

# UPSC Civil Services Main 1993 - Mathematics

## Linear Algebra

Brij Bhooshan

Asst. Professor

B.S.A. College of Engg & Technology

Mathura

**Question 1(a)** Show that the set  $S = \{(1, 0, 0), (1, 1, 0), (1, 1, 1), (0, 1, 0)\}$  spans the vector space  $\mathbb{R}^3$  but is not a basis set.

**Solution.** The vectors  $(1, 0, 0), (0, 1, 0), (1, 1, 1)$  are linearly independent, because  $\alpha(1, 0, 0) + \beta(1, 1, 0) + \gamma(1, 1, 1) = \mathbf{0} \Rightarrow \alpha + \gamma = 0, \beta + \gamma = 0, \gamma = 0 \Rightarrow \alpha = \beta = \gamma = 0$ .

Thus  $(1, 0, 0), (1, 1, 0), (1, 1, 1)$  is a basis of  $\mathbb{R}^3$ , as  $\dim_{\mathbb{R}} \mathbb{R}^3 = 3$ .

Any set containing a basis spans the space, so  $S$  spans  $\mathbb{R}^3$ , but it is not a basis because the four vectors are not linearly independent, in fact  $(1, 1, 0) = (1, 0, 0) + (0, 1, 0)$ . ■

**Question 1(b)** Define rank and nullity of a linear transformation. If  $\mathcal{V}$  is a finite dimensional vector space and  $\mathbf{T}$  is a linear operator on  $\mathcal{V}$  such that  $\text{rank } \mathbf{T}^2 = \text{rank } \mathbf{T}$ , then prove that the null space of  $\mathbf{T}$  is equal to the null space of  $\mathbf{T}^2$ , and the intersection of the range space and null space of  $\mathbf{T}$  is the zero subspace of  $\mathcal{V}$ .

**Solution.** The dimension of the image space  $\mathbf{T}(\mathcal{V})$  is called rank of  $\mathbf{T}$ . The dimension of the vector space kernel of  $\mathbf{T} = \{\mathbf{v} \mid \mathbf{T}(\mathbf{v}) = \mathbf{0}\}$  is called the nullity of  $\mathbf{T}$ .

Now  $\mathbf{v} \in \text{null space of } \mathbf{T} \Rightarrow \mathbf{T}(\mathbf{v}) = \mathbf{0} \Rightarrow \mathbf{T}^2(\mathbf{v}) = \mathbf{0} \Rightarrow \mathbf{v} \in \text{null space of } \mathbf{T}^2$ . Thus null space of  $\mathbf{T} \subseteq \text{null space of } \mathbf{T}^2$ . But we are given that  $\text{rank } \mathbf{T} = \text{rank } \mathbf{T}^2$ , so therefore nullity of  $\mathbf{T} = \text{nullity of } \mathbf{T}^2$ , because of the nullity theorem —  $\text{rank } \mathbf{T} + \text{nullity } \mathbf{T} = \dim \mathcal{V}$ . Thus null space of  $\mathbf{T} = \text{null space of } \mathbf{T}^2$ .

Finally if  $\mathbf{v} \in \text{range of } \mathbf{T}$ , and  $\mathbf{v} \in \text{null space of } \mathbf{T}$ , then  $\mathbf{v} = \mathbf{T}(\mathbf{w})$  for some  $\mathbf{w} \in \mathcal{V}$ . Now

$$\begin{aligned} \mathbf{T}^2(\mathbf{w}) = \mathbf{T}(\mathbf{v}) &\Rightarrow \mathbf{w} \in \text{null space of } \mathbf{T}^2 \\ &\Rightarrow \mathbf{w} \in \text{null space of } \mathbf{T} \\ &\Rightarrow \mathbf{0} = \mathbf{T}(\mathbf{w}) = \mathbf{v} \end{aligned}$$

Thus range of  $\mathbf{T} \cap \text{null space of } \mathbf{T} = \{\mathbf{0}\}$ . ■

**Question 1(c)** If the matrix of a linear operator  $\mathbf{T}$  on  $\mathbb{R}^2$  relative to the standard basis  $\{(1, 0), (0, 1)\}$  is  $\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$ , find the matrix of  $\mathbf{T}$  relative to the basis  $\mathbf{B} = \{(1, 1), (-1, 1)\}$ .

