

线性代数习题解答

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《线性代数讲义》(2012) 习题

习题 - P27

1. 用对角线法则计算下列行列式:

$$\begin{aligned} (1) \begin{vmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \\ 3 & 1 & 2 \end{vmatrix} &= 1 \times 3 \times 2 + 2 \times 1 \times 3 + 3 \times 2 \times 1 - 3 \times 3 \times 3 - 2 \times 2 \times 2 - 1 \times 1 \times 1 \\ &= 6 + 6 + 6 - 27 - 8 - 1 = -18 \end{aligned}$$

$$(2) \begin{vmatrix} 0 & a & b \\ -a & 0 & c \\ -b & -c & 0 \end{vmatrix} = 0 \times 0 \times 0 + a \times c \times (-b) + b \times (-a) \times (-c) - b \times 0 \times (-b) - a \times (-a) \times 0 - 0 \times c \times (-c) = 0$$

$$\begin{aligned} (3) \begin{vmatrix} 1 & 1 & 1 \\ 1 & \omega & \omega^2 \\ 1 & \omega^2 & \omega \end{vmatrix} & \quad \omega = -\frac{1}{2} + \frac{\sqrt{3}}{2}i \quad (\omega^3 = 1, \omega \neq 1) \quad \omega^2 = -\frac{1}{2} - \frac{\sqrt{3}}{2}i \\ &= 1 \times \omega \times \omega^2 + 1 \times \omega^2 \times 1 + 1 \times 1 \times \omega^2 - 1 \times \omega \times 1 - 1 \times 1 \times \omega - 1 \times \omega^2 \times \omega^2 \\ &= \omega^2 + \omega^2 + \omega^2 - \omega - \omega - \omega = \omega^2 + \omega^2 + \omega^2 - \omega - \omega - \omega = 3\omega^2 - 3\omega = -3\sqrt{3}i \quad \square \end{aligned}$$

2. 利用行列式解下列线性方程组:

$$(1) \begin{cases} 2x_1 + x_2 + 2x_3 = 1 \\ 2x_1 + x_2 - x_3 = 2 \\ -3x_1 + 3x_2 + 2x_3 = 3 \end{cases} \quad (2) \begin{cases} 2ax_1 - 3bx_2 + cx_3 = 0 \\ 3ax_1 - 6bx_2 + 5cx_3 = 2abc \quad (abc \neq 0) \\ 5ax_1 - 4bx_2 + 2cx_3 = 3abc \end{cases}$$

因系数行列式

$$\text{解: (1)} \quad \Delta = \begin{vmatrix} 2 & 1 & 2 \\ 2 & 1 & -1 \\ -3 & 3 & 2 \end{vmatrix} = \frac{27}{18} \neq 0$$

故方程组有唯一解

$$x_1 = \frac{\Delta_1}{\Delta} = \frac{1}{\Delta} \begin{vmatrix} 1 & 1 & 2 \\ 2 & 1 & -1 \\ 3 & 3 & 2 \end{vmatrix} = \frac{4}{18} = \frac{2}{9}$$

$$x_2 = \frac{\Delta_2}{\Delta} = \frac{1}{\Delta} \begin{vmatrix} 2 & 1 & 2 \\ 2 & 2 & -1 \\ -3 & 3 & 2 \end{vmatrix} = \frac{37}{18} = \frac{37}{18}$$

$$x_3 = \frac{\Delta_3}{\Delta} = \frac{1}{\Delta} \begin{vmatrix} 2 & 1 & 1 \\ 2 & 1 & 2 \\ -3 & 3 & 3 \end{vmatrix} = \frac{1}{18} = \frac{1}{18}$$

(2) 因系数行列式

$$\Delta = \begin{vmatrix} 2a & -3b & c \\ 3a & -6b & 5c \\ 5a & -4b & 2c \end{vmatrix} = \begin{vmatrix} 2a & -3b & c \\ 0 & -\frac{3}{2}b & \frac{7}{2}c \\ 0 & \frac{7}{2}b & -\frac{1}{2}c \end{vmatrix} = -23abc \neq 0$$

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故原方程组有唯一解

$$x_1 = \frac{\Delta_1}{\Delta} = \frac{1}{\Delta} \begin{vmatrix} 0 & -3b & c \\ 2abc & -6b & 5c \\ 3abc & -4b & 2c \end{vmatrix} = \frac{-23ab^2c^2}{-23abc} = bc$$

$$x_2 = \frac{\Delta_2}{\Delta} = \frac{1}{\Delta} \begin{vmatrix} 2a & 0 & c \\ 3a & 2abc & 5c \\ 5a & 3abc & 2c \end{vmatrix} = \frac{-23a^2bc^2}{-23abc} = ac$$

$$x_3 = \frac{\Delta_3}{\Delta} = \frac{1}{\Delta} \begin{vmatrix} 2a & -3b & 0 \\ 3a & -6b & 2abc \\ 5a & -4b & 3abc \end{vmatrix} = \frac{-23a^2b^2c}{-23abc} = ab$$

3. 计算下列行列式:

$$(1) \begin{vmatrix} 10 & 2 & 8 \\ 15 & 3 & 12 \\ 20 & 12 & 32 \end{vmatrix} \begin{matrix} C_1 \leftrightarrow C_2 \\ C_2 - 5C_1 \\ C_3 - 4C_1 \end{matrix} \begin{vmatrix} 2 & 10 & 8 \\ 3 & 15 & 12 \\ 12 & 20 & 32 \end{vmatrix} \begin{matrix} C_2 - 5C_1 \\ C_3 - 4C_1 \end{matrix} \begin{vmatrix} 2 & 0 & 0 \\ 3 & 0 & 0 \\ 12 & -40 & -16 \end{vmatrix} = 0 \quad \begin{matrix} C_2 - \frac{3}{2}C_1 \\ C_3 - \frac{3}{2}C_1 \end{matrix} \begin{vmatrix} 10 & 2 & 8 \\ 0 & 0 & 0 \\ 20 & 12 & 32 \end{vmatrix} = 0$$

$$(2) \begin{vmatrix} 0 & 0 & 0 & 4 \\ 0 & 0 & 4 & 3 \\ 0 & 4 & 3 & 2 \\ 4 & 3 & 2 & 1 \end{vmatrix} \begin{matrix} C_1 \leftrightarrow C_4 \\ C_2 \leftrightarrow C_3 \end{matrix} \begin{vmatrix} 4 & 0 & 0 & 0 \\ 3 & 4 & 0 & 0 \\ 2 & 3 & 4 & 0 \\ 1 & 2 & 3 & 4 \end{vmatrix} = 256 \quad \triangle \text{变换要变号}$$

$$(3) \begin{vmatrix} a & 0 & b & 0 \\ 0 & a & 0 & b \\ 0 & b & a & 0 \\ b & 0 & 0 & a \end{vmatrix} \begin{matrix} \text{按第1行展开} \\ \text{按第1列展开} \end{matrix} \begin{vmatrix} a & 0 & b \\ b & a & 0 \\ 0 & 0 & a \end{vmatrix} + b \begin{vmatrix} 0 & a & b \\ 0 & b & 0 \\ b & 0 & a \end{vmatrix} = a^2 \begin{vmatrix} a & 0 \\ b & a \end{vmatrix} + b^2 \begin{vmatrix} 0 & b \\ b & a \end{vmatrix} = a^4 - b^4$$

$$(4) \begin{vmatrix} 5 & 0 & 4 & 2 \\ 1 & -1 & 2 & 1 \\ 4 & 1 & 2 & 0 \\ 1 & 1 & 1 & 1 \end{vmatrix} \begin{matrix} C_1 \leftrightarrow C_2 \\ C_3 \leftrightarrow C_4 \end{matrix} \begin{vmatrix} 1 & -1 & 2 & 1 \\ 1 & 1 & 1 & 1 \\ 4 & 1 & 2 & 0 \\ 5 & 0 & 4 & 2 \end{vmatrix} \begin{matrix} C_2 - C_1 \\ C_3 - 4C_1 \\ C_4 - 5C_1 \end{matrix} \begin{vmatrix} 1 & -1 & 2 & 1 \\ 0 & 2 & -1 & 0 \\ 0 & 5 & -6 & -4 \\ 0 & 5 & -6 & -3 \end{vmatrix} \begin{matrix} C_4 - C_3 \\ C_3 - \frac{5}{2}C_2 \end{matrix} \begin{vmatrix} 1 & -1 & 2 & 1 \\ 0 & 2 & -1 & 0 \\ 0 & 0 & -\frac{7}{2} & -4 \\ 0 & 0 & 0 & 1 \end{vmatrix} = -7$$

$$(5) \begin{vmatrix} 1 & 2 & 3 & 4 \\ 2 & 3 & 4 & 1 \\ 3 & 4 & 2 & 1 \\ 4 & 1 & 2 & 3 \end{vmatrix} \begin{matrix} C_2 - 2C_1 \\ C_3 - 3C_1 \\ C_4 - 4C_1 \end{matrix} \begin{vmatrix} 1 & 2 & 3 & 4 \\ 0 & -1 & -2 & -7 \\ 0 & -2 & -7 & -11 \\ 0 & -7 & -10 & -13 \end{vmatrix} \begin{matrix} C_2 - 2C_2 \\ C_4 - 7C_2 \end{matrix} \begin{vmatrix} 1 & 2 & 3 & 4 \\ 0 & -1 & -2 & -7 \\ 0 & 0 & -3 & 3 \\ 0 & 0 & 4 & 36 \end{vmatrix} \begin{matrix} C_4 + 3C_3 \end{matrix} \begin{vmatrix} 1 & 2 & 3 & 4 \\ 0 & -1 & -2 & -7 \\ 0 & 0 & -3 & 3 \\ 0 & 0 & 0 & 40 \end{vmatrix} = +120$$



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$$\begin{aligned}
 (6) \quad \begin{vmatrix} a & 0 & b & 0 \\ 0 & c & 0 & d \\ x & 0 & y & 0 \\ 0 & u & 0 & v \end{vmatrix} &= a \begin{vmatrix} c & 0 & d \\ 0 & y & 0 \\ u & 0 & v \end{vmatrix} + b \begin{vmatrix} 0 & c & d \\ x & 0 & 0 \\ 0 & u & v \end{vmatrix} = ay \begin{vmatrix} c & d \\ u & v \end{vmatrix} - bx \begin{vmatrix} c & d \\ u & v \end{vmatrix} \\
 &= ac \cancel{xy} - aduy - bcvx + bdux \\
 &= (ay - bx)(cv - du) \quad \square
 \end{aligned}$$

4. 证明以下各式:

$$\begin{aligned}
 (1) \quad \begin{vmatrix} a^2 & ab & b^2 \\ 2a & a+b & 2b \\ 1 & 1 & 1 \end{vmatrix} &= (a-b)^3 \quad (2) \quad \begin{vmatrix} 1+a & b & c \\ a & 1+b & c \\ a & b & 1+c \end{vmatrix} = 1+c+b+c
 \end{aligned}$$

$$(3) \quad \begin{vmatrix} 1 & ax & a^2+x^2 \\ 1 & ay & a^2+y^2 \\ 1 & az & a^2+z^2 \end{vmatrix} = a(x-y)(y-z)(z-x) \quad \text{①}$$

$$(4) \quad D_n = \begin{vmatrix} \lambda & -1 & 0 & \dots & 0 \\ 0 & \lambda & -1 & \dots & 0 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ 0 & \dots & \dots & 0 & -1 \\ a_n & a_{n-1} & \dots & a_2 & \lambda+a_1 \end{vmatrix} = \lambda^n + a_1 \lambda^{n-1} + \dots + a_{n-1} \lambda + a_n$$

$$(5) \quad D_n = \begin{vmatrix} a+b & ab & 0 & \dots & 0 \\ a & 1 & a+b & ab & \vdots \\ 0 & \vdots & \vdots & \vdots & 0 \\ 0 & \vdots & \vdots & ab & \vdots \\ 0 & \vdots & 0 & 0 & a+b \end{vmatrix} = \frac{a^{n+1} - b^{n+1}}{a-b} \quad (a \neq b)$$

证明: (1) $\begin{vmatrix} a^2 & ab & b^2 \\ 2a & a+b & 2b \\ 1 & 1 & 1 \end{vmatrix} = a^2 \begin{vmatrix} a+b & 2b \\ 1 & 1 \end{vmatrix} - ab \begin{vmatrix} 2a & 2b \\ 1 & 1 \end{vmatrix} + b^2 \begin{vmatrix} 2a & a+b \\ 1 & 1 \end{vmatrix}$

$$\begin{aligned}
 &= a^2(a-b) - 2ab(a-b) + b^2(a-b) \\
 &= (a-b)(a^2 - 2ab + b^2) = (a-b)^3
 \end{aligned}$$

$$(2) \quad \begin{vmatrix} 1+a & b & c \\ a & 1+b & c \\ a & b & 1+c \end{vmatrix} \begin{vmatrix} r_1-r_2 & & \\ & r_2-r_3 & \\ & & r_3-r_1-bf_2 \end{vmatrix} \begin{vmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ a & b & 1+c \end{vmatrix} \begin{vmatrix} r_3-ak_1-bf_2 & & \\ & & \\ & & \end{vmatrix} \begin{vmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 1+ab+c \end{vmatrix} = 1+a+b+c$$

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$$(3) \begin{vmatrix} 1 & ax & a^2+x^2 \\ 1 & ay & a^2+y^2 \\ 1 & az & a^2+z^2 \end{vmatrix} = a \begin{vmatrix} 1 & x & a^2+x^2 \\ 1 & y & a^2+y^2 \\ 1 & z & a^2+z^2 \end{vmatrix} \stackrel{C_3-C_1^2}{=} a \begin{vmatrix} 1 & x & x^2 \\ 1 & y & y^2 \\ 1 & z & z^2 \end{vmatrix} = a(y-x)(z-y)(z-x)$$

(4) $n=2$ 时, $D_2 = \begin{vmatrix} \lambda & -1 \\ a_2 & \lambda+a_1 \end{vmatrix} = \lambda^2 + a_1\lambda + a_2$ 成立

假设当 $n=k$ 时等式成立, 则当 $n=k+1$ 时,

$$D_{k+1} \stackrel{\text{按第 } k+1 \text{ 列展开}}{=} \lambda D_k + (-1)^{k+1} a_{k+1} \begin{vmatrix} -1 & 0 & \dots & 0 \\ \lambda & -1 & & \\ & & \ddots & \\ 0 & & & \lambda-1 \end{vmatrix}_{k \times k} = \lambda D_k + a_{k+1}$$

$$= \lambda(\lambda^k + a_1\lambda^{k-1} + \dots + a_k) + a_{k+1}$$

$$= \lambda^{k+1} + a_1\lambda^k + \dots + a_k\lambda + a_{k+1}$$

由数学归纳法可知, 原等式对任意 $n \in \mathbb{N}$ 成立

(5) $n=1$ 时, $D_1 = a+b$, $\frac{a^{2^1}-b^{2^1}}{a-b} = a+b$, 即当 $n=1$ 时原等式成立

假设当 $n=k$ 时等式成立, 则当 $n=k+1$ 时

$$D_{k+1} \stackrel{\text{按第 } k+1 \text{ 行展开}}{=} (a+b)D_k - \begin{vmatrix} ab & 0 & \dots & 0 \\ 1 & a+b & ab & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 0 & 1 \end{vmatrix}_{k \times k} = (a+b)D_k - abD_{k-1}$$

$$= (a+b) \frac{a^{2^k}-b^{2^k}}{a-b} - ab \frac{a^{2^{k-1}}-b^{2^{k-1}}}{a-b}$$

$$= \frac{a^{2^{k+1}}-b^{2^{k+1}}}{a-b}$$

由数学归纳法可知, 原等式对任意 $n \in \mathbb{N}$ 成立 \square

5. 求解下列方程的全部解:

$$(1) \begin{vmatrix} 1+x & 2 & 3 \\ 0 & 1 & 2+x \\ 1 & 0 & 2 & 3+x \end{vmatrix} = 0 \quad (2) \begin{vmatrix} x & a & b & c \\ a & x & c & b \\ b & c & x & a \\ c & b & c & x \end{vmatrix} = 0 \quad (3) \begin{vmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 2 & x \\ 1 & 1 & 4 & x^2 \\ 1 & -1 & 8 & x^3 \end{vmatrix} = 0$$

~~用 (4)(2)~~

值

解: (1) ~~原方程组~~ 方程组

计算行列式

$$\begin{vmatrix} 1+x & 2 & 3 \\ 1 & 2+x & 3 \\ 1 & 2 & 3+x \end{vmatrix} \begin{matrix} r_1-r_3 \\ r_2-r_3 \end{matrix} \begin{vmatrix} x & 0 & -x \\ 0 & x & -x \\ 1 & 2 & 3+x \end{vmatrix} = x \begin{vmatrix} x & -x \\ 2 & 3+x \end{vmatrix} - x \begin{vmatrix} 0 & x \\ 1 & 2 \end{vmatrix}$$

$$= x(x^2+5x)+x^2 = x^3+6x^2$$

故原方程等价于 $x^3+6x^2=0$, 其解为 $x=0$ (三重) 或 $x=-6$

(2) 计算行列式

$$\begin{vmatrix} x & a & b & c \\ a & x & c & b \\ b & c & x & a \\ c & b & a & x \end{vmatrix} \begin{matrix} r_1+r_2+r_3+r_4 \end{matrix} \begin{vmatrix} x+a+b+c & x+a+b+c & x+a+b+c & x+a+b+c \\ a & x & c & b \\ b & c & x & a \\ c & b & a & x \end{vmatrix}$$

$$= (x+a+b+c) \begin{vmatrix} 1 & 1 & 1 & 1 \\ a & x & c & b \\ b & c & x & a \\ c & b & a & x \end{vmatrix} \begin{matrix} r_2-ar_1 \\ r_3-br_1 \\ r_4-cr_1 \end{matrix} \begin{vmatrix} 1 & 1 & 1 & 1 \\ 0 & x-a & c-a & b-a \\ 0 & c-b & x-b & a-b \\ 0 & b-c & a-c & x-c \end{vmatrix}$$

$$\begin{matrix} r_2+r_3 \rightarrow r_2 \\ r_3+r_4 \rightarrow r_3 \end{matrix} (x+a+b+c) \begin{vmatrix} 1 & 1 & 1 & 1 \\ 0 & x-a-bc & x+bc & 0 \\ 0 & 0 & x+bc & x+bc \\ 0 & b-c & a-c & x-c \end{vmatrix} = (x+a+b+c) \begin{vmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & b-c & a-c & x-c \end{vmatrix}$$

$$\begin{matrix} -(a-b)r_3 \\ r_4-(b-c)r_3 \rightarrow r_4 \end{matrix} (x+a+b+c) \begin{vmatrix} 1 & 1 & 1 & 1 \\ (x-a-bc) & 0 & 1 & 0 \\ (x+a-bc) & 0 & 0 & 1 \\ 0 & 0 & 0 & x-a+bc \end{vmatrix}$$

$$= (x+a+b+c)(x-a-bc)(x+a-bc)(x-a+bc)$$

故原方程组解为

$$x_1 = -a-b-c, x_2 = a+b-c, x_3 = -a+bc, x_4 = a-bc$$

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(3) 计算行列式

$$\begin{vmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 2 & x \\ 1 & 1 & 4 & x^2 \\ 1 & -1 & 8 & x^3 \end{vmatrix} \begin{array}{l} \text{按第} \\ \text{行初式} \end{array} \begin{array}{l} (-1-1)(2-1)(x-1)(2-1)(x-1)(x-2) \\ = -6(x-1)(x+1)(x-2) \end{array}$$

故原方程有三个解, $x_1=1, x_2=-1, x_3=2$. \square

6. 计算下列各题:

(1) 设 $D = \begin{vmatrix} 3 & 1 & -1 & 2 \\ -5 & 1 & 3 & -4 \\ 2 & 0 & 1 & -1 \\ 1 & -5 & 3 & -3 \end{vmatrix}$, A_{ij} 是元素 a_{ij} 的代数余子式, 求 A_{32} 及 $A_{31} + 3A_{32} - 2A_{33} + 2A_{34}$

解: $A_{32} = (-1)^{3+2} \begin{vmatrix} 3 & -1 & 2 \\ -5 & 3 & -4 \\ 1 & 3 & -3 \end{vmatrix} = - \begin{vmatrix} 1 & 3 & 2 \\ -3 & 5 & 4 \\ -3 & 1 & -3 \end{vmatrix} = - \begin{vmatrix} 1 & 3 & 2 \\ 0 & 4 & 2 \\ 0 & 10 & 3 \end{vmatrix} = 8$

按行列式按行展开可知

$$A_{31} + 3A_{32} - 2A_{33} + 2A_{34} = \begin{vmatrix} 3 & 1 & -1 & 2 \\ -5 & 1 & 3 & -4 \\ 1 & 3 & -2 & 2 \\ 1 & -5 & 3 & -3 \end{vmatrix} \xrightarrow{r_2 \leftrightarrow r_3} \begin{vmatrix} 1 & 3 & -2 & 2 \\ -5 & 1 & 3 & -4 \\ 3 & 1 & -1 & -2 \\ 1 & -5 & 3 & -3 \end{vmatrix}$$

$$\begin{array}{l} r_2 + 5r_1 \rightarrow r_2 \\ r_3 - 3r_1 \rightarrow r_3 \\ r_4 - r_1 \rightarrow r_4 \end{array} \begin{vmatrix} 1 & 3 & -2 & 2 \\ 0 & 16 & -7 & 6 \\ 0 & -8 & 5 & -4 \\ 0 & -8 & 5 & -5 \end{vmatrix} \begin{array}{l} r_2 - r_3 \rightarrow r_2 \\ r_3 + \frac{1}{2}r_2 \rightarrow r_3 \\ r_4 + r_3 \rightarrow r_4 \end{array} \begin{vmatrix} 1 & 3 & -2 & 2 \\ 0 & 16 & -7 & 6 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & \frac{3}{2} & -2 \end{vmatrix}$$

$= 1 \times 16 \times (\frac{3}{2} \times (-2)) = \frac{3}{2} \times (-2) = -3 \times 16 \times (-\frac{3}{2}) = 24. \square$

(2) 已知 $D = \begin{vmatrix} 1 & x & y & z \\ x & 1 & 0 & 0 \\ y & 0 & 1 & 0 \\ z & 0 & 0 & 1 \end{vmatrix} = 1$ 求 x, y, z ($x, y, z \in \mathbb{R}$)

解: $D = 1 \times \begin{vmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{vmatrix} - x \begin{vmatrix} x & 0 & 0 \\ y & 1 & 0 \\ z & 0 & 1 \end{vmatrix} + y \begin{vmatrix} x & 1 & 0 \\ y & 0 & 0 \\ z & 0 & 1 \end{vmatrix} - z \begin{vmatrix} x & 1 & 0 \\ y & 0 & 1 \\ z & 0 & 0 \end{vmatrix}$

$= 1 - x^2 - y^2 - z^2$ 故 $x^2 + y^2 + z^2 = 0$ 即 $x = y = z = 0$ \square

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$$\checkmark 13) D = \begin{vmatrix} 1+x & 1 & 1 & 1 \\ 1 & 1-x & 1 & 1 \\ 1 & 1 & 1+y & 1 \\ 1 & 1 & 1 & 1-y \end{vmatrix}$$

解: $D \xrightarrow{r_1 \leftrightarrow r_4}$

$$\begin{vmatrix} 1 & 1 & 1 & 1-y \\ 1 & 1-x & 1 & 1 \\ 1 & 1 & 1+y & 1 \\ 1+x & 1 & 1 & 1 \end{vmatrix} \xrightarrow{\substack{r_2-r_1, r_3-r_1, \\ r_4-(1+x)r_1}} \begin{vmatrix} 1 & 1 & 1 & 1-y \\ 0 & -x & 0 & y \\ 0 & 0 & y & y \\ 0 & -x & -x & y-x+yx \end{vmatrix}$$

$$\xrightarrow{r_2-r_3} \begin{vmatrix} 1 & 1 & 1 & 1-y \\ 0 & -x & y & y \\ 0 & 0 & y & y \\ 0 & 0 & -x & y-x \end{vmatrix} = x^2 y^2 \quad \square$$

7. 计算下列n阶行列式 (n ≥ 2)

$$\checkmark 1) D_n = \begin{vmatrix} x & y & 0 & \dots & 0 \\ 0 & x & y & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & x \\ y & 0 & \dots & 0 & x \end{vmatrix}_{n \times n}$$

解: ~~按第n行展开~~

当 n=2 时, $D_2 = x^2 - y^2$

~~按第n行展开~~ n=3 时, $D_3 = \begin{vmatrix} x & y & 0 \\ 0 & x & y \\ y & 0 & x \end{vmatrix} = x \begin{vmatrix} x & y \\ 0 & x \end{vmatrix} + y \begin{vmatrix} y & 0 \\ x & y \end{vmatrix} = x^2 + y^3$

n=4 时, $D_4 = \begin{vmatrix} x & y & 0 & 0 \\ 0 & x & y & 0 \\ 0 & 0 & x & y \\ y & 0 & 0 & x \end{vmatrix} = x \begin{vmatrix} x & y & 0 \\ 0 & x & y \\ 0 & 0 & x \end{vmatrix} - y \begin{vmatrix} y & 0 & 0 \\ x & y & 0 \\ 0 & x & y \end{vmatrix} = x^4 + xy^3 - y^4$

$$D_n = x \begin{vmatrix} x & y & 0 & \dots & 0 \\ 0 & x & y & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & x \end{vmatrix} + (-1)^{n+1} y \begin{vmatrix} y & 0 & \dots & 0 \\ x & y & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & x \end{vmatrix} = x^n + (-1)^{n+1} y^n \quad \square$$

例:

(2) $D_n = \begin{vmatrix} 1 & 1 & \dots & 1 \\ & 0 & & \\ & & \ddots & \\ & & & 0 \end{vmatrix}_{n \times n}$

原矩阵规律不易看出.

