

SF 1684 Algebra and Geometry

Lecture 19

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Topics for Today

- ① Quadratic Forms
- ② Geometry of Quadratic Forms

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$$a_1x_1 + a_2x_2 + \cdots + a_nx_n$$

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We have then discussed linear transformations and their geometry and how eigenvalues and eigenvectors play into the understanding of their geometry and their change of variables.

But what about more complicated equations?

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Definition

A **quadratic form on \mathbb{R}^n** is a polynomial in n variables where the total degree of each term is 2. For example:

$$Q(\vec{x}) = \underbrace{a_1 x_1^2} + \underbrace{a_2 x_2^2} + \dots + \underbrace{a_n x_n^2} + \underbrace{a_{n+1} x_1 x_2} + \underbrace{a_{n+2} x_1 x_3} + \dots + \underbrace{a_* x_5 x_7} + \dots$$

↑ ↑
cross terms.

Example of Quadratic Form

Consider the quadratic form

$$Q(\vec{x}) = x_1^2 + 4x_1x_2 + 3x_2^2$$

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$$= x_1(x_1 + 2x_2) + x_2(2x_1 + 3x_2)$$

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$$Q(\vec{x}) = \vec{x}^T A \vec{x}$$

Quadratic Forms and Matrices

Theorem

For any quadratic form on \mathbb{R}^n , Q , you can find a square $n \times n$ matrix such that $Q(\vec{x}) = \vec{x}^T A \vec{x}$

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Then setting

$$A = \begin{pmatrix} \underline{a_{1,1}} & \underline{a_{1,2}} & \cdots & \underline{a_{1,n}} \\ \underline{a_{2,1}} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{pmatrix}$$

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Proof.

Suppose Transformation is just a map $\mathbb{R}^n \rightarrow \mathbb{R}^n$

$$Q(\vec{x}) = a_{1,1}x_1x_1 + a_{1,2}x_1x_2 + \cdots + a_{1,n}x_1x_n + a_{2,1}x_2x_1 + a_{2,2}x_2x_2 + \cdots$$

Then setting

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Exercise:
expand $\vec{x}^T A \vec{x}$
to see that you
indeed get this

We get $Q(\vec{x}) = \vec{x}^T A \vec{x}$

$$T_A(\vec{x}) = A\vec{x}$$

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We get $Q(\vec{x}) = \vec{x}^T A \vec{x}$.



Quadratic Forms and Symmetric Matrices

Note that in the above proof we wrote

$$Q(\vec{x}) = a_{1,1}x_1x_1 + a_{1,2}x_1x_2 + \cdots + a_{1,n}x_1x_n + a_{2,1}x_2x_1 + a_{2,2}x_2x_2 + \cdots$$

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$$= \underline{a_{1,1}x_1^2} + \underline{a_{2,2}x_2^2} + \cdots + \underline{a_{n,n}x_n^2} + \underline{2a'_{1,2}x_1x_2} + \cdots$$

where we have just set $\underline{a'_{1,2} = \frac{1}{2}(a_{1,2} + a_{2,1})}$ and so on.

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where we have just set $a'_{1,2} = \frac{1}{2}(a_{1,2} + a_{2,1})$ and so on. Hence, if we define

A' is symmetric \rightarrow

$$A' = \begin{pmatrix} \underbrace{a_{1,1}}_{\text{red}} & \underbrace{a'_{1,2}}_{\text{blue}} & \underbrace{a'_{1,3}}_{\text{blue}} & \cdots & \underbrace{a'_{1,n}}_{\text{blue}} \\ \underbrace{a_{1,2}}_{\text{green}} & \underbrace{a_{2,2}}_{\text{red}} & \underbrace{a'_{2,3}}_{\text{blue}} & \cdots & \underbrace{a_{2,n}}_{\text{blue}} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \underbrace{a'_{1,n}}_{\text{green}} & \underbrace{a'_{2,n}}_{\text{green}} & \underbrace{a'_{3,n}}_{\text{green}} & \cdots & \underbrace{a_{n,n}}_{\text{red}} \end{pmatrix}$$

multiply by 2

don't have multiplication by 2

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we see that A' is *symmetric* and $Q(\vec{x}) = \vec{x}^T A' \vec{x}$.

