

matrix separately (but can write the short form ^{of} elementary column operations and row operations that we have used previously).

The method is inspired by the algorithm for computing the inverse of a matrix. We use a sequence of elementary column

operations and corresponding row operations to change the $n \times 2n$ matrix $(A|I)$, (I is the identity matrix of order n) into the form $(D|B)$

where D is a diagonal matrix and $B = Q^t$. It then follows that

$$D = Q^t A Q.$$

Starting with the matrix A of the preceding example, this method produces the following sequence of matrices:

$$(A|I) = \left(\begin{array}{ccc|ccc} 1 & -1 & 3 & 1 & 0 & 0 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 3 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{C_2+C_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 3 & 1 & 0 & 0 \\ -1 & 1 & 1 & 0 & 1 & 0 \\ 3 & 4 & 1 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{R_2+R_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 3 & 1 & 0 & 0 \\ 0 & 1 & 4 & 1 & 1 & 0 \\ 3 & 4 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{C_3-3C_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 4 & 1 & 1 & 0 \\ 3 & 4 & -8 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{R_3-3R_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 4 & 1 & 1 & 0 \\ 0 & 4 & -8 & -3 & 0 & 1 \end{array} \right) \xrightarrow{C_3-4C_2} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 1 & 0 \\ 0 & 4 & -24 & -3 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{R_3-4R_2} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 1 & 0 \\ 0 & 0 & -24 & -7 & -4 & 1 \end{array} \right) = (D|Q^t)$$

$$\text{So, } D = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -24 \end{pmatrix}, \quad Q^t = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ -7 & -4 & 1 \end{pmatrix} \text{ and } Q = \begin{pmatrix} 1 & 1 & -7 \\ 0 & 1 & -4 \\ 0 & 0 & 1 \end{pmatrix}$$

4.7 Quadratic forms

Associated with symmetric bilinear forms are functions called Quadratic forms.

Definition 1.7 Let V be a vector space over F . A function $K: V \rightarrow F$ is called a quadratic form if \exists a symmetric bilinear form $H \in \mathcal{B}(V)$ such that $K(x) = H(x, x)$ for all $x \in V$ (1)

If the field F is not of characteristic two, there is a one-to-one correspondence between symmetric bilinear forms and quadratic forms given by (1). In fact, if K be a quadratic form on a vector space V over a field F not of characteristic two, $K(x) = H(x, x)$ for some symmetric bilinear form H on V , then we can recover H from K because

$$H(x, y) = \frac{1}{2} [K(x+y) - K(x) - K(y)] \quad \dots \quad (2)$$

Example 1

The classic example of a quadratic form is the homogeneous second degree polynomials of several variables. Given the variables t_1, t_2, \dots, t_n that takes values in a field F not of characteristic two \neq and given (not necessarily distinct) scalars a_{ij} , $1 \leq i, j \leq n$ ($1 \leq i \leq j \leq n$), define the polynomial

$$f(t_1, t_2, \dots, t_n) = \sum_{i \leq j} a_{ij} t_i t_j$$

Any such polynomial is a quadratic form. In fact, if β is the standard order basis for F^n , then the symmetric bilinear form H corresponding to the quadratic form f has the matrix representation $\Psi_\beta(H) = A$ where A is where $A = (a_{ij})_{n \times n}$ and $a_{ij} = a_{ji}$ where $B = (b_{ij})_{n \times n}$ and

$$b_{ij} = b_{ji} = \begin{cases} a_{ii} & i=j \\ \frac{1}{2} a_{ij} & i \neq j \end{cases}$$

To see this, apply (2) to obtain $H(e_i, e_j) = b_{ij}$ from the quadratic form K , and verify that f is computable from H by (1) using f

in place of K .