**Solution.** Let  $\mathbf{v}_1 = (1, 1), \mathbf{v}_2 = (-1, 1)$ . Then  $\mathbf{T}(\mathbf{v}_1) = (11)\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} = (2, 2) = 2\mathbf{v}_1$ .  $\mathbf{T}(\mathbf{v}_2) = (-11)\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} = (0, 0) = \mathbf{0}$ . So  $(\mathbf{T}(\mathbf{v}_1), \mathbf{T}(\mathbf{v}_2)) = (\mathbf{v}_1 \ \mathbf{v}_2)\begin{pmatrix} 2 & 0 \\ 0 & 0 \end{pmatrix}$ , so the matrix of  $\mathbf{T}$  relative to the basis  $\mathbf{B}$  is  $\begin{pmatrix} 2 & 0 \\ 0 & 0 \end{pmatrix}$ . ■

**Question 2(a)** Prove that the inverse of  $\begin{pmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{B} & \mathbf{C} \end{pmatrix}$  is  $\begin{pmatrix} \mathbf{A}^{-1} & \mathbf{0} \\ -\mathbf{C}^{-1}\mathbf{B}\mathbf{A}^{-1} & \mathbf{C}^{-1} \end{pmatrix}$  where  $\mathbf{A}, \mathbf{C}$  are nonsingular matrices. Hence find the inverse of  $\begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 \end{pmatrix}$ .

**Solution.**

$\begin{pmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{B} & \mathbf{C} \end{pmatrix} \begin{pmatrix} \mathbf{A}^{-1} & \mathbf{0} \\ -\mathbf{C}^{-1}\mathbf{B}\mathbf{A}^{-1} & \mathbf{C}^{-1} \end{pmatrix} = \begin{pmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{B}\mathbf{A}^{-1} - \mathbf{B}\mathbf{A}^{-1} & \mathbf{I} \end{pmatrix} = \text{Identity matrix.}$   
 $\begin{pmatrix} \mathbf{A}^{-1} & \mathbf{0} \\ -\mathbf{C}^{-1}\mathbf{B}\mathbf{A}^{-1} & \mathbf{C}^{-1} \end{pmatrix} \begin{pmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{B} & \mathbf{C} \end{pmatrix} = \begin{pmatrix} \mathbf{I} & \mathbf{0} \\ -\mathbf{C}^{-1}\mathbf{B} + \mathbf{C}^{-1}\mathbf{B} & \mathbf{I} \end{pmatrix} = \text{Identity matrix, which shows the result.}$

Let  $\mathbf{A} = \mathbf{C} = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}$  and  $\mathbf{B} = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$ . Then  $\mathbf{A}^{-1} = \mathbf{C}^{-1} = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}$  and  $\mathbf{C}^{-1}\mathbf{B}\mathbf{A}^{-1} = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$  Thus

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

**Question 2(b)** If  $\mathbf{A}$  is an orthogonal matrix with the property that  $-1$  is not an eigenvalue, then show that  $\mathbf{A} = (\mathbf{I} - \mathbf{S})(\mathbf{I} + \mathbf{S})^{-1}$  for some skew symmetric matrix  $\mathbf{S}$ .

**Solution.** We want  $\mathbf{S}$  skew symmetric such that  $\mathbf{A}(\mathbf{I} + \mathbf{S}) = \mathbf{I} - \mathbf{S}$  i.e.  $\mathbf{A} + \mathbf{A}\mathbf{S} = \mathbf{I} - \mathbf{S}$  or  $\mathbf{A}\mathbf{S} + \mathbf{S} = \mathbf{I} - \mathbf{A}$  or  $(\mathbf{I} + \mathbf{A})\mathbf{S} = \mathbf{I} - \mathbf{A}$ . Let  $\mathbf{S} = (\mathbf{I} + \mathbf{A})^{-1}(\mathbf{I} - \mathbf{A})$ , note that  $\mathbf{I} + \mathbf{A}$  is invertible because if  $|\mathbf{I} + \mathbf{A}| = 0$ , then  $-1$  will be an eigenvalue of  $\mathbf{A}$ .

Note that the two factors of  $\mathbf{S}$  commute, because  $(\mathbf{I} + \mathbf{A})(\mathbf{I} - \mathbf{A}) = \mathbf{I} - \mathbf{A}^2 = (\mathbf{I} - \mathbf{A})(\mathbf{I} + \mathbf{A})$ , so  $(\mathbf{I} - \mathbf{A})(\mathbf{I} + \mathbf{A})^{-1} = (\mathbf{I} + \mathbf{A})^{-1}(\mathbf{I} - \mathbf{A})$ .