Concrete Example

Exercise

Explicitly write down the quadratic form for the matrix $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$ and find a symmetric matrix A' that gives the same quadratic form.

Concrete Example

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Explicitly write down the quadratic form for the matrix $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$ and find a symmetric matrix A' that gives the same quadratic form.

$$Q(\vec{x}) = \vec{x}^T A \vec{x}$$

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$$Q(\vec{x}) = \vec{x}^T (A\vec{x}) = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \cdot \left(\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \right)$$

\uparrow

because it is 3×3 we know $\vec{x} \in \mathbb{R}^3$

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$$Q(\vec{x}) = \vec{x}^T A \vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \cdot \left(\begin{pmatrix} \underline{1} & \underline{2} & \underline{3} \\ \underline{4} & 5 & 6 \\ \underline{7} & 8 & 9 \end{pmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \right)$$

$$= \underline{1}x_1x_1 + \underline{2}x_1x_2 + \underline{3}x_1x_3 + \underline{4}x_1x_2 + 5x_2x_2 + 6x_2x_3 + \underline{7}x_3x_1 + 8x_3x_2 + 9x_3x_3$$

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$$= x_1x_1 + \underbrace{2x_1x_2}_{\text{blue}} + \underbrace{3x_1x_3}_{\text{red}} + \underbrace{4x_1x_2}_{\text{blue}} + 5x_2x_2 + \underbrace{6x_2x_3}_{\text{purple}} + \underbrace{7x_3x_1}_{\text{red}} + \underbrace{8x_3x_2}_{\text{purple}} + 9x_3x_3$$

$$= x_1^2 + 5x_2^2 + 9x_3^2 + \underbrace{6x_1x_2}_{\text{blue}} + \underbrace{10x_1x_3}_{\text{red}} + \underbrace{14x_2x_3}_{\text{purple}}$$

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$$= x_1x_1 + 2x_1x_2 + 3x_1x_3 + 4x_1x_2 + 5x_2x_2 + 6x_2x_3 + 7x_3x_1 + 8x_3x_2 + 9x_3x_3$$

$$= x_1^2 + 5x_2^2 + 9x_3^2 + 6x_1x_2 + 10x_1x_3 + 14x_2x_3$$

$$= \underline{1}x_1^2 + \underline{5}x_2^2 + \underline{9}x_3^2 + 2(\underline{3}x_1x_2) + 2(\underline{5}x_1x_3) + 2(\underline{7}x_2x_3)$$

Concrete Example Continued

Hence we see that if $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$, then

$$Q(\vec{x}) = \vec{x}^T A \vec{x} = x_1^2 + 5x_2^2 + 9x_3^2 + 2(3x_1x_2) + 2(5x_1x_3) + 2(7x_2x_3)$$

Concrete Example Continued

Hence we see that if $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$, then

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$$= \vec{x}^T \begin{pmatrix} \underline{1} & \underline{3} & \underline{5} \\ \underline{3} & \underline{5} & \underline{7} \\ \underline{5} & \underline{7} & \underline{9} \end{pmatrix} \vec{x} = \vec{x}^T A' \vec{x}$$

The Quadratic Form of a Symmetric Matrix

Therefore, when we are talking about the matrix of a quadratic form we may always assume it is symmetric.

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Definition

Given an $n \times n$ symmetric matrix A , we define the **quadratic form associated with A** to be

$$Q_A(\vec{x}) = \vec{x}^T A \vec{x}$$

Simplest Quadratic Forms

The simplest quadratic forms will be the ones that are associated to the simplest matrices, which are diagonal matrices.

