

Transform the quadratic form $7x_1^2 + 5x_2^2 + 6x_3^2 - 4x_1x_3 + 4x_2x_3 = 210$ to principle axes (to a canonical form; i.e. the form of $\lambda_1x_1^2 + \lambda_2x_2^2 + \lambda_3x_3^2 = 210$). Express the new coordinate vector $\mathbf{y} = [y_1 \ y_2 \ y_3]^T$ in terms of the original coordinate vector $\mathbf{x} = [x_1 \ x_2 \ x_3]^T$. [104 中山光電 2]

[解] 令 $Q = 7x_1^2 + 5x_2^2 + 6x_3^2 - 4x_1x_3 + 4x_2x_3 = \mathbf{x}^T \mathbf{A} \mathbf{x}$

$$\text{其中 } \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, \mathbf{A} = \begin{bmatrix} 7 & 0 & -2 \\ 0 & 5 & 2 \\ -2 & 2 & 6 \end{bmatrix}, \text{ 即 } Q = [x_1 \ x_2 \ x_3] \begin{bmatrix} 7 & 0 & -2 \\ 0 & 5 & 2 \\ -2 & 2 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\begin{vmatrix} 7-\lambda & 0 & -2 \\ 0 & 5-\lambda & 2 \\ -2 & 2 & 6-\lambda \end{vmatrix} = 0 \Rightarrow -(\lambda-7)(\lambda-5)(\lambda-6) + 4(\lambda-5) + 4(\lambda-7) = 0$$

$$\lambda^3 - 18\lambda^2 + 99\lambda - 162 = 0 \Rightarrow (\lambda-3)(\lambda-6)(\lambda-9) = 0 \Rightarrow \lambda = 3, 6, 9$$

$$\lambda = 3, \begin{bmatrix} 4 & 0 & -2 \\ 0 & 2 & 2 \\ -2 & 2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0 \Rightarrow \mathbf{x}_1 = \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix} \Rightarrow \mathbf{e}_1 = \frac{1}{3} \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix}$$

$$\lambda = 6, \begin{bmatrix} 1 & 0 & -2 \\ 0 & -1 & 2 \\ -2 & 2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0 \Rightarrow \mathbf{x}_2 = \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix} \Rightarrow \mathbf{e}_2 = \frac{1}{3} \begin{bmatrix} 2 \\ 2 \\ 1 \end{bmatrix}$$

$$\lambda = 9, \begin{bmatrix} -2 & 0 & -2 \\ 0 & -4 & 2 \\ -2 & 2 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = 0 \Rightarrow \mathbf{x}_3 = \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix} \Rightarrow \mathbf{e}_3 = \frac{1}{3} \begin{bmatrix} -2 \\ 1 \\ 2 \end{bmatrix}$$

$$\text{令 } \mathbf{x} = \mathbf{M} \mathbf{y}, \text{ 其中 } \mathbf{M} = \frac{1}{3} \begin{bmatrix} 1 & 2 & -2 \\ -2 & 2 & 1 \\ 2 & 1 & 2 \end{bmatrix}, \text{ 則}$$

$$Q = \mathbf{y}^T \mathbf{M}^T \mathbf{A} \mathbf{M} \mathbf{y} = 3y_1^2 + 6y_2^2 + 9y_3^2$$

$$\mathbf{y} = \mathbf{M}^T \mathbf{x} = \frac{1}{3} \begin{bmatrix} 1 & -2 & 2 \\ 2 & 2 & 1 \\ -2 & 1 & 2 \end{bmatrix} \mathbf{x}$$