

hi5060 symmetric (Hermitian matrices) \rightarrow ~~rotate the coord~~
take at new basis, the orthogonal
eigenvectors \rightarrow matrix simplifies
to diagonal

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Quadratic forms (2D)

By example

$$-5x_1^2 + 4x_1x_2 + 3x_2^2 = 2$$

→ Linear algebra

$$(x_1, x_2) \begin{pmatrix} -5 & 2 \\ 2 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = 2 \quad (\vec{x}^T A \vec{x} = c)$$

$$\vec{x} = E \vec{x}'$$

Now change basis $\vec{x} \Rightarrow \vec{x}' = \begin{pmatrix} x'_1 \\ x'_2 \end{pmatrix}$

$$\vec{x}^T A \vec{x} = \vec{x}'^T E^T A E \vec{x}' \quad A' = E^{-1} A E$$

E is orthogonal $\rightarrow E^{-1} = E^T$

$$\begin{pmatrix} x_1 & x_2 \end{pmatrix} \begin{pmatrix} a_{11}x_1 + a_{12}x_2 \\ a_{21}x_1 + a_{22}x_2 \end{pmatrix}$$

$$A = \begin{pmatrix} -5 & 2 \\ 2 & 3 \end{pmatrix} \quad |A - \lambda I| = \begin{vmatrix} -5-\lambda & 2 \\ 2 & 3-\lambda \end{vmatrix}$$

$$= \lambda^2 + 2\lambda - 19$$

$$\lambda_{1,2} = \frac{-2 \pm \sqrt{4 + 4 \times 19}}{2}$$

$$= -1 \pm \sqrt{20}$$

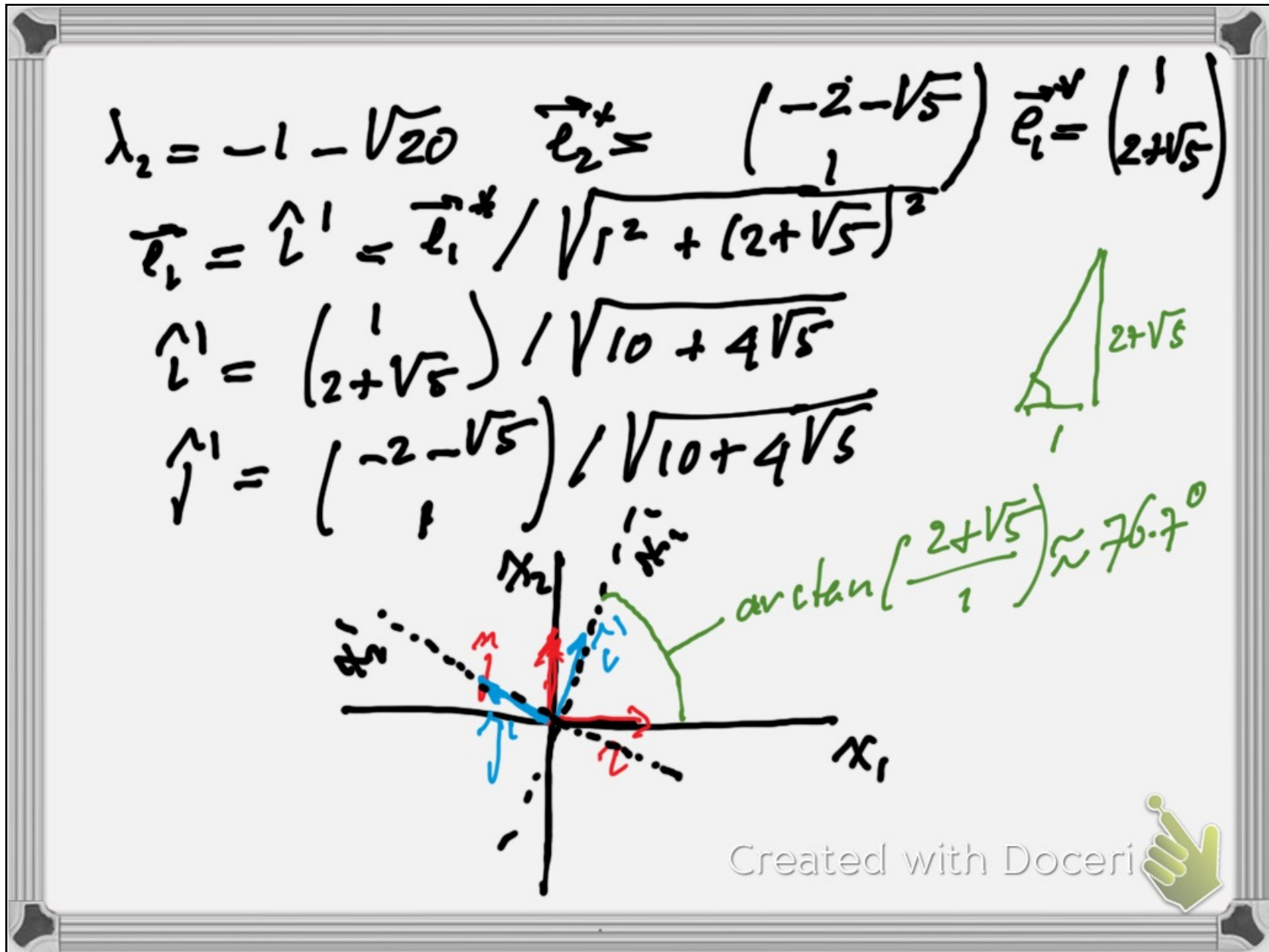
$$\lambda_1 = -1 + \sqrt{20} \quad (A - \lambda_1 I) = \begin{pmatrix} -4 - \sqrt{20} & 2 & 0 \\ 2 & 4 - \sqrt{20} & 0 \\ 0 & 0 & 4 + \sqrt{20} \end{pmatrix}$$

$$e_1 = \frac{2}{4 + \sqrt{20}} \quad e_2 = \frac{1}{2 + \sqrt{5}} \quad \begin{pmatrix} e_1 \\ e_2 \end{pmatrix} = \begin{pmatrix} \frac{1}{2 + \sqrt{5}} \\ 1 \end{pmatrix}$$

$$\vec{e}_1 = \begin{pmatrix} 1 \\ 2 + \sqrt{5} \end{pmatrix}$$

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In the new coordinate system

$$A' = \begin{pmatrix} -1 + \sqrt{20} & 0 \\ 0 & -1 - \sqrt{20} \end{pmatrix}$$

$$\lambda_1 x_1'^2 + \lambda_2 x_2'^2 = 2$$
 quadratic form:

$$(\sqrt{20} - 1) x_1'^2 - (\sqrt{20} + 1) x_2'^2 = 2$$
 hyperbolas : x_1' intercepts
 x_2' intercepts

$$x_1' = \sqrt{\frac{2}{\sqrt{20} - 1}}$$

$$\text{large } x_1' \quad x_2' = \sqrt{\frac{(\sqrt{20} - 1) x_1'^2 - 2}{\sqrt{20} + 1}}$$

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