解: $D_n \xrightarrow[r_2 \sim r_n]{r_i - r_1 \rightarrow r_i} \begin{vmatrix} 1 & 1 & \dots & 1 \\ 0 & -1 & & 0 \\ & & \ddots & \\ 0 & & & -1 \end{vmatrix} = (-1)^{n-1}$

(3) $D_n = \begin{vmatrix} x & a & a & \dots & a \\ a & x & & & \\ & & \ddots & & \\ a & & & a & x \end{vmatrix}_{n \times n}$

解: $D_n \xrightarrow[r_1 \sim r_n]{r_i - r_1 \rightarrow r_i} \begin{vmatrix} x-a & 0 & \dots & 0 & a-x \\ 0 & x-a & & & a-x \\ & & \ddots & & \\ 0 & & & 0 & x-a & a-x \\ a & & & a & a & x \end{vmatrix} \xrightarrow[C_n + \sum_{i=1}^{n-1} C_i \rightarrow C_n]{} \begin{vmatrix} x-a & 0 & \dots & 0 \\ 0 & x-a & & \\ & & \ddots & \\ 0 & & & 0 & x-a & 0 \\ a & a & \dots & a & x+(n-1)a \end{vmatrix}$

$= (x-a)^{n-1} (x+(n-1)a)$

(4) $D_n = \begin{vmatrix} 1 & 2 & \dots & 2 \\ 2 & 2 & & \\ & & \ddots & \\ & & & 2 \\ 2 & \dots & 2 & n \end{vmatrix}_{n \times n}$

解: $D_n \xrightarrow[r_2 \sim r_n]{r_i - r_1 \rightarrow r_i} \begin{vmatrix} 1 & 2 & 2 & \dots & 2 \\ 0 & 0 & 0 & \dots & 0 \\ & & \ddots & & \\ 1 & 0 & 1 & 0 & \dots & 0 \\ & & & & & \\ & & & & & 0 \\ 0 & \dots & 0 & n-2 \end{vmatrix} \xrightarrow[C_1 - \sum_{i=2}^n C_i \rightarrow C_1]{} \begin{vmatrix} 2n-3 & 2 & 2 & \dots & 2 \\ 0 & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ & & & & & \\ & & & & & 0 \\ 0 & \dots & 0 & n-2 \end{vmatrix}$

$= -2(n-2)!$

致

$$(5) D_n = \begin{vmatrix} 2 & 1 & 0 & \dots & 0 \\ 1 & 2 & 1 & & \\ 0 & 1 & 2 & & \\ \vdots & & & \ddots & \vdots \\ 0 & & & 0 & 1 & 2 \end{vmatrix}_{n \times n}$$

⚠ 注意不能用 4(5)

解: 猜想: $D_n = n+1$

当 $n=2$ 时, $D_2 = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 3$

假设当 $n=k$ 时猜想成立, 即 $D_k = k+1, D_{k-1} = k$

则当 $n=k+1$ 时,

$$D_{k+1} = 2D_k - \begin{vmatrix} 1 & 0 & 0 & \dots & 0 \\ 1 & 2 & 1 & & \\ 0 & 1 & 2 & & \\ \vdots & & & \ddots & \vdots \\ 0 & & & 0 & 1 & 2 \end{vmatrix}_{k \times k} = 2D_k - D_{k-1}$$

$$= 2(k+1) - k = k+2 = (k+1)+1.$$

故当 $n=k+1$ 时猜想也成立

由数学归纳法可知, 猜想对任意 $n \in \mathbb{N}$ 成立. \square

$$(6) D_n = \begin{vmatrix} -a_1 & a_1 & 0 & \dots & 0 \\ 0 & -a_2 & a_2 & & \\ \vdots & & & \ddots & \vdots \\ 0 & & & 0 & -a_{n-1} & a_{n-1} \\ \vdots & & & & & \vdots \\ 0 & & & & & 0 \end{vmatrix}$$

解: $D_n = \begin{vmatrix} -a_1 & 0 & \dots & 0 \\ 0 & -a_2 & & \\ \vdots & & \ddots & \vdots \\ 0 & & & 0 & -a_{n-1} & 0 \\ \vdots & & & & & \vdots \\ 0 & & & & & 0 \end{vmatrix} = (-1)^{n-1} n a_1 \dots a_{n-1} \quad \square$

8. 用克莱姆法则解下列方程组:

$$(1) \begin{cases} x_1 + x_2 + x_3 = 1 \\ x_2 + x_3 + x_4 = 0 \\ x_1 + 2x_2 - x_4 = -1 \\ 2x_1 + x_3 - 2x_4 = 1 \end{cases} \quad (2) \begin{cases} x + y + z = 1 \\ x + \omega y + \omega^2 z = \omega \\ x + \omega^2 y + \omega z = \omega^2 \end{cases}, \quad \omega = -\frac{1}{2} + \frac{\sqrt{3}}{2}i$$

解 (1) 经计算得 (步骤可省略)

检验结果

$$D = \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 1 & 2 & 0 & -1 \\ 2 & 0 & 1 & -2 \end{vmatrix} \begin{array}{l} r_3 - r_1 \\ r_4 - 2r_1 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 1 & -1 & -1 \\ 0 & -2 & -1 & -2 \end{vmatrix} \begin{array}{l} r_3 - r_2 \\ r_4 + 2r_2 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & -2 & -2 \\ 0 & 0 & 1 & 0 \end{vmatrix} = 2$$

$$D_1 = \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ -1 & 2 & 0 & -1 \\ 1 & 0 & 1 & -2 \end{vmatrix} \begin{array}{l} r_3 + r_1 \\ r_4 - r_1 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 3 & 1 & -1 \\ 0 & -1 & 0 & -2 \end{vmatrix} \begin{array}{l} r_3 - 3r_2 \\ r_4 + r_2 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & -2 & 4 \\ 0 & 0 & 1 & -3 \end{vmatrix} = 6$$

$$D_2 = \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & -1 & 0 & -1 \\ 2 & 1 & 1 & -2 \end{vmatrix} \begin{array}{l} r_3 - r_1 \\ r_4 - 2r_1 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & -2 & -1 & -1 \\ 0 & -1 & -1 & -2 \end{vmatrix} \begin{array}{l} r_3 - r_4 \\ r_4 + r_2 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 3 \\ 0 & -1 & -1 & -2 \end{vmatrix} \begin{array}{l} r_4 + r_3 \\ r_3 + r_2 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & -1 & -2 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 1 & 3 \end{vmatrix} = -2$$

$$D_3 = \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 2 & -1 & -1 \\ 2 & 0 & 1 & -2 \end{vmatrix} \begin{array}{l} r_3 - r_1 \\ r_4 - 2r_1 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & -2 & -1 \\ 0 & -2 & -1 & -2 \end{vmatrix} \begin{array}{l} r_3 - r_2 \\ r_4 + 2r_2 \end{array} \begin{vmatrix} 1 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & -2 & -2 \\ 0 & 0 & -1 & 0 \end{vmatrix} = -2$$

$$D_4 = \begin{vmatrix} 1 & 1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 1 & 2 & 0 & -1 \\ 2 & 0 & 1 & 1 \end{vmatrix} \begin{array}{l} r_3 - r_1 \\ r_4 - 2r_1 \end{array} \begin{vmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & -1 & -2 \\ 0 & -2 & -1 & -1 \end{vmatrix} \begin{array}{l} r_3 - r_2 \\ r_4 + 2r_2 \end{array} \begin{vmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & -2 & -2 \\ 0 & 0 & 1 & -1 \end{vmatrix} = 4$$

故原方程组有唯一解:

$$x_1 = \frac{D_1}{D} = 3, \quad x_2 = \frac{D_2}{D} = -1, \quad x_3 = \frac{D_3}{D} = -1, \quad x_4 = \frac{D_4}{D} = -2.$$

(2) 经计算得

$$D = \begin{vmatrix} 1 & 1 & 1 \\ 1 & \omega & \omega^2 \\ 1 & \omega^2 & \omega \end{vmatrix} \stackrel{\text{范德蒙}}{=} (\omega - 1)(\omega^2 - 1)(\omega^2 - \omega) = -3\sqrt{3}i$$

$$D_1 = \begin{vmatrix} \omega & \omega^2 & \omega^2 \\ \omega^2 & \omega^2 & \omega \end{vmatrix} = 0, \quad D_2 = \begin{vmatrix} \omega & \omega^2 \\ \omega^2 & \omega \end{vmatrix} = -3\sqrt{3}i, \quad D_3 = \begin{vmatrix} \omega & \omega \\ \omega^2 & \omega^2 \end{vmatrix} = 0$$

故原方程组有唯一解

$$x = \frac{D_1}{D} = 0, \quad y = \frac{D_2}{D} = 1, \quad z = \frac{D_3}{D} = 0 \quad \square$$

拾壹

9. 问 λ 取何值时, 齐次线性方程组

$$\begin{cases} \lambda x_1 + 3x_2 + 4x_3 = 0 \\ -x_1 + \lambda x_2 = 0 \\ \lambda x_2 + x_3 = 0 \end{cases} \text{ 仅有零解?}$$

解: 系数行列式

$$D = \begin{vmatrix} \lambda & 3 & 4 \\ -1 & 2 & 0 \\ 0 & \lambda & 1 \end{vmatrix} = \lambda \begin{vmatrix} 2 & 0 \\ \lambda & 1 \end{vmatrix} - (-1) \begin{vmatrix} 3 & 4 \\ \lambda & 1 \end{vmatrix} = 3 - 2\lambda$$

所以原方程组仅有零解 $\Leftrightarrow D \neq 0 \Leftrightarrow \lambda \neq \frac{3}{2}$ 即当 $\lambda \neq \frac{3}{2}$ 时原方程组仅有零解 \square

10. 问 λ, μ 取何值时, 齐次线性方程组

$$\begin{cases} \lambda x_1 + x_2 + x_3 = 0 \\ x_1 + \mu x_2 + x_3 = 0 \\ x_1 + 2\mu x_2 + x_3 = 0 \end{cases} \text{ 有非零解?}$$

解: 系数行列式

$$D = \begin{vmatrix} \lambda & 1 & 1 \\ 1 & \mu & 1 \\ 1 & 2\mu & 1 \end{vmatrix} \xrightarrow{\substack{x_1 - x_2 \\ x_3 - x_2}} \begin{vmatrix} \lambda & 1 & 1 \\ 1 & \mu & 1 \\ 0 & \mu & 0 \end{vmatrix} \xrightarrow{\substack{\text{按第3行} \\ \text{展开}}} -\mu \begin{vmatrix} \lambda & 1 \\ 1 & 1 \end{vmatrix} = -\mu(\lambda - 1)$$

所以原方程组有非零解 $\Leftrightarrow D = 0 \Leftrightarrow \mu = 0$ 或 $\lambda = 1$ 即当 $\mu = 0$ 或 $\lambda = 1$ 时原方程组有非零解 \square

11. 已知齐次线性方程组

$$\begin{cases} x_1 + x_2 + x_3 + ax_4 = 0 \\ x_1 + 2x_2 + x_3 + x_4 = 0 \\ x_1 + x_2 + 3x_3 + x_4 = 0 \\ x_1 + x_2 + ax_3 + bx_4 = 0 \end{cases} \text{ 有非零解. 问 } a, b \text{ 须满足什么条件?}$$

解: 系数行列式

$$D = \begin{vmatrix} 1 & 1 & 1 & a \\ 1 & 2 & 1 & 1 \\ 1 & 1 & 3 & 1 \\ 1 & 1 & a & b \end{vmatrix} \xrightarrow{\substack{r_2 - r_1 \\ r_3 - r_1 \\ r_4 - r_1}} \begin{vmatrix} 1 & 1 & 1 & a \\ 0 & 1 & 0 & 1-a \\ 0 & 0 & -2 & 1-a \\ 0 & 0 & a-1 & b-a \end{vmatrix} = \begin{vmatrix} 1-a & 1-a \\ a-1 & b-a \end{vmatrix} = -4(b-a) + (a-1)^2 = -4b + (a+1)^2$$

由原方程组有非零解可知, a, b 须满足

$$D = 0, \text{ 即 } -4b + (a+1)^2 = 0 \text{ 即 } (a+1)^2 = 4b \quad \square$$

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12. 设 $f(x) = \begin{vmatrix} 1 & x-1 & 2x-1 \\ 1 & x^2-2 & 3x-2 \\ 1 & x^2-3 & 4x-3 \end{vmatrix}$. 证明: 存在 $\xi \in (0, 1)$ 使得 $f'(\xi) = 0$.

证明: $f(x) \begin{vmatrix} y_2-y_1 & 1 & x-1 & 2x-1 \\ y_2-y_1 & 0 & x^2-x-1 & x-1 \\ 0 & -1 & x-1 & \end{vmatrix} = \begin{vmatrix} x^2-x-1 & x-1 \\ -1 & x-1 \end{vmatrix} = (x-1)(x^2-x) = x(x-1)^2$

故 $f(0) = 0 = f(1)$

由微分中值定理可知 $\exists \xi \in (0, 1)$ s.t. $f'(\xi) = 0$ \square

另: $f'(x) = (x-1)^2 + 2x(x-1) = 3x^2 - 4x + 1 = (x-1)(3x-1)$

故当 $\xi = \frac{1}{3}$ 时, $f'(\xi) = 0$ \square

习题 = P85

1. 设 $A = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 2 \end{pmatrix}$, $B = \begin{pmatrix} 4 & 3 & 2 \\ -2 & 1 & 2 \end{pmatrix}$

(1) 求 $A-B$, AB^T , $A^T A$ (2, 2, 3)

(2) 若 X 满足 $A^T + X^T = B^T$ 求 X . (2, 2, 1)

解: (1) $3A-B = 3 \times \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 2 \end{pmatrix} - \begin{pmatrix} 4 & 3 & 2 \\ -2 & 1 & 2 \end{pmatrix} = \begin{pmatrix} 3 & 6 & 3 \\ 6 & 3 & 6 \end{pmatrix} - \begin{pmatrix} 4 & 3 & 2 \\ -2 & 1 & 2 \end{pmatrix} = \begin{pmatrix} -1 & 3 & 1 \\ 8 & 2 & 4 \end{pmatrix}$

$AB^T = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 2 \end{pmatrix} \begin{pmatrix} 4 & -2 \\ 3 & 1 \\ 2 & 2 \end{pmatrix} = \begin{pmatrix} 12 & 2 \\ 15 & 0 \end{pmatrix}$

$A^T A = \begin{pmatrix} 1 & 2 \\ 2 & 1 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 2 \end{pmatrix} = \begin{pmatrix} 5 & 4 & 5 \\ 4 & 5 & 4 \\ 5 & 4 & 5 \end{pmatrix}$

(2) $X = (X^T)^T = (B^T - A^T)^T = B - A = \begin{pmatrix} 4 & 3 & 2 \\ -2 & 1 & 2 \end{pmatrix} - \begin{pmatrix} 1 & 2 & 1 \\ 2 & 1 & 2 \end{pmatrix} = \begin{pmatrix} 3 & 1 & 1 \\ -4 & 0 & 0 \end{pmatrix} \square$

播急

2. 计算下列矩阵的乘积.

(2.2.1) (1) $\begin{pmatrix} 4 & 3 & 1 \\ 1 & -2 & 3 \\ 5 & 7 & 0 \end{pmatrix} \begin{pmatrix} 7 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 35 \\ 6 \\ 49 \end{pmatrix}$

(2) $\begin{pmatrix} 1 & 2 & 3 \\ -2 & 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 & 0 \\ 0 & 1 & 1 \\ 3 & 0 & -1 \end{pmatrix} = \begin{pmatrix} 10 & 4 & -1 \\ 4 & -3 & -1 \end{pmatrix}$

(3) $(1 \ 2 \ 3) \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix} = 10$

(4) $\begin{pmatrix} 2 \\ 1 \\ 3 \end{pmatrix} (-1, 2) = \begin{pmatrix} -2 & 4 \\ -1 & 2 \\ -3 & 6 \end{pmatrix}$

(5) $\begin{pmatrix} b_1 & & & \\ & b_2 & & \\ & & \ddots & \\ & & & b_n \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix} = \begin{pmatrix} b_1 a_{11} & b_1 a_{12} & \dots & b_1 a_{1n} \\ b_2 a_{21} & b_2 a_{22} & \dots & b_2 a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ b_n a_{n1} & b_n a_{n2} & \dots & b_n a_{nn} \end{pmatrix}$

(6) $(x_1, x_2, x_3) \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = (a_{11}x_1 + a_{21}x_2 + a_{31}x_3, a_{12}x_1 + a_{22}x_2 + a_{32}x_3, a_{13}x_1 + a_{23}x_2 + a_{33}x_3)$

$= (a_{11}x_1 + a_{21}x_2 + a_{31}x_3, a_{12}x_1 + a_{22}x_2 + a_{32}x_3, a_{13}x_1 + a_{23}x_2 + a_{33}x_3) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

$= (a_{11}x_1^2 + a_{21}x_1x_2 + a_{31}x_1x_3) + (a_{12}x_1x_2 + a_{22}x_2^2 + a_{32}x_2x_3) + (a_{13}x_1x_3 + a_{23}x_2x_3 + a_{33}x_3^2)$

$= a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + (a_{21} + a_{12})x_1x_2 + (a_{31} + a_{13})x_1x_3 + (a_{23} + a_{32})x_2x_3$ □

3. 设 $A = (1, 2, 3)$, $B = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$

(2.2.1)

(1) 求 AB 和 BA

(2) 设 $C = BA$, 求 C^n ($n \in \mathbb{N}$)

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解: (1) $AB = (1, 2, 3) \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = 1$

$$BA = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} (1, 2, 3) = \begin{pmatrix} 1 & -2 & -3 \\ 0 & 0 & 0 \end{pmatrix}$$

(2) 当 $n=1$ 时, $C=BA = \begin{pmatrix} 1 & -2 & -3 \\ 0 & 0 & 0 \end{pmatrix}$

当 $n \geq 2$ 时, $C^n = (BA)^n = \underbrace{(BA)(BA) \cdots (BA)}_{n \text{ 个}} = B (AB)^{n-1} A = BA = \begin{pmatrix} 1 & -2 & -3 \\ 0 & 0 & 0 \end{pmatrix}$

故对 $n \in \mathbb{N}$ 有 $C^n = \begin{pmatrix} 1 & -2 & -3 \\ 0 & 0 & 0 \end{pmatrix}$ \square

4. 已知 $A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$, $C = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

(1) 求 AB, BA, AC , 问 $AB=BA, AB=AC$ 是否成立? (2.2.3)

(2) 计算 $BTAT$, 以此验证 $BTAT = (AB)^T$. (2.2.4)

解: (1) $AB = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

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

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

故 $AB \neq BA$, $AB=AC$. $AB=BA$ 不成立, $AB=AC$ 成立.

(2) $BTAT = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

而 $(AB)^T = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}^T = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

故 $BTAT = (AB)^T$ \square

5. 举例说明下列命题是错误的:

(2.2.3) (1) 若 $A^2 = A$, 则 $A = E$ 或 $A = 0$: 取 $A = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$

(2) 若 $AX = AY$, 则 $X = Y$: 取上题中 $A, X = B, Y = C$. \square

(2)

拾伍

6. 设 $A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$, $B = \begin{pmatrix} 1 \\ -3 \\ 2 \end{pmatrix}$ $(-3, 2, 1)$, 计算 $A^n, B^n, n \in \mathbb{N}$.

(2.2.3)

解: A^n : $A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$, $A^2 = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}$

$$A^3 = \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 3 & 3 \\ 0 & 1 & 3 \\ 0 & 0 & 1 \end{pmatrix}$$

猜想, $A^n = \begin{pmatrix} 1 & n & \frac{n(n-1)}{2} \\ 0 & 1 & n \\ 0 & 0 & 1 \end{pmatrix}$ $n \geq 2$

证明: 已证 $n=1, 2$ 时成立假设当 $n=k$ 时成立, 则当 $n=k+1$ 时,

$$A^{k+1} = \begin{pmatrix} 1 & k & \frac{k(k-1)}{2} \\ 0 & 1 & k \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & (k)+1 & (k)+\frac{k(k-1)}{2} \\ 0 & 1 & (k)+1 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & (k+1) & \frac{(k+1)k}{2} \\ 0 & 1 & (k+1) \\ 0 & 0 & 1 \end{pmatrix}$$

B^n : 记 $C = \begin{pmatrix} 1 \\ -3 \\ 2 \end{pmatrix}$, $D = (-3, 2, 1)$, 则 $B = CD$,

$$\text{因 } DC = (-3, 2, 1) \begin{pmatrix} 1 \\ -3 \\ 2 \end{pmatrix} = 4$$

$$\text{故 } B^n = (CD)^n = C(DC)^{n-1}D = 4^{n-1}CD = 4^{n-1} \begin{pmatrix} -3 & 2 & 1 \\ -6 & 4 & 2 \\ -9 & 6 & 3 \end{pmatrix} \quad \square$$

7. 设矩阵 $A_{4 \times 4} = (\alpha_1, \alpha_2, \alpha_3, \alpha_4)$, $B_{4 \times 4} = (\alpha_3, \alpha_2, \alpha_4, \alpha_1)$.

(2.3) 其中 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 为 4 维列向量, 且已知行列式 $|A|=2$, 求行列式 $|A+B|$.

解: $|A+B| = | \alpha_1 + \alpha_3, \alpha_2, \alpha_3 + \alpha_4, \alpha_4 + \alpha_1 |$

$$\begin{matrix} C_3 - C_1 \\ C_4 - C_1 \end{matrix} \quad | \alpha_1 + \alpha_3, \alpha_2, \alpha_3 - \alpha_1, \alpha_4 + \alpha_1 |$$

$$\begin{matrix} C_3 - C_1 \\ C_4 - C_1 \end{matrix} \quad | 2\alpha_3, \alpha_2, \alpha_3 - \alpha_1, \alpha_4 + \alpha_1 |$$

$$= 4 | \alpha_1, \alpha_2, \alpha_3 - \alpha_1, \alpha_4 + \alpha_1 |$$

$$\begin{matrix} C_3 + C_1 \\ C_4 - C_1 \end{matrix} \quad | \alpha_1, \alpha_2, \alpha_3, \alpha_4 |$$

$$= 4 |A| = 8 \quad \square$$

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8. 已知实矩阵 $A = (a_{ij})_{3 \times 3}$ 满足条件: (1) $a_{ij} = A_{ij}$, 其中 A_{ij} 为 a_{ij} 的代数余子式
 造做 可找到第三章 (2) $a_{11} \neq 0$.

计算行列式 $|A|$.

$$\begin{aligned} \text{解: } |A| &= \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} \xrightarrow{\substack{r_1 - \frac{a_{11}}{a_{11}} r_1 \\ r_2 - \frac{a_{21}}{a_{11}} r_1 \\ r_3 - \frac{a_{31}}{a_{11}} r_1}} \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{11}a_{22} - a_{12}a_{21} & a_{11}a_{33} - a_{13}a_{31} \\ 0 & a_{11}a_{32} - a_{12}a_{31} & a_{11}a_{33} - a_{13}a_{31} \end{vmatrix} \\ &= \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ 0 & \frac{a_{22}}{a_{11}} - \frac{a_{21}a_{12}}{a_{11}^2} & \frac{a_{33}}{a_{11}} - \frac{a_{31}a_{13}}{a_{11}^2} \\ 0 & -\frac{a_{31}a_{12}}{a_{11}} + \frac{a_{22}a_{31}}{a_{11}} & \frac{a_{33}}{a_{11}} - \frac{a_{31}a_{13}}{a_{11}^2} \end{vmatrix} = a_{11} \frac{a_{22}a_{33} - a_{32}a_{23}}{a_{11}^2} \\ &= a_{11} \frac{A_{11}}{a_{11}^2} = 1 \quad \square \end{aligned}$$

9. 设多项式 $f(x) = 3x^2 - 2x + 5$, 矩阵 $A = \begin{pmatrix} 1 & -2 & 3 \\ 2 & -4 & 1 \\ 3 & -5 & 2 \end{pmatrix}$, 求 $f(A)$.

$$\text{解: 因 } A^2 = \begin{pmatrix} 1 & -2 & 3 \\ 2 & -4 & 1 \\ 3 & -5 & 2 \end{pmatrix} \begin{pmatrix} 1 & -2 & 3 \\ 2 & -4 & 1 \\ 3 & -5 & 2 \end{pmatrix} = \begin{pmatrix} 6 & -9 & 7 \\ 3 & 7 & 4 \\ -1 & 4 & 8 \end{pmatrix}$$

$$\begin{aligned} \text{故 } f(A) &= 3A^2 - 2A + 5E = 3 \times \begin{pmatrix} 6 & -9 & 7 \\ 3 & 7 & 4 \\ -1 & 4 & 8 \end{pmatrix} - 2 \times \begin{pmatrix} 1 & -2 & 3 \\ 2 & -4 & 1 \\ 3 & -5 & 2 \end{pmatrix} + \begin{pmatrix} 5 & & \\ & 5 & \\ & & 5 \end{pmatrix} \\ &= \begin{pmatrix} 21 & -23 & 15 \\ 5 & 34 & 10 \\ -9 & 22 & 25 \end{pmatrix} \quad \square \end{aligned}$$

10. 设 A, B 为同阶方阵. 试问关系式

(1) $(A+B)^2 = A^2 + 2AB + B^2$ 是否成立? 何时成立?

(2) $(A+B)(A-B) = A^2 - B^2$

解: (1), (2) 均不恒成立

(1) 成立 $\Leftrightarrow A^2 + AB + BA + B^2 = A^2 + 2AB + B^2 \Leftrightarrow BA = AB$ 即 A, B 可交换

(2) 成立 $\Leftrightarrow A^2 - AB + BA - B^2 = A^2 - B^2 \Leftrightarrow AB = BA \quad \square$



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11. 若矩阵 A, B 满足 $AB=BA$, 则称 A 与 B 可交换. 证明:

(1) 如果 B_1, B_2 都与 A 可交换, 那么 B_1+B_2, B_1B_2 也与 A 可交换

(2) 若 B 与 A 可交换, 那么 B 的 k ($k>0$) 次幂 B^k 也与 A 可交换

证明: (1) $(B_1+B_2)A = B_1A+B_2A = AB_1+AB_2 = A(B_1+B_2)$ 即 B_1+B_2 与 A 可交换

$$(B_1B_2)A = B_1(B_2A) = B_1(AB_2) = (B_1A)B_2 = (AB_1)B_2 = A(B_1B_2)$$

即 B_1B_2 与 A 可交换

(2) 当 $k=1$ 时, B 与 A 可交换.

假设 B^k 与 A 可交换, 则

$$B^{k+1}A = (B^k B)A = B^k(BA) = B^k(AB) = (B^k A)B = (AB^k)B = A(B^{k+1})$$

即 B^{k+1} 与 A 可交换

由数学归纳法知 B^k 与 A 可交换 $\forall k>0$ 成立 \square

12. 求所有与矩阵 $A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & -2 \end{pmatrix}$ 可交换的三阶方阵.

注: 求

解: 设 $B = \begin{pmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{pmatrix}$ 与 A 可交换

$$\text{则} \begin{pmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & -2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & -2 \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{pmatrix}$$

$$\text{即} \begin{pmatrix} b_{11} & b_{12}+b_{13} & 2b_{12}-2b_{13} \\ b_{21} & b_{22}+b_{23} & 2b_{22}-2b_{23} \\ b_{31} & b_{32}+b_{33} & 2b_{32}-2b_{33} \end{pmatrix} = \begin{pmatrix} b_{11} & b_{12} & b_{13} \\ b_{21}+2b_{31} & b_{22}+2b_{32} & b_{23}+2b_{33} \\ b_{21}-2b_{31} & b_{22}-2b_{32} & b_{23}-2b_{33} \end{pmatrix}$$

因此 $\begin{cases} b_{13}=0, & b_{12}=0, & b_{31}=0, & b_{21}=0 \\ 2b_{32}=b_{23}, & 2b_{22}=3b_{23}+2b_{33}, & 3b_{32}+b_{33}=b_{22}, & \end{cases}$

可取 $b_{11}, b_{22}, b_{23}, b_{32}, b_{33}$ 为自由变量.

故所有与A可交换的3阶方阵为

$$\begin{pmatrix} b_{11} & 0 & 0 \\ 0 & 2b_{22}+b_{33} & 2b_{32} \\ 0 & b_{32} & b_{33} \end{pmatrix} \quad \square$$

13. 设A, B分别是n阶对称阵和n阶反对称阵, 证明

(1) $AB-BA$ 是对称阵, $AB+BA$ 是反对称矩阵

(2) AB 是反对称矩阵的充分必要条件是 $AB=BA$.

证明: (1) $(AB-BA)^T = (AB)^T - (BA)^T = B^T A^T - A^T B^T = -BA - A(-B) = AB - BA$

即 $AB-BA$ 为对称阵

$$(AB+BA)^T = (AB)^T + (BA)^T = B^T A^T + A^T B^T = -BA + A(-B) = -(AB+BA)$$

即 $AB+BA$ 为反对称阵

(2) $(AB)^T = -AB \Leftrightarrow B^T A^T = -AB \Leftrightarrow -BA = -AB \Leftrightarrow AB = BA. \square$

14. 利用分块的方法, 求下列矩阵的乘积.

$$(1) \begin{pmatrix} 1 & -2 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 1 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} 1 \times (0, 1) + (-2, 0) \times \begin{pmatrix} 0 \\ 1 \end{pmatrix} \\ (1) \times (0, 1) + (1, 2) \times \begin{pmatrix} 0 \\ 1 \end{pmatrix} \end{pmatrix} = \begin{pmatrix} -2 & 1 \\ 1 & 1 \\ 0 & 3 \end{pmatrix}$$

$$(2) \begin{pmatrix} a & 0 & 0 & 0 \\ 0 & a & 0 & 0 \\ 1 & 0 & b & 0 \\ 0 & 1 & 0 & b \end{pmatrix} \begin{pmatrix} 1 & 0 & c & 0 \\ 0 & 1 & 0 & c \\ 0 & 0 & d & 0 \\ 0 & 0 & 0 & d \end{pmatrix} = \begin{pmatrix} a & 0 & ac & 0 \\ 0 & a & 0 & ac \\ 1 & 0 & c+bd & 0 \\ 0 & 1 & 0 & c+bd \end{pmatrix}$$

15. 设矩阵 $A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$, E 为2阶单位阵, 矩阵B满足 $BA = AB + 2E$. 求 $|B|$.

解: 由 $BA = AB + 2E$ 得 $B(A-E) = 2E$ 故 $|B| \times |A-E| = |2E|$

$$\text{所以 } |B| = \frac{|2E|}{|A-E|} = \frac{4}{\begin{vmatrix} 1 & 1 \\ 1 & 1 \end{vmatrix}} = 2 \quad \square$$

16. 设A为n阶矩阵, 满足 $AA^T = E$, $|A| < 0$ 求 $|A+E|$

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因 $AA^T = E$ 故 $|AA^T| = |E| = 1$ 即 $|A| \cdot |A^T| = |A|^2 = 1$ 又因 $|A| < 0$, 故有 $|A| = -1$
 解: $|A+E| = |A+AA^T| = |A(E+A^T)| = |A| \cdot |E+A^T| = -|E+A^T|^T = -|A+E|$
 因此 $|A+E| = 0$ \square

17. 将矩阵 $A = \begin{pmatrix} 1 & -1 & 2 \\ 3 & 2 & 1 \\ 1 & -2 & 0 \end{pmatrix}$, $B = \begin{pmatrix} 1 & -1 & 2 \\ 3 & -3 & 1 \end{pmatrix}$ 化为标准形.