Simplest Quadratic Forms

The simplest quadratic forms will be the ones that are associated to the simplest matrices, which are diagonal matrices. Now, if

$$D = \begin{pmatrix} d_1 & 0 & \dots & 0 \\ 0 & d_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & d_n \end{pmatrix}$$

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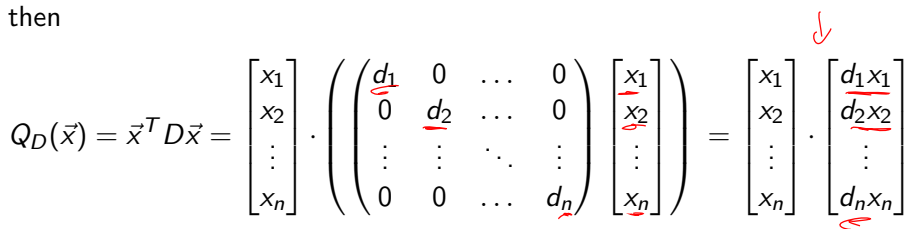
$$Q_D(\vec{x}) = \vec{x}^T D \vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \cdot \left(\begin{pmatrix} d_1 & 0 & \dots & 0 \\ 0 & d_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & d_n \end{pmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \right)$$

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$$\begin{aligned} Q_D(\vec{x}) = \vec{x}^T D \vec{x} &= \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \cdot \left(\begin{pmatrix} d_1 & \underline{0} & \dots & \underline{0} \\ 0 & d_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & d_n \end{pmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \right) = \begin{bmatrix} \underline{x_1} \\ \underline{x_2} \\ \vdots \\ \underline{x_n} \end{bmatrix} \cdot \begin{bmatrix} \underline{d_1 x_1} \\ \underline{d_2 x_2} \\ \vdots \\ \underline{d_n x_n} \end{bmatrix} \\ &= \underline{d_1 x_1^2} + \underline{d_2 x_2^2} + \dots + \underline{d_n x_n^2} \end{aligned}$$

Principle Axes Theorem

Since our quadratic forms can always be associated with symmetric matrices, we can always *orthogonally* diagonalize these matrices.

A symmetric \Rightarrow can P orthogonal & D diagonal
such that $A = P^T D P$

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A red curved arrow originates from the underlined P^T and points to the underlined P in the expression $(P\vec{x})^T D (P\vec{x})$. Another red curved arrow originates from the underlined D and points to the underlined D in the same expression.

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Now, we can view P as a change of basis operation.

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Now, we can view P as a change of basis operation. Hence, if we denote $\vec{y} = P \vec{x}$, this is essentially just looking at \vec{x} in a different basis. Moreover, we get

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where the λ_i are the diagonal entries of D

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Since our quadratic forms can always be associated with symmetric matrices, we can always *orthogonally* diagonalize these matrices. That is, we can always find an orthogonal matrix P such that

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where λ_i 's are eigenvalues of A .

Hence

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where the λ_i are the diagonal entries of D , which are the *eigenvalues* of A .

Example

Exercise

Let $Q(\vec{x}) = x_1^2 - x_3^2 - 4x_1x_2 + 4x_2x_3$. Find a change of basis such that $Q(\vec{y}) = \lambda_1y_1^2 + \lambda_2y_2^2 + \lambda_3y_3^2$.

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First, need to find the matrix associated to Q .

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$$A = \begin{pmatrix} 1 & -2 & 0 \\ -2 & 0 & 2 \\ 0 & 2 & -1 \end{pmatrix}$$

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$$A = \begin{pmatrix} 1 & -2 & 0 \\ -2 & 0 & 2 \\ 0 & 2 & -1 \end{pmatrix}$$

Handwritten notes: $-2x_1x_2$ and $-2x_2x_1$ (with an arrow pointing to the -2 in the top-right position of the matrix); $-4x_1x_2$ and $-4x_2x_1$ (with an arrow pointing to the -2 in the bottom-left position of the matrix); $Suppose\ you\ get\ -4\ instead$ (with an arrow pointing to the 2 in the bottom-right position of the matrix).

Now, we must orthogonally diagonalize A . Without showing the work, we get that the eigenvalues are $\lambda_1 = 0, \lambda_2 = -3$ and $\lambda_3 = 3$ and that we can find an *orthonormal* basis of eigenvectors:

$$\vec{v}_1 = \begin{bmatrix} 2/3 \\ 1/3 \\ 2/3 \end{bmatrix}, \vec{v}_2 = \begin{bmatrix} -1/3 \\ -2/3 \\ 2/3 \end{bmatrix}, \vec{v}_3 = \begin{bmatrix} -2/3 \\ 2/3 \\ 2/3 \end{bmatrix}$$

