

Problem Set 12

December 20, 2022

Problem 1. (2020 Fall Final Exam, 12 marks) Consider the quadratic form

$$f(x_1, x_2, x_3) = (x_1 - x_2 + x_3)^2 + (x_2 + x_3)^2 + (x_1 + ax_3)^2$$

where $a \in \mathbb{R}$ is a parameter.

- (a) What are the possible values of a if the quadratic form f is positive definite?
- (b) What are the possible values of a if the equation $f(x_1, x_2, x_3) = 0$ has infinitely many solutions.
- (c) Let y be a new system of variables and equation $f(x_1, x_2, x_3) = 0$ has infinitely many solutions. Find an invertible linear transformation $y = Px$, such that the quadratic form f has a diagonal form.

Problem 2. (2019 Fall Final Exam, 15 marks) Consider the quadratic form

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

- (a) Find the matrix A for the quadratic form $f(x_1, x_2, x_3)$.
- (b) Decide for or against the positive definiteness of A .
- (c) Find an orthogonal matrix Q to diagonalize A .
- (d) Is there a real solution to the quadratic form $f(x_1, x_2, x_3) = 1$? Explain why.

Problem 3. (2020 Fall Final Exam, 4 marks) Let $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \\ 1 & -1 \end{bmatrix}$. Find all the singular values of A .