解: $A = \begin{pmatrix} 1 & -1 & 2 \\ 3 & 2 & 1 \\ 1 & -2 & 0 \end{pmatrix} \xrightarrow[r_3-r_1]{r_2-3r_1} \begin{pmatrix} 1 & -1 & 2 \\ 0 & 5 & -5 \\ 0 & -1 & -2 \end{pmatrix} \xrightarrow[-r_3]{\frac{1}{5}r_2} \begin{pmatrix} 1 & -1 & 2 \\ 0 & 1 & -1 \\ 0 & -1 & -2 \end{pmatrix} \xrightarrow[r_3+r_2]{r_1+r_2} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 3 \end{pmatrix}$

$\xrightarrow{\frac{1}{3}r_3} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow[r_2+r_3]{r_1-r_3} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

$B = \begin{pmatrix} 1 & -1 & 2 \\ 3 & -3 & 1 \end{pmatrix} \xrightarrow[r_2-3r_1]{r_1+r_2} \begin{pmatrix} 1 & -1 & 2 \\ 0 & 0 & -5 \end{pmatrix} \xrightarrow[-\frac{1}{5}r_2]{\frac{1}{2}r_1} \begin{pmatrix} 1 & -1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow[r_1+r_2]{r_1+r_2} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow[r_1+r_2]{r_1+r_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_1]{r_2 \leftrightarrow r_1} \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} \square$

18. 设 $A = \begin{pmatrix} 2 & -1 & 3 & 1 \\ 4 & 2 & 5 & 4 \\ 2 & 0 & 2 & 6 \end{pmatrix}$, 用行初等变换将 A 化为行简化梯矩阵 B

解: $A = \begin{pmatrix} 2 & -1 & 3 & 1 \\ 4 & 2 & 5 & 4 \\ 2 & 0 & 2 & 6 \end{pmatrix} \xrightarrow[r_3-r_1]{r_2-2r_1} \begin{pmatrix} 2 & -1 & 3 & 1 \\ 0 & 4 & -1 & 2 \\ 0 & 1 & -1 & 5 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_3]{\frac{1}{2}r_1} \begin{pmatrix} 1 & -\frac{1}{2} & \frac{3}{2} & \frac{1}{2} \\ 0 & 1 & -1 & 5 \\ 0 & 4 & -1 & 2 \end{pmatrix}$

$\xrightarrow[r_3-4r_2]{r_1+\frac{1}{2}r_2} \begin{pmatrix} 1 & 0 & 1 & 3 \\ 0 & 1 & -1 & 5 \\ 0 & 0 & 3 & -18 \end{pmatrix} \xrightarrow[r_3 \div 3]{\frac{1}{3}r_3} \begin{pmatrix} 1 & 0 & 1 & 3 \\ 0 & 1 & -1 & 5 \\ 0 & 0 & 1 & -6 \end{pmatrix} \xrightarrow[r_1-r_3]{r_1-r_3} \begin{pmatrix} 1 & 0 & 0 & 9 \\ 0 & 1 & 0 & 11 \\ 0 & 0 & 1 & -6 \end{pmatrix} \square$

19. 用初等变换把矩阵 $A = \begin{pmatrix} 0 & 1 & 7 & 8 \\ 1 & 3 & 3 & 8 \\ -2 & -5 & 1 & -8 \end{pmatrix}$ 化为行简化梯矩阵 B .

并求初等矩阵 P_1, P_2, P_3, P_4 使 $B = P_4 P_3 P_2 P_1 A$.

解: $A = \begin{pmatrix} 0 & 1 & 7 & 8 \\ 1 & 3 & 3 & 8 \\ -2 & -5 & 1 & -8 \end{pmatrix} \xrightarrow[r_1 \leftrightarrow r_2]{r_1 \leftrightarrow r_2} \begin{pmatrix} 1 & 3 & 3 & 8 \\ 0 & 1 & 7 & 8 \\ -2 & -5 & 1 & -8 \end{pmatrix} \xrightarrow[r_3+2r_1]{r_3+2r_1} \begin{pmatrix} 1 & 3 & 3 & 8 \\ 0 & 1 & 7 & 8 \\ 0 & 1 & 7 & 8 \end{pmatrix} \xrightarrow[r_3-r_2]{r_3-r_2} \begin{pmatrix} 1 & 3 & 3 & 8 \\ 0 & 1 & 7 & 8 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow[r_1-3r_2]{r_1-3r_2} \begin{pmatrix} 1 & 0 & -18 & -16 \\ 0 & 1 & 7 & 8 \\ 0 & 0 & 0 & 0 \end{pmatrix} = B$

故令 $P_1 = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, $P_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 2 & 0 & 1 \end{pmatrix}$, $P_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, $P_4 = \begin{pmatrix} 1 & -3 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

则有 $P_4 P_3 P_2 P_1 A = B$ \square

二十

20. 设 $A = \begin{pmatrix} -5 & 3 & 1 \\ 2 & -1 & 1 \end{pmatrix}$. (1) 求可逆矩阵 P , 使 PA 为行简化梯形矩阵.(2) 求一个可逆矩阵 Q , 使 QA^T 为行简化梯形矩阵.

解: (1) $A = \begin{pmatrix} -5 & 3 & 1 \\ 2 & -1 & 1 \end{pmatrix} \xrightarrow{\frac{1}{2}r_2} \begin{pmatrix} -5 & 3 & 1 \\ 1 & -\frac{1}{2} & \frac{1}{2} \end{pmatrix} \xrightarrow{r_2 \leftrightarrow r_1} \begin{pmatrix} 1 & -\frac{1}{2} & \frac{1}{2} \\ -5 & 3 & 1 \end{pmatrix} \xrightarrow{5r_1} \begin{pmatrix} 5 & -\frac{5}{2} & \frac{5}{2} \\ -5 & 3 & 1 \end{pmatrix} \xrightarrow{r_2 + r_1} \begin{pmatrix} 5 & -\frac{5}{2} & \frac{5}{2} \\ 0 & \frac{1}{2} & \frac{3}{2} \end{pmatrix} \xrightarrow{\frac{2}{1}r_2} \begin{pmatrix} 5 & -\frac{5}{2} & \frac{5}{2} \\ 0 & 1 & 3 \end{pmatrix} \xrightarrow{\frac{1}{5}r_1} \begin{pmatrix} 1 & -\frac{1}{2} & \frac{1}{2} \\ 0 & 1 & 3 \end{pmatrix} \xrightarrow{\frac{1}{2}r_1} \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 3 \end{pmatrix}$

故令 $P_1 = \begin{pmatrix} -\frac{1}{2} & & \\ & 1 & \\ & & 1 \end{pmatrix}$, $P_2 = \begin{pmatrix} 1 & 0 \\ & 2 & 1 \end{pmatrix}$, $P_3 = \begin{pmatrix} 1 & 5 \\ & 1 & 5 \end{pmatrix}$, $P_4 = \begin{pmatrix} 1 & \frac{3}{2} \\ & 0 & 1 \end{pmatrix}$

则 $P_4 P_3 P_2 P_1 A$ 为行简化梯形矩阵.

令 $P = P_4 P_3 P_2 P_1 = \begin{pmatrix} 1 & \frac{3}{2} \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 5 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} -\frac{1}{2} & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & \frac{3}{2} \\ 0 & 5 \end{pmatrix} \begin{pmatrix} -\frac{1}{2} & 0 \\ \frac{1}{5} & 1 \end{pmatrix} = \begin{pmatrix} 1 & \frac{3}{2} \\ 2 & 5 \end{pmatrix}$

则 PA 为行简化梯形矩阵

(2) $A^T = \begin{pmatrix} -5 & 2 \\ 3 & -1 \\ 1 & 1 \end{pmatrix} \xrightarrow{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & 1 \\ 3 & -1 \\ -5 & 2 \end{pmatrix} \xrightarrow{r_2 - 3r_1, r_3 + 5r_1} \begin{pmatrix} 1 & 1 \\ 0 & -4 \\ 0 & 7 \end{pmatrix} \xrightarrow{\frac{1}{4}r_2} \begin{pmatrix} 1 & 1 \\ 0 & -1 \\ 0 & 7 \end{pmatrix} \xrightarrow{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ 0 & -1 \end{pmatrix} \xrightarrow{r_3 + r_2} \begin{pmatrix} 1 & 1 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} \xrightarrow{r_1 - r_2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}$

故令 $Q_1 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$, $Q_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, $Q_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 5 & 0 & 1 \end{pmatrix}$, $Q_4 = \begin{pmatrix} 1 & -1 \\ & 1 \end{pmatrix}$, $Q_5 = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, $Q_6 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix}$

则 $Q_6 Q_5 Q_4 Q_3 Q_2 Q_1 A^T$ 为行简化梯形矩阵.

令 $Q = Q_6 Q_5 Q_4 Q_3 Q_2 Q_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 \\ & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 5 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

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

则 QA^T 为行简化梯形矩阵.]

21. 求下列矩阵的秩:

$$A = \begin{pmatrix} 1 & 0 & 0 & 1 & 4 \\ 0 & 1 & 0 & 2 & 5 \\ 0 & 0 & 1 & 3 & 6 \\ 1 & 2 & 3 & 14 & 32 \end{pmatrix} \quad B = \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 \\ 2 & 1 & 3 & 1 \\ a & b & a+b & a-b \\ c & d & c+d & c-d \end{pmatrix} \quad C = \begin{pmatrix} x & y & y & y \\ y & x & y & y \\ y & y & x & y \\ y & y & y & x \end{pmatrix}$$

解: 将 A 化为行梯形矩阵.

$$A = \begin{pmatrix} 1 & 0 & 0 & 1 & 4 \\ 0 & 1 & 0 & 2 & 5 \\ 0 & 0 & 1 & 3 & 6 \\ 1 & 2 & 3 & 14 & 32 \end{pmatrix} \xrightarrow{r_4 - r_1} \begin{pmatrix} 1 & 0 & 0 & 1 & 4 \\ 0 & 1 & 0 & 2 & 5 \\ 0 & 0 & 1 & 3 & 6 \\ 0 & 2 & 3 & 13 & 28 \end{pmatrix} \quad \text{故 } r(A) = 3.$$



基础题

将B化为列梯形矩阵

$$B = \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 \\ a & b & a+b & a-b \\ c & d & c+d & c-d \end{pmatrix} \xrightarrow[\substack{C_3 \leftarrow C_3 - C_1 \\ C_4 \leftarrow C_4 + C_2}]{C_2 \leftarrow C_2 - C_1} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ a & b & 0 & 0 \\ c & d & 0 & 0 \end{pmatrix} \text{ 故 } r(B) = 2$$

将C化为行标准形

$$C = \begin{pmatrix} x & y & y & y \\ y & x & y & y \\ y & y & x & y \\ y & y & y & x \end{pmatrix} \xrightarrow[\substack{r_2 - r_1 \\ r_3 - r_1 \\ r_4 - r_1}]{r_2 - r_1} \begin{pmatrix} x & y & y & y \\ y-x & 0 & 0 & 0 \\ y-x & 0 & x-y & 0 \\ y-x & 0 & 0 & x-y \end{pmatrix} \xrightarrow{C_1 + C_2 + C_3 + C_4} \begin{pmatrix} x+y & y & y & y \\ 0 & x-y & 0 & 0 \\ 0 & 0 & x-y & 0 \\ 0 & 0 & 0 & x-y \end{pmatrix}$$

若 $\begin{cases} x-y=0 \\ x+y=0 \\ x \neq 0 \end{cases}$ 则 $r(A) = 0, |A| = 0$

若 $\begin{cases} x-y=0 \\ x+y \neq 0 \\ x \neq 0 \end{cases}$ 则 $C \rightarrow \begin{pmatrix} 4x & x & x & x \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{\frac{1}{4x} r_1} \begin{pmatrix} 1 & \frac{1}{4} & \frac{1}{4} & \frac{1}{4} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$ 故 $r(A) = 1$

若 $\begin{cases} x-y \neq 0 \\ x+y=0 \\ x \neq 0 \end{cases}$ 则 $C \rightarrow \begin{pmatrix} 0 & y & y & y \\ 0 & -4y & 0 & 0 \\ 0 & 0 & -4y & 0 \\ 0 & 0 & 0 & -4y \end{pmatrix} \xrightarrow[\substack{r_1 \leftrightarrow r_2 \\ r_1 \leftrightarrow r_3 \\ r_1 \leftrightarrow r_4}]{r_1 \leftrightarrow r_2} \begin{pmatrix} 0 & -4y & 0 & 0 \\ 0 & y & y & y \\ 0 & 0 & -4y & 0 \\ 0 & 0 & 0 & -4y \end{pmatrix}$

$$\xrightarrow[\substack{C_1 \leftrightarrow C_2 \\ C_2 \leftrightarrow C_3 \\ C_3 \leftrightarrow C_4}]{r_1 \leftrightarrow r_2} \begin{pmatrix} -4y & 0 & 0 & 0 \\ 0 & -4y & 0 & 0 \\ 0 & 0 & -4y & 0 \\ y & y & y & 0 \end{pmatrix} \xrightarrow[\substack{r_1 \leftarrow \frac{1}{-4y} r_1 \\ r_2 \leftarrow \frac{1}{-4y} r_2 \\ r_3 \leftarrow \frac{1}{-4y} r_3}]{r_1 \leftarrow \frac{1}{-4y} r_1} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \text{ 故 } r(A) = 3$$

若 $\begin{cases} x-y \neq 0 \\ x+y \neq 0 \\ x \neq 0 \end{cases}$ 则 $C \rightarrow \begin{pmatrix} x+y & y & y & y \\ 0 & x-y & 0 & 0 \\ 0 & 0 & x-y & 0 \\ 0 & 0 & 0 & x-y \end{pmatrix} \xrightarrow[\substack{\frac{1}{x+y} r_1 \\ \frac{1}{x-y} r_2 \\ \frac{1}{x-y} r_3 \\ \frac{1}{x-y} r_4}]{\frac{1}{x+y} r_1} \begin{pmatrix} 1 & \frac{y}{x+y} & \frac{y}{x+y} & \frac{y}{x+y} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$ 故 $r(A) = 4$

另: $|C| = (x+y)(x-y)^3$ 故 C 满秩 \square

22. 试问下列矩阵是否可逆, 若可逆, 求其逆矩阵.

$$A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}, B = \begin{pmatrix} 1 & 1 & 2 \\ 3 & -2 & -4 \\ -1 & 0 & 0 \end{pmatrix}, C = \begin{pmatrix} a_1 & & \\ & \ddots & \\ & & a_n \end{pmatrix}, (a_i \in \mathbb{R})$$

解: $|A| = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$ 故 A 可逆 $\Leftrightarrow ad - bc \neq 0$

又 $A^{-1} = \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$ 故当 $ad - bc \neq 0$ 时, $A^{-1} = \frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$

测试

$$\cdot |B| = \begin{vmatrix} 1 & 1 & 2 \\ 3 & 2 & 4 \\ -1 & 0 & 0 \end{vmatrix} \xrightarrow{\text{按第3行展开}} -1 \times \begin{vmatrix} 1 & 2 \\ 2 & 4 \end{vmatrix} = 0 \text{ 故 } B \text{ 不可逆.}$$

$$\cdot |C| = \begin{vmatrix} a_1 & & \\ & \ddots & \\ & & a_n \end{vmatrix} = a_1 \cdots a_n \text{ 故 } A \text{ 可逆} \Leftrightarrow a_1 \cdots a_n \neq 0 \Leftrightarrow a_1, \dots, a_n \neq 0$$

$$\text{当 } a_1, \dots, a_n \neq 0 \text{ 时, } C^{-1} = \begin{pmatrix} a_1^{-1} & & \\ & \ddots & \\ & & a_n^{-1} \end{pmatrix} \square$$

23. 已知矩阵 $\begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ -1 & 0 & 1 \end{pmatrix}$ 是 $\begin{pmatrix} x & 0 & 0 \\ 0 & 2 & 0 \\ y & 0 & 1 \end{pmatrix}$ 的逆矩阵, 求实数 x 和 y .

$$\text{解: 由题可知 } \begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ -1 & 0 & 1 \end{pmatrix} \begin{pmatrix} x & 0 & 0 \\ 0 & 2 & 0 \\ y & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\text{即 } \begin{pmatrix} x & 0 & 0 \\ 0 & 1 & 0 \\ -x+y & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\text{故有 } \begin{cases} x=1 \\ -x+y=0 \end{cases} \text{ 即 } \begin{cases} x=1 \\ y=1 \end{cases}$$

经验证 ~~确实是~~ $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 1 & 0 & 1 \end{pmatrix}$ 确实是 $\begin{pmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ -1 & 0 & 1 \end{pmatrix}$ 的逆矩阵 \square

24. 设 $A = \begin{pmatrix} 1 & 2 & 2 \\ 2 & -2 & 1 \\ -2 & -1 & 2 \end{pmatrix}$, 试计算 $A^T A$, 由此给出 A 的逆矩阵 A^{-1} .

$$\text{解: } A^T A = \begin{pmatrix} 1 & 2 & -2 \\ 2 & -2 & -1 \\ 2 & 1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 & 2 \\ 2 & -2 & 1 \\ -2 & -1 & 2 \end{pmatrix} = \begin{pmatrix} 9 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{pmatrix} = 9E$$

$$\text{故 } (\frac{1}{9} A^T) A = E \text{ 故 } A^{-1} = \frac{1}{9} A^T = \begin{pmatrix} \frac{1}{9} & \frac{2}{9} & \frac{2}{9} \\ \frac{2}{9} & -\frac{2}{9} & -\frac{1}{9} \\ \frac{2}{9} & -\frac{1}{9} & \frac{2}{9} \end{pmatrix} \square$$

25. 设 A 为 n 阶方阵且满足 $A^2 + A - 6E = 0$. 求

(1) A^{-1} , $(A+E)^{-1}$ (2) $(A+4E)^{-1}$

$$\text{解: (1) } A^2 + A - 6E = 0 \Rightarrow A(A+E) = 6E \Rightarrow A^{-1} = \frac{1}{6}(A+E).$$

~~原式~~

$$(A+E)^{-1} = \frac{1}{6} A$$

$$(2) A^2 + A - 6E = 0 \Rightarrow (A+4E)(A-3E) = -6E \Rightarrow (A+4E)^{-1} = -\frac{1}{6}(A-3E) \square$$



26.

26. 设矩阵 A 与 B 满足 $AB = A + 2B$, 其中 $A = \begin{pmatrix} 4 & 2 & 3 \\ 1 & 1 & 0 \\ -1 & 2 & 3 \end{pmatrix}$, 求 B

解: $AB = A + 2B \Rightarrow AB - 2B = A \Rightarrow (A - 2E)B = A$

故若 $A - 2E$ 可逆, 则可得 $B = (A - 2E)^{-1}A$.

$$\text{而 } |A - 2E| = \begin{vmatrix} 2 & 2 & 3 \\ 1 & -1 & 0 \\ -1 & 2 & 1 \end{vmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{vmatrix} 1 & -1 & 0 \\ 2 & 2 & 3 \\ 0 & 3 & 1 \end{vmatrix} = 2 \times \begin{vmatrix} 2 & -\frac{3}{2} \\ 3 & \frac{1}{2} \end{vmatrix} = 2 \neq 0 \text{ 故 } A - 2E \text{ 可逆}$$

$$\text{又 } A^{-1} = \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix} = \begin{pmatrix} 3 & 0 & -3 \\ 3 & -15 & -3 \\ 3 & -10 & 2 \end{pmatrix}$$

$$\text{又 } A - 2E = \begin{pmatrix} 2 & 2 & 3 \\ 1 & -1 & 0 \\ -1 & 2 & 1 \end{pmatrix} \text{ 的伴随矩阵为 } \begin{pmatrix} -1 & 4 & 3 \\ 1 & 5 & -3 \\ 1 & -6 & -4 \end{pmatrix}$$

$$\text{故 } (A - 2E)^{-1} = \frac{1}{|A - 2E|} (A - 2E)^* = \begin{pmatrix} 1 & -4 & -3 \\ 1 & -5 & -3 \\ -1 & 6 & 4 \end{pmatrix}$$

$$\text{所以 } B = (A - 2E)^{-1}A = \begin{pmatrix} 1 & -4 & -3 \\ 1 & -5 & -3 \\ -1 & 6 & 4 \end{pmatrix} \begin{pmatrix} 4 & 2 & 3 \\ 1 & 1 & 0 \\ -1 & 2 & 3 \end{pmatrix} = \begin{pmatrix} 3 & -8 & -6 \\ 2 & 3 & -6 \\ -2 & 12 & 9 \end{pmatrix} \quad \square$$

27. 设矩阵 A, B 满足 $A^*BA = 2BA - 8E$, 其中 $A = \begin{pmatrix} 1 & -2 \\ & 1 \end{pmatrix}$ 求 B .

解: $A^*BA = 2BA - 8E \Rightarrow (A^* - 2E)BA = -8E$

$$\text{因 } |A| = \begin{vmatrix} 1 & -2 \\ & 1 \end{vmatrix} = -2 \neq 0, \quad |A^* - 2E| = \begin{vmatrix} -2 & & \\ & -1 & \\ & & -4 \end{vmatrix} = -16 \neq 0$$

$$\text{故 } A, A^* - 2E \text{ 均可逆, 且 } A^{-1} = \frac{1}{|A|} A^* = \frac{1}{-2} \begin{pmatrix} 2 & 1 \\ & -2 \end{pmatrix} = \begin{pmatrix} -1 & -\frac{1}{2} \\ & 1 \end{pmatrix}$$

$$(A^* - 2E)^{-1} = \frac{1}{|A^* - 2E|} (A^* - 2E)^* = \frac{1}{-16} \begin{pmatrix} 4 & & \\ & 16 & \\ & & 4 \end{pmatrix} = \begin{pmatrix} -\frac{1}{4} & & \\ & -1 & \\ & & -\frac{1}{4} \end{pmatrix}$$

$$\text{因此 } B = \frac{1}{-8} (A^* - 2E)^* (-8E) A^{-1} = -8 (A^* - 2E)^{-1} A^{-1}$$

$$= -8 \begin{pmatrix} -\frac{1}{4} & & \\ & -1 & \\ & & -\frac{1}{4} \end{pmatrix} \begin{pmatrix} -1 & -\frac{1}{2} \\ & 1 \end{pmatrix} = \begin{pmatrix} 2 & & \\ & -4 & \\ & & 2 \end{pmatrix} \quad \square$$

28. 设 n 阶方阵 A 与 B 满足 $A + B = AB$

(1) 证明: $A - E$ 可逆.

(2) 已知 $B = \begin{pmatrix} 1 & -1 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$ 求 A

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(1) 证明: 由 $A+B=AB$ 可知 $(A-E)(B-E)=E$ 故 $A-E$ 可逆

其逆为 $B-E$

(2) 解: 由 $A+B=AB$ 知 $A(B-E)=B$

由(1)的证明过程可知 $B-E$ 可逆, 因此

$$A = B(B-E)^{-1} = \begin{pmatrix} 1 & -3 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} 0 & -3 \\ 2 & 0 \\ 0 & 1 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & -3 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} 0 & -3 \\ 2 & 0 \\ 0 & 1 \end{pmatrix}^{-1}$$

$$= \begin{pmatrix} 1 & -3 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} 0 & \frac{1}{3} & 0 \\ -\frac{1}{2} & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & \frac{1}{3} & 0 \\ -\frac{1}{2} & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

习题三 P115. 用高斯消去法.

1. 解下列方程组:

$$(1) \begin{cases} 3x+2y-z=6 \\ x+y-z=3 \\ 2x+y+3z=7 \end{cases} \quad (2) \begin{cases} 4x+3y+3z=19 \\ -3x+4y+7z=26 \\ 6x-y-4z=-8 \end{cases} \quad (3) \begin{cases} x+2z=6 \\ -3x+y=-11 \\ 3y+4z=5 \end{cases}$$

解: (1) 对增广矩阵作行初等变换得

$$\left(\begin{array}{ccc|c} 3 & 2 & -1 & 6 \\ 1 & 1 & 0 & 3 \\ 2 & 1 & 3 & 7 \end{array} \right) \xrightarrow{r_1 \leftrightarrow r_2} \left(\begin{array}{ccc|c} 1 & 1 & 0 & 3 \\ 3 & 2 & -1 & 6 \\ 2 & 1 & 3 & 7 \end{array} \right) \xrightarrow{\substack{r_2-3r_1 \\ r_3-2r_1}} \left(\begin{array}{ccc|c} 1 & 1 & 0 & 3 \\ 0 & -1 & -1 & -3 \\ 0 & -1 & 3 & 1 \end{array} \right) \xrightarrow{\substack{r_1+r_2 \\ r_3-r_2}} \left(\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & -1 & -1 & -3 \\ 0 & 0 & 4 & 4 \end{array} \right)$$

$$\xrightarrow{\substack{-r_2 \\ \div r_3}} \left(\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & 1 & 3 \\ 0 & 0 & 1 & 1 \end{array} \right) \xrightarrow{\substack{r_1+r_3 \\ r_2-r_3}} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \end{array} \right)$$

因此原方程组有唯一解 $x=1, y=2, z=1$

(2) 对增广矩阵做行初等变换得

$$\left(\begin{array}{ccc|c} 4 & 3 & 3 & 19 \\ -3 & 4 & 7 & 26 \\ 6 & -1 & -4 & -8 \end{array} \right) \xrightarrow{\substack{r_1+r_2 \\ r_3+2r_2}} \left(\begin{array}{ccc|c} 1 & 7 & 10 & 45 \\ -3 & 4 & 7 & 26 \\ 0 & 7 & 10 & 44 \end{array} \right) \xrightarrow{r_1-r_3} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ -3 & 4 & 7 & 26 \\ 0 & 7 & 10 & 44 \end{array} \right)$$

$$\xrightarrow{r_2+3r_1} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 4 & 7 & 29 \\ 0 & 7 & 10 & 44 \end{array} \right) \xrightarrow{r_2-2r_3} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 4 & 7 & 29 \\ 0 & -1 & -4 & -14 \end{array} \right) \xrightarrow{r_2 \leftrightarrow r_3} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & -1 & -4 & -14 \\ 0 & 4 & 7 & 29 \end{array} \right)$$

$$\xrightarrow{r_2+r_3} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & -1 & -4 & -14 \\ 0 & 0 & -1 & 3 \end{array} \right) \xrightarrow{\substack{-\frac{1}{3}r_3 \\ -r_2}} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & -4 & -14 \\ 0 & 0 & 1 & 3 \end{array} \right) \xrightarrow{r_2+4r_3} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right)$$

由 $r_2 \rightarrow \Delta r_2$ 右 $r_2 \times 2 \rightarrow \Delta r_2 \rightarrow 2 \times 2 = 2$

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(3) 对增广矩阵做行初等变换得

$$\begin{pmatrix} 1 & 0 & 2 & 1 & 6 \\ -3 & 5 & 0 & -1 & -11 \\ 0 & 3 & 4 & 1 & 5 \end{pmatrix} \xrightarrow{r_2+3r_1} \begin{pmatrix} 1 & 0 & 2 & 1 & 6 \\ 0 & 5 & 6 & 4 & 7 \\ 0 & 3 & 4 & 1 & 5 \end{pmatrix} \xrightarrow{r_2-r_1} \begin{pmatrix} 1 & 0 & 2 & 1 & 6 \\ 0 & 3 & 4 & 1 & 5 \\ 0 & 3 & 4 & 1 & 5 \end{pmatrix} \xrightarrow{\frac{1}{3}r_2} \begin{pmatrix} 1 & 0 & 2 & 1 & 6 \\ 0 & 1 & \frac{4}{3} & \frac{1}{3} & \frac{5}{3} \\ 0 & 3 & 4 & 1 & 5 \end{pmatrix}$$

$$\xrightarrow{r_2-3r_2} \begin{pmatrix} 1 & 0 & 2 & 1 & 6 \\ 0 & 1 & \frac{4}{3} & \frac{1}{3} & \frac{5}{3} \\ 0 & 0 & 1 & 2 & 2 \end{pmatrix} \xrightarrow{r_1-2r_2} \begin{pmatrix} 1 & 0 & 0 & \frac{5}{3} & \frac{10}{3} \\ 0 & 1 & \frac{4}{3} & \frac{1}{3} & \frac{5}{3} \\ 0 & 0 & 1 & 2 & 2 \end{pmatrix} \xrightarrow{r_1-5r_2} \begin{pmatrix} 1 & 0 & 0 & 1 & 2 \\ 0 & 1 & \frac{4}{3} & \frac{1}{3} & \frac{5}{3} \\ 0 & 0 & 1 & 2 & 2 \end{pmatrix}$$

故原方程组有唯一解 $x=2, y=-1, z=2$. \square

$$(4) \begin{cases} x_1+2x_2+x_3-x_4=4 \\ 2x_1+3x_2-x_3+x_4=-1 \\ 3x_1+3x_2+7x_3+2x_4=6 \\ 4x_1+5x_2+x_3+3x_4=-1 \end{cases} \quad (5) \begin{cases} 3x_1+7x_2+2x_4=2 \\ 7x_1+15x_2-3x_3+5x_4=7 \\ 3x_1+9x_2-2x_3=2 \\ 2x_1+5x_2+2x_3+x_4=-1 \end{cases}$$

解: (4) 对增广矩阵做行初等变换得

$$\begin{pmatrix} 1 & 2 & 1 & -1 & 4 \\ 2 & 3 & -1 & 1 & -1 \\ 3 & 3 & 7 & 2 & 6 \\ 4 & 5 & 1 & 3 & -1 \end{pmatrix} \xrightarrow{\substack{r_2-2r_1 \\ r_3-3r_1 \\ r_4-4r_1}} \begin{pmatrix} 1 & 2 & 1 & -1 & 4 \\ 0 & -1 & -3 & 3 & -9 \\ 0 & -3 & 4 & 5 & -6 \\ 0 & -3 & -3 & 7 & -17 \end{pmatrix} \xrightarrow{\substack{r_1+2r_2 \\ r_3-3r_2 \\ r_4-3r_2}} \begin{pmatrix} 1 & 0 & -5 & 5 & -14 \\ 0 & -1 & -3 & 3 & -9 \\ 0 & 0 & 13 & -4 & 21 \\ 0 & 0 & 6 & -2 & 10 \end{pmatrix}$$

$$\xrightarrow{-r_2} \begin{pmatrix} 1 & 0 & -5 & 5 & -14 \\ 0 & 1 & 3 & -3 & 9 \\ 0 & 0 & 13 & -4 & 21 \\ 0 & 0 & 6 & -2 & 10 \end{pmatrix} \xrightarrow{\substack{r_1+5r_2 \\ r_3-3r_2 \\ r_4-6r_2}} \begin{pmatrix} 1 & 0 & 0 & 5 & -19 \\ 0 & 1 & 0 & -3 & 6 \\ 0 & 0 & 13 & -4 & 21 \\ 0 & 0 & 0 & -2 & 14 \end{pmatrix} \xrightarrow{\substack{-\frac{1}{13}r_3 \\ r_1+3r_4 \\ r_2-5r_4}} \begin{pmatrix} 1 & 0 & 0 & 0 & 11 \\ 0 & 1 & 0 & 0 & 10 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & -2 \end{pmatrix}$$

所以原方程组有唯一解 $x_1=1, x_2=0, x_3=1, x_4=-2$.