Example 2

Hence,

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$$A = P^T D P = \begin{pmatrix} 2/3 & 1/3 & 2/3 \\ -1/3 & -2/3 & 2/3 \\ -2/3 & 2/3 & 2/3 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & 3 \end{pmatrix} \begin{pmatrix} 2/3 & -1/3 & -2/3 \\ 1/3 & -2/3 & 2/3 \\ 2/3 & 2/3 & 2/3 \end{pmatrix}$$

(0) (-3) (3)

v₁ v₂ v₃

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and so

$$Q_A(\vec{x}) = \vec{x}^T A \vec{x}$$

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$$Q_A(\vec{x}) = \vec{x}^T A \vec{x} = \vec{x}^T P^T D P \vec{x} = (P \vec{x})^T D (P \vec{x})$$

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$$Q_A(\vec{x}) = \vec{x}^T A \vec{x} = \vec{x}^T P^T D P \vec{x} = (\underline{P\vec{x}})^T D (\underline{P\vec{x}}) = \overset{0, y_1}{\underline{\vec{y}}^T D \vec{y}} = \underline{-3y_2^2 + 3y_3^2}$$

where

$$\underline{\vec{y}} = \underline{P\vec{x}} = \begin{pmatrix} 2/3 & -1/3 & -2/3 \\ 1/3 & -2/3 & 2/3 \\ 2/3 & 2/3 & 2/3 \end{pmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{2}{3}x_1 - \frac{1}{3}x_2 - \frac{2}{3}x_3 \\ \frac{1}{3}x_1 - \frac{2}{3}x_2 + \frac{2}{3}x_3 \\ \frac{2}{3}x_1 + \frac{2}{3}x_2 + \frac{2}{3}x_3 \end{bmatrix} \begin{matrix} = y_1 \\ = y_2 \\ = y_3 \end{matrix}$$

Example 3

Confirm the fact that

$$Q_A(\vec{x}) = Q_D(\vec{y})$$

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by showing, by hand, that

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

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$$\begin{aligned} Q_D(\vec{y}) &= -3y_2^2 + 3y_3^2 \\ &= -3 \left(\frac{1}{3}x_1 - \frac{2}{3}x_2 + \frac{2}{3}x_3 \right)^2 + 3 \left(\frac{2}{3}x_1 + \frac{2}{3}x_2 + \frac{2}{3}x_3 \right)^2 \\ &= \underline{x_1^2 - x_3^2 - 4x_1x_2 + 4x_2x_3} \end{aligned}$$

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Exercise
do this expansion

$$\begin{aligned} &= -3 \left(\frac{1}{3}x_1 - \frac{2}{3}x_2 + \frac{2}{3}x_3 \right)^2 + 3 \left(\frac{2}{3}x_1 + \frac{2}{3}x_2 + \frac{2}{3}x_3 \right)^2 \\ &= x_1^2 - x_3^2 - 4x_1x_2 + 4x_2x_3 \\ &= Q_A(\vec{x}) \end{aligned}$$

Geometry of Quadratic Forms

Much like how we wish to understand the solutions of $A\vec{x} = \vec{b}$ using geometry, we also would like to understand the solutions of $Q_A(\vec{x}) = k$ using geometry.

$$Q_A(\vec{x}) \in \mathbb{R}$$

Geometry of Quadratic Forms

Much like how we wish to understand the solutions of $A\vec{x} = \vec{b}$ using geometry, we also would like to understand the solutions of $Q_A(\vec{x}) = k$ using geometry. Let us first start with the simplest example:

Exercise

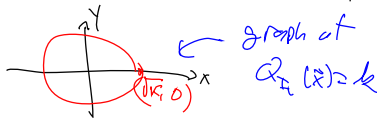
Geometrically explain the solutions to $Q_{I_2}(\vec{x}) = k$.

$$I_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$Q_{I_2}(\vec{x}) = \vec{x}^T I_2 \vec{x} = \begin{pmatrix} x \\ y \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ y \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = x^2 + y^2$$

What are the solutions in \mathbb{R}^2 to $Q_{I_2}(\vec{x}) = x^2 + y^2 = k$?

The solutions geometrically form a circle centered at $(0,0)$ with radius \sqrt{k} .