Now

$$\begin{aligned}
\mathbf{S}' &= (\mathbf{I} - \mathbf{A})'((\mathbf{I} + \mathbf{A})^{-1})' \\
&= (\mathbf{I} - \mathbf{A}')(\mathbf{I} + \mathbf{A}')^{-1} \\
&= (\mathbf{A}\mathbf{A}' - \mathbf{A}')(\mathbf{A}'\mathbf{A} + \mathbf{A}')^{-1} \\
&= (\mathbf{A} - \mathbf{I})\mathbf{A}'\mathbf{A}'^{-1}(\mathbf{A} + \mathbf{I})^{-1} \\
&= -(\mathbf{I} - \mathbf{A})(\mathbf{I} + \mathbf{A})^{-1} \\
&= -(\mathbf{I} + \mathbf{A})^{-1}(\mathbf{I} - \mathbf{A}) \\
&= -\mathbf{S}
\end{aligned}$$

Thus  $\mathbf{S}$  is skew symmetric, so  $\mathbf{A} = (\mathbf{I} - \mathbf{S})(\mathbf{I} + \mathbf{S})^{-1}$  where  $\mathbf{S} = (\mathbf{I} + \mathbf{A})^{-1}(\mathbf{I} - \mathbf{A})$  ■

**Question 2(c)** Show that any two eigenvectors corresponding to distinct eigenvalues of (i) Hermitian matrices (ii) unitary matrices are orthogonal.

**Solution.** We first prove that the eigenvalues of a Hermitian matrix, and therefore of a symmetric matrix, are real.

Let  $\mathbf{H}$  be Hermitian, and  $\lambda$  be one of its eigenvalues. Let  $\mathbf{x} \neq \mathbf{0}$  be an eigenvector corresponding to  $\lambda$ . Thus  $\mathbf{H}\mathbf{x} = \lambda\mathbf{x}$ , so  $\bar{\mathbf{x}}'\mathbf{H}\mathbf{x} = \bar{\mathbf{x}}'\lambda\mathbf{x}$ . But  $(\bar{\mathbf{x}}'\mathbf{H}\mathbf{x})' = (\mathbf{x}'\bar{\mathbf{H}}\bar{\mathbf{x}})' = \bar{\mathbf{x}}'\bar{\mathbf{H}}'\mathbf{x} = \bar{\mathbf{x}}'\mathbf{H}\mathbf{x}$ , because  $\bar{\mathbf{H}}' = \mathbf{H}$ . Note that  $(\bar{\mathbf{x}}'\mathbf{H}\mathbf{x})' = \bar{\mathbf{x}}'\mathbf{H}\mathbf{x}$ , since it is a single element, therefore  $\bar{\mathbf{x}}'\mathbf{H}\mathbf{x}$  is real. Similarly  $\bar{\mathbf{x}}'\mathbf{x} \neq 0$  is real, so  $\lambda = \frac{\bar{\mathbf{x}}'\mathbf{H}\mathbf{x}}{\bar{\mathbf{x}}'\mathbf{x}}$  is real.

Let  $\mathbf{H}$  be Hermitian,  $\mathbf{H}\mathbf{x}_1 = \lambda_1\mathbf{x}_1$ ,  $\mathbf{H}\mathbf{x}_2 = \lambda_2\mathbf{x}_2$  with  $\lambda_1 \neq \lambda_2$ . Clearly  $\bar{\mathbf{x}}_2'\mathbf{H}\mathbf{x}_1 = \lambda_1\bar{\mathbf{x}}_2'\mathbf{x}_1$ ,  $\bar{\mathbf{x}}_1'\mathbf{H}\mathbf{x}_2 = \lambda_2\bar{\mathbf{x}}_1'\mathbf{x}_2$ . But  $(\bar{\mathbf{x}}_2'\mathbf{H}\mathbf{x}_1)' = \bar{\mathbf{x}}_1'\bar{\mathbf{H}}'\mathbf{x}_2 = \lambda_1\bar{\mathbf{x}}_1'\mathbf{x}_2$ . So  $\lambda_2\bar{\mathbf{x}}_1'\mathbf{x}_2 = \bar{\mathbf{x}}_1'\mathbf{H}\mathbf{x}_2 = \bar{\mathbf{x}}_1'\bar{\mathbf{H}}'\mathbf{x}_2 = \lambda_1\bar{\mathbf{x}}_1'\mathbf{x}_2$  because  $\bar{\mathbf{H}}' = \mathbf{H}$ . Since  $\lambda_1 \neq \lambda_2$ ,  $\bar{\mathbf{x}}_1'\mathbf{x}_2 = 0$ , so  $\mathbf{x}_1, \mathbf{x}_2$  are orthogonal.