(5) 对增广矩阵做行初等变换得

$$\begin{pmatrix} 3 & 7 & 0 & 2 & 1 & 2 \\ 7 & 15 & -3 & 5 & 1 & 7 \\ 3 & 9 & -2 & 0 & 1 & 2 \\ 2 & 5 & 2 & 1 & -1 & -1 \end{pmatrix} \xrightarrow{\substack{r_2-r_1 \\ r_1-r_2}} \begin{pmatrix} 1 & 2 & -2 & 1 & 1 & 3 \\ 7 & 15 & -3 & 5 & 1 & 7 \\ 0 & 2 & -2 & -2 & 0 & -1 \\ 2 & 5 & 2 & 1 & -1 & -1 \end{pmatrix} \xrightarrow{\substack{r_2-7r_1 \\ r_4-2r_1 \\ \frac{1}{2}r_3}} \begin{pmatrix} 1 & 2 & -2 & 1 & 1 & 3 \\ 0 & 1 & 11 & -2 & -14 & -14 \\ 0 & 2 & -2 & -2 & 0 & -1 \\ 0 & 1 & 6 & -1 & -3 & -7 \end{pmatrix}$$

$$\xrightarrow{r_1-2r_2} \begin{pmatrix} 1 & 0 & -24 & 5 & 17 & 31 \\ 0 & 1 & 11 & -2 & -14 & -14 \\ 0 & 0 & -2 & -1 & 0 & -1 \\ 0 & 0 & -5 & 1 & 7 & 7 \end{pmatrix} \xrightarrow{\substack{r_3-2r_4 \\ r_1-17r_4}} \begin{pmatrix} 1 & 0 & -24 & 5 & 17 & 31 \\ 0 & 1 & 11 & -2 & -14 & -14 \\ 0 & 0 & -2 & -1 & 0 & -1 \\ 0 & 0 & -5 & 1 & 7 & 7 \end{pmatrix} \xrightarrow{\substack{r_1-12r_3 \\ r_2+\frac{11}{2}r_3 \\ r_4-\frac{5}{2}r_3}} \begin{pmatrix} 1 & 0 & 0 & 17 & 17 & 17 \\ 0 & 1 & 0 & -\frac{15}{2} & -14 & -\frac{15}{2} \\ 0 & 0 & 1 & \frac{1}{2} & 0 & \frac{1}{2} \\ 0 & 0 & 0 & 1 & 2 & 2 \end{pmatrix}$$

$$\xrightarrow{\substack{-\frac{1}{2}r_3 \\ \frac{2}{7}r_4}} \begin{pmatrix} 1 & 0 & 0 & 17 & 17 & 17 \\ 0 & 1 & 0 & -\frac{15}{2} & -14 & -\frac{15}{2} \\ 0 & 0 & 1 & \frac{1}{2} & 0 & \frac{1}{2} \\ 0 & 0 & 0 & 1 & 2 & 2 \end{pmatrix} \xrightarrow{\substack{r_1-17r_4 \\ r_2+\frac{15}{2}r_4 \\ r_3-\frac{1}{2}r_4}} \begin{pmatrix} 1 & 0 & 0 & 0 & 1 & -3 \\ 0 & 1 & 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 & 1 & -1 \\ 0 & 0 & 0 & 1 & 2 & 2 \end{pmatrix}$$

故原方程组有唯一解 $x_1=-3, x_2=1, x_3=-1, x_4=2$. \square

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$$(6) \begin{cases} 2x_1 + x_2 = 0 \\ x_1 + 2x_2 + x_3 = 0 \\ x_2 + 2x_3 + x_4 = 5 \\ x_3 + 2x_4 + x_5 = 2 \\ x_4 + 2x_5 = -5 \end{cases} \quad (7) \begin{cases} x_1 + 2x_2 = 3 \\ 2x_1 + 5x_2 = 5 \\ 2x_3 + x_4 + x_5 = 2 \\ x_3 + 2x_4 + x_5 = -1 \\ x_3 + x_4 + 2x_5 = -1 \end{cases}$$

解: (6) 对增广矩阵做行初等变换得

$$\left(\begin{array}{ccccc|c} 2 & 1 & 0 & 0 & 0 & 0 \\ 1 & 2 & 1 & 0 & 0 & 0 \\ 0 & 1 & 2 & 1 & 0 & 5 \\ 0 & 0 & 1 & 2 & 1 & 2 \\ 0 & 0 & 0 & 1 & 2 & -5 \end{array} \right) \xrightarrow{\substack{r_1 \leftrightarrow r_2 \\ r_2 \leftrightarrow r_3 \\ r_3 \leftrightarrow r_4 \\ r_4 \leftrightarrow r_5}} \left(\begin{array}{ccccc|c} 1 & 2 & 1 & 0 & 0 & 0 \\ 0 & 1 & 2 & 1 & 0 & 5 \\ 0 & 0 & 1 & 2 & 1 & 2 \\ 0 & 0 & 0 & 1 & 2 & -5 \\ 0 & 2 & 1 & 0 & 0 & 0 \end{array} \right) \xrightarrow{\substack{r_2 - r_1 \\ r_5 - r_1}} \left(\begin{array}{ccccc|c} 1 & 2 & 1 & 0 & 0 & 0 \\ 0 & 1 & 2 & 1 & 0 & 5 \\ 0 & 0 & 1 & 2 & 1 & 2 \\ 0 & 0 & 0 & 1 & 2 & -5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

$$\xrightarrow{\substack{r_1 - r_2 \\ r_2 - 2r_3}} \left(\begin{array}{ccccc|c} 1 & 2 & 0 & 0 & -3 & -12 \\ 0 & 1 & 0 & 4 & 1 & -14 \\ 0 & 0 & 1 & 0 & -3 & 12 \\ 0 & 0 & 0 & 1 & 2 & -5 \\ 2 & 1 & 0 & 0 & 0 & 0 \end{array} \right) \xrightarrow{\substack{r_1 - 2r_2 \\ r_5 - r_2}} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & -5 & 16 \\ 0 & 1 & 0 & 4 & 1 & -14 \\ 0 & 0 & 1 & 0 & -3 & 12 \\ 0 & 0 & 0 & 1 & 2 & -5 \\ 0 & 0 & 0 & 0 & 6 & -18 \end{array} \right) \xrightarrow{r_5 - 2r_4} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & -5 & 16 \\ 0 & 1 & 0 & 4 & 1 & -14 \\ 0 & 0 & 1 & 0 & -3 & 12 \\ 0 & 0 & 0 & 1 & 2 & -5 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

$$\xrightarrow{\frac{1}{6}r_5} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & -5 & 16 \\ 0 & 1 & 0 & 4 & 1 & -14 \\ 0 & 0 & 1 & 0 & -3 & 12 \\ 0 & 0 & 0 & 1 & 2 & -5 \\ 0 & 0 & 0 & 0 & 1 & -3 \end{array} \right) \xrightarrow{\substack{r_1 + 5r_5 \\ r_2 - 4r_5 \\ r_3 + 3r_5 \\ r_4 - 2r_5}} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 & -2 \\ 0 & 0 & 1 & 0 & 0 & 3 \\ 0 & 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & -3 \end{array} \right)$$

所以原方程组有唯一解 $x_1=1, x_2=2, x_3=3, x_4=1, x_5=-3$.

(7) 对增广矩阵做行初等变换得

$$\left(\begin{array}{ccccc|c} 1 & 2 & 0 & 0 & 0 & 3 \\ 2 & 5 & 0 & 0 & 0 & 5 \\ 0 & 0 & 2 & 1 & 1 & 2 \\ 0 & 0 & 1 & 2 & 1 & -1 \\ 0 & 0 & 1 & 1 & 2 & -1 \end{array} \right) \xrightarrow{\substack{r_2 - 2r_1 \\ r_3 - \frac{1}{2}r_2 \\ r_4 - \frac{1}{2}r_2}} \left(\begin{array}{ccccc|c} 1 & 2 & 0 & 0 & 0 & 3 \\ 0 & 1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 2 & 1 & 1 & 2 \\ 0 & 0 & 0 & \frac{3}{2} & \frac{1}{2} & -2 \\ 0 & 0 & 0 & \frac{1}{2} & \frac{3}{2} & -2 \end{array} \right)$$

$$\xrightarrow{\substack{r_1 - 2r_2 \\ r_3 - \frac{1}{2}r_4 \\ r_5 - \frac{3}{2}r_4}} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & 1 & 5 \\ 0 & 1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 2 & 0 & \frac{3}{2} & \frac{10}{3} \\ 0 & 0 & 0 & \frac{3}{2} & \frac{1}{2} & -2 \\ 0 & 0 & 0 & 0 & \frac{4}{3} & -\frac{4}{3} \end{array} \right) \xrightarrow{\substack{\frac{1}{2}r_3 \\ \frac{2}{3}r_4 \\ \frac{3}{4}r_5}} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & 1 & 5 \\ 0 & 1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 & \frac{1}{3} & \frac{5}{3} \\ 0 & 0 & 0 & 1 & \frac{1}{3} & -\frac{4}{3} \\ 0 & 0 & 0 & 0 & 1 & -\frac{1}{3} \end{array} \right) \xrightarrow{\substack{r_3 - \frac{1}{3}r_5 \\ r_4 - \frac{1}{3}r_5}} \left(\begin{array}{ccccc|c} 1 & 0 & 0 & 0 & 1 & 5 \\ 0 & 1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 & 0 & 2 \\ 0 & 0 & 0 & 1 & 0 & -\frac{7}{3} \\ 0 & 0 & 0 & 0 & 1 & -\frac{1}{3} \end{array} \right)$$

故原方程组有唯一解 $x_1=3, x_2=-1, x_3=2, x_4=-1, x_5=-1$. \square



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习题=29. 设 $A = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 2 & 0 \\ 1 & 4 & 3 \end{pmatrix}$, 求 A^{-1} , $(A^*)^{-1}$, $|(4E-A)^T(4E-A)|$.

解: $|A| = \begin{vmatrix} 1 & 0 & 0 \\ -1 & 2 & 0 \\ 1 & 4 & 3 \end{vmatrix} = 1 \times 2 \times 3 = 6$

$A^* = \begin{pmatrix} 6 & 0 & 0 \\ 3 & 3 & 0 \\ -6 & -4 & 2 \end{pmatrix}$ 故 $A^{-1} = \frac{1}{|A|} A^* = \frac{1}{6} \begin{pmatrix} 6 & 0 & 0 \\ 3 & 3 & 0 \\ -6 & -4 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 \\ -1 & -\frac{2}{3} & \frac{1}{3} \end{pmatrix}$

因 $AA^* = |A|E$ 故 $(A^*)^{-1} = \frac{1}{|A|} A = \frac{1}{6} \begin{pmatrix} 1 & 0 & 0 \\ -1 & 2 & 0 \\ 1 & 4 & 3 \end{pmatrix} = \begin{pmatrix} \frac{1}{6} & 0 & 0 \\ -\frac{1}{6} & \frac{1}{3} & 0 \\ \frac{1}{6} & \frac{2}{3} & \frac{1}{2} \end{pmatrix}$

用 $|4E-A| = \begin{vmatrix} 3 & 0 & 0 \\ 1 & 2 & 0 \\ -1 & -4 & 1 \end{vmatrix} = 3 \times (-2) \times 1 = -6$

故 $(4E-A)^T(4E-A) = |(4E-A)^T| \times |4E-A| = |4E-A|^2 = 36$ □

30. 设方阵 A, B 均为可逆阵, 试给出 $X = \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$, $Y = \begin{pmatrix} 0 & A \\ B & 0 \end{pmatrix}$, $Z = \begin{pmatrix} 0 & A \\ B & C \end{pmatrix}$

的逆阵, 其中 C 为任意矩阵.

由此求矩阵 G 的逆矩阵, 其中 $G = \begin{pmatrix} 1 & 3 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 3 \\ 0 & 0 & 2 & 0 \end{pmatrix}$

解: 因 $\begin{pmatrix} A^{-1} & 0 \\ 0 & B^{-1} \end{pmatrix} \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix} = \begin{pmatrix} A^{-1}A & 0 \\ 0 & B^{-1}B \end{pmatrix} = \begin{pmatrix} E & \\ & E \end{pmatrix} = E$

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

$\begin{pmatrix} B^{-1}A^{-1} & 0 \\ A^{-1} & 0 \end{pmatrix} \begin{pmatrix} 0 & A \\ B & C \end{pmatrix} = \begin{pmatrix} B^{-1}B & -B^{-1}CA^{-1}A + B^{-1}C \\ 0 & A^{-1}A \end{pmatrix} = E$

故 $\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}^{-1} = \begin{pmatrix} A^{-1} & 0 \\ 0 & B^{-1} \end{pmatrix}$, $\begin{pmatrix} 0 & A \\ B & 0 \end{pmatrix}^{-1} = \begin{pmatrix} 0 & B^{-1} \\ A^{-1} & 0 \end{pmatrix}$, $\begin{pmatrix} 0 & A \\ B & C \end{pmatrix}^{-1} = \begin{pmatrix} -B^{-1}CA^{-1} & B^{-1} \\ A^{-1} & 0 \end{pmatrix}$

直接计算可知 $\begin{pmatrix} 1 & 3 \\ 0 & 2 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & -\frac{3}{2} \\ 0 & \frac{1}{2} \end{pmatrix}$, $\begin{pmatrix} 1 & 3 \\ 2 & 0 \end{pmatrix}^{-1} = \begin{pmatrix} 0 & \frac{1}{2} \\ \frac{1}{3} & \frac{1}{6} \end{pmatrix}$

所以 $G^{-1} = \begin{pmatrix} \begin{pmatrix} 1 & 3 \\ 0 & 2 \end{pmatrix}^{-1} \\ \begin{pmatrix} 1 & 3 \\ 2 & 0 \end{pmatrix}^{-1} \end{pmatrix} = \begin{pmatrix} 1 & -\frac{3}{2} & 0 & 0 \\ 0 & \frac{1}{2} & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{2} \\ 0 & 0 & \frac{1}{3} & \frac{1}{6} \end{pmatrix}$ □

31. 试用矩阵的初等变换, 求下列方程的逆

$$(1) \begin{pmatrix} 3 & 2 & 1 \\ 3 & 1 & 5 \\ 3 & 2 & 3 \end{pmatrix} \quad \checkmark (2) \begin{pmatrix} 3 & -2 & 0 & -1 \\ 0 & 2 & 2 & 1 \\ 1 & -2 & -3 & -2 \\ 0 & 1 & 2 & 1 \end{pmatrix}$$

$$\text{解: (1) } (A, E) = \left(\begin{array}{ccc|ccc} 3 & 2 & 1 & 1 & 0 & 0 \\ 3 & 1 & 5 & 0 & 1 & 0 \\ 3 & 2 & 3 & 0 & 0 & 1 \end{array} \right) \xrightarrow[r_2-r_1]{r_1-r_1} \left(\begin{array}{ccc|ccc} 3 & 2 & 1 & 1 & 0 & 0 \\ 0 & -1 & 4 & -1 & 1 & 0 \\ 0 & 0 & 2 & -1 & 0 & 1 \end{array} \right)$$

$$\xrightarrow[r_2 \times (-1)]{r_1+2r_2} \left(\begin{array}{ccc|ccc} 3 & 0 & 9 & -1 & 2 & 0 \\ 0 & -1 & 4 & -1 & 1 & 0 \\ 0 & 0 & 1 & -\frac{1}{2} & 0 & \frac{1}{2} \end{array} \right) \xrightarrow[r_2-4r_3]{r_1-9r_3} \left(\begin{array}{ccc|ccc} 3 & 0 & 0 & \frac{7}{2} & 2 & -\frac{9}{2} \\ 0 & -1 & 0 & -1 & 1 & -\frac{1}{2} \\ 0 & 0 & 1 & -\frac{1}{2} & 0 & \frac{1}{2} \end{array} \right)$$

$$\xrightarrow[r_2 \times (-1)]{\frac{1}{3}r_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & \frac{7}{6} & \frac{2}{3} & -\frac{3}{2} \\ 0 & -1 & 0 & -1 & 1 & -\frac{1}{2} \\ 0 & 0 & 1 & -\frac{1}{2} & 0 & \frac{1}{2} \end{array} \right) \text{ 所以 } A^{-1} = \begin{pmatrix} \frac{7}{6} & \frac{2}{3} & -\frac{3}{2} \\ -1 & 1 & -\frac{1}{2} \\ -\frac{1}{2} & 0 & \frac{1}{2} \end{pmatrix}$$

$$(2) (A, E) = \left(\begin{array}{cccc|cccc} 3 & -2 & 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 2 & 2 & 1 & 0 & 1 & 0 & 0 \\ 1 & -2 & -3 & -2 & 0 & 0 & 0 & 0 \\ 0 & 1 & 2 & 1 & 0 & 0 & 0 & 1 \end{array} \right) \xrightarrow[r_2 \leftrightarrow r_4]{r_1 \leftrightarrow r_3} \left(\begin{array}{cccc|cccc} 1 & -2 & -3 & -2 & 0 & 0 & 0 & 1 \\ 0 & 1 & 2 & 1 & 0 & 0 & 0 & 0 \\ 3 & -2 & 0 & -1 & 1 & 0 & 0 & 0 \\ 0 & 2 & 2 & 1 & 0 & 1 & 0 & 0 \end{array} \right)$$

$$\xrightarrow{r_2 \times 3} \left(\begin{array}{cccc|cccc} 1 & -2 & -3 & -2 & 0 & 0 & 0 & 1 \\ 0 & 1 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 4 & 9 & 5 & 1 & 0 & -3 & 0 \\ 0 & 2 & 2 & 1 & 0 & 1 & 0 & 0 \end{array} \right) \xrightarrow[r_4-2r_2]{r_1+2r_2} \left(\begin{array}{cccc|cccc} 1 & 0 & 1 & 0 & 0 & 0 & 1 & 2 \\ 0 & 1 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 0 & -3 & -4 \\ 0 & 0 & -2 & -1 & 0 & 1 & 0 & -2 \end{array} \right)$$

$$\xrightarrow[r_2 \leftrightarrow r_3]{r_1 \leftrightarrow r_2} \left(\begin{array}{cccc|cccc} 1 & 0 & 0 & -1 & -1 & 0 & 4 & 6 \\ 0 & 1 & 0 & -1 & -2 & 0 & 6 & 9 \\ 0 & 0 & 1 & 1 & 1 & 0 & -3 & -4 \\ 0 & 0 & 0 & 1 & 2 & 1 & -6 & -10 \end{array} \right) \xrightarrow[r_3-r_4]{r_1+r_4} \left(\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & 1 & 1 & -2 & -4 \\ 0 & 1 & 0 & 0 & 0 & 1 & 6 & -5 \\ 0 & 0 & 1 & 0 & -1 & -1 & 3 & 6 \\ 0 & 0 & 0 & 1 & 2 & 1 & -6 & -10 \end{array} \right)$$

$$\text{所以 } A^{-1} = \begin{pmatrix} 1 & 1 & -2 & -4 \\ 0 & 1 & 0 & -1 \\ -1 & -1 & 3 & 6 \\ 2 & 1 & -6 & -10 \end{pmatrix} \quad \square$$

32. (1) 设 $A = \begin{pmatrix} 4 & 1 & -2 \\ 2 & 2 & 1 \\ 3 & 1 & -1 \end{pmatrix}$, $B = \begin{pmatrix} 1 & -3 \\ 2 & 2 \\ 3 & -1 \end{pmatrix}$, 求 X 使 $AX=B$

$$\text{解: } (A, B) = \left(\begin{array}{ccc|ccc} 4 & 1 & -2 & 1 & -3 \\ 2 & 2 & 1 & 2 & 2 \\ 3 & 1 & -1 & 3 & -1 \end{array} \right) \xrightarrow[r_2 \times 2]{r_1-r_2} \left(\begin{array}{ccc|ccc} 4 & 1 & -2 & 1 & -3 \\ 2 & 2 & 1 & 2 & 2 \\ 1 & -1 & 2 & 1 & -3 \end{array} \right) \xrightarrow[r_2 \leftrightarrow r_1]{r_1 \leftrightarrow r_3} \left(\begin{array}{ccc|ccc} 1 & -1 & 2 & 1 & -3 \\ 2 & 2 & 1 & 2 & 2 \\ 4 & 1 & -2 & 1 & -3 \end{array} \right) \xrightarrow[r_2-r_1]{r_2-2r_1} \left(\begin{array}{ccc|ccc} 1 & -1 & 2 & 1 & -3 \\ 0 & 4 & -3 & 0 & 8 \\ 0 & 3 & -6 & -3 & 6 \end{array} \right)$$

$$\xrightarrow[r_2 \times \frac{1}{4}]{r_2-r_3} \left(\begin{array}{ccc|ccc} 1 & -1 & 2 & 1 & -3 \\ 0 & 1 & -\frac{3}{4} & 0 & 2 \\ 0 & 0 & -\frac{9}{4} & -3 & 6 \end{array} \right) \xrightarrow[r_3 \times \frac{4}{9}]{r_1+r_2} \left(\begin{array}{ccc|ccc} 1 & 0 & \frac{5}{4} & 1 & -\frac{1}{4} \\ 0 & 1 & -\frac{3}{4} & 0 & 2 \\ 0 & 0 & -1 & -4 & 2 \end{array} \right) \xrightarrow[r_1+r_2]{r_2 \times (-4)} \left(\begin{array}{ccc|ccc} 1 & 0 & 10 & 4 & -2 \\ 0 & 1 & -3 & 0 & -8 \\ 0 & 0 & -1 & -4 & 2 \end{array} \right)$$

12. 设 $A = \begin{pmatrix} 0 & 2 & 1 \\ 2 & -1 & 3 \\ -3 & 3 & -4 \end{pmatrix}$, $B = \begin{pmatrix} 1 & 2 & 3 \\ 2 & -3 & 1 \end{pmatrix}$ 求 X 使 $XA = B$

解 $(A, B) = \begin{pmatrix} 0 & 2 & 1 \\ 2 & -1 & 3 \\ -3 & 3 & -4 \\ 1 & 2 & 3 \\ 2 & -3 & 1 \end{pmatrix} \xrightarrow{C_1 \leftrightarrow C_2} \begin{pmatrix} 2 & -1 & 3 \\ 0 & 2 & 1 \\ -3 & 3 & -4 \\ 1 & 2 & 3 \\ 2 & -3 & 1 \end{pmatrix} \xrightarrow{C_2 \leftrightarrow C_1} \begin{pmatrix} 1 & 2 & 3 \\ 0 & 2 & 1 \\ -3 & 3 & -4 \\ 2 & -1 & 3 \\ 2 & -3 & 1 \end{pmatrix} \xrightarrow{C_2 \times \frac{1}{2}} \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & \frac{1}{2} \\ -3 & 3 & -4 \\ 2 & -1 & 3 \\ 2 & -3 & 1 \end{pmatrix} \xrightarrow{C_1 - 2C_2, C_3 + 3C_2, C_4 + C_2, C_5 + C_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & \frac{1}{2} \\ 0 & 0 & -\frac{5}{2} \\ 0 & 1 & \frac{5}{2} \\ 0 & 0 & \frac{3}{2} \end{pmatrix} \xrightarrow{C_3 \times (-2), C_4 - C_2, C_5 \times \frac{2}{3}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & \frac{1}{2} \\ 0 & 0 & -5 \\ 0 & 0 & 2 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{C_4 \leftrightarrow C_5} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & \frac{1}{2} \\ 0 & 0 & -5 \\ 0 & 0 & 1 \\ 0 & 0 & 2 \end{pmatrix} \xrightarrow{C_3 \times (-\frac{1}{5}), C_4 \times \frac{1}{2}, C_5 - 2C_4} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \\ 0 & 0 & \frac{1}{2} \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{C_3 \times (-1), C_4 \times 2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{C_4 - C_3} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$

$\xrightarrow{C_1 - 2C_2, C_2 - 2C_1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -1 & -1 & -1 \\ 3 & 0 & 1 \\ -8 & 3 & -1 \end{pmatrix} \xrightarrow{C_1 + C_2, C_3 + C_2, C_4 - 3C_2, C_5 - 3C_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \\ 2 & -1 & 1 \\ -7 & 4 & -1 \end{pmatrix} \xrightarrow{C_3 \times (-1)} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & -1 & 1 \\ -7 & 4 & -1 \end{pmatrix}$ 故 $X = \begin{pmatrix} 2 & -1 & -1 \\ 4 & 1 & 1 \end{pmatrix}$ \square

33. 设 $A = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ -1 & 0 & 1 \end{pmatrix}$, $AX = 2X + A$, 求 X .

解: 由 $AX = 2X + A$ 得 $(A - 2E)X = A$.

$(A - 2E, A) = \begin{pmatrix} -1 & -1 & 0 & 1 & -1 & 0 \\ 0 & -1 & -1 & 0 & 1 & -1 \\ -1 & 0 & -1 & -1 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - r_1} \begin{pmatrix} -1 & -1 & 0 & 1 & -1 & 0 \\ 0 & -1 & -1 & 0 & 1 & -1 \\ 0 & 1 & -1 & -2 & 1 & 1 \end{pmatrix} \xrightarrow{r_1 + r_2} \begin{pmatrix} -1 & -2 & -1 & 1 & 0 & -1 \\ 0 & -1 & -1 & 0 & 1 & -1 \\ 0 & 1 & -1 & -2 & 1 & 1 \end{pmatrix} \xrightarrow{r_1 + r_2} \begin{pmatrix} -1 & -2 & -1 & 1 & 0 & -1 \\ 0 & -1 & -1 & 0 & 1 & -1 \\ 0 & 0 & -2 & -2 & 2 & 0 \end{pmatrix}$

$\xrightarrow{-r_1} \begin{pmatrix} 1 & 2 & 1 & -1 & 0 & 1 \\ 0 & -1 & -1 & 0 & 1 & -1 \\ 0 & 0 & -2 & -2 & 2 & 0 \end{pmatrix} \xrightarrow{-\frac{1}{2}r_3} \begin{pmatrix} 1 & 2 & 1 & -1 & 0 & 1 \\ 0 & -1 & -1 & 0 & 1 & -1 \\ 0 & 0 & 1 & 1 & -1 & 0 \end{pmatrix} \xrightarrow{r_1 + r_3, r_2 + r_3} \begin{pmatrix} 1 & 2 & 2 & 0 & -1 & 1 \\ 0 & -1 & 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 1 & -1 & 0 \end{pmatrix}$ 故 $X = \begin{pmatrix} 0 & 1 & -1 \\ -1 & 0 & 1 \\ 1 & -1 & 0 \end{pmatrix}$ \square

34. 已知 $ABA = C$, 其中 $A = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 3 \\ 0 & 1 & -1 \end{pmatrix}$, $C = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, 求 B^* .

解: 先求 A^{-1} .