Geometry of a 2×2 Diagonal

Exercise

If $D = \begin{pmatrix} d_1 & 0 \\ 0 & d_2 \end{pmatrix}$ with $d_1, d_2 > 0$, geometrically explain the solutions to the quadratic form $Q_D(\vec{x}) = k$ with $k > 0$.

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We note that

$$D = \begin{pmatrix} d_1 & 0 \\ 0 & d_2 \end{pmatrix}$$

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We note that

$$D = \begin{pmatrix} d_1 & 0 \\ 0 & d_2 \end{pmatrix} = \begin{pmatrix} \sqrt{d_1} & 0 \\ 0 & \sqrt{d_2} \end{pmatrix} \begin{pmatrix} \sqrt{d_1} & 0 \\ 0 & \sqrt{d_2} \end{pmatrix}$$

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If $D = \begin{pmatrix} d_1 & 0 \\ 0 & d_2 \end{pmatrix}$ with $d_1, d_2 > 0$, geometrically explain the solutions to the quadratic form $Q_D(\vec{x}) = k$ with $k > 0$.

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Hence,

$$Q_D(\vec{x}) = \vec{x}^T D \vec{x}$$

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Exercise

If $D = \begin{pmatrix} d_1 & 0 \\ 0 & d_2 \end{pmatrix}$ with $d_1, d_2 > 0$, geometrically explain the solutions to the quadratic form $Q_D(\vec{x}) = k$ with $k > 0$.

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Hence,

$$Q_D(\vec{x}) = \vec{x}^T D \vec{x} = \vec{x}^T B^T B \vec{x} = (B\vec{x})^T B\vec{x}$$

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Geometry of a 2×2 Diagonal 2

Hence, we can view the solutions to $Q_D(\vec{x}) = Q_{I_2}(B\vec{x}) = k$

Geometry of a 2×2 Diagonal 2

Hence, we can view the solutions to $Q_D(\vec{x}) = Q_2(B\vec{x}) = k$ as the set of \vec{x} who, after the action of B , lie on the circle of radius k .

$$\vec{y} = B\vec{x}$$

\vec{x} must lie on the circle of radius k .

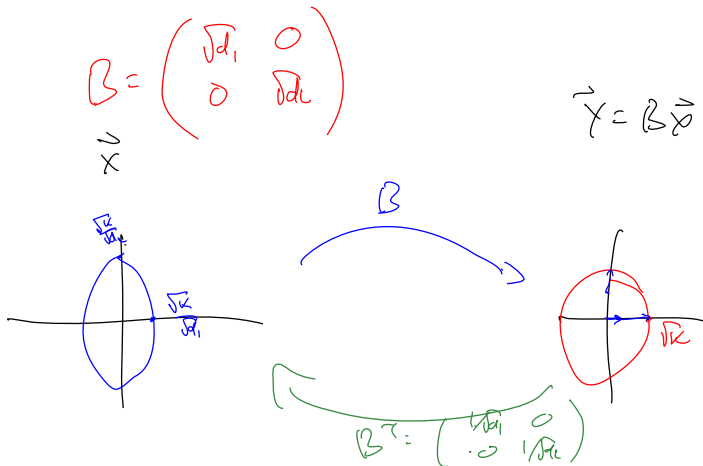
Geometry of a 2×2 Diagonal 2

Hence, we can view the solutions to $Q_D(\vec{x}) = Q_{I_2}(B\vec{x}) = k$ as the set of \vec{x} who, after the action of B , lie on the circle of radius k . So, what does the action of B do?

$$B = \begin{pmatrix} \sqrt{d_1} & 0 \\ 0 & \sqrt{d_2} \end{pmatrix}$$

Geometry of a 2×2 Diagonal 2

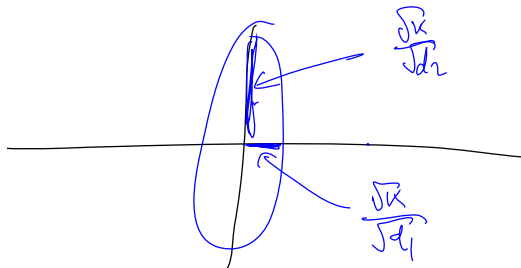
Hence, we can view the solutions to $Q_D(\vec{x}) = Q_2(B\vec{x}) = k$ as the set of \vec{x} who, after the action of B , lie on the circle of radius k . So, what does the action of B do? Stretches the x -axis by $\sqrt{d_1}$ and the y -axis by $\sqrt{d_2}$.



