MA1112: Linear Algebra II

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Lecture 17

Today we shall prove various theorems on quadratic forms stated without proof last week.

Theorem 1. Let q be a quadratic form on a vector space V. There exists a basis f_1, \ldots, f_n of V for which the quadratic form q becomes a signed sum of squares:

$$q(x_1f_1+\cdots+x_nf_n)=\sum_{i=1}^n\varepsilon_ix_i^2,$$

where all numbers ε_i are either 1 or -1 or 0.

Proof. Informally, the slogan behind the proof we shall present is "imitate the Gram–Schmidt procedure". Let us make it precise. We shall argue by induction on dim V, the basis of induction being dim V = 0, when the basis is empty, so there is nothing to prove.

Suppose dim V = n > 0. There are two cases to consider. First, it might be the case that q(v) = 0 for all v. In this case, any basis would work, with $\varepsilon_i = 0$ for all i.

Otherwise, there exists a vector v such that $q(v) \neq 0$. Let us extend it to a basis $e_1 = v, e_2, ..., e_n$, and look at the symmetric bilinear form $b(v, w) = \frac{1}{2}(q(v+w) - q(v) - q(w))$ associated to the quadratic form q. We claim that we can change the basis $e_1, ..., e_n$ into a basis $e'_1, e'_2, ..., e'_n$ with $e'_1 = e_1 = v$ and $b(e'_i, e'_1) = 0$ for all i = 2, ..., n. Indeed, we can put $e'_i = e_i - \frac{b(e_i, e_1)}{b(e_1, e_1)}e_1$ for i > 1; here division by $b(e_1, e_1)$ is possible since $b(e_1, e_1) = q(e_1) = q(v) \neq 0$. We can now consider the linear span of $e'_2, ..., e'_n$ with the bilinear form q, and proceed by induction on dimension. Therefore, we can find a basis $f_2, ..., f_n$ of that space with the required property. It remains to note that if we take $e_1 = \frac{1}{\sqrt{|q(v)|}}v$, then we have $q(e_1) = \pm 1$, and also $b(e_1, e_i) = 0$ for i > 1, which proves that our quadratic form becomes a signed sum of squares in this basis.

Theorem 2 (Law of inertia). In the previous theorem, the triple (n_+, n_-, n_0) , where n_{\pm} is the number of ε_i equal to ± 1 , and n_0 is the number of ε_i equal to 0, does not depend on the choice of the basis f_1, \ldots, f_n . This triple is often referred to as the signature of the quadratic form q.

Proof. Suppose that we have a basis

$$e_1, \ldots, e_{n_+}, f_1, \ldots, f_{n_-}, g_1, \ldots, g_{n_0}$$

which produces a system of coordinates where *q* becomes a signed sum of squares with n_+ of ε_i are equal to 1, n_- of ε_i are equal to -1, and n_0 of ε_i are equal to 0. Let us look at the corresponding symmetric bilinear form *b*. The reconstruction formula $b(v, w) = \frac{1}{2}(q(v+w) - q(v) - q(w))$ implies that

$$b(x_1e_1 + \dots + z_{n_0}g_{n_0}, x_1'e_1 + \dots + z_{n_0}'g_{n_0}) = x_1x_1' + \dots + x_{n_+}x_{n_+}' - y_1y_1' - \dots - y_{n_-}y_{n_-}'$$

By definition, the *kernel* of a symmetric bilinear form is the space of all vectors v such that b(v, w) = 0 for all $w \in V$. We see that the kernel is defined by a system of equations $b(v, e_i) = b(v, f_j) = b(v, g_k) = 0$ for all i, j, k, and by direct inspection this system implies that v is a linear combination of the vectors g_k . This implies that n_0 is the dimension of the kernel of b, and so is independent of any choices.

Suppose now that there are two different bases

$$e_1, \ldots, e_{n_+}, f_1, \ldots, f_{n_-}, g_1, \ldots, g_{n_0}$$

and

$$e'_1, \ldots, e_{n'_+}, f'_1, \ldots, f_{n'_-}, g'_1, \ldots, g'_{n_0}$$

where *q* is a signed sum of squares, and $n_+ \neq n'_+$, so without loss of generality $n_+ > n'_+$. Note that this implies that $n_- < n'_-$. Consider the vectors

$$e_1,\ldots,e_{n_+},f_1',\ldots,f_{n'_-}',g_1,\ldots,g_{n_0}.$$

The total number of those vectors exceeds the dimension of V, so they must be linearly dependent, that is

$$a_1e_1 + \dots + a_{n_+}e_{n_+} + b_1f'_1 + \dots + b_{n'_-}f'_{n'_-} + c_1g_1 + \dots + c_{n_0}g_{n_0} = 0$$

for some scalars a_i, b_j, c_k . Let us rewrite it as

$$a_1e_1 + \dots + a_{n_+}e_{n_+} + c_1g_1 + \dots + c_{n_0}g_{n_0} = -(b_1f'_1 + \dots + b_{n'_-}f'_{n'_-})$$

and denote the vector to which both the left hand side and the right hand side are equal to by v. Then

$$a_1^2 + \dots + a_{n_+}^2 = q(v) = -b_1^2 - \dots - b_{n_-}^2$$

which implies

$$a_1 = \cdots = a_{n_+} = b_1 = \cdots = b_{n_-} = 0,$$

and substituting it into

$$a_1e_1 + \dots + a_{n_+}e_{n_+} + b_1f'_1 + \dots + b_{n'_-}f'_{n'_-} + c_1g_1 + \dots + c_{n_0}g_{n_0} = 0$$

we get

$$c_1g_1 + \cdots + c_{n_0}g_{n_0} = 0$$
,

implying of course $c_1 = \cdots = c_{n_0} = 0$, which altogether shows that these vectors cannot be linearly dependent, a contradiction.