Let  $\mathbf{U}$  be unitary,  $\mathbf{U}\mathbf{x}_1 = \lambda_1\mathbf{x}_1$ ,  $\mathbf{U}\mathbf{x}_2 = \lambda_2\mathbf{x}_2$ , where  $\lambda_1, \lambda_2$  are distinct eigenvalues of  $\mathbf{U}$  with corresponding eigenvectors  $\mathbf{x}_1, \mathbf{x}_2$ . Thus  $\bar{\mathbf{x}}_2'\bar{\mathbf{U}}'\mathbf{U}\mathbf{x}_1 = \bar{\lambda}_2\bar{\mathbf{x}}_2'\lambda_1\mathbf{x}_1$ . Since  $\bar{\mathbf{U}}'\mathbf{U} = \mathbf{I}$ ,  $\bar{\lambda}_2\bar{\mathbf{x}}_2'\lambda_1\mathbf{x}_1 = \bar{\mathbf{x}}_2'\mathbf{x}_1$ , so  $(1 - \bar{\lambda}_2\lambda_1)(\bar{\mathbf{x}}_2'\mathbf{x}_1) = 0$ . But  $1 - \bar{\lambda}_2\lambda_1 = \bar{\lambda}_2\lambda_2 - \bar{\lambda}_2\lambda_1 = \bar{\lambda}_2(\lambda_2 - \lambda_1) \neq 0^1$ . Thus  $\bar{\mathbf{x}}_2'\mathbf{x}_1 = 0$ , so  $\mathbf{x}_1, \mathbf{x}_2$  are orthogonal. ■

**Question 3(a)** A matrix  $\mathbf{B}$  of order  $n$  is of the form  $\lambda\mathbf{A}$ , where  $\lambda$  is a scalar and  $\mathbf{A}$  has 1 everywhere except the diagonal, which has  $\mu$ . Find  $\lambda, \mu$  so that  $\mathbf{B}$  may be orthogonal.

**Solution.**  $\mathbf{A} = \begin{pmatrix} \mu & 1 & \dots & 1 \\ 1 & \mu & \dots & 1 \\ \dots & \dots & \dots & \dots \\ 1 & 1 & \dots & \mu \end{pmatrix}$ .  $\mathbf{B} = \lambda\mathbf{A}$ . Thus

$$\mathbf{B}'\mathbf{B} = \begin{pmatrix} \lambda\mu & \lambda & \dots & \lambda \\ \lambda & \lambda\mu & \dots & \lambda \\ \dots & \dots & \dots & \dots \\ \lambda & \lambda & \dots & \lambda\mu \end{pmatrix} \begin{pmatrix} \lambda\mu & \lambda & \dots & \lambda \\ \lambda & \lambda\mu & \dots & \lambda \\ \dots & \dots & \dots & \dots \\ \lambda & \lambda & \dots & \lambda\mu \end{pmatrix} = \mathbf{B}\mathbf{B}' = \mathbf{B}^2$$

<sup>1</sup>We used here the fact that all eigenvalues of a unitary matrix have modulus 1. If  $\mathbf{U}\mathbf{x} = \lambda\mathbf{x}$ , then  $\bar{\mathbf{x}}'\bar{\mathbf{U}}' = \bar{\lambda}\bar{\mathbf{x}}'$ . Thus  $\bar{\mathbf{x}}'\bar{\mathbf{U}}'\mathbf{U}\mathbf{x} = \lambda\bar{\lambda}\bar{\mathbf{x}}'\mathbf{x}$ , so  $\bar{\mathbf{x}}'\mathbf{x} = \lambda\bar{\lambda}\bar{\mathbf{x}}'\mathbf{x}$ . Now  $\bar{\mathbf{x}}'\mathbf{x} \neq 0$ , so  $\lambda\bar{\lambda} = 1$ .