$(A, E) = \begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 1 & 1 & 3 & 0 & 1 & 0 \\ 0 & 1 & -1 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - r_1} \begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 1 & -1 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2 - r_3} \begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 4 & -1 & 1 & -1 \\ 0 & 1 & -1 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{-\frac{1}{4}r_2} \begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -\frac{1}{4} & \frac{1}{4} & -\frac{1}{4} \\ 0 & 1 & -1 & 0 & 0 & 1 \end{pmatrix}$

$\xrightarrow{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & -1 & 0 & 0 & 1 \\ 0 & 0 & 1 & -\frac{1}{4} & \frac{1}{4} & -\frac{1}{4} \end{pmatrix}$ 故 $A^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \end{pmatrix}$

所以 $B = A^{-1}CA = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \end{pmatrix} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \end{pmatrix} \begin{pmatrix} \frac{3}{4} & \frac{1}{4} & -\frac{1}{4} \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \\ -\frac{1}{4} & \frac{1}{4} & \frac{1}{4} \end{pmatrix} = \begin{pmatrix} \frac{3}{16} & \frac{1}{16} & -\frac{1}{16} \\ -\frac{1}{16} & \frac{1}{16} & \frac{1}{16} \\ -\frac{1}{16} & \frac{1}{16} & \frac{1}{16} \end{pmatrix}$

由 $ABA = C$ 知 $|A| \times |B| \times |A| = |C|$ 即 $(-4) \times |B| \times (-4) = 1$ 所以 $|B| = \frac{1}{16}$

由 $BB^* = |B|E$ 得 $B^* = \frac{1}{|B|}B^{-1}$

由 $ABA = C$ 得 $B = A^{-1}CA$ 于是 $B^{-1} = AC^{-1}A$.

所以 $B^* = \frac{1}{|B|}AC^{-1}A = \frac{1}{\frac{1}{16}} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 3 \\ 0 & 1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 3 \\ 0 & 1 & -1 \end{pmatrix} = \frac{1}{16} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 3 \\ 0 & 1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 3 \\ 1 & 1 & 3 \end{pmatrix} = \frac{1}{16} \begin{pmatrix} 1 & 1 & 1 \\ 2 & 3 & 1 \\ 1 & 0 & 4 \end{pmatrix}$ \square

35. 设矩阵 $A = (a_{ij})_{3 \times 3}$, 满足 $A^* = A^T$, 若 a_{11}, a_{12}, a_{13} 为三个相等正数, 求 a_{11} .

解: 因为 $A^* = A^T$ 所以 $AA^T = AA^* = |A|E$

$$\text{所以 } |AA^T| = |A|^2 \text{ 即 } |A|^2 = |A|^3 \text{ 所以 } |A| = 1$$

$$\text{所以 } AA^T = E$$

$$\text{而 } AA^T \text{ 的 } (1,1) \text{ 位元素为 } a_{11}^2 + a_{12}^2 + a_{13}^2 = 3a_{11}^2 \text{ 故 } 3a_{11}^2 = 1 \text{ 所以 } a_{11} = \frac{\sqrt{3}}{3} \square$$

36. 已知 A 的逆矩阵 $A^{-1} = \begin{pmatrix} 0 & 2 & -1 \\ 1 & 1 & 2 \\ -1 & -1 & -1 \end{pmatrix}$, 试用初等变换法求 A^* 的逆矩阵.

X 解: $|A^{-1}| = \begin{vmatrix} 0 & 2 & -1 \\ 1 & 1 & 2 \\ -1 & -1 & -1 \end{vmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{vmatrix} 1 & 1 & 2 \\ 0 & 2 & -1 \\ 0 & 0 & 1 \end{vmatrix} \xrightarrow{r_1 - r_2} \begin{vmatrix} 1 & -1 & 3 \\ 0 & 2 & -1 \\ 0 & 0 & 1 \end{vmatrix} = -2$ 故 $|A| = |A^{-1}|^{-1} = -\frac{1}{2}$.

所以由 $AA^* = |A|E$ 知 $A^* = \frac{1}{|A|}A^{-1} = -\frac{1}{2}A^{-1}$

$$(A^*)^{-1} = \frac{1}{|A|}A = (|A|A^{-1})^{-1} = (-\frac{1}{2}A^{-1})^{-1}$$

$$(-\frac{1}{2}A^{-1}, E) = \begin{pmatrix} 0 & -1 & \frac{1}{2} & 1 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & -1 & 0 & 1 & 0 \\ \frac{1}{2} & \frac{1}{2} & \frac{1}{2} & 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{pmatrix} \frac{1}{2} & \frac{1}{2} & -1 & 0 & 1 & 0 \\ 0 & -1 & \frac{1}{2} & 1 & 0 & 0 \\ 0 & 0 & -\frac{1}{2} & 0 & 1 & 1 \end{pmatrix} \xrightarrow{r_1 \times 2} \begin{pmatrix} 1 & 1 & -2 & 0 & 2 & 0 \\ 0 & -1 & \frac{1}{2} & 1 & 0 & 0 \\ 0 & 0 & -\frac{1}{2} & 0 & 1 & 1 \end{pmatrix}$$

$$\xrightarrow{\substack{-2r_1 \\ -r_2 \\ -2r_3}} \begin{pmatrix} 1 & 1 & -2 & 0 & 2 & 0 \\ 0 & 1 & -\frac{1}{2} & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 & -2 & -2 \end{pmatrix} \xrightarrow{r_1 - r_2} \begin{pmatrix} 1 & 0 & -\frac{3}{2} & 1 & 2 & 0 \\ 0 & 1 & -\frac{1}{2} & -1 & 0 & 0 \\ 0 & 0 & 1 & 0 & -2 & -2 \end{pmatrix} \xrightarrow{\substack{r_1 + \frac{3}{2}r_3 \\ r_2 + \frac{1}{2}r_3}} \begin{pmatrix} 1 & 0 & 0 & 1 & -1 & -3 \\ 0 & 1 & 0 & -1 & -1 & -1 \\ 0 & 0 & 1 & 0 & -2 & -2 \end{pmatrix}$$

$$\text{所以 } (A^*)^{-1} = \begin{pmatrix} 1 & 3 & 5 \\ -1 & -1 & -1 \\ 0 & -2 & -2 \end{pmatrix} \square$$

37. 设 n 阶方阵 $A, B, A+B$ 均可逆, 证明 $A^{-1} + B^{-1}$ 也可逆, 并求其逆.

$$\text{证明: } A(A^{-1} + B^{-1})B(A+B)^{-1} = (E + AB^{-1})B(A+B)^{-1} = (A+B)(A+B)^{-1} = E.$$

$$\text{故 } (A^{-1} + B^{-1})B(A+B)^{-1} = A^{-1} \text{ 故 } (A^{-1} + B^{-1})B(A+B)^{-1}A = E$$

$$\text{所以 } A^{-1} + B^{-1} \text{ 可逆, 且 } (A^{-1} + B^{-1})^{-1} = B(A+B)^{-1}A \square$$

38. 设矩阵 $A = \begin{pmatrix} B \\ C \end{pmatrix}$, B, C 为同阶方阵, $BC^T = O$. 试用分块矩阵方法证明: $|AA^T| = |B^T| \cdot |C^T|$

证明: 因 $BC^T = O$, 故 $CB^T = (BC^T)^T = O$. 所以

$$|AA^T| = \left| \begin{pmatrix} B \\ C \end{pmatrix} \begin{pmatrix} B \\ C \end{pmatrix}^T \right| = \left| \begin{pmatrix} B \\ C \end{pmatrix} (CB^T, C^T) \right| = \begin{vmatrix} B^T & B^T C^T \\ CB^T & C^T C^T \end{vmatrix} = \begin{vmatrix} B^T & O \\ O & C^T C^T \end{vmatrix} = |B^T| \cdot |C^T| \square$$



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39. 设 A, B 分别为 $m \times n$ 和 $n \times m$ 矩阵, 若 $AB = E_m, BA = E_n$, 求证 $m=n$, 且 $B=A^{-1}$.

证明: 先证 $m=n$. 反证法: 假设 $m \neq n$, 不妨设 $m > n$ (因 $m < n$ 时类似), 用 $BA = E_n$.

将 A, B 分块 $A = \begin{pmatrix} A_1 \\ A_2 \end{pmatrix}, B = (B_1, B_2)$, 其中 A_1, B_1 为 n 阶方阵.

$$\text{则 } AB = \begin{pmatrix} A_1 \\ A_2 \end{pmatrix} (B_1, B_2) = \begin{pmatrix} A_1 B_1 & A_1 B_2 \\ A_2 B_1 & A_2 B_2 \end{pmatrix} = E_m = \begin{pmatrix} E_n & \\ & E_{m-n} \end{pmatrix}$$

$$\text{因此有 } \begin{cases} A_1 B_1 = E_n & \text{①} \\ A_1 B_2 = 0 & \text{②} \\ A_2 B_1 = 0 & \text{③} \\ A_2 B_2 = E_{m-n} & \text{④} \end{cases}$$

因 A_1, B_1 均为 n 阶方阵, 故由①知 A_1, B_1 均可逆.

在②两边同乘 A_1^{-1} 得 $B_2 = 0$, 在④两边同左乘 B_1^{-1} 得 $A_2 = 0$.

所以有 $A_2 B_2 = 0$ 与④矛盾.

因此 $m=n$.

此时有 $AB = E_n = BA$. 由①知 $B = A^{-1}$ \square

40. 设 $A = E - \alpha \alpha^T$, 其中 E 为 n 阶单位阵, α 是 n 维非 0 列向量.

证明: (1) $A^2 = A$ 的必要条件是 $\alpha^T \alpha = 1$.

(2) 当 $\alpha^T \alpha = 1$ 时, A 是不可逆矩阵.

$$\text{证明: (1) } A^2 = A \Leftrightarrow (E - \alpha \alpha^T)(E - \alpha \alpha^T) = E - \alpha \alpha^T \Leftrightarrow E - 2\alpha \alpha^T + \alpha \alpha^T \alpha \alpha^T = E - \alpha \alpha^T$$

$$\Leftrightarrow E - 2\alpha \alpha^T + (\alpha^T \alpha) \alpha \alpha^T = E - \alpha \alpha^T \Leftrightarrow (\alpha^T \alpha - 1) \alpha \alpha^T = 0$$

$$\Leftrightarrow \alpha^T \alpha - 1 = 0 \Leftrightarrow \alpha^T \alpha = 1$$

$$(2) \text{ 当 } \alpha^T \alpha = 1 \text{ 时, } A\alpha = (E - \alpha \alpha^T)\alpha = \alpha - \alpha \alpha^T \alpha = \alpha - \alpha = 0$$

假设 A 可逆, 则上式两边同左乘 A^{-1} 得 $\alpha = 0$. 与 α 为非 0 列向量矛盾.

故假设不成立, 因此 A 不可逆 \square

41. 设 $A = E - 2\alpha \alpha^T$, 其中 E 为 n 阶单位阵, α 是 n 维非 0 列向量, 且 $\alpha^T \alpha = 1$.

证明: (1) A 是对称阵 (2) A 是幂等阵 (即 $A^2 = E$)

$$\text{证明: (1) } A^T = (E - 2\alpha \alpha^T)^T = E^T - 2(\alpha \alpha^T)^T = E - 2\alpha \alpha^T = A \text{ 故 } A \text{ 为对称阵}$$

$$(2) A^2 = (E - 2\alpha\alpha^T)(E - 2\alpha\alpha^T) = E - 4\alpha\alpha^T + 4\alpha\alpha^T\alpha\alpha^T = E - 4\alpha\alpha^T + 4\alpha\alpha^T = E$$

4.2. 设矩阵A可逆, 证明其伴随矩阵A*也可逆, 且(A*)^{-1} = (A^{-1})^*.

证明: 因A可逆, 故|A| \neq 0.

$$\text{由 } AA^* = |A|E = A^*A \text{ 得 } \frac{A}{|A|}A^* = E = A^*\frac{A}{|A|}$$

$$\text{所以 } A^* \text{ 可逆, 且 } (A^*)^{-1} = \frac{A}{|A|}$$

$$\text{另一方面, } (A^{-1})(A^{-1})^* = |A^{-1}|E \text{ 所以 } (A^{-1})^* = \frac{A}{|A|} = (A^*)^{-1}$$

4.3. 证明: 设A是n阶可逆阵, 证明(A*)^* = |A|^{n-2}A, 并求|(A*)^*|.

证明: 一方面 $AA^* = |A|E$ 两边同取行列式得 $|A| \cdot |A^*| = |A|^n$ 所以 $|A^*| = |A|^{n-1}$

$$\text{另一方面 } (A^*)^*A^* = |A^*|E = |A|^{n-1}E$$

$$\text{所以 } (A^*)^* = |A|^{n-1}(A^*)^{-1} = |A|^{n-1} \frac{A}{|A|} = |A|^{n-2}A$$

4.4. 证明: $r(A_{m \times n}) = r$ 充要条件是存在两个矩阵 $P_{m \times m}, Q_{n \times n}$ 满足 $A = PQ$, 其中 $r(P_{m \times m}) = r(Q_{n \times n}) = r$.

证明: 必要性: 由 $r(A_{m \times n}) = r$ 可知 \exists 可逆阵 $P'_{m \times m}, Q'_{n \times n}$ 使

$$A = P' \begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix} Q'$$

将 P' 分块 $P' = (P, P_1)$ 将 Q' 分块 $Q' = \begin{pmatrix} Q \\ Q_1 \end{pmatrix}$, 其中 $P_{m \times r}, Q_{r \times n}$.

$$\text{则 } A = (P, P_1) \begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} Q \\ Q_1 \end{pmatrix} = PE_rQ = PQ.$$

$$\text{因 } (P')^{-1}P' = (P')^{-1}(P, P_1) = (P')^{-1}P = E_m = \begin{pmatrix} E_r & 0 \\ 0 & E_{m-r} \end{pmatrix}$$

故 $(P')^{-1}P = \begin{pmatrix} E_r \\ 0 \end{pmatrix}$ 为初等行变换.

[又左乘 $(P')^{-1}$ 相当于对 P 做有限次初等行变换], 所以 $r(P) = r \begin{pmatrix} E_r \\ 0 \end{pmatrix} = r$.

同理可得 $r(Q) = r$.

充分性: 因为 $r(P_{m \times r}) = r$ 所以 \exists 可逆阵 $P'_{m \times m}$ 使 $P = P' \begin{pmatrix} E_r \\ 0 \end{pmatrix}$

因为 $r(Q_{r \times n}) = r$ 所以 \exists 可逆阵 $Q'_{n \times n}$ 使 $Q = (E_r, 0)Q'$.

所以 $A = PQ = P' \begin{pmatrix} E_r \\ 0 \end{pmatrix} (E_r, 0)Q' = P' \begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix} Q'$. [所以A可经有限次初等行和

列变换化为 $\begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix}$ 所以 $r(A) = r \begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix} = r$.



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向量代数

45. 设 $\beta = (2, 2, 6)$, 用 $\alpha_1 = (1, 2, 3)$, $\alpha_2 = (0, 1, 1)$, $\alpha_3 = (0, 0, 3)$ 线性表示 β .

解: 设 $\beta = x_1\alpha_1 + x_2\alpha_2 + x_3\alpha_3$

$$\text{则 } \begin{cases} 2 = x_1 \\ 2 = 2x_1 + 2x_2 \\ 6 = 3x_1 + 3x_2 + 3x_3 \end{cases} \xrightarrow{\text{高斯消去法}} \begin{cases} x_1 = 2 \\ 0x_2 = -1 \\ x_3 = 1 \end{cases}$$

所以 $\beta = 2\alpha_1 - \alpha_2 + \alpha_3$ \square

46. 设 $\alpha_1 = (1, 1, 1)$, $\alpha_2 = (1, 2, 3)$, $\alpha_3 = (1, 3, t)$

(1) 问 t 为何值时, 向量组 $\alpha_1, \alpha_2, \alpha_3$ 线性无关?

(2) - - - - - 线性相关?

(3) 当 $\alpha_1, \alpha_2, \alpha_3$ 线性相关时, 将 α_3 表示为 α_1 和 α_2 的线性组合.

解: 设 $x_1\alpha_1 + x_2\alpha_2 + x_3\alpha_3 = 0$ 得线性方程组 $\begin{cases} x_1 + x_2 + x_3 = 0 \\ x_1 + 2x_2 + 3x_3 = 0 \\ x_1 + 3x_2 + tx_3 = 0 \end{cases}$ 系数矩阵 $\begin{vmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 3 & t \end{vmatrix}$

$\alpha_1, \alpha_2, \alpha_3$ 线性无关 \Leftrightarrow 方程组只有零解 $\Leftrightarrow \begin{vmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 3 & t \end{vmatrix} \neq 0$, 即 $t-5 \neq 0 \Leftrightarrow t \neq 5$.

$$\begin{vmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 2 & t-1 \end{vmatrix} = t-5$$

故当 $t \neq 5$ 时 $\alpha_1, \alpha_2, \alpha_3$ 线性无关

当 $t = 5$ 时, $\alpha_1, \alpha_2, \alpha_3$ 线性相关, 此时, 设 $\alpha_3 = x_1\alpha_1 + x_2\alpha_2$,

则有 $\begin{cases} 1 = x_1 + x_2 \\ 3 = x_1 + 2x_2 \\ 5 = x_1 + 3x_2 \end{cases}$

对增广矩阵做初等行变换 $\left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 2 & 3 & 0 \\ 1 & 3 & 5 & 0 \end{array} \right) \xrightarrow{\substack{r_2-r_1 \\ r_3-r_1}} \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 2 & 4 & 0 \end{array} \right) \xrightarrow{\substack{r_3-2r_2 \\ r_1-r_2}} \left(\begin{array}{ccc|c} 1 & 0 & -1 & 0 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$ 故 $x_1 = -1, x_2 = 2$

即 $\alpha_3 = -\alpha_1 + 2\alpha_2$ \square

47. 设 $\alpha_1, \alpha_2, \alpha_3$ 线性无关, 若 $\beta_1 = p\alpha_1 + \alpha_2 + \alpha_3$, $\beta_2 = \alpha_1 + t\alpha_2 + 2t\alpha_3$, $\beta_3 = \alpha_1 + \alpha_2 + \alpha_3$.

问 p, t 为何值时, $\beta_1, \beta_2, \beta_3$ 线性相关? 线性无关?

解: 令 $B = \begin{pmatrix} p & 1 & 1 \\ 1 & t & 1 \\ 1 & 1 & 2t \end{pmatrix}$, 则 $(\beta_1, \beta_2, \beta_3) = B(\alpha_1, \alpha_2, \alpha_3)$

50. 设 $\alpha_1, \alpha_2, \dots, \alpha_n$ 为 n 维线性无关列向量. 证明: 任意 n 维列向量必可由 $\alpha_1, \dots, \alpha_n$ 唯一^{线性}表示.

证明: 设 α 为任意 n 维列向量.

由推论 2.7.4 可知 $\alpha_1, \dots, \alpha_n, \alpha$ 线性相关.

又因为 $\alpha_1, \dots, \alpha_n$ 线性无关, 故由定理 2.7.2 可知 α 可由 $\alpha_1, \dots, \alpha_n$ 唯一线性表示 \square

51. 设向量 $\alpha_1, \dots, \alpha_s$ 线性无关, $\alpha_1, \dots, \alpha_s, \beta, \gamma$ 线性相关, 且 β, γ 都不能由 $\alpha_1, \dots, \alpha_s$ 线性表示.

证明: $\alpha_1, \dots, \alpha_s, \beta$ 与 $\alpha_1, \dots, \alpha_s, \gamma$ 等价.

证明: 因为 $\alpha_1, \dots, \alpha_s$ 线性无关, 且 β 不能由 $\alpha_1, \dots, \alpha_s$ 线性表示, 所以由例 2.7.8 可知 $\alpha_1, \dots, \alpha_s, \beta$ 线性无关.

而 $\alpha_1, \dots, \alpha_s, \beta, \gamma$ 线性相关, 故由定理 2.7.2 可知 γ 可由 $\alpha_1, \dots, \alpha_s, \beta$ 线性表示.

同理可得 β 可由 $\alpha_1, \dots, \alpha_s, \gamma$ 线性表示.

因此 $\alpha_1, \dots, \alpha_s, \beta$ 与 $\alpha_1, \dots, \alpha_s, \gamma$ 等价. \square

52. 已知 n 维向量组 $\alpha_1, \alpha_2, \dots, \alpha_s$ ($s \leq n$) 线性无关, β 是任意 n 维向量.

证明: 向量组 $\beta, \alpha_1, \dots, \alpha_s$ 中至多有一个向量能由其前面的向量线性表示.

证明: 反证法. 设 $1 \leq i < j \leq s$, α_i, α_j 均可由前面向量线性表示.

$$\text{不妨设 } \alpha_i = \lambda_0 \beta + \lambda_1 \alpha_1 + \dots + \lambda_{i-1} \alpha_{i-1}$$

$$\alpha_j = \mu_0 \beta + \mu_1 \alpha_1 + \dots + \mu_{j-1} \alpha_{j-1}$$

断言 $\lambda_0 \neq 0$. 否则 $\alpha_i = \lambda_1 \alpha_1 + \dots + \lambda_{i-1} \alpha_{i-1}$, 可知 $\alpha_1, \dots, \alpha_{i-1}$ 线性相关, 与 $\alpha_1, \dots, \alpha_s$ 线性无关矛盾.

同理, $\mu_0 \neq 0$. 因此有 $\beta = \frac{1}{\lambda_0} (\alpha_i - \lambda_1 \alpha_1 - \dots - \lambda_{i-1} \alpha_{i-1})$ (性质 (2)(4))

$$\beta = \frac{1}{\mu_0} (\alpha_j - \mu_1 \alpha_1 - \dots - \mu_{j-1} \alpha_{j-1})$$

$$\text{故 } \frac{1}{\lambda_0} (\alpha_i - \lambda_1 \alpha_1 - \dots - \lambda_{i-1} \alpha_{i-1}) = \frac{1}{\mu_0} (\alpha_j - \mu_1 \alpha_1 - \dots - \mu_{j-1} \alpha_{j-1})$$

$$\text{即 } \frac{1}{\lambda_0} \alpha_i - \frac{\lambda_1}{\lambda_0} \alpha_1 - \dots - \frac{\lambda_{i-1}}{\lambda_0} \alpha_{i-1} - \left(\frac{\mu_1}{\lambda_0} + \frac{1}{\lambda_0}\right) \alpha_1 - \left(\frac{\mu_2}{\lambda_0} - \frac{\lambda_1}{\lambda_0}\right) \alpha_2 - \dots - \left(\frac{\mu_{j-1}}{\lambda_0} - \frac{\lambda_{j-1}}{\lambda_0}\right) \alpha_{j-1} = 0$$

因此 $\alpha_1, \dots, \alpha_j$ 线性相关, 与 $\alpha_1, \dots, \alpha_s$ 线性无关矛盾.

因此假设不成立, $\beta, \alpha_1, \dots, \alpha_s$ 中至多有一个向量可由前面的向量线性表示 \square

53. 求下列向量组的秩和一个极大线性无关组:

$$(1) \alpha_1 = (2, 3)^T, \alpha_2 = (1, -1)^T, \alpha_3 = (0, 4)^T \quad (2) \alpha_1 = (1, 2, 2)^T, \alpha_2 = (2, 0, 1)^T, \alpha_3 = (1, 1, 1)^T$$

$$(3) \alpha_1 = (1, 3, -1, 2)^T, \alpha_2 = (3, 5, -3, -1)^T, \alpha_3 = (5, 7, -5, -4)^T, \alpha_4 = (2, 2, -2, -3)^T$$

解: (1) 对 $(\alpha_1, \alpha_2, \alpha_3)$ 进行初等行变换

$$\begin{pmatrix} 2 & 1 & 0 \\ 3 & -1 & 4 \end{pmatrix} \xrightarrow{r_2 - r_1} \begin{pmatrix} 2 & 1 & 0 \\ 0 & -2 & 4 \end{pmatrix} = B \quad r(B) = 2, \text{ 因此 } \alpha_1, \alpha_2, \alpha_3 \text{ 线性相关.}$$

而 $(\alpha_1, \alpha_2) \rightarrow \begin{pmatrix} 2 & 1 \\ 0 & -2 \end{pmatrix}$ 秩为 2, 因此 α_1, α_2 线性无关, 是 $\alpha_1, \alpha_2, \alpha_3$ 的一个极大线性无关组,

因此向量组 $\alpha_1, \alpha_2, \alpha_3$ 的秩为 2.

(2) 对 $(\alpha_1, \alpha_2, \alpha_3)$ 进行初等行变换

$$\begin{pmatrix} 1 & 2 & 1 \\ 2 & 0 & 1 \\ 2 & 1 & 1 \end{pmatrix} \xrightarrow[r_3 - 2r_1]{r_2 - 2r_1} \begin{pmatrix} 1 & 2 & 1 \\ 0 & -4 & -1 \\ 0 & -3 & -1 \end{pmatrix} \xrightarrow{r_3 - r_2} \begin{pmatrix} 1 & 2 & 1 \\ 0 & -4 & -1 \\ 0 & 1 & 0 \end{pmatrix} \xrightarrow{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 0 \\ 0 & -4 & -1 \end{pmatrix} = B$$

因 $r(B) = 3$ 故原向量组线性无关, 是本身一个极大线性无关组, 秩为 3.

(3) 对 $(\alpha_1, \alpha_2, \alpha_3, \alpha_4)$ 进行初等行变换

$$\begin{pmatrix} 1 & 3 & 5 & 2 \\ 3 & 5 & 7 & 2 \\ -1 & -3 & -5 & -2 \\ 2 & -1 & -4 & -3 \end{pmatrix} \xrightarrow[r_4 - 2r_1]{r_2 - 3r_1, r_3 + r_1} \begin{pmatrix} 1 & 3 & 5 & 2 \\ 0 & -4 & -8 & -4 \\ 0 & 0 & 0 & 0 \\ 0 & -7 & -14 & -7 \end{pmatrix} \xrightarrow{r_4 - 7r_2} \begin{pmatrix} 1 & 3 & 5 & 2 \\ 0 & -4 & -8 & -4 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} = B$$

$r(B) = 2$ 故 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 线性相关

而 $(\alpha_1, \alpha_2) \rightarrow \begin{pmatrix} 1 & 3 \\ 0 & -4 \end{pmatrix}$ 秩为 2, 因此 α_1, α_2 线性无关, 是 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 的一个极大线性无关组

因此向量组 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 的秩为 2. \square

54. 求向量组 $\alpha_1 = (1, 1, 2, 3)^T, \alpha_2 = (1, -1, 1, 1)^T, \alpha_3 = (1, 3, 3, 5)^T, \alpha_4 = (4, -2, 5, 6)^T, \alpha_5 = (-3, -1, -5, -7)^T$

求该向量组的一个极大线性无关组, 并用 β 表示其余的向量.

解: 对 $(\alpha_1, \alpha_2, \alpha_3, \alpha_4, \alpha_5)$ 进行初等行变换

$$\begin{pmatrix} 1 & 1 & 1 & 4 & -3 \\ 1 & -1 & 3 & -2 & -1 \\ 2 & 1 & 3 & 5 & -5 \\ 3 & -1 & 5 & 6 & -7 \end{pmatrix} \xrightarrow[r_4 - 3r_1]{r_2 - r_1, r_3 - 2r_1} \begin{pmatrix} 1 & 1 & 1 & 4 & -3 \\ 0 & -2 & 2 & -6 & 2 \\ 0 & -1 & 1 & -3 & 1 \\ 0 & -2 & 2 & -6 & -4 \end{pmatrix} \xrightarrow[r_4 - r_2]{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & 1 & 1 & 4 & -3 \\ 0 & -1 & 1 & -3 & 1 \\ 0 & -2 & 2 & -6 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_3 \times (-1)} \begin{pmatrix} 1 & 1 & 1 & 4 & -3 \\ 0 & -1 & 1 & -3 & 1 \\ 0 & 2 & -2 & 6 & -2 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} = B = \{\beta_1, \beta_2, \beta_3\}$$

$r(B) = 3$, 且 $(\alpha_1, \alpha_2, \alpha_3) \rightarrow \begin{pmatrix} 1 & 1 & 1 \\ 0 & -2 & 2 \\ 0 & 0 & 0 \end{pmatrix}$ 秩为 3, 故 $\alpha_1, \alpha_2, \alpha_3$ 是一个极大线性无关组

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易见 $\beta_3 = 2\beta_1 - \beta_2, \beta_4 = \beta_1 + \beta_2$

因此有 $\alpha_3 = 2\alpha_1 - \alpha_2, \alpha_4 = \alpha_1 + \alpha_2$ \square

55. 已知向量组 $\beta_1 = (0, 1, -1)^T, \beta_2 = (a, 2, 1)^T, \beta_3 = (b, 1, 0)^T$ 与向量组 $\alpha_1 = (1, 2, -3)^T$

$\alpha_2 = (3, 0, 1)^T, \alpha_3 = (9, 6, -7)^T$ 具有相同的秩, 且 β_3 可由 $\alpha_1, \alpha_2, \alpha_3$ 线性表示.

