

Section 7. Completing the Square to
Transform a Quadratic Form
into Canonical Form

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1. Lagrange's method of completing the square

In the previous section, we transform a quadratic form into a canonical form.

Question: Is there any other method to transform a quadratic form into canonical form.

In this section, we shall introduce an alternative Method--the Lagrange's method of completing the square.





Lagrange's method is as follows.

1. If f contains x_i^2 for some i , then put x_i – related terms together. Afterwards, complete the square.

Continue in this way until all the variables become squared. After a succession of non-degenerate linear substitutions, a canonical form is available.





2. If f does not contain any x_i^2 and there exists $a_{ij} \neq 0$ ($i \neq j$), then make the linear substitution

$$\begin{cases} x_i = y_i - y_j \\ x_j = y_i + y_j & (k = 1, 2, \dots, n \text{ and } k \neq i, j). \\ x_k = y_k \end{cases}$$

We obtain a quadratic form with some square terms, follow the above procedure to complete the square.





Example 1 Transform the quadratic form

$$f = x_1^2 + 2x_2^2 + 5x_3^2 + 2x_1x_2 + 2x_1x_3 + 6x_2x_3$$

into a canonical form, and find out the transformation matrix.

Solution.

Square term

x_1 - related term

$$f = x_1^2 + 2x_2^2 + 5x_3^2 + 2x_1x_2 + 2x_1x_3 + 6x_2x_3$$

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

$$= (x_1 + x_2 + x_3)^2$$

Subtract redundant terms

$$-x_2^2 - x_3^2 - 2x_2x_3 + 2x_2^2 + 5x_3^2 + 6x_2x_3$$





$$= (x_1 + x_2 + x_3)^2 + x_2^2 + 4x_3^2 + 4x_2x_3$$

$$= (x_1 + x_2 + x_3)^2 + (x_2 + 2x_3)^2.$$

$$\text{Let } \begin{cases} y_1 = x_1 + x_2 + x_3 \\ y_2 = x_2 + 2x_3 \\ y_3 = x_3 \end{cases} \quad \text{Then } \begin{cases} x_1 = y_1 - y_2 + y_3 \\ x_2 = y_2 - 2y_3 \\ x_3 = y_3 \end{cases}$$

$$\text{namely } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

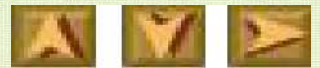




$$\begin{aligned}\text{Hence } f &= x_1^2 + 2x_2^2 + 5x_3^2 + 2x_1x_2 + 2x_1x_3 + 6x_2x_3 \\ &= y_1^2 + y_2^2.\end{aligned}$$

The transformation matrix is

$$C = \begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{pmatrix}, \quad (|C| = 1 \neq 0).$$





Example 2.

Transform $f = 2x_1x_2 + 2x_1x_3 - 6x_2x_3$ into a canonical form and find out the transformation matrix.

Solution. Since f does not contain any square term

$$\text{Let } \begin{cases} x_1 = y_1 + y_2 \\ x_2 = y_1 - y_2 \\ x_3 = y_3 \end{cases} \quad \text{or} \quad \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

Substituting into $f = 2x_1x_2 + 2x_1x_3 - 6x_2x_3$ yields

$$f = 2y_1^2 - 2y_2^2 - 4y_1y_3 + 8y_2y_3.$$





Completing the square, we have

$$f = 2(y_1 - y_3)^2 - 2(y_2 - 2y_3)^2 + 6y_3^2.$$

$$\text{Let } \begin{cases} z_1 = y_1 - y_3 \\ z_2 = y_2 - 2y_3 \\ z_3 = y_3 \end{cases}$$

$$\text{Then } \begin{cases} y_1 = z_1 + z_3 \\ y_2 = z_2 + 2z_3 \\ y_3 = z_3 \end{cases}, \quad \text{or } \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} z_1 \\ z_2 \\ z_3 \end{pmatrix}$$

$$\text{So } f = 2z_1^2 - 2z_2^2 + 6z_3^2.$$





To make a summation, the transformation matrix is

$$C = \begin{pmatrix} 1 & 1 & 0 \\ 1 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}$$
$$= \begin{pmatrix} 1 & 1 & 3 \\ 1 & -1 & -1 \\ 0 & 0 & 1 \end{pmatrix}. \quad (|C| = -2 \neq 0).$$





The desired canonical form is

$$f = z_1^2 - z_2^2 - z_3^2,$$

The linear substitution is

$$\begin{cases} x_1 = z_1 - z_2 - z_3, \\ x_2 = z_1 + z_2 - z_3, \\ x_3 = z_3. \end{cases}$$