Geometry of a 2×2 Diagonal 2

Hence, we can view the solutions to $Q_D(\vec{x}) = Q_{I_2}(B\vec{x}) = k$ as the set of \vec{x} who, after the action of B , lie on the circle of radius k . So, what does the action of B do? Stretches the x -axis by $\sqrt{d_1}$ and the y -axis by $\sqrt{d_2}$.

Hence, the set of solutions to $Q_D(\vec{x}) = k$ is the ellipse whose x -radius is of length $\frac{\sqrt{k}}{\sqrt{d_1}}$ and whose y -radius is of length $\frac{\sqrt{k}}{\sqrt{d_2}}$.



Geometry of a 2×2 Diagonal 3

Exercise

Let $D = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$, geometrically explain the solutions to the quadratic form $Q_D(\vec{x}) = k$ and $k > 0$

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We see that

$$Q_D(\vec{x}) = \begin{bmatrix} x \\ y \end{bmatrix}^T \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

Geometry of a 2×2 Diagonal 3

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Let $D = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$, geometrically explain the solutions to the quadratic form $Q_D(\vec{x}) = k$ and $k > 0$

We see that

$$Q_D(\vec{x}) = \begin{bmatrix} x \\ y \end{bmatrix}^T \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = -x^2 + y^2$$

So then $Q_D(\vec{x}) = k \implies y^2 = x^2 + k$

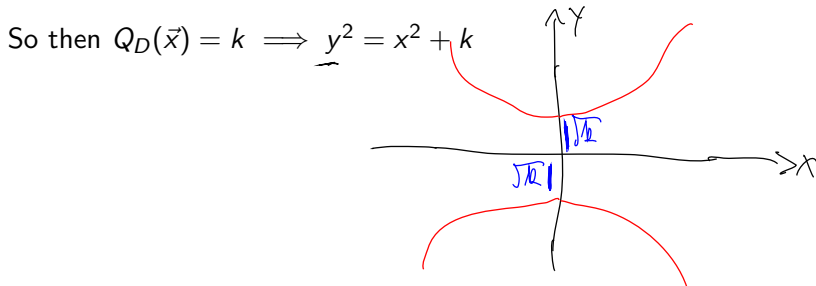
Geometry of a 2×2 Diagonal 3

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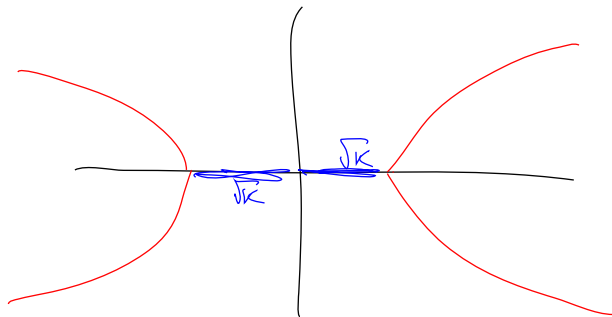
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Geometry of a 2×2 Diagonal 4

Similarly if $D = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$, then $Q_D(\vec{x}) = k \implies \underline{x^2 = y^2 + k}$ and we get a hyperbola.



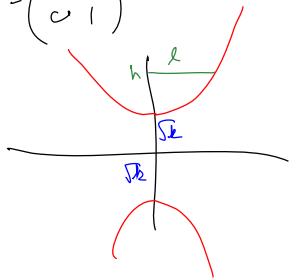
Assuming $k > 0$

Geometry of a 2×2 Diagonal 4

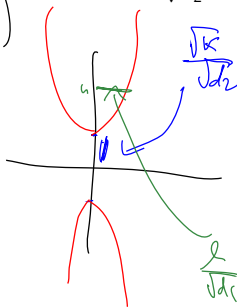
Similarly if $D = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$, then $Q_D(\vec{x}) = k \implies x^2 = y^2 + k$ and we get a hyperbola.