Clearly each diagonal element of  $\mathbf{BB}'$  is  $\lambda^2\mu^2 + (n-1)\lambda^2$ , and each nondiagonal element is  $2\lambda^2\mu + (n-2)\lambda^2$ . Thus  $\mathbf{B}$  will be orthogonal if  $2\lambda^2\mu + (n-2)\lambda^2 = 0$ ,  $\lambda^2\mu^2 + (n-1)\lambda^2 = 1$ . Since  $\lambda \neq 0$ ,  $\mu = \frac{2-n}{2} = 1 - \frac{n}{2}$ , and  $\lambda^2 = \frac{1}{(1-\frac{n}{2})^2+n-1} = \frac{1}{1-n+\frac{n^2}{4}+n-1} = \frac{4}{n^2}$ , thus  $\lambda = \pm \frac{2}{n}$ . ■

**Question 3(b)** Find the rank of the matrix

$$\mathbf{A} = \begin{pmatrix} 1 & -1 & 3 & 6 \\ 1 & 3 & -3 & -4 \\ 5 & 3 & 3 & 11 \end{pmatrix}$$

by reducing it to its normal form.

**Solution.**

$$\mathbf{A} = \begin{pmatrix} 1 & -1 & 3 & 6 \\ 1 & 3 & -3 & -4 \\ 5 & 3 & 3 & 11 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Operation  $\mathbf{C}_2 + \mathbf{C}_1, \mathbf{C}_3 - 3\mathbf{C}_1, \mathbf{C}_4 - 6\mathbf{C}_1 \Rightarrow$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 4 & -6 & -10 \\ 5 & 8 & -12 & -19 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 1 & -3 & -6 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Operation  $\mathbf{R}_2 - \mathbf{R}_1 \Rightarrow$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 4 & -6 & -10 \\ 5 & 8 & -12 & -19 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 1 & -3 & -6 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Operation  $\mathbf{R}_3 - 2\mathbf{R}_2 \Rightarrow$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 4 & -6 & -10 \\ 5 & 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 2 & -2 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 1 & -3 & -6 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

Interchanging  $\mathbf{C}_3$  and  $\mathbf{C}_4$  we get

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 4 & -10 & -6 \\ 5 & 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 2 & -2 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 1 & -6 & -3 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

$\mathbf{R}_3 - 5\mathbf{R}_1 \Rightarrow$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 4 & -10 & -6 \\ 0 & 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ -3 & -2 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 1 & -6 & -3 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

Operation  $\frac{1}{4}\mathbf{R}_2 \Rightarrow$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & -\frac{5}{2} & -\frac{3}{2} \\ 0 & 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{4} & \frac{1}{4} & 0 \\ -3 & -2 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 1 & -6 & -3 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

Operation  $\mathbf{C}_3 + \frac{5}{2}\mathbf{C}_2, \mathbf{C}_4 + \frac{3}{2}\mathbf{C}_2 \Rightarrow$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{4} & \frac{1}{4} & 0 \\ -3 & -2 & 1 \end{pmatrix} \mathbf{A} \begin{pmatrix} 1 & 1 & -\frac{7}{2} & -\frac{3}{2} \\ 0 & 1 & \frac{5}{2} & \frac{3}{2} \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$$

Thus the normal form of  $\mathbf{A}$  is  $\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix}$  so  $\text{rank } A = 3$ .  $\mathbf{P} = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{4} & \frac{1}{4} & 0 \\ -3 & -2 & 1 \end{pmatrix}$  and

$\mathbf{Q} = \begin{pmatrix} 1 & 1 & -\frac{7}{2} & -\frac{3}{2} \\ 0 & 1 & \frac{5}{2} & \frac{3}{2} \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix}$  and  $\mathbf{PAQ}$  is the normal form. ■

**Question 3(c)** Determine the following form as definite, semidefinite or indefinite

$$2x_1^2 + 2x_2^2 + 3x_3^2 - 4x_2x_3 - 4x_3x_1 + 2x_1x_2$$

**Solution.** Completing the squares of the given form (say  $Q(x_1, x_2, x_3)$ ):

$$\begin{aligned} Q(x_1, x_2, x_3) &= 2\left(x_1 + \frac{1}{2}x_2 - x_3\right)^2 + \frac{3}{2}x_2^2 + x_3^2 - 2x_2x_3 \\ &= 2\left(x_1 + \frac{1}{2}x_2 - x_3\right)^2 + (x_3 - x_2)^2 + \frac{1}{2}x_2^2 \end{aligned}$$

Thus  $Q$  can be written as the sum of 3 squares with positive coefficients, so it is positive definite. ■