求 a, b 的值.

解: 对 $(\alpha_1, \alpha_2, \alpha_3)$ 做初等行变换

$$\begin{pmatrix} 1 & 2 & -3 \\ 3 & 0 & 1 \\ -3 & 1 & -7 \end{pmatrix} \xrightarrow[r_2+r_1]{r_3+r_1} \begin{pmatrix} 1 & 2 & -3 \\ 0 & -6 & -12 \\ 0 & 10 & 20 \end{pmatrix} \xrightarrow[r_2 \times (-1/6)]{r_3 + 5r_2} \begin{pmatrix} 1 & 2 & -3 \\ 0 & -6 & -12 \\ 0 & 0 & 0 \end{pmatrix} \quad \text{故 } r(\alpha_1, \alpha_2, \alpha_3) = 2$$

对 $(\beta_1, \beta_2, \beta_3)$ 做初等行变换

$$\begin{pmatrix} 0 & a & b \\ 1 & 2 & 1 \\ -1 & 1 & 0 \end{pmatrix} \xrightarrow[r_2+r_3]{r_1+r_2} \begin{pmatrix} 1 & 2 & 1 \\ -1 & 1 & 0 \\ 0 & a & b \end{pmatrix} \xrightarrow[r_2+r_1]{r_2 \times (-1)} \begin{pmatrix} 1 & 2 & 1 \\ 0 & 3 & 1 \\ 0 & a & b \end{pmatrix} \xrightarrow[r_3 - \frac{a}{3}r_2]{r_3 \times \frac{1}{3}} \begin{pmatrix} 1 & 2 & 1 \\ 0 & 3 & 1 \\ 0 & 0 & b - \frac{a}{3} \end{pmatrix}$$

由题意, $r(\beta_1, \beta_2, \beta_3) = r(\alpha_1, \alpha_2, \alpha_3) = 2$ 故 $b - \frac{a}{3} = 0$ 即 $a = 3b$.

因 β_3 可由 $\alpha_1, \alpha_2, \alpha_3$ 线性表示, 故方程组 $\exists x_1, x_2, x_3$

st. $\beta_3 = x_1\alpha_1 + x_2\alpha_2 + x_3\alpha_3$ 即方程组 $\begin{cases} x_1 + 3x_2 - 3x_3 = b \\ 2x_1 + x_2 = 1 \\ -x_1 + x_2 = 0 \end{cases}$ 有解

对增广矩阵做初等变换得

$$\begin{pmatrix} 1 & 3 & -3 & b \\ 2 & 0 & 6 & 1 \\ -3 & 1 & -7 & 0 \end{pmatrix} \xrightarrow[r_2+r_1]{r_3+r_1} \begin{pmatrix} 1 & 3 & -3 & b \\ 0 & -6 & -12 & 1-2b \\ 0 & 10 & 20 & b \end{pmatrix} \xrightarrow[r_2 \times (-1/6)]{r_3 + 5r_2} \begin{pmatrix} 1 & 3 & -3 & b \\ 0 & -6 & -12 & 1-2b \\ 0 & 0 & 0 & \frac{5}{2} - \frac{1}{2}b \end{pmatrix}$$

故 $\frac{5}{2} - \frac{1}{2}b = 0$ 即 $b = 5$, 因此 $a = 15$. \square

56. 设有向量组 $\alpha_1 = (1, 0, 2)^T, \alpha_2 = (1, 1, 3)^T, \alpha_3 = (1, -1, a+2)^T$ 和

向量组 $\beta_1 = (1, 2, a+3)^T, \beta_2 = (2, 1, a+4)^T, \beta_3 = (2, 1, a+4)^T$

试问: (1) 当 a 为何值时, 两向量组等价?

(2) 当 a 为何值时, 两向量组不等价?

解: 两向量组等价

$\beta_1, \beta_2, \beta_3$ 可由 $\alpha_1, \alpha_2, \alpha_3$ 线性表示 ①.

$\alpha_1, \alpha_2, \alpha_3$ 可由 $\beta_1, \beta_2, \beta_3$ 线性表示 ②.

① \Leftrightarrow 矩阵方程 $(\beta_1, \beta_2, \beta_3) = (a_1, a_2, a_3)X$ 有解, 其中 X 为 3 阶方阵.

$$\text{即 } \begin{pmatrix} 1 & 2 & 2 \\ 2 & 1 & 1 \\ a+3 & a+6 & a+4 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 2 & 3 & a+2 \end{pmatrix} X$$

“增广阵”
对 (A, B) 做初等行变换得

$$\begin{pmatrix} 1 & 1 & 1 & 2 & 2 \\ 0 & 1 & 1 & 2 & 1 \\ 2 & 3 & a+2 & a+3 & a+4 \end{pmatrix} \xrightarrow{r_3-2r_1} \begin{pmatrix} 1 & 1 & 1 & 2 & 2 \\ 0 & 1 & 1 & 2 & 1 \\ 0 & 1 & a & a+1 & a+2 \end{pmatrix} \xrightarrow{r_3-r_2} \begin{pmatrix} 1 & 1 & 1 & 2 & 2 \\ 0 & 1 & 1 & 2 & 1 \\ 0 & 0 & a-1 & a-1 & a \end{pmatrix}$$

$$= \begin{cases} \begin{pmatrix} 1 & 1 & 1 & 2 & 2 \\ 0 & 1 & 1 & 2 & 1 \\ 0 & 0 & 0 & 0 & -a \end{pmatrix} & \text{若 } a=1 \\ \begin{pmatrix} 1 & 1 & 1 & 2 & 2 \\ 0 & 1 & 1 & 2 & 1 \\ 0 & 0 & 1 & 1 & \frac{a}{a-1} \end{pmatrix} & \text{若 } a \neq 1 \end{cases}$$

因此当 $a=1$ 时矩阵方程 $B=AX$ 无解

当 $a \neq 1$ 时矩阵方程 $B=AX$ 有唯一解.

② \Leftrightarrow 矩阵方程 $(\alpha_1, \alpha_2, \alpha_3) = (\beta_1, \beta_2, \beta_3)X$ 即 $A=BX$ 有唯一解.

对 (B, A) 做初等行变换得

$$\begin{pmatrix} 1 & 2 & 2 & 1 & 1 \\ 2 & 1 & 1 & 0 & 1 \\ a+3 & a+4 & 2 & 3 & a+2 \end{pmatrix} \xrightarrow[r_3+r_1]{r_2-2r_1} \begin{pmatrix} 1 & 2 & 2 & 1 & 1 \\ 0 & -3 & -3 & -2 & -1 \\ 0 & -a & -a & -1 & -a-1 \end{pmatrix} \xrightarrow{r_3-3r_2} \begin{pmatrix} 1 & 2 & 2 & 1 & 1 \\ 0 & -3 & -3 & -2 & -1 \\ 0 & 0 & -2 & -1 & -a \end{pmatrix}$$

故矩阵方程 $A=BX$ 总有解

因此 ①+② $\Leftrightarrow a \neq 1$.

所以 当 $a \neq 1$ 时, 两向量组等价. 当 $a=1$ 时两向量组不等价. \square

57. 设 $\beta_1 = \alpha_1, \beta_2 = \alpha_1 + \alpha_2, \dots, \beta_n = \alpha_1 + \alpha_2 + \dots + \alpha_n$ 证明: 两向量组 β_1, \dots, β_n 与 $\alpha_1, \dots, \alpha_n$ 有相同的秩

证明: 由题意知 $(\beta_1, \beta_2, \dots, \beta_n) = \begin{pmatrix} 1 & 0 & \dots & 0 \\ 1 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 & 1 \end{pmatrix} (\alpha_1, \alpha_2, \dots, \alpha_n) = (\alpha_1, \alpha_2, \dots, \alpha_n) \begin{pmatrix} 1 & 1 & \dots & 1 \\ 0 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 & 1 \end{pmatrix}$

因此 $(\alpha_1, \alpha_2, \dots, \alpha_n) = (\beta_1, \beta_2, \dots, \beta_n) \begin{pmatrix} 1 & \dots & 1 \\ 0 & \dots & 1 \\ \vdots & \vdots & \vdots \\ 0 & \dots & 0 & 1 \end{pmatrix}^{-1} = (\beta_1, \beta_2, \dots, \beta_n) \begin{pmatrix} 1 & -1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 1 & \dots \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \dots & 0 & 1 & \dots \\ 0 & \dots & 0 & 0 & 1 \end{pmatrix}$

故 $\alpha_1, \dots, \alpha_n$ 可由 β_1, \dots, β_n 线性表示.

因此两向量组等价. \square



39.

58. 已知 $\alpha_1, \dots, \alpha_n$ 与 $\alpha_1, \dots, \alpha_n, \beta$ 有相同的秩. 证明两向量组等价.

证明: 设两向量组秩 r . 设 $\alpha_1, \dots, \alpha_r$ 是 $\alpha_1, \dots, \alpha_n$ 的一个极大线性无关组.

特别地 $\alpha_1, \dots, \alpha_r$ 是线性无关. 又 $\alpha_1, \dots, \alpha_n, \beta$ 的秩

故 $\alpha_1, \dots, \alpha_r$ 是 $\alpha_1, \dots, \alpha_n, \beta$ 的一个极大线性无关组.

因此 $\alpha_1, \dots, \alpha_n$ 与 $\alpha_1, \dots, \alpha_n, \beta$ 均与 $\alpha_1, \dots, \alpha_r$ 等价, 因此两向量组等价. \square

59. 设 $\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t$ 为同维向量, 且 $r(\alpha_1, \dots, \alpha_s) = r_1, r(\beta_1, \dots, \beta_t) = r_2$.

$r(\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t) = r_1 + r_2$. 证明: $\max\{r_1, r_2\} \leq r_3 \leq r_1 + r_2$

证明: 设 $\alpha_1, \dots, \alpha_r$ 是 $\alpha_1, \dots, \alpha_s$ 的一个极大线性无关组

$\beta_1, \dots, \beta_{r_2}$ 是 β_1, \dots, β_t 的一个极大线性无关组.

则 $\alpha_1, \dots, \alpha_r, \beta_1, \dots, \beta_{r_2}$ 为 $\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t$ 的子组线性无关, 故 $r(\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t) \geq r_1 + r_2$

$\beta_1, \dots, \beta_{r_2}$ 作为 $\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t$ 的子组线性无关, 故 $r(\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t) \geq r_2$

另外, $\alpha_1, \dots, \alpha_s$ 等价于 $\alpha_1, \dots, \alpha_r$, β_1, \dots, β_t 等价于 $\beta_1, \dots, \beta_{r_2}$

因此 $\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t$ 等价于 $\alpha_1, \dots, \alpha_r, \beta_1, \dots, \beta_{r_2}$

所以 $r(\alpha_1, \dots, \alpha_s, \beta_1, \dots, \beta_t) = r(\alpha_1, \dots, \alpha_r, \beta_1, \dots, \beta_{r_2}) \leq \#\{\alpha_1, \dots, \alpha_r, \beta_1, \dots, \beta_{r_2}\} = r_1 + r_2$ \square

60. 设向量组 A 和向量组 B 的秩相等, 且 A 组能由 B 组线性表示.

证明: A 组与 B 组等价.

证明: 同向量组与任一极大线性无关组等价

故要证 A 组与 B 组等价, 只需证 A 的一个极大线性无关组与 B 的一个极大线性无关组等价

又由 A 组能由 B 组表示可知 A 的任一极大线性无关组可由 B 的任一极大线性无关组表示

因此可以假设 A 组与 B 组均为线性无关组.

另外, 不妨假设 A 组与 B 组为同维列向量: A: $\alpha_1, \dots, \alpha_r$, B: β_1, \dots, β_r .

则由 A 组能由 B 组线性表示可知 $\exists r$ 阶方阵 P 使 $(\alpha_1, \dots, \alpha_r) = (\beta_1, \dots, \beta_r)P$.

故 $r = r(\alpha_1, \dots, \alpha_r) = r((\beta_1, \dots, \beta_r)P) \leq r(P)$ 因此 $r(P) = r$ 且 P 可逆

于是有 $(\alpha_1, \dots, \alpha_r) P^{-1} = (\beta_1, \dots, \beta_r)$ 故 β_1, \dots, β_r 可由 $\alpha_1, \dots, \alpha_r$ 线性表出.

因此两向量组等价. \square

61. 设 A, B 都是 $m \times n$ 阶矩阵, 证明 $A \sim B$ 的充分必要条件是 $r(A) = r(B)$.

证明: 由定理 2.6.4 可知 A 等价于 $\begin{pmatrix} E_{r(A)} & 0 \\ 0 & 0 \end{pmatrix}$

B 等价于 $\begin{pmatrix} E_{r(B)} & 0 \\ 0 & 0 \end{pmatrix}$

因此 A, B 等价 $\Leftrightarrow \begin{pmatrix} E_{r(A)} & 0 \\ 0 & 0 \end{pmatrix}$ 等价于 $\begin{pmatrix} E_{r(B)} & 0 \\ 0 & 0 \end{pmatrix} \Leftrightarrow r(A) = r(B)$. \square

62. 设 A 为 $m \times n$ 矩阵, B 为 $n \times m$ 矩阵, 且 $m > n$ 证明: $r(AB) < m$.

证明: $r(AB) \leq r(A) \leq \min\{m, n\} = n < m$. \square

习题三 P98 (2013版)

2. 设 $\alpha_1, \dots, \alpha_s \in \mathbb{R}^n$ 是非齐次方程组 $AX = b$, $b \neq 0$ 的解. 证明 $\beta = k_1 \alpha_1 + \dots + k_s \alpha_s$ 是齐次

方程组 $AX = 0$ 的解 $\Leftrightarrow k_1 + \dots + k_s = 0$ 其中 $A \in \mathbb{R}^{m \times n}$.

证明: $\alpha_1, \dots, \alpha_s$ 是 $AX = b$ 的解 \Leftrightarrow 因此 $A\alpha_1 = b, \dots, A\alpha_s = b$.

故 β 是 $AX = 0$ 的解 $\Leftrightarrow A\beta = 0 \Leftrightarrow k_1 A\alpha_1 + \dots + k_s A\alpha_s = 0 \Leftrightarrow k_1 b + \dots + k_s b = 0$

$\Leftrightarrow (k_1 + \dots + k_s)b = 0 \Leftrightarrow k_1 + \dots + k_s = 0$. \square

3. 证明 $AX = 0$ 与 $A^T A X = 0$ 是同解方程组, 其中 $A \in \mathbb{R}^{m \times n}$.

证明: $AX = 0 \Rightarrow A^T A X = A^T (AX) = 0$

$A^T A X = 0 \Rightarrow X^T A^T A X = 0 \Rightarrow (AX)^T (AX) = 0 \Rightarrow AX = 0$ \square

4. 判断下列方程组是否有解, 若有解, 求出方程组的解.

$$(1) \begin{cases} 2x + y - 2z = 1 \\ 3x + y + 5z = 9 \\ x + y + 3z = 5 \end{cases}$$

$$(2) \begin{cases} 2x + y - 2z = 2 \\ 3x + 3y + 5z = 14 \\ x - y - 9z = 10 \end{cases}$$

$$(3) \begin{cases} 2x - y + 2z = -4 \\ 3x - 2y + 5z = -5 \\ x - y + 3z = -1 \end{cases}$$

解: (1) 对增广矩阵做初等行变换得

$$\left(\begin{array}{ccc|c} 2 & 1 & -2 & 1 \\ 3 & 1 & 5 & 9 \\ 1 & 1 & 3 & 5 \end{array}\right) \xrightarrow{r_1 \leftrightarrow r_3} \left(\begin{array}{ccc|c} 1 & 1 & 3 & 5 \\ 3 & 1 & 5 & 9 \\ 2 & 1 & -2 & 1 \end{array}\right) \xrightarrow{\substack{r_2-3r_1 \\ r_3-2r_1}} \left(\begin{array}{ccc|c} 1 & 1 & 3 & 5 \\ 0 & -2 & -4 & -6 \\ 0 & -1 & -8 & -9 \end{array}\right) \xrightarrow{r_2 \leftrightarrow r_3} \left(\begin{array}{ccc|c} 1 & 1 & 3 & 5 \\ 0 & -1 & -8 & -9 \\ 0 & -2 & -4 & -6 \end{array}\right)$$

$$\xrightarrow{\substack{r_1+r_2 \\ r_3-2r_2}} \left(\begin{array}{ccc|c} 1 & 0 & -5 & -4 \\ 0 & -1 & -8 & -9 \\ 0 & 0 & 12 & 12 \end{array}\right) \xrightarrow{\substack{-r_2 \\ \frac{1}{12}r_3}} \left(\begin{array}{ccc|c} 1 & 0 & -5 & -4 \\ 0 & 1 & 8 & 9 \\ 0 & 0 & 1 & 1 \end{array}\right) \xrightarrow{\substack{r_1+5r_3 \\ r_2-8r_3}} \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{array}\right)$$

系数矩阵的秩 = 增广矩阵的秩 = 未知数个数 = 3, 故原方程组有解

解为 $x=1, y=1, z=1$.

(2) 对增广矩阵做初等行变换得

$$\left(\begin{array}{ccc|c} 2 & 1 & -2 & 2 \\ 3 & 3 & 5 & 14 \\ 1 & -1 & -9 & 10 \end{array}\right) \xrightarrow{r_1 \leftrightarrow r_3} \left(\begin{array}{ccc|c} 1 & -1 & -9 & 10 \\ 3 & 3 & 5 & 14 \\ 2 & 1 & -2 & 2 \end{array}\right) \xrightarrow{\substack{r_2-3r_1 \\ r_3-2r_1}} \left(\begin{array}{ccc|c} 1 & -1 & -9 & 10 \\ 0 & 6 & 32 & -16 \\ 0 & 3 & 16 & -18 \end{array}\right) \xrightarrow{r_2-2r_3} \left(\begin{array}{ccc|c} 1 & -1 & -9 & 10 \\ 0 & 0 & 0 & -10 \\ 0 & 3 & 16 & -18 \end{array}\right)$$

系数矩阵的秩 < 增广矩阵的秩, 故原方程组无解.

(3) 对增广矩阵做初等行变换得

$$\left(\begin{array}{ccc|c} 2 & -1 & 2 & -4 \\ 3 & -2 & 5 & -5 \\ 1 & -1 & 3 & -1 \end{array}\right) \xrightarrow{r_1 \leftrightarrow r_3} \left(\begin{array}{ccc|c} 1 & -1 & 3 & -1 \\ 3 & -2 & 5 & -5 \\ 2 & -1 & 2 & -4 \end{array}\right) \xrightarrow{\substack{r_2-3r_1 \\ r_3-2r_1}} \left(\begin{array}{ccc|c} 1 & -1 & 3 & -1 \\ 0 & 1 & -4 & -2 \\ 0 & 1 & -4 & -2 \end{array}\right) \xrightarrow{\substack{r_1+r_2 \\ r_3-r_2}} \left(\begin{array}{ccc|c} 1 & 0 & -1 & -3 \\ 0 & 1 & -4 & -2 \\ 0 & 0 & 0 & 0 \end{array}\right)$$

系数矩阵的秩 = 增广矩阵的秩 = 未知数个数 = 3, 故原方程有解.

解为
$$\begin{cases} x_1 = t-3 \\ x_2 = 4t-2 \\ x_3 = t \end{cases}, t \in \mathbb{R}.$$

$$(4) \begin{cases} 3x+y-4z=1 \\ 7x-2y+9z=12 \\ 5x-5y+7z=2 \\ 3x+3y-5z=4 \end{cases} \quad (5) \begin{cases} x+2y-3z=-6 \\ 7x+3y+8z=4 \\ -5x+3y+8z=10 \\ x+y+6z=4 \end{cases} \quad (6) \begin{cases} x+2y-3z=3 \\ 3x+2y-z=5 \\ -2x+8y-8z=1 \\ 2x+y=3 \end{cases}$$

解: (4) 对增广矩阵做初等行变换得

$$\left(\begin{array}{ccc|c} 3 & 1 & -4 & 1 \\ 7 & -2 & 9 & 12 \\ 5 & -5 & 7 & 2 \\ 3 & 3 & -5 & 4 \end{array}\right) \xrightarrow{r_1 \leftrightarrow r_2} \left(\begin{array}{ccc|c} 7 & -2 & 9 & 12 \\ 3 & 1 & -4 & 1 \\ 5 & -5 & 7 & 2 \\ 3 & 3 & -5 & 4 \end{array}\right) \xrightarrow{r_1-2r_2} \left(\begin{array}{ccc|c} 1 & -4 & 17 & 10 \\ 3 & 1 & -4 & 1 \\ 5 & -5 & 7 & 2 \\ 3 & 3 & -5 & 4 \end{array}\right) \xrightarrow{\substack{r_2-3r_1 \\ r_3-5r_1 \\ r_4-3r_1}} \left(\begin{array}{ccc|c} 1 & -4 & 17 & 10 \\ 0 & 13 & -55 & -29 \\ 0 & 15 & -78 & -48 \\ 0 & 15 & -56 & -26 \end{array}\right)$$

$$\begin{matrix} y_2 - y_4 \\ y_3 - y_4 \end{matrix} \rightarrow \begin{pmatrix} 1 & -4 & 17 & 10 \\ 0 & -2 & 22 & 17 \\ 0 & 0 & -22 & -22 \\ 0 & 15 & -56 & -26 \end{pmatrix} \xrightarrow{\substack{r_2 + 2r_3 \\ r_4 - 15r_3}} \begin{pmatrix} 1 & -4 & 17 & 10 \\ 0 & -2 & 22 & 17 \\ 0 & 0 & -22 & -22 \\ 0 & 15 & 0 & 30 \end{pmatrix} \xrightarrow{\substack{r_2 \times (-1/2) \\ r_4 + 15r_2}} \begin{pmatrix} 1 & -4 & 17 & 10 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 15 & 0 & 30 \end{pmatrix}$$

$$\begin{matrix} r_1 + 4r_2 \\ r_4 - 15r_2 \end{matrix} \rightarrow \begin{pmatrix} 1 & 0 & 17 & 18 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_1 - 17r_3} \begin{pmatrix} 1 & 0 & 0 & 11 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

系数矩阵的秩 = 增广矩阵的秩 = 未知数
故原方程组有解。

有唯一解 $x_1=1, x_2=2, x_3=1$.

(5) 对增广矩阵做初等行变换得

$$\begin{pmatrix} 1 & 2 & -3 & -6 \\ 7 & 3 & 6 & 4 \\ -5 & 3 & 8 & 10 \\ 1 & 1 & 6 & 4 \end{pmatrix} \xrightarrow{\substack{r_2 - 7r_1 \\ r_3 + 5r_1 \\ r_4 - r_1}} \begin{pmatrix} 1 & 2 & -3 & -6 \\ 0 & -11 & 27 & 46 \\ 0 & 13 & -7 & -20 \\ 0 & -1 & 9 & 10 \end{pmatrix} \xrightarrow{\substack{r_2 + r_4 \\ r_3 \leftrightarrow r_4}} \begin{pmatrix} 1 & 2 & -3 & -6 \\ 0 & -1 & 9 & 10 \\ 0 & 2 & 20 & 26 \\ 0 & -11 & 27 & 46 \end{pmatrix} \xrightarrow{\substack{r_1 + 2r_2 \\ r_3 + 2r_2 \\ r_4 + 11r_2}} \begin{pmatrix} 1 & 0 & 15 & 14 \\ 0 & -1 & 9 & 10 \\ 0 & 0 & 38 & 46 \\ 0 & 0 & -72 & -64 \end{pmatrix}$$

$$\xrightarrow{r_4 + 3r_3} \begin{pmatrix} 1 & 0 & 15 & 14 \\ 0 & -1 & 9 & 10 \\ 0 & 0 & 38 & 46 \\ 0 & 0 & 0 & \frac{440}{19} \end{pmatrix}$$

系数矩阵的秩 \neq 增广矩阵的秩
故原方程组无解。

(6) 对增广矩阵做初等行变换得

$$\begin{pmatrix} 1 & 2 & -3 & 13 \\ 3 & 2 & -1 & 5 \\ -2 & 3 & -8 & 1 \\ 2 & 1 & 0 & 3 \end{pmatrix} \xrightarrow{\substack{r_2 - 3r_1 \\ r_3 + 2r_1 \\ r_4 - 2r_1}} \begin{pmatrix} 1 & 2 & -3 & 13 \\ 0 & -4 & 8 & -4 \\ 0 & 7 & -14 & 7 \\ 0 & -3 & 6 & -3 \end{pmatrix} \xrightarrow{-\frac{1}{4}r_2} \begin{pmatrix} 1 & 2 & -3 & 13 \\ 0 & 1 & -2 & 1 \\ 0 & 7 & -14 & 7 \\ 0 & -3 & 6 & -3 \end{pmatrix} \xrightarrow{\substack{r_1 - 2r_2 \\ r_3 - 7r_2 \\ r_4 + 3r_2}} \begin{pmatrix} 1 & 0 & 1 & 11 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

系数矩阵的秩 = 增广矩阵的秩 < 未知数个数 故原方程组有无穷多解。

解为 $\begin{cases} x = -t + 1 \\ y = 2t + 1 \\ z = t \end{cases} \quad t \in \mathbb{R}$

(7) $\begin{cases} x_1 - 2x_2 + x_3 + 7x_4 + 2x_5 = 13 \\ 3x_1 + 7x_2 - x_3 + 2x_4 + x_5 = 20 \\ 2x_1 - 17x_2 + 6x_3 + 33x_4 + 19x_5 = 39 \end{cases}$

(8) $\begin{cases} 2x_1 - 3x_2 + x_3 + x_4 + x_5 = -5 \\ -x_1 + 3x_2 + 4x_3 - 2x_4 + 2x_5 = 1 \\ 4x_1 - 9x_2 - 10x_3 + 5x_4 - 2x_5 = -4 \end{cases}$

解: (7) 对增广矩阵做初等行变换得

$$\begin{pmatrix} 1 & -2 & 1 & 7 & 2 & 13 \\ 3 & 7 & -1 & 2 & 1 & 20 \\ 2 & -17 & 6 & 33 & 19 & 39 \end{pmatrix} \xrightarrow{\substack{r_2 - 3r_1 \\ r_3 - 2r_1}} \begin{pmatrix} 1 & -2 & 1 & 7 & 2 & 13 \\ 0 & 13 & -4 & -19 & -5 & 11 \\ 0 & -13 & 4 & 19 & 5 & 13 \end{pmatrix} \xrightarrow{r_2 + r_3} \begin{pmatrix} 1 & -2 & 1 & 7 & 2 & 13 \\ 0 & 13 & -4 & -19 & -5 & 11 \\ 0 & 0 & 0 & 0 & 0 & 32 \end{pmatrix}$$

系数矩阵的秩 \neq 增广矩阵的秩 故原方程组无解。



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(8) 对增广矩阵做初等行变换得

$$\begin{pmatrix} 2 & -3 & 1 & 1 & -1 & -5 \\ -1 & 3 & 4 & -2 & 2 & +1 \\ 4 & -9 & -10 & 5 & -2 & -4 \end{pmatrix} \xrightarrow[r_1 \leftrightarrow r_2]{r_1 - 2r_2} \begin{pmatrix} -1 & 3 & 4 & -2 & 2 & 1 \\ 2 & -3 & 1 & 1 & -1 & -5 \\ 0 & -3 & -12 & 3 & 0 & 6 \end{pmatrix} \xrightarrow[-r_1]{r_2 \leftrightarrow r_1} \begin{pmatrix} 1 & -3 & -4 & 2 & -2 & -1 \\ 0 & 3 & 9 & -3 & 3 & -3 \\ 0 & -3 & -12 & 3 & 0 & 6 \end{pmatrix}$$

$$\xrightarrow[r_3 + r_1]{r_1 + r_2} \begin{pmatrix} 1 & 0 & 5 & -1 & 1 & -4 \\ 0 & 3 & 9 & -3 & 3 & -3 \\ 0 & 0 & -6 & -3 & 3 & -3 \end{pmatrix} \xrightarrow[-\frac{1}{3}r_3]{\frac{1}{3}r_2} \begin{pmatrix} 1 & 0 & 5 & -1 & 1 & -4 \\ 0 & 1 & 3 & -1 & 1 & -1 \\ 0 & 0 & -6 & -3 & 3 & -3 \end{pmatrix} \xrightarrow[r_2 - 3r_1]{r_1 - 5r_2} \begin{pmatrix} 1 & 0 & 0 & 9 & -4 & -1 \\ 0 & 1 & 0 & 5 & -2 & 2 \\ 0 & 0 & 1 & -2 & 1 & -1 \end{pmatrix}$$