For example, given the polynomial (in three variables t_1, t_2, t_3)

$$f(t_1, t_2, t_3) = 2t_1^2 - t_2^2 + 6t_1t_2 - 4t_2t_3 \quad \text{with real coefficients,}$$

$$\text{let } B = \begin{pmatrix} 2 & 3 & 0 \\ 3 & -1 & -2 \\ 0 & -2 & 0 \end{pmatrix}$$

Setting $H(x, y) = x^t B y$ for all $x, y \in \mathbb{R}^3$, we see that

$$f(t_1, t_2, t_3) = (t_1, t_2, t_3) A \begin{pmatrix} t_1 \\ t_2 \\ t_3 \end{pmatrix} \quad \text{for } \begin{pmatrix} t_1 \\ t_2 \\ t_3 \end{pmatrix} \in \mathbb{R}^3$$

4.8 Quadratic forms over the field \mathbb{R} .

It can be shown that symmetric matrices over \mathbb{R} are orthogonally diagonalizable (A is orthogonally diagonalizable if \exists an orthogonal matrix P such that $P^t A P = D$, where D is a diagonal matrix).

So, the theory of symmetric bilinear forms and quadratic forms on finite dimensional vector space over \mathbb{R} is especially nice. The following theorem and its corollary are useful

Theorem 4.8.1 Let V be a finite dimensional real inner product space and let H be a symmetric bilinear form on V . Then \exists an orthonormal basis β for V such that $\Psi_\beta(H)$ is a diagonal matrix.

Proof: Choose any orthonormal basis $\gamma = \{v_1, v_2, \dots, v_n\}$ for V , and let $A = \Psi_\gamma(H)$. Since A is symmetric, \exists an orthogonal matrix Q and a diagonal matrix D such that $D = Q^t A Q$.

Let $\beta = \{w_1, w_2, \dots, w_n\}$ be defined by

$$w_j = \sum_{i=1}^n q_{ij} v_i \quad \text{for } 1 \leq j \leq n \quad \text{where } Q = (q_{ij})_{n \times n}$$

By Theorem 4.4.9, $\Psi_\beta(H) = D$. Furthermore, since Q is

orthogonal and β is orthonormal, β is orthonormal (verify it).

Corollary 4.8.2 Let K be a quadratic form on a finite dimensional real inner product space V . There exists an orthonormal basis $\beta = \{v_1, v_2, \dots, v_n\}$ for V and scalars $\lambda_1, \lambda_2, \dots, \lambda_n$ (not necessarily distinct) such that if $x \in V$

and
$$x = \sum_{i=1}^n s_i v_i, \quad s_i \in \mathbb{R}, \quad 1 \leq i \leq n$$

then
$$K(x) = \sum_{i=1}^n \lambda_i s_i^2$$

In fact, if H is the symmetric bilinear form determined by K , then β can be chosen to be any orthonormal basis for V such that $\psi_\beta(H)$ is a diagonal matrix.

Proof: Let H be a symmetric bilinear form for which $K(x) = H(x, x)$ for all $x \in V$. By Theorem 4.8.1, \exists an orthonormal basis $\beta = \{v_1, v_2, \dots, v_n\}$ for V such that $\psi_\beta(H)$ is the diagonal matrix

$$D = \begin{pmatrix} \lambda_1 & 0 & \dots & 0 \\ 0 & \lambda_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \lambda_n \end{pmatrix}$$

Let $x \in V$ and suppose that $x = \sum_{i=1}^n s_i v_i$. Then

$$K(x) = H(x, x) = [\phi_\beta(x)]^t D [\phi_\beta(x)] = (s_1, s_2, \dots, s_n) D \begin{pmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{pmatrix} = \sum_{i=1}^n \lambda_i s_i^2$$

Example 2 For the homogeneous real polynomial of degree 2 defined $f(t_1, t_2) = 5t_1^2 + 2t_2^2 + 4t_1t_2$... (1) we find ~~that~~ an orthonormal basis $\beta = \{e_1, e_2\}$ for \mathbb{R}^2 and scalars λ_1, λ_2 such that if $\begin{pmatrix} t_1 \\ t_2 \end{pmatrix} \in \mathbb{R}^2$