 and see. Intersection of some planes?
 hence a different locus. Done.

Question 4

Let $O \in \mathbb{R}^{3 \times 3}$ be orthogonal. Let $Ov = \lambda v$.

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Thus,

$$v^T \boxed{O^T O} v = \lambda^2 v^T v$$

$$\underbrace{v^T v}_I = \lambda^2 \underbrace{v^T v}_I \Rightarrow (\lambda^2 - 1) \boxed{v^T v} = 0$$

$$\lambda^2 = 1 \Rightarrow \underline{\underline{|\lambda| = 1}}$$

for complex values,
 $Ov = \lambda v$
 take $(*) \Rightarrow v^* O^T = \lambda^* v^*$
 as $O^T = O^*$
 (O is real)
 \Downarrow
 $v^* v = |\lambda|^2 v^* v$
 $\Rightarrow \underline{\underline{|\lambda| = 1}}$

Question 4

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$$v^T O^T = \lambda v^T$$

Thus,

$$v^T O^T O v = \lambda^2 v^T v$$

Thus $|\lambda| = 1$.

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Thus,

$$v^T O^T O v = \lambda^2 v^T v$$

$$\lambda = \pm 1$$

Thus $|\lambda| = 1$.

Are we done?

$$\det(\phi) = \prod_{i=1}^n \lambda_i \quad \text{all } \lambda_i \text{ may not be } \underline{\underline{\text{real}}}.$$

Question 4

$\swarrow \quad \searrow$
all real roots 1 real root
 assume none is $+1$
 \Rightarrow all are -1
 \Downarrow
 $\det(D) = (-1)^n \neq +1$
 a contradiction.

2 complex ones
 $\lambda \times e^{i\phi} \times e^{-i\phi} = 1$
 $\lambda = 1$
 (as we have $\int p_0(x)$ one real)

\Downarrow
 at least one e-val is $+1$. □

Question 4

Question 5

JDO

$$\underline{A^T A = A A^T = I} \xrightarrow{A \in \mathbb{R}^{n \times n}} \boxed{A^P A = A A^Q = I}$$

~~A is normal (over C)~~

We have

$$Av = \lambda v$$

$$\|v\| = 1$$

$$\rho, \sigma \in \mathbb{R}^n$$

$$\alpha, \beta \in \mathbb{R}$$

$$\hat{A}(\rho + i\sigma) = (\alpha + i\beta)(\rho + i\sigma)$$

where, $\lambda \in \{\pm 1\}$

$$[(\alpha\rho) - \beta\sigma] + i[\beta\rho + \alpha\sigma]$$

$$\boxed{\begin{array}{l} A\rho = \alpha\rho - \beta\sigma \\ A\sigma = \beta\rho + \alpha\sigma \end{array}}$$

Question 5

By the Spectral Theorem [1] we know that,

$$\langle (\rho + i\sigma), v \rangle = 0$$

We conclude that

$$\langle \rho, v \rangle = \langle \sigma, v \rangle = 0$$

Now let

scale ρ and σ appropriately

$$O := [v \quad \rho \quad \sigma]$$

can do this

because $\|\rho\| = \|\sigma\|$

(if they were scaled differently,

$$A\rho = \alpha\rho - \beta\sigma$$

$$\text{and } A\sigma = \beta\rho + \alpha\sigma \text{ wouldn't hold})$$

Note:

$$A(\rho + i\sigma) = (\alpha + i\beta)(\rho + i\sigma)$$

\Downarrow

$$A(\rho - i\sigma) = (\alpha - i\beta)(\rho - i\sigma)$$

$$\therefore \langle \rho + i\sigma, \rho - i\sigma \rangle = 0$$

(again by S.T. [1])

\Downarrow

$$\langle \rho, \rho \rangle = \langle \sigma, \sigma \rangle$$

$$+ 2i\langle \rho, \sigma \rangle = 0$$

$$\therefore \langle \rho, \sigma \rangle = 0$$

$$\text{and } \|\rho\| = \|\sigma\| \text{ too.}$$

Question 5

$$O = [V \ P \ \sigma]$$

$$\begin{aligned} A &= E_1 E_2 E_3 \\ A E_1 &= C_1 \\ A E_2 &= C_2 \\ A E_3 &= C_3 \end{aligned}$$

$$A O = [A V \ A P \ A \sigma]$$

$$= [A V \ \alpha P - \beta \sigma \ P P + \alpha \sigma]$$

$$= \begin{bmatrix} \odot & P & \sigma \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ \alpha & \beta \\ -\beta & +\alpha \end{bmatrix}$$

$$A O = O \begin{bmatrix} 1 & \alpha & \beta \\ 0 & -\beta & +\alpha \end{bmatrix}$$

$$O^T A O = \begin{bmatrix} \alpha & \beta \\ -\beta & \alpha \end{bmatrix}$$

$$\frac{\alpha P - \beta \sigma}{\sqrt{\alpha^2 + \beta^2}} \begin{bmatrix} \alpha & \beta \\ -\beta & \alpha \end{bmatrix}$$

(here again $A O = D O \rightarrow$ follow this convention)

Question 5

Numerical example:

$$\text{Let } A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 1 & 1 & 0 \end{bmatrix}$$

$$\left\{ \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} \right\}$$

$\lambda=1 \quad \lambda=i \quad \lambda=-i$

$$v = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$$

$$\det(A - \lambda I) = \det \begin{bmatrix} (1-\lambda) & & \\ & -\lambda & -1 \\ & 1 & -\lambda \end{bmatrix}$$

$$p_A(\lambda) = (1-\lambda)(\lambda^2 + 1)$$

$$\lambda = 1, +i, -i$$

\Rightarrow Only one real eval
 \Rightarrow not need diagonalize.

$$y = (ie_2 + e_3)$$

$$Ay = iy$$

$$A(ie_2 + e_3) = i(ie_2 + e_3) \Rightarrow Ae_3 = -e_2$$

$$Ae_2 = e_3$$

$$\text{now, } A[v \ e_2 \ e_3] = [v \ e_3 \ e_2]$$

$$= [v \ e_2 \ e_3] \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

$$P := [v \ e_2 \ e_3]$$

$\langle e_2, v \rangle \neq 0$ But $\{v, e_2, e_3\}$ are lin indep

$$\text{Def, } \underbrace{P^{-1}AP}_{\text{verto!}} = \begin{bmatrix} \boxed{1} & 0 & 0 \\ 0 & \boxed{0} & 1 \\ 0 & 1 & \boxed{0} \end{bmatrix} \leftarrow \text{"Block diagonal form"} \rightarrow \text{Best we can do}$$

Let $\lambda_1 x^2 + \lambda_2 y^2 + \lambda_3 z^2 = (ax + by + cz)(px + qy + rz)$.

See that $aq + bp = ar + cp = br + cq = 0$,

$\lambda_1 = ap, \lambda_2 = bq, \lambda_3 = cr$.

$$arq + bpr = arq + cpq = bpr + cq p = 0$$

From the first equality, either $p = 0$ (we are done) or $br = cq$. If the latter, then the third equality reads $br(p + p) = 0$, thus $br = 0$, and thus $\lambda_2 \lambda_3 = 0$. Done.