系数矩阵的秩 = 增广矩阵的秩 < 未知数个数 故原方程组有无穷多解。

解为
$$\begin{cases} x_1 = -9t_1 + 4t_2 + 1 \\ x_2 = -5t_1 + 2t_2 + 2 \\ x_3 = 2t_1 - t_2 - 1 \\ x_4 = t_1 \\ x_5 = t_2 \end{cases} \quad \square$$

5. 求下列带参方程组的解(何时无解, 何时有解, 无穷多解)

$$(1) \begin{cases} 2x + y = 4 \\ 3x + \lambda y + 2z = 13 \\ 2x - 2y + 3z = 7 \end{cases} \quad (2) \begin{cases} x_1 + 2x_2 + x_3 - x_4 = 1 \\ x_1 + 3x_2 + 2x_3 + 3x_4 = 1 \\ 3x_1 + 2x_2 + x_3 - 11x_4 = 9 \\ 2x_1 + 3x_2 + 3x_3 + 6x_4 = 6 \end{cases}$$

解: 对增广矩阵 $B = (A, b)$ 做初等行变换得

$$\begin{pmatrix} 2 & 1 & 0 & 4 \\ 3 & \lambda & 2 & 13 \\ 2 & -2 & 3 & 7 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_1]{r_1 \leftrightarrow r_3} \begin{pmatrix} 2 & 1 & 0 & 4 \\ 2 & -2 & 3 & 7 \\ 3 & \lambda & 2 & 13 \end{pmatrix} \xrightarrow[r_2 - r_1]{r_3 - r_1} \begin{pmatrix} 2 & 1 & 0 & 4 \\ 0 & -3 & 3 & 3 \\ 0 & \lambda - \frac{1}{2} & 2 & 9 \end{pmatrix} \xrightarrow[-\frac{1}{3}r_2]{\frac{1}{2}r_2} \begin{pmatrix} 1 & \frac{1}{2} & 0 & 2 \\ 0 & 1 & -1 & -1 \\ 0 & \lambda - \frac{1}{2} & 2 & 9 \end{pmatrix}$$

$$\xrightarrow[r_3 - (\lambda - \frac{1}{2})r_2]{r_1 - \frac{1}{2}r_2} \begin{pmatrix} 1 & 0 & \frac{1}{2} & \frac{5}{2} \\ 0 & 1 & -1 & -1 \\ 0 & 0 & \lambda + \frac{1}{2} & \lambda + \frac{11}{2} \end{pmatrix}$$

若 $\lambda + \frac{1}{2} = 0$ 即 $\lambda = -\frac{1}{2}$ 时, 则 $r(A) = 2 < r(B) = 3$ 原方程组无解。

若 $\lambda + \frac{1}{2} \neq 0$ 即 $\lambda \neq -\frac{1}{2}$, 则 $r(A) = r(B) = 3$, 原方程组有唯一解

$$\begin{cases} x = \frac{4\lambda - 1}{2\lambda + 1} \\ y = \frac{10}{2\lambda + 1} \\ z = \frac{2\lambda + 11}{2\lambda + 1} \end{cases} \quad \left[\frac{5}{2} - \frac{1}{2} \times \frac{2\lambda + 11}{2\lambda + 1} = \frac{5(2\lambda + 1) - (2\lambda + 11)}{2(2\lambda + 1)} = \frac{9\lambda - 6}{2(2\lambda + 1)} \right]$$

(2) 对增广矩阵 $B = (A, b)$ 做初等行变换得

7. 求下列齐次方程组的基础解系和通解.

$$(1) \begin{cases} 2x_1 + y_1 + 7z_1 = 0 \\ 3x_1 + 3y_1 + 5z_1 = 0 \\ 7x_1 + 2y_1 + 3z_1 = 0 \end{cases} \quad (2) \begin{cases} x_1 + 2x_2 - x_3 + x_4 = 0 \\ 2x_1 + x_2 + x_3 - x_4 = 0 \\ x_1 - 2x_2 + x_3 - 3x_4 = 0 \end{cases} \quad (3) \begin{cases} 3x - y + 5z = 0 \\ 2x + y + 15z = 0 \\ x + 3y + 5z = 0 \\ x + 2y + 4z = 0 \end{cases} \quad (4) \begin{cases} 2x_1 - 4x_2 + x_3 + 2x_4 = 0 \\ -x_1 + 2x_2 + x_3 + 5x_4 = 0 \\ 3x_1 - 6x_2 + 3x_3 + 9x_4 = 0 \\ 2x_1 - 4x_2 - 2x_3 + 6x_4 = 0 \end{cases}$$

解: (1) 对系数矩阵做初等行变换得

$$\begin{pmatrix} 2 & 1 & 7 \\ 3 & 3 & 5 \\ 7 & 2 & 3 \end{pmatrix} \xrightarrow{\substack{r_2 - \frac{3}{2}r_1 \\ r_3 - 2r_1}} \begin{pmatrix} 2 & 1 & 7 \\ 0 & \frac{3}{2} & -\frac{11}{2} \\ 0 & -\frac{3}{2} & \frac{11}{2} \end{pmatrix} \xrightarrow{\substack{\frac{1}{2}r_1 \\ \frac{2}{3}r_2}} \begin{pmatrix} 1 & \frac{1}{2} & \frac{7}{2} \\ 0 & 1 & -\frac{11}{3} \\ 0 & -\frac{1}{2} & \frac{11}{3} \end{pmatrix} \xrightarrow{\substack{r_2 + \frac{1}{2}r_1 \\ r_3 - \frac{1}{2}r_2}} \begin{pmatrix} 1 & 0 & \frac{16}{3} \\ 0 & 1 & -\frac{11}{3} \\ 0 & 0 & 0 \end{pmatrix}$$

一个基础解系为 $(-\frac{16}{3}, \frac{11}{3}, 1)^T$ 通解为 $t(-\frac{16}{3}, \frac{11}{3}, 1)^T, t \in \mathbb{R}$.

(2) 对系数矩阵做初等行变换得

$$\begin{pmatrix} 1 & 2 & -1 & 1 \\ 2 & 1 & 4 & -1 \\ 1 & -2 & 7 & -3 \end{pmatrix} \xrightarrow{\substack{r_2 - 2r_1 \\ r_3 - r_1}} \begin{pmatrix} 1 & 2 & -1 & 1 \\ 0 & -3 & 6 & -3 \\ 0 & -4 & 8 & -4 \end{pmatrix} \xrightarrow{\frac{1}{3}r_2} \begin{pmatrix} 1 & 2 & -1 & 1 \\ 0 & -1 & 2 & -1 \\ 0 & -4 & 8 & -4 \end{pmatrix} \xrightarrow{\substack{r_2 \leftrightarrow r_1 \\ r_3 + 4r_2}} \begin{pmatrix} 0 & -1 & 2 & -1 \\ 1 & 2 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{pmatrix} 1 & 2 & -1 & 1 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_1 + 2r_2} \begin{pmatrix} 1 & 0 & 3 & -1 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_2 \times (-1)} \begin{pmatrix} 1 & 0 & 3 & -1 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$(-3, 2, 1, 0)^T, (1, -1, 0, 1)^T$ 为一个基础解系, 通解为 $t_1(-3, 2, 1, 0)^T + t_2(1, -1, 0, 1)^T, t_1, t_2 \in \mathbb{R}$.

(3) 对系数矩阵做初等行变换得

$$\begin{pmatrix} 3 & -1 & 5 \\ 2 & 1 & 5 \\ 1 & 3 & 5 \\ 1 & 2 & 4 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{pmatrix} 1 & 2 & 4 \\ 2 & 1 & 5 \\ 3 & -1 & 5 \\ 1 & 3 & 5 \end{pmatrix} \xrightarrow{\substack{r_2 - 2r_1 \\ r_3 - 3r_1 \\ r_4 - r_1}} \begin{pmatrix} 1 & 2 & 4 \\ 0 & -3 & -3 \\ 0 & 1 & 1 \\ 0 & -1 & -1 \end{pmatrix} \xrightarrow{\substack{r_2 \times (-1) \\ r_2 + 3r_3 \\ r_4 + r_3}} \begin{pmatrix} 1 & 2 & 4 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_1 - 2r_3} \begin{pmatrix} 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$(-2, -1, 1)^T$ 为一个基础解系, 通解为 $t(-2, -1, 1)^T, t \in \mathbb{R}$.

(4) 对系数矩阵做初等行变换得

$$\begin{pmatrix} 2 & -4 & 1 & 2 \\ -1 & 2 & 1 & 5 \\ 3 & -6 & 3 & 9 \\ 2 & -4 & 2 & 6 \end{pmatrix} \xrightarrow{\substack{r_2 \times (-1) \\ r_3 - 3r_2 \\ r_4 - 2r_2}} \begin{pmatrix} 2 & -4 & 1 & 2 \\ -1 & 2 & 1 & 5 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{r_1 \leftrightarrow r_2 \\ r_1 \times (-1)}} \begin{pmatrix} -1 & 2 & 1 & 5 \\ 2 & -4 & 1 & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{r_1 \times (-1) \\ r_2 + 2r_1}} \begin{pmatrix} 1 & -2 & -1 & -5 \\ 0 & 0 & -1 & -8 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{r_2 \times (-1) \\ r_1 + r_2}} \begin{pmatrix} 1 & -2 & 0 & -13 \\ 0 & 0 & 1 & 8 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$(1, -4, 0, 1)^T, (2, 0, 0, 0)^T$ 是一个基础解系, 通解为 $t_1(1, -4, 0, 1)^T + t_2(2, 0, 0, 0)^T, t_1, t_2 \in \mathbb{R}$.

8. 设 $\begin{vmatrix} a_{01} & \dots & a_{0n} & b_0 \\ a_{11} & \dots & a_{1n} & b_1 \\ \vdots & & \vdots & \vdots \\ a_{n1} & \dots & a_{nn} & b_n \end{vmatrix} \neq 0$. 证明 $\begin{cases} a_{01}x_1 + \dots + a_{0n}x_n = b_0 \\ a_{11}x_1 + \dots + a_{1n}x_n = b_1 \\ \dots \\ a_{n1}x_1 + \dots + a_{nn}x_n = b_n \end{cases}$ 无解.

证明: 设系数矩阵为 A, 增广矩阵为 B.

根据条件, $|A| \leq \min\{n, n+1\} = n$, 而 $|B| = n+1$ 因此方程组无解.

9. 证明: 方程组 $\begin{pmatrix} A \\ b \end{pmatrix} x = 0$ 与方程组 $Ax = 0$ 是同解方程组的充要条件是 $A^T y = b$ 有解, 其中 $A \in \mathbb{R}^{m \times n}$

证明: 因为 $\begin{pmatrix} A \\ b \end{pmatrix} x = 0$ 的解必为 $Ax = 0$ 的解

所以 $\begin{pmatrix} A \\ b \end{pmatrix} x = 0$ 与 $Ax = 0$ 同解

$\Leftrightarrow Ax = 0$ 的基础解系是 $\begin{pmatrix} A \\ b \end{pmatrix} x = 0$ 的基础解系

$\Leftrightarrow r(A) = r\left(\begin{pmatrix} A \\ b \end{pmatrix}\right)$

$\Leftrightarrow r(A^T) = r(A^T, b)$

$\Leftrightarrow A^T y = b$ 有解 \square

10. 已知 $Ax = 0$ 的一个基础解系是 $\alpha_1, \dots, \alpha_r$, 求 $(A, A)\begin{pmatrix} x \\ y \end{pmatrix} = 0$ 的一个基础解系, 其中 $A \in \mathbb{R}^{m \times n}$.

解: 由 $Ax = 0$ 的基础解系中基向量的个数可知 $r(A) = n - r$

因此 $r(A, A) = r(A) = n - r$ 所以 $(A, A)\begin{pmatrix} x \\ y \end{pmatrix} = 0$ 的基础解系的向量个数为 $2n - (n - r) = n + r$

断言: $\begin{pmatrix} e_1 \\ -e_1 \end{pmatrix}, \dots, \begin{pmatrix} e_n \\ -e_n \end{pmatrix}, \begin{pmatrix} 0 \\ \alpha_1 \end{pmatrix}, \dots, \begin{pmatrix} 0 \\ \alpha_r \end{pmatrix}$ 是 $(A, A)\begin{pmatrix} x \\ y \end{pmatrix} = 0$ 的一个基础解系.

首先, $(A, A)\begin{pmatrix} e_i \\ -e_i \end{pmatrix} = Ae_i + A(-e_i) = 0 \quad \forall 1 \leq i \leq n$ 因此上述 $n+r$ 个向量都是 $(A, A)\begin{pmatrix} x \\ y \end{pmatrix} = 0$ 的解

$(A, A)\begin{pmatrix} 0 \\ \alpha_j \end{pmatrix} = A \cdot 0 + A\alpha_j = 0 \quad \forall 1 \leq j \leq r$

其次, 设 $\lambda_1 \begin{pmatrix} e_1 \\ -e_1 \end{pmatrix} + \dots + \lambda_n \begin{pmatrix} e_n \\ -e_n \end{pmatrix} + \mu_1 \begin{pmatrix} 0 \\ \alpha_1 \end{pmatrix} + \dots + \mu_r \begin{pmatrix} 0 \\ \alpha_r \end{pmatrix} = 0$

则 $\begin{pmatrix} \sum_{i=1}^n \lambda_i e_i \\ -\sum_{i=1}^n \lambda_i e_i + \sum_{j=1}^r \mu_j \alpha_j \end{pmatrix} = 0 \Leftrightarrow \begin{cases} \sum_{i=1}^n \lambda_i e_i = 0 \\ \sum_{j=1}^r \mu_j \alpha_j = 0 \end{cases}$

因为 e_1, \dots, e_n 和 $\alpha_1, \dots, \alpha_r$ 均为线性无关组, 所以 $\lambda_1 = \dots = \lambda_n = 0 = \mu_1 = \dots = \mu_r$

所以 $\begin{pmatrix} e_1 \\ -e_1 \end{pmatrix}, \dots, \begin{pmatrix} e_n \\ -e_n \end{pmatrix}, \begin{pmatrix} 0 \\ \alpha_1 \end{pmatrix}, \dots, \begin{pmatrix} 0 \\ \alpha_r \end{pmatrix}$ 线性无关.

故断言成立. \square

11. 已知齐次方程组 $Ax = 0$ 的系数矩阵 $A \in \mathbb{R}^{n \times n}$ 有 $A_{11} \neq 0$ 且 $|A| = 0$.

证明 $(A_{11}, \dots, A_{1n})^T$ 是 $Ax = 0$ 的一个基础解系, 其中 A_{11}, \dots, A_{1n} 是行列式 $|A|$ 第 1 行

元素的代数余子式.



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证明: $A_{11} \neq 0 \Rightarrow |A| > 0$
 $|A| = 0 \Rightarrow |A| < n$ } $\Rightarrow r(A) = n-1$ 因此 $AX=0$ 的基础解系由 $n-1$ 个向量构成

而由 $AA^* = |A|E = 0$ 可知 $A \begin{pmatrix} A_{11} \\ \vdots \\ A_{1n} \end{pmatrix} = 0$ 故 $\begin{pmatrix} A_{11} \\ \vdots \\ A_{1n} \end{pmatrix}$ 是 $AX=0$ 的解

又 $A_{11} \neq 0$ 所以此解为非零解, 因此 $\begin{pmatrix} A_{11} \\ \vdots \\ A_{1n} \end{pmatrix}$ 是 $AX=0$ 的一个基础解系 \square

12. 设 $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{(n+r) \times n}$ 都是行满秩矩阵, 且有关系 $AB^T = 0$. 证明: B^T 的列构成 $AX=0$ 的一个基础解系, A^T 的列构成 $Bx=0$ 的一个基础解系.

证明: 只需证第一个结论.

记 B^T 的列向量为 $\beta_1, \dots, \beta_{n+r}$.

则由 $AB^T = 0$ 知 $A(\beta_1, \dots, \beta_{n+r}) = 0$ 即 $A\beta_1 = 0, \dots, A\beta_{n+r} = 0$

所以 $\beta_1, \dots, \beta_{n+r}$ 是 $AX=0$ 的解

又 B 行满秩, 即 B^T 列满秩, 所以 $\beta_1, \dots, \beta_{n+r}$ 线性无关

而且 $r(A) = r$ 所以 $AX=0$ 的任何基础解系中向量个数为 $n-r$

所以 $\beta_1, \dots, \beta_{n+r}$ 是 $AX=0$ 的一个基础解系 \square

$n-r$ 个线性无关的解组成基础解系

13. 证明: 若 $AX=0$ 的解一定是 $BX=0$ 的解, 则 B 的行向量都能表示成 A 的行向量的线性组合. 其中 $A \in \mathbb{R}^{m \times n}$, $B \in \mathbb{R}^{p \times n}$

证明: 由题意, $AX=0$ 与 $\begin{pmatrix} AX \\ BX \end{pmatrix} = 0$ 即 $\begin{pmatrix} A \\ B \end{pmatrix} X = 0$ 同解.

因此 $r(A) = r\begin{pmatrix} A \\ B \end{pmatrix}$.

特别地, A 的行向量的极大无关组是 $\begin{pmatrix} A \\ B \end{pmatrix}$ 的行向量组的极大无关组

所以 B 的行向量可以由 A 的行向量的极大无关组线性表示 \square

14. 证明: 若 $\alpha_1, \alpha_2, \alpha_3 \in \mathbb{R}^n$ 是 $AX=0$ 的一个基础解系, 则 $\beta_1 = 2\alpha_1 + \alpha_2 + \alpha_3$, $\beta_2 = \alpha_1 + 2\alpha_2 + \alpha_3$

$\beta_3 = \alpha_1 + \alpha_2 + 2\alpha_3$ 也是 $AX=0$ 的一个基础解系, 其中 $A \in \mathbb{R}^{m \times n}$.

证明: 首先易见 $\beta_1, \beta_2, \beta_3$ 是 $AX=0$ 的解.

其次, $(\beta_1, \beta_2, \beta_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix}$, 而 $\begin{vmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{vmatrix} = 2 \times \begin{vmatrix} 1 & 1 \\ 1 & 1 \end{vmatrix} - \begin{vmatrix} 1 & 1 \\ 1 & 2 \end{vmatrix} + \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 4 \neq 0$

故 $\begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \end{pmatrix}$ 可逆, ^{由 α_1, α_2 的线性无关性} 因此 $\beta_1, \beta_2, \beta_3$ 也线性无关 (可直接求逆)

又 $\#(\beta_1, \beta_2, \beta_3) = 3 = \#(\alpha_1, \alpha_2, \alpha_3)$

所以 $\beta_1, \beta_2, \beta_3$ 也是一个基础解系. \square

15. 设线性方程组 $\begin{cases} a_{11}x_1 + \dots + a_{1n}x_n = 0 \\ a_{21}x_1 + \dots + a_{2n}x_n = 0 \\ \vdots \\ a_{n-1,1}x_1 + \dots + a_{n-1,n}x_n = 0 \end{cases}$ 的系数矩阵 $A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ a_{21} & \dots & a_{2n} \\ \vdots & & \vdots \\ a_{n-1,1} & \dots & a_{n-1,n} \end{pmatrix}$ 行满秩,

M_i 为 A 中划去第 i 列后剩下的 $(n-1) \times (n-1)$ 阶方阵的行列式.

证明: $(M_1, -M_2, \dots, (-1)^{n+1}M_n)^T$ 为方程组的基础解系.

证明: 因 $r(A) = n-1$, 故方程组的基础解系只有 $1 = n - (n-1)$ 个向量.

因此只需证 $A \begin{pmatrix} M_1 \\ -M_2 \\ \vdots \\ (-1)^{n+1}M_n \end{pmatrix} = 0$, 且 $\exists i \in \{1, \dots, n\}$ s.t. $M_i \neq 0$ 即可.

因 $r(A) = n-1$, 故 A 有 n 阶非 0 子式. 而 A 的所有 n 阶非 0 子式即为 M_1, \dots, M_n

所以 $\exists i$ s.t. $M_i \neq 0$.

令 $B = \begin{pmatrix} A \\ 0 \end{pmatrix}_{n \times n}$, 则 $B^* = \begin{pmatrix} 0 & \dots & 0 \\ M_1 & M_2 & \dots & M_n \end{pmatrix}$ $B^* = \begin{pmatrix} 0 & \dots & 0 \\ \vdots & \vdots & \vdots \\ 0 & \dots & 0 \end{pmatrix}$

令 $B = \begin{pmatrix} 0 \\ A \end{pmatrix}_{n \times n}$ 则 $B^* = \begin{pmatrix} M_1 & -M_2 & \dots & (-1)^{n+1}M_n \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \dots & 0 \end{pmatrix}$ $B^* = \begin{pmatrix} M_1 & 0 & \dots & 0 \\ -M_2 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ (-1)^{n+1}M_n & 0 & \dots & 0 \end{pmatrix}_{n \times n}$

~~因 $r(B) = r(A) < n$, 故 B 奇异~~

于是 $BB^* = |B|E = 0$

$= \begin{pmatrix} M_1 & & & \\ -M_2 & & & \\ \vdots & & & \\ (-1)^{n+1}M_n & & & \end{pmatrix}_{n \times n}$

即 $\begin{pmatrix} 0 & 0 \\ M_1 & -M_2 \\ \vdots & \vdots \\ (-1)^{n+1}M_n & 0 \end{pmatrix} = 0$ 所以 $A \begin{pmatrix} M_1 \\ -M_2 \\ \vdots \\ (-1)^{n+1}M_n \end{pmatrix} = 0$ \square

16. 设 $AX=0$ 的一个基础解系为 $\alpha_1 = (0, 0, 1, 1)^T, \alpha_2 = (1, 2, 0, -1)^T, BX=0$ 的一个基础解系为

$\beta_1 = (1, -1, 1, 1)^T, \beta_2 = (2, 1, 1, 0)^T$, 其中 $A \in \mathbb{R}^{4 \times 4}, B \in \mathbb{R}^{2 \times 4}$ 求 $\begin{pmatrix} A \\ B \end{pmatrix} x = 0$ 的一个基础解系.

解: 设 γ 是 $\begin{pmatrix} A \\ B \end{pmatrix} x = 0$ 的解, 则 γ 是 $AX=0$ 的解, 也是 $BX=0$ 的解.

因此 $\exists \lambda_1, \lambda_2, \mu_1, \mu_2$ s.t. $\gamma = \lambda_1 \alpha_1 + \lambda_2 \alpha_2 = \mu_1 \beta_1 + \mu_2 \beta_2$

因此有 $(\alpha_1, \alpha_2, \beta_1, \beta_2) \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \mu_1 \\ \mu_2 \end{pmatrix} = 0$ 用高斯消元法解此线性方程组:

$(\alpha_1, \alpha_2, \beta_1, \beta_2) = \begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 2 & -1 & 1 \\ 1 & 0 & 1 & 1 \end{pmatrix} \xrightarrow[r_{12}]{r_{13}} \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 2 & -1 & 1 \\ 0 & 2 & 2 & 2 \end{pmatrix} \xrightarrow[r_{12}]{r_{23}} \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 2 & -1 & 1 \\ 0 & 2 & -3 & -3 \end{pmatrix} \xrightarrow[r_{12}]{r_{23}} \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & -2 & -4 \end{pmatrix} \xrightarrow[r_{12}]{r_{23}} \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 2 & -1 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$

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因此 $\lambda_1 = 0, \lambda_2 = -t, \mu_1 = t, \mu_2 = -t, t \in \mathbb{R}$

即 $\gamma = t(-\alpha_1) = t(\beta_1, \beta_2)$

因此 (β_1, β_2) 的一个基础解系是 $\beta_1, \beta_2 (= -\alpha_2)$. \square

17. 设方程组 $\begin{cases} x_1 - x_2 + x_3 = 0 \\ -2x_1 + x_2 + x_4 = 0 \end{cases}$ 与方程组 $\begin{cases} 2x_1 - x_2 + ax_3 + bx_4 = 0 \\ x_1 - ax_2 + bx_3 - x_4 = 0 \end{cases}$ 同解, 求 a, b 的值.

解: 由 13 题结论知 (β_1, β_2) 与向量组 $(1, -1, 1, 0), (2, 1, 0, 1)$ 与向量组 $(2, -1, a, b), (1, -a, b, -1)$ 等价

则矩阵 $\begin{pmatrix} 1 & -1 & 1 & 0 \\ -2 & 1 & 0 & 1 \end{pmatrix}$ 与 $\begin{pmatrix} 2 & -1 & a & b \\ 1 & -a & b & -1 \end{pmatrix}$ 行等价

$$\begin{pmatrix} 1 & -1 & 1 & 0 \\ -2 & 1 & 0 & 1 \end{pmatrix} \xrightarrow{r_2+r_1} \begin{pmatrix} 1 & -1 & 1 & 0 \\ 0 & -1 & 2 & 1 \end{pmatrix} \xrightarrow{\substack{r_1+r_2 \\ -r_2}} \begin{pmatrix} 1 & 0 & -1 & -1 \\ 0 & 1 & -2 & -1 \end{pmatrix}$$

$$\begin{pmatrix} 2 & -1 & a & b \\ 1 & -a & b & -1 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{pmatrix} 1 & -a & b & -1 \\ 2 & -1 & a & b \end{pmatrix} \xrightarrow{r_2-2r_1} \begin{pmatrix} 1 & -a & b & -1 \\ 0 & 2a-1 & a-2b & b+2 \end{pmatrix}$$

法二:

因此 (β_1, β_2) 与向量组 $(1, -1, 1, 0), (2, 1, 0, 1)$ 与向量组 $(2, -1, a, b), (1, -a, b, -1)$ 等价

因此 $\begin{pmatrix} 1 & -1 & 1 \\ 0 & 1 & -2 \end{pmatrix}$ 与 $\begin{pmatrix} 1 & -a & b \\ 0 & 2a-1 & a-2b \end{pmatrix}$ 行等价

$$\text{即 } \exists \text{ 可逆阵 } \begin{pmatrix} \lambda_{11} & \lambda_{12} \\ \lambda_{21} & \lambda_{22} \end{pmatrix} \text{ 使 } \begin{pmatrix} \lambda_{11} & \lambda_{12} \\ \lambda_{21} & \lambda_{22} \end{pmatrix} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -2 \end{pmatrix} = \begin{pmatrix} 1 & -a & b \\ 0 & 2a-1 & a-2b \end{pmatrix}$$

$$\text{即 } \begin{pmatrix} \lambda_{11} & \lambda_{12} & -\lambda_{11}-2\lambda_{12} & -\lambda_{11}-\lambda_{12} \\ \lambda_{21} & \lambda_{22} & -\lambda_{21}-2\lambda_{22} & -\lambda_{21}-\lambda_{22} \end{pmatrix} = \begin{pmatrix} 1 & -a & b \\ 0 & 2a-1 & a-2b \end{pmatrix}$$

$$|A| \begin{matrix} \lambda_{11} = 1 \\ \lambda_{21} = 0 \end{matrix} = 0 \Rightarrow \begin{cases} \lambda_{11} = 1 \text{ ①} & \lambda_{12} = -a \text{ ②} & \lambda_{11} - 2\lambda_{12} = b \text{ ③} & -\lambda_{11} - \lambda_{12} = -1 \text{ ④} \\ \lambda_{21} = 0 \text{ ⑤} & \lambda_{22} = 2a-1 \text{ ⑥} & -\lambda_{21} - 2\lambda_{22} = a-2b \text{ ⑦} & -\lambda_{21} - \lambda_{22} = b+2 \text{ ⑧} \end{cases}$$

$$\text{①: } \lambda_{11} = 1 \Rightarrow \lambda_{12} = 0 \Rightarrow a = 0 \Rightarrow \lambda_{22} = -1 \Rightarrow a - 2b = 2 \Rightarrow b = -1$$

法三: 利用 $AX=BX=0$ 同解

$$\Rightarrow V(A) = V(B)$$

所以 $a=0, b=-1$. \square

18. 求下列非齐次方程组的通解:

$$(1) \begin{cases} 3x+2y+2z=-3 \\ 2x+4y+8z=3 \\ 4x+3y+9z=-3 \end{cases} \quad (2) \begin{cases} 2x_1+x_2+7x_3+3x_4=5 \\ 5x_1+6x_2+3x_3+6x_4=26 \\ x_1-x_2+2x_3+3x_4=1 \end{cases}$$

解: (1) 对增广矩阵做初等行变换

任务

$$\begin{pmatrix} 3 & 2 & 2 & -3 \\ 2 & 3 & 8 & 3 \\ 4 & 3 & 4 & -3 \end{pmatrix} \xrightarrow{\substack{r_1 \leftrightarrow r_2 \\ r_1 - r_2}} \begin{pmatrix} 2 & 3 & 8 & 3 \\ 3 & 2 & 2 & -3 \\ 1 & 1 & 2 & 0 \end{pmatrix} \xrightarrow{\substack{r_2 \leftrightarrow r_1 \\ r_3 - r_1}} \begin{pmatrix} 1 & 1 & 2 & 0 \\ 2 & 3 & 8 & 3 \\ 3 & 2 & 2 & -3 \end{pmatrix} \xrightarrow{\substack{r_2 - 2r_1 \\ r_3 - 3r_1}} \begin{pmatrix} 1 & -1 & -6 & -6 \\ 0 & 1 & 4 & 3 \\ 0 & 2 & 8 & -6 \end{pmatrix} \xrightarrow{r_3 - 2r_2} \begin{pmatrix} 1 & -1 & -6 & -6 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{r_1 + r_2 \\ r_1 + 2r_2}} \begin{pmatrix} 1 & 0 & -2 & -3 \\ 0 & 1 & 4 & 3 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