Further, if $D = \begin{bmatrix} -d_1 & 0 \\ 0 & d_2 \end{bmatrix}$ or $\begin{bmatrix} d_1 & 0 \\ 0 & -d_2 \end{bmatrix}$ with $d_1, d_2 > 0$, then we get that $Q_D(\vec{x}) = k$ will be either a parabola or a hyperbola whose x -axis was stretched by a factor of $\frac{1}{\sqrt{d_1}}$ and y -axis was stretched by a factor of $\frac{1}{\sqrt{d_2}}$.

$$D = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$$



$$D = \begin{pmatrix} -d_1 & 0 \\ 0 & d_2 \end{pmatrix}$$



Geometry of a 2×2 Diagonal 5

Finally, if $D = \begin{pmatrix} -d_1 & 0 \\ 0 & -d_2 \end{pmatrix}$ with $d_1, d_2 > 0$ then

$$Q_D(\vec{x}) = -d_1x^2 - d_2y^2 = k$$

has no solutions if $k > 0$ but is just the ellipse if $k < 0$.

$$-d_1x^2 - d_2y^2 = -2$$

$$\Rightarrow d_1x^2 + d_2y^2 = 2$$

Geometry of a 2×2 Diagonal 5

Finally, if $D = \begin{pmatrix} -d_1 & 0 \\ 0 & -d_2 \end{pmatrix}$ with $d_1, d_2 > 0$ then

$$Q_D(\vec{x}) = -d_1x^2 - d_2y^2 = k$$

has no solutions if $k \neq 0$ but is just the ellipse if $k < 0$.

Moreover, if $D = \begin{pmatrix} -d_1 & 0 \\ 0 & d_2 \end{pmatrix}$ with $d_1, d_2 > 0$ then

defines
parabolas

$$Q_D(\vec{x}) = -d_1x^2 + d_2y^2 = -k$$

is the same as $Q_{-D}(\vec{x}) = k$, and so would be a hyperbola.

defines
hyperbola

$$\Rightarrow d_1x^2 - d_2y^2 = k$$

$$\begin{aligned} &\downarrow \\ D' &= \begin{pmatrix} d_1 & 0 \\ 0 & -d_2 \end{pmatrix} \\ &= -D \end{aligned}$$

Geometry of a 2×2 Diagonal 5

Finally, if $D = \begin{pmatrix} -d_1 & 0 \\ 0 & -d_2 \end{pmatrix}$ with $d_1, d_2 > 0$ then

$$Q_D(\vec{x}) = -d_1x^2 - d_2y^2 = k$$

has no solutions if $k \not\leq 0$ but is just the ellipse if $k < 0$.

Moreover, if $D = \begin{pmatrix} -d_1 & 0 \\ 0 & d_2 \end{pmatrix}$ with $d_1, d_2 > 0$ then

$$Q_D(\vec{x}) = -d_1x^2 + d_2y^2 = -k$$

is the same as $Q_{-D}(\vec{x}) = k$, and so would be a hyperbola.

Hence, we may always assume $k > 0$

Geometry of an Arbitrary 2×2

Exercise

If A is any symmetric 2×2 matrix, geometrically describe the solution $Q(\vec{x}) = k$, $k > 0$.

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in the standard basis

That is, $Q_A(\vec{x})$ will be an ellipse, parabola or hyperbola stretched in the direction the eigenvectors of A .

Example

Exercise

Sketch the solutions to $Q_A(\vec{x}) = 36$ where $A = \begin{pmatrix} 5 & -2 \\ -2 & 8 \end{pmatrix}$.

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$$\lambda_1 = 4, \lambda_2 = 9, \vec{v}_1 = \begin{bmatrix} \frac{2}{\sqrt{5}} \\ \frac{1}{\sqrt{5}} \end{bmatrix}, \vec{v}_2 = \begin{bmatrix} -\frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{bmatrix}$$

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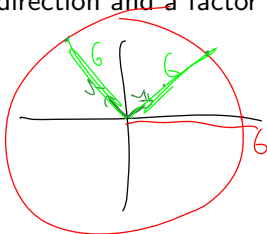
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Hence, it looks like a circle of radius 6 that has been “stretched” by $\frac{1}{2}$ in the \vec{v}_1 direction and a factor of $\frac{1}{3}$ in the \vec{v}_2 direction.



we call this \vec{v}_1 & \vec{v}_2 the principle axes of the ellipse.

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- ② **negative definite** if $Q_A(\vec{x}) < 0$ for all $\vec{x} \neq 0$
- ③ **indefinite** if $Q_A(\vec{x})$ has both positive and negative values

Definiteness and Eigenvalues

We see to understand the geometry of $Q_A(\vec{x})$ it is necessary to understand the geometry of $Q_D(\vec{x})$ which only depends on the eigenvalues of A .

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We see to understand the geometry of $Q_A(\vec{x})$ it is necessary to understand the geometry of $Q_D(\vec{x})$ which only depends on the eigenvalues of A .

Theorem

If A is a symmetric matrix then

- 1 $Q_A(\vec{x})$ is positive definite if and only if all the eigenvalues of A are positive → ellipse
- 2 $Q_A(\vec{x})$ is negative definite if and only if all the eigenvalues of A are negative → no graph for $k > 0$ (or ellipse for $k < 0$)
- 3 $Q_A(\vec{x})$ is indefinite if and only if at least one eigenvalue is positive and at least one is negative → parabola or hyperbola

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- ② $Q_A(\vec{x})$ is negative definite if and only if all the eigenvalues of A are negative
- ③ $Q_A(\vec{x})$ is indefinite if and only if at least one eigenvalue is positive and at least one is negative

Note, if $Q_A(\vec{x})$ is negative definite, then $Q_{-A}(\vec{x})$ is positive definite so we may only consider positive definite and indefinite.

Theorem

If A is a symmetric matrix, then the following statements are equivalent

- 1 A is positive definite

Theorem

If A is a symmetric matrix, then the following statements are equivalent

- ① *A is positive definite \longrightarrow all eigenvalues are positive*
- ② *There is a B such that $A = B^2$*

Positive Definiteness and Squares

Theorem

If A is a symmetric matrix, then the following statements are equivalent

- 1 A is positive definite
- 2 There is a B such that $A = B^2$
- 3 There is an invertible matrix C such that $A = C^T C$

$$A = P^T D P \quad \text{all eigenvalue of positive}$$
$$D = \begin{pmatrix} d_1 & & \\ & \ddots & \\ & & d_n \end{pmatrix} = \begin{pmatrix} \sqrt{d_1} & & \\ & \ddots & \\ & & \sqrt{d_n} \end{pmatrix} \begin{pmatrix} \sqrt{d_1} & & \\ & \ddots & \\ & & \sqrt{d_n} \end{pmatrix}$$
$$B = P^T \begin{pmatrix} \sqrt{d_1} & & \\ & \ddots & \\ & & \sqrt{d_n} \end{pmatrix} P \quad \text{satisfies } A = B^2$$

Moreover B is symmetric
so $B^T = B$
so $B^2 = B^T B$
so setting $C = B$ we
get $A = C^T C$

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Hence, by the same proof as before if A is positive definite, then
 $Q_A(\vec{x}) = Q_{I_n}(C\vec{x})$

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Hence, by the same proof as before if A is positive definite, then $Q_A(\vec{x}) = Q_{I_n}(C\vec{x})$ and hence will be an n -dimensional circle in the “ C ” coordinate

Positive Definiteness and Squares

Takeaway, if A is pos def the $Q_A(x) = 1$ geometrically looks like an n -dim ellipse.

Theorem

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- 1 A is positive definite
- 2 There is a B such that $A = B^2$
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Hence, by the same proof as before if A is positive definite, then $Q_A(\vec{x}) = Q_{I_n}(C\vec{x})$ and hence will be an n -dimensional circle in the “ C ” coordinate, or an n -dimensional ellipse that is stretched by a factor of $\frac{1}{\sqrt{\lambda_i}}$ in the \vec{v}_i direction, where the λ_i are the eigenvalues of A and the \vec{v}_i the corresponding eigenvectors.

Definiteness and 2×2 Matrices.

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or parabola.