因此原方程组一个解解为 $(-3, 3, 0)^T$

对应齐次线性方程组的一个基础解系为 $(2, -4, 1)^T$

因此原方程组通解为 $(-3, 3, 0)^T + t(2, -4, 1)^T \quad t \in \mathbb{R}$

(2) 对增广矩阵做初等行变换:

$$\begin{pmatrix} 2 & 1 & 7 & 3 & 15 \\ 5 & 16 & 31 & -6 & 26 \\ 1 & -1 & 2 & 3 & 11 \end{pmatrix} \xrightarrow{\substack{r_1 \leftrightarrow r_3 \\ r_2 \leftrightarrow r_3}} \begin{pmatrix} 1 & -1 & 2 & 3 & 11 \\ 2 & 1 & 7 & 3 & 15 \\ 5 & 16 & 31 & -6 & 26 \end{pmatrix} \xrightarrow{\substack{r_2 - 2r_1 \\ r_3 - 5r_1}} \begin{pmatrix} 1 & -1 & 2 & 3 & 11 \\ 0 & 3 & 3 & -3 & 3 \\ 0 & 21 & 21 & -21 & 21 \end{pmatrix} \xrightarrow{\substack{\frac{1}{3}r_2 \\ r_3 - 7r_2}} \begin{pmatrix} 1 & 0 & 3 & 2 & 2 \\ 0 & 1 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

原方程组一个解解为 $(2, 1, 0, 0)^T$

对应齐次方程组的一个基础解系为 $(-3, -1, 0, 0)^T, (-2, 1, 0, 1)^T$

因此原方程组通解为 $(2, 1, 0, 0)^T + t_1(-3, -1, 0, 0)^T + t_2(-2, 1, 0, 1)^T, t_1, t_2 \in \mathbb{R}$

19. 将向量 β 表示成 $\alpha_1, \alpha_2, \alpha_3$ 的线性组合, 其中

$$\beta = \begin{pmatrix} 2 \\ 1 \\ 5 \end{pmatrix}, \alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 5 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 1 \\ -1 \\ 5 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 2 \\ \lambda \\ 4 \end{pmatrix}$$

解: 设 $\beta = \lambda_1 \alpha_1 + \lambda_2 \alpha_2 + \lambda_3 \alpha_3$ 则 $\begin{pmatrix} 2 \\ 1 \\ 5 \end{pmatrix} = \begin{pmatrix} \lambda_1 \\ \lambda_1 \\ 5\lambda_1 \end{pmatrix} + \begin{pmatrix} \lambda_2 \\ -\lambda_2 \\ 5\lambda_2 \end{pmatrix} + \begin{pmatrix} 2\lambda_3 \\ \lambda_3 \\ 4\lambda_3 \end{pmatrix}$

对增广矩阵做初等行变换

$$B = \begin{pmatrix} 1 & \lambda & 2 & 1 & 1 \\ 1 & -1 & \lambda & 1 & 2 \\ -5 & 5 & 4 & -1 & 1 \end{pmatrix} \xrightarrow{\substack{r_2 - r_1 \\ r_3 + 5r_1}} \begin{pmatrix} 1 & \lambda & 2 & 1 & 1 \\ 0 & -1 - \lambda & \lambda - 1 & 0 & 1 \\ 0 & 0 & 12 & -6 & 6 \end{pmatrix} \xrightarrow{\frac{1}{12}r_3} \begin{pmatrix} 1 & \lambda & 2 & 1 & 1 \\ 0 & -1 - \lambda & \lambda - 1 & 0 & 1 \\ 0 & 0 & 1 & -\frac{1}{2} & \frac{1}{2} \end{pmatrix} \xrightarrow{\substack{r_2 + r_3 \\ r_1 - 2r_3}} \begin{pmatrix} 1 & \lambda & 0 & 2 & 0 \\ 0 & -1 - \lambda & 0 & -\frac{1}{2} & \frac{3}{2} \\ 0 & 0 & 1 & -\frac{1}{2} & \frac{1}{2} \end{pmatrix} \xrightarrow{\substack{r_2 \times (-1) \\ r_1 + \frac{1}{2}r_2}} \begin{pmatrix} 1 & \lambda & 0 & \frac{3}{2} & -\frac{1}{2} \\ 0 & 1 + \lambda & 0 & \frac{1}{2} & -\frac{3}{2} \\ 0 & 0 & 1 & -\frac{1}{2} & \frac{1}{2} \end{pmatrix}$$

若 $\lambda + \frac{4}{3} = 0$, 即 $\lambda = -\frac{4}{3}$, 则系数矩阵秩 $= 2 < 3 =$ 增广矩阵秩, 此时 β 不能表示成 $\alpha_1, \alpha_2, \alpha_3$

若 $\lambda + 1 = 0$ 即 $\lambda = -1$ 则 B 与 $\begin{pmatrix} 1 & -1 & -\frac{4}{3} & \frac{1}{2} \\ 0 & 0 & \frac{1}{3} & \frac{1}{2} \\ 0 & 0 & \frac{1}{3} & \frac{1}{2} \end{pmatrix} \xrightarrow{\frac{3}{2}r_2} \begin{pmatrix} 1 & -1 & -\frac{4}{3} & \frac{1}{2} \\ 0 & 0 & 1 & \frac{1}{2} \\ 0 & 0 & \frac{1}{3} & \frac{1}{2} \end{pmatrix} \xrightarrow{\substack{r_1 + \frac{4}{3}r_2 \\ r_3 - \frac{1}{3}r_2}} \begin{pmatrix} 1 & -1 & 0 & 1 \\ 0 & 0 & 1 & \frac{1}{2} \\ 0 & 0 & 0 & 0 \end{pmatrix}$

所以 $\begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + t \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1+t \\ t \\ 1 \end{pmatrix}, t \in \mathbb{R}$

故 $\beta = (1+t)\alpha_1 + t\alpha_2 + \alpha_3, t \in \mathbb{R}$



伍拾壹

若 $\lambda \neq \frac{6}{5}, \lambda \neq 1$, 则

$$\begin{cases} \lambda_1 = \frac{\lambda+4}{5\lambda+4} \\ \lambda_2 = \frac{6}{5\lambda+4} \\ \lambda_3 = \frac{9}{5\lambda+4} \end{cases}$$

$$\frac{1}{5} + \frac{6}{5\lambda+4} + \frac{9}{5\lambda+4} = \frac{(5\lambda+4)+30+36}{5(\lambda+4)}$$

$$\frac{6}{5} - \frac{6}{5} \times \frac{9}{5\lambda+4} = \frac{6 \times (\lambda+4)}{5 \times (\lambda+4)}$$

$$\text{所以 } \beta = \frac{\lambda+4}{5\lambda+4} \alpha_1 + \frac{6}{5\lambda+4} \alpha_2 + \frac{9}{5\lambda+4} \alpha_3 \quad \square$$

20. 设 $\alpha_1, \dots, \alpha_r \in \mathbb{R}^n$ 是 $AX=0$ 的一个基础解系, 其中 $A \in \mathbb{R}^{m \times n}$, $\eta \in \mathbb{R}^m$ 是 $AX=b, b \neq 0$ 的一个特解.

又设 $\beta_0 = \eta, \beta_1 = \eta + \alpha_1, \dots, \beta_r = \eta + \alpha_r$.

证明: (1) β_0, \dots, β_r 线性无关

(2) $AX=b$ 的任意解 β 都能表示成 β_0, \dots, β_r 的线性组合 $\beta = k_0\beta_0 + k_1\beta_1 + \dots + k_r\beta_r$ 其中 $\sum_{i=0}^r k_i = 1$

证明: (1) 设 $\lambda_0\beta_0 + \dots + \lambda_r\beta_r = 0$

$$\text{则 } \left(\sum_{i=0}^r \lambda_i \right) \beta + \lambda_1 \alpha_1 + \dots + \lambda_r \alpha_r = 0$$

$$\text{两边左乘 } A \text{ 得 } A \left(\sum_{i=0}^r \lambda_i \right) \beta + \lambda_1 A\alpha_1 + \dots + \lambda_r A\alpha_r = \beta_0 \left(\sum_{i=0}^r \lambda_i \right) b = 0, \text{ 而 } b \neq 0 \text{ 所以 } \sum_{i=0}^r \lambda_i = 0$$

$$\text{因此 } \lambda_1 \alpha_1 + \dots + \lambda_r \alpha_r = 0 \text{ 因 } \alpha_1, \dots, \alpha_r \text{ 线性无关, 所以 } \lambda_1 = \dots = \lambda_r = 0. \text{ 所以 } \lambda_0 = -\sum_{i=1}^r \lambda_i = 0$$

所以 β_0, \dots, β_r 线性无关

(2) 设 β 是 $AX=b$ 的任一解.

$$\text{则 } \exists \lambda_1, \dots, \lambda_r \in \mathbb{R} \text{ 使 } \beta = \eta + \lambda_1 \alpha_1 + \dots + \lambda_r \alpha_r = (1 - \lambda_1 - \dots - \lambda_r) \eta + \lambda_1 (\eta + \alpha_1) + \dots + \lambda_r (\eta + \alpha_r)$$

$$\text{令 } k_0 = 1 - \lambda_1 - \dots - \lambda_r, k_1 = \lambda_1, \dots, k_r = \lambda_r \text{ 则 } \sum_{i=0}^r k_i = 1$$

$$\text{且 } \beta = k_0 \beta_0 + k_1 \beta_1 + \dots + k_r \beta_r \quad \square$$

可题四

1. 求下列矩阵 A 的特征值与特征向量

$$(1) \begin{pmatrix} -2 & 1 & -2 \\ -2 & 1 & -2 \\ -14 & 8 & 3 \end{pmatrix} \quad (2) \begin{pmatrix} 4 & -3 & 6 \\ 0 & 1 & 0 \\ -3 & 3 & -5 \end{pmatrix} \quad (3) \begin{pmatrix} 6 & -1 & 5 \\ -4 & 3 & -5 \\ -7 & -3 & -2 \end{pmatrix} \quad (4) \begin{pmatrix} 7 & -4 & -4 \\ 3 & -1 & -1 \\ 5 & -4 & -2 \end{pmatrix}$$

$$\text{解: (1) 由 } |\lambda E - A| = \begin{vmatrix} \lambda+2 & -1 & 2 \\ 2 & \lambda-1 & 2 \\ 14 & -8 & \lambda-3 \end{vmatrix} = (\lambda+2) \begin{vmatrix} \lambda+2 & 2 \\ -8 & \lambda-3 \end{vmatrix} - (-1) \begin{vmatrix} 2 & 2 \\ 14 & \lambda-3 \end{vmatrix} + 2 \begin{vmatrix} 2 & \lambda-1 \\ 14 & -8 \end{vmatrix}$$

$$= (\lambda+2)(\lambda^2 - 4\lambda + 19) + (2\lambda - 34) + 2(-14\lambda - 2)$$

$$= \lambda^3 - 2\lambda^2 - 15\lambda = \lambda(\lambda+3)(\lambda-5)$$

伍拾贰

得 A 的三个特征值为 $\lambda = 0, -3, 5$

对 $\lambda = 0$, 解齐次方程组 $-AX = 0$ 即 $AX = 0$, 由

$$\begin{pmatrix} -2 & 1 & -2 \\ -2 & 1 & -2 \\ -14 & 8 & 3 \end{pmatrix} \xrightarrow[r_2 - r_1]{r_1 - r_2} \begin{pmatrix} -2 & 1 & -2 \\ 0 & 0 & 0 \\ 0 & -7 & 17 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_3]{r_1 - r_2} \begin{pmatrix} -2 & 0 & -7 \\ 0 & 0 & 0 \\ 0 & -7 & 17 \end{pmatrix} \xrightarrow[r_2 \times (-1/7)]{-1/2 r_1} \begin{pmatrix} 1 & 0 & 17/2 \\ 0 & 0 & 0 \\ 0 & -7 & 17 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (-17/2, -17, 1)^T$.

故属于特征值 0 的全部特征向量为 $\lambda_1 \alpha_1, \lambda_1 \in \mathbb{R} \setminus \{0\}$.

对 $\lambda = -3$, 解齐次方程组 $(3E - A)X = 0$, 由

$$\begin{pmatrix} -1 & -1 & 2 \\ 2 & -4 & 2 \\ 14 & -8 & -6 \end{pmatrix} \xrightarrow[r_2 + 4r_1]{r_2 + 2r_1} \begin{pmatrix} -1 & -1 & 2 \\ 0 & -6 & 6 \\ 0 & -22 & 22 \end{pmatrix} \xrightarrow[-1/6 r_2]{-r_1} \begin{pmatrix} 1 & 1 & -2 \\ 0 & -1 & -1 \\ 0 & -22 & 22 \end{pmatrix} \xrightarrow[r_3 + 22r_2]{r_1 - r_2} \begin{pmatrix} 1 & 0 & -1 \\ 0 & -1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_2 = (1, 1, 1)^T$

故属于特征值 -3 的全部特征向量为 $\lambda_2 \alpha_2, \lambda_2 \in \mathbb{R} \setminus \{0\}$.

对 $\lambda = 5$, 解齐次方程组 $(5E - A)X = 0$, 由

$$\begin{pmatrix} 7 & -1 & 2 \\ 2 & 4 & 2 \\ 14 & -8 & 2 \end{pmatrix} \xrightarrow[r_2 \times 1/2]{r_1 \leftrightarrow r_2} \begin{pmatrix} 1 & 2 & 1 \\ 7 & -1 & 2 \\ 14 & -8 & 2 \end{pmatrix} \xrightarrow[r_2 - 7r_1]{r_3 - 14r_1} \begin{pmatrix} 1 & 2 & 1 \\ 0 & -15 & -5 \\ 0 & -36 & -12 \end{pmatrix} \xrightarrow[-1/15 r_2]{-1/5 r_3} \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 1/3 \\ 0 & -36 & -12 \end{pmatrix} \xrightarrow[r_3 + 36r_2]{r_1 - 2r_2} \begin{pmatrix} 1 & 0 & 2/3 \\ 0 & 1 & 1/3 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_3 = (-1/3, -1/3, 1)^T$

故属于特征值 5 的全部特征向量为 $\lambda_3 \alpha_3, \lambda_3 \in \mathbb{R} \setminus \{0\}$.

(2) 由 $|\lambda E - A| = \begin{vmatrix} \lambda - 4 & 3 & -6 \\ 0 & \lambda - 1 & 0 \\ -3 & -3 & \lambda + 5 \end{vmatrix} \xrightarrow[\text{展开}]{\text{按第一行}} (\lambda - 1) \begin{vmatrix} \lambda - 4 & -6 \\ 3 & \lambda + 5 \end{vmatrix} = (\lambda - 1)(\lambda^2 + \lambda - 2) = (\lambda - 1)^2(\lambda + 2)$

得 A 的两个特征值为 $\lambda = 1$ (二重), $\lambda = -2$

对 $\lambda = 1$, 解齐次方程组 $(E - A)X = 0$, 由

$$\begin{pmatrix} -3 & 3 & -6 \\ 0 & 0 & 0 \\ 3 & -3 & 6 \end{pmatrix} \xrightarrow[r_3 + r_1]{r_1 + r_2} \begin{pmatrix} -3 & 3 & -6 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow[-1/3 r_1]{-1/3 r_1} \begin{pmatrix} 1 & -1 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (1, 1, 0)^T, \alpha_2 = (-2, 0, 1)^T$

故属于特征值 1 的全部特征向量为 $\lambda_1 \alpha_1 + \lambda_2 \alpha_2$, $\lambda_1, \lambda_2 \in \mathbb{R}$ 不全为 0

对 $\lambda = -2$, 解 $(-2E - A)x = 0$, 由

$$\begin{pmatrix} -6 & 3 & -6 \\ 0 & -3 & 0 \\ 3 & -3 & -3 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{pmatrix} 3 & -3 & -3 \\ 0 & -3 & 0 \\ -6 & 3 & -6 \end{pmatrix} \xrightarrow{\begin{matrix} \frac{1}{3}r_1 \\ -\frac{1}{3}r_2 \end{matrix}} \begin{pmatrix} 1 & -1 & -1 \\ 0 & 1 & 0 \\ -6 & 3 & -6 \end{pmatrix} \xrightarrow{r_3 + 6r_1} \begin{pmatrix} 1 & -1 & -1 \\ 0 & 1 & 0 \\ 0 & -3 & 0 \end{pmatrix} \xrightarrow{\begin{matrix} r_3 + 3r_2 \\ r_1 + r_2 \end{matrix}} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_3 = (-1, 0, 1)^T$

故属于特征值 -2 的全部特征向量为 $\lambda_3 \alpha_3$, $\lambda_3 \in \mathbb{R} \setminus \{0\}$.

$$(3) \text{ 由 } |\lambda E - A| = \begin{vmatrix} \lambda - 6 & 1 & -5 \\ 4 & \lambda - 3 & 5 \\ 7 & 3 & \lambda + 2 \end{vmatrix} \xrightarrow{\begin{matrix} r_1 + r_2 \\ c_2 - c_1 \end{matrix}} \begin{vmatrix} \lambda - 2 & \lambda - 2 & 0 \\ 4 & \lambda - 3 & 5 \\ 7 & 3 & \lambda + 2 \end{vmatrix} \xrightarrow{c_2 - c_1} \begin{vmatrix} \lambda - 2 & 0 & 0 \\ 4 & \lambda - 7 & 5 \\ 7 & -4 & \lambda + 2 \end{vmatrix} = (\lambda - 2) \begin{vmatrix} \lambda - 7 & 5 \\ -4 & \lambda + 2 \end{vmatrix} = (\lambda - 2)(\lambda^2 - 5\lambda + 6) = (\lambda - 2)^2(\lambda - 3)$$

得 A 的两个特征值 $\lambda = 2$ (二重), $\lambda = 3$.

对 $\lambda = 2$, 解方程组 $(2E - A)x = 0$, 由

$$\begin{pmatrix} -4 & 1 & -5 \\ 4 & -1 & 5 \\ 7 & 3 & 4 \end{pmatrix} \xrightarrow{-\frac{1}{4}r_1} \begin{pmatrix} 1 & -\frac{1}{4} & \frac{5}{4} \\ 4 & -1 & 5 \\ 7 & 3 & 4 \end{pmatrix} \xrightarrow{\begin{matrix} r_2 - 4r_1 \\ r_3 - 7r_1 \end{matrix}} \begin{pmatrix} 1 & -\frac{1}{4} & \frac{5}{4} \\ 0 & 0 & 0 \\ 0 & \frac{19}{4} & -\frac{19}{4} \end{pmatrix} \xrightarrow{\begin{matrix} r_3 \times \frac{4}{19} \\ r_2 + r_3 \end{matrix}} \begin{pmatrix} 1 & -\frac{1}{4} & \frac{5}{4} \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_1 + \frac{1}{4}r_2} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (-1, 1, 1)^T$

故属于特征值 2 的所有特征向量为 $\lambda_1 \alpha_1$, $\lambda_1 \in \mathbb{R} \setminus \{0\}$.

对 $\lambda = 3$, 解方程组 $(3E - A)x = 0$, 由

$$\begin{pmatrix} -3 & 1 & -5 \\ 4 & 0 & 5 \\ 7 & 3 & 5 \end{pmatrix} \xrightarrow{r_1 + r_2} \begin{pmatrix} 1 & 1 & 0 \\ 4 & 0 & 5 \\ 7 & 3 & 5 \end{pmatrix} \xrightarrow{\begin{matrix} r_2 - 4r_1 \\ r_3 - 7r_1 \end{matrix}} \begin{pmatrix} 1 & 1 & 0 \\ 0 & -4 & 5 \\ 0 & -4 & 5 \end{pmatrix} \xrightarrow{\begin{matrix} r_3 - r_2 \\ \frac{1}{-4}r_2 \end{matrix}} \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & \frac{5}{4} \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{r_1 - r_2} \begin{pmatrix} 1 & 0 & \frac{5}{4} \\ 0 & 1 & \frac{5}{4} \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_2 = (-\frac{5}{4}, \frac{5}{4}, 1)^T$

$$(4) \text{ 由 } |\lambda E - A| = \begin{vmatrix} \lambda - 7 & 4 & 4 \\ -5 & \lambda + 1 & 1 \\ -5 & 4 & \lambda + 2 \end{vmatrix} \xrightarrow{c_2 - c_1} \begin{vmatrix} \lambda - 7 & 0 & 4 \\ -5 & \lambda & 1 \\ -5 & \lambda + 2 & \lambda + 2 \end{vmatrix} = (\lambda - 7) \begin{vmatrix} \lambda & 1 \\ \lambda + 2 & \lambda + 2 \end{vmatrix} + 4 \begin{vmatrix} -3 & \lambda \\ -5 & \lambda + 2 \end{vmatrix} = (\lambda - 7)(\lambda^2 - 2\lambda - 2) + 4(8\lambda - 6) = \lambda^3 - 7\lambda^2 + 14\lambda - 10 = (\lambda - 2)(\lambda^2 - 2\lambda + 5) = (\lambda - 2)(\lambda - 1 + 2\sqrt{1}) (\lambda - 1 - 2\sqrt{1})$$

得 A 的三个特征值 $\lambda = 2, 1 + 2\sqrt{1}, 1 - 2\sqrt{1}$.

对 $\lambda = 2$, 解方程组 $(2E - A)x = 0$, 由

$$\begin{pmatrix} -5 & 4 & 4 \\ -3 & 3 & 1 \\ -5 & 4 & 4 \end{pmatrix} \xrightarrow{k_2 - k_1} \begin{pmatrix} -5 & 4 & 4 \\ -3 & 3 & 1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{k_1 - 2k_2} \begin{pmatrix} 1 & -2 & 2 \\ -3 & 3 & 1 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{k_2 + 3k_1} \begin{pmatrix} 1 & -2 & 2 \\ 0 & -3 & 7 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{-\frac{1}{3}k_2 \\ k_2 + 2k_1}} \begin{pmatrix} 1 & 0 & \frac{8}{3} \\ 0 & 1 & -\frac{7}{3} \\ 0 & 0 & 0 \end{pmatrix}$$

得-基础解系 $\alpha_1 = (\frac{8}{3}, \frac{7}{3}, 1)^T$

故属于特征值 2 的所有特征向量为 $\lambda_1 \alpha_1, \lambda_1 \in \mathbb{R} \setminus \{0\}$.

对 $\lambda = 1 + 2\sqrt{2}i$, 解 $(1 + 2\sqrt{2}i)E - A)x = 0$, 由

$$\begin{pmatrix} -6 + 2\sqrt{2}i & 4 & 4 \\ -3 & 2 + 2\sqrt{2}i & 1 \\ -5 & 4 & 3 + 2\sqrt{2}i \end{pmatrix} \xrightarrow{k_2 - k_1} \begin{pmatrix} 2\sqrt{2}i & -4\sqrt{2}i & 2 \\ -3 & 2 + 2\sqrt{2}i & 1 \\ -5 & 4 & 3 + 2\sqrt{2}i \end{pmatrix} \xrightarrow{\frac{1}{2\sqrt{2}i}k_1} \begin{pmatrix} 1 & -2 & -\sqrt{2}i \\ -3 & 2 + 2\sqrt{2}i & 1 \\ -5 & 4 & 3 + 2\sqrt{2}i \end{pmatrix}$$

$$\xrightarrow{\substack{k_2 + 3k_1 \\ k_3 + 5k_1}} \begin{pmatrix} 1 & -2 & -\sqrt{2}i \\ 0 & -6 - 4\sqrt{2}i & 1 - 3\sqrt{2}i \\ 0 & -6 + 10\sqrt{2}i & 3 - 3\sqrt{2}i \end{pmatrix} \xrightarrow{\substack{k_2 + 3k_1 \\ k_3 + 5k_1}} \begin{pmatrix} 1 & -2 & -\sqrt{2}i \\ 0 & -6 + 10\sqrt{2}i & 3 - 3\sqrt{2}i \\ 0 & -6 + 10\sqrt{2}i & 3 - 3\sqrt{2}i \end{pmatrix} \xrightarrow{\substack{-\frac{1}{-6 + 10\sqrt{2}i}k_2 \\ k_3 + k_2}} \begin{pmatrix} 1 & -2 & -\sqrt{2}i \\ 0 & 1 & \frac{1 + \sqrt{2}i}{2} \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{k_1 + 2k_2 \\ k_2 + 6k_2}} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & \frac{1 + \sqrt{2}i}{2} \\ 0 & 0 & 0 \end{pmatrix}$$

得-基础解系 $\alpha_2 = (1, \frac{1 + \sqrt{2}i}{2}, 1)^T$

故属于特征值 $1 + 2\sqrt{2}i$ 的所有特征向量为 $\lambda_2 \alpha_2, \lambda_2 \in \mathbb{R} \setminus \{0\}$

对 $\lambda = 1 - 2\sqrt{2}i$, 解 $(1 - 2\sqrt{2}i)E - A)x = 0$, 由

$$\begin{pmatrix} -6 - 2\sqrt{2}i & 4 & 4 \\ -3 & 2 - 2\sqrt{2}i & 1 \\ -5 & 4 & 3 - 2\sqrt{2}i \end{pmatrix} \xrightarrow{k_2 - k_1} \begin{pmatrix} -2\sqrt{2}i & 4\sqrt{2}i & 2 \\ -3 & 2 - 2\sqrt{2}i & 1 \\ -5 & 4 & 3 - 2\sqrt{2}i \end{pmatrix} \xrightarrow{\frac{1}{-2\sqrt{2}i}k_1} \begin{pmatrix} 1 & -2 & \sqrt{2}i \\ -3 & 2 - 2\sqrt{2}i & 1 \\ -5 & 4 & 3 - 2\sqrt{2}i \end{pmatrix} \xrightarrow{\substack{k_2 + 3k_1 \\ k_3 + 5k_1}} \begin{pmatrix} 1 & -2 & \sqrt{2}i \\ 0 & -4 - 2\sqrt{2}i & 1 + 3\sqrt{2}i \\ 0 & -6 & 3 + 2\sqrt{2}i \end{pmatrix}$$

$$\xrightarrow{-\frac{1}{-4 - 2\sqrt{2}i}k_2} \begin{pmatrix} 1 & -2 & \sqrt{2}i \\ 0 & 1 & \frac{1 + \sqrt{2}i}{2} \\ 0 & -6 & 3 + 2\sqrt{2}i \end{pmatrix} \xrightarrow{k_3 + 6k_2} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & \frac{1 + \sqrt{2}i}{2} \\ 0 & 0 & 0 \end{pmatrix}$$

得-基础解系 $\alpha_3 = (1, \frac{1 + \sqrt{2}i}{2}, 1)^T$

故属于特征值 $1 - 2\sqrt{2}i$ 的所有特征向量为 $\lambda_3 \alpha_3, \lambda_3 \in \mathbb{R} \setminus \{0\}$. \square

2. 求下列 n 阶矩阵 A 的特征值和特征向量 ($n \geq 2$)

(1)
$$\begin{pmatrix} 0 & 1 & 1 & \dots & 1 \\ 1 & 0 & 1 & \dots & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 0 & 1 & \dots & 0 \end{pmatrix}$$

(2)
$$\begin{pmatrix} 0 & \dots & 0 & 1 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & \dots & 1 & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 1 & 0 & \dots & 0 \end{pmatrix}$$

任务

解: (1) 由 $|\lambda E - A| = \begin{vmatrix} \lambda - 1 & \dots & \dots & \dots \\ \dots & \lambda & \dots & \dots \\ \dots & \dots & \lambda & \dots \\ \dots & \dots & \dots & \lambda \end{vmatrix} \begin{matrix} r_1 - r_1 \\ \vdots \\ r_n - r_n \end{matrix} \begin{matrix} \lambda - 1 & \dots & \dots & \dots \\ \dots & \lambda + 1 & \dots & \dots \\ \dots & \dots & \lambda + 1 & \dots \\ \dots & \dots & \dots & \lambda + 1 \end{matrix} \xrightarrow{C_1 + \sum_{i=2}^n C_i} \begin{vmatrix} \lambda - (n-1) & \dots & \dots & \dots \\ \dots & \lambda + 1 & \dots & \dots \\ \dots & \dots & \lambda + 1 & \dots \\ \dots & \dots & \dots & \lambda + 1 \end{vmatrix}$

参考例 12.4

$$= (\lambda + 1)^{n-1} (\lambda - (n-1))$$

得 A 的特征值为 $\lambda = -1$ (n重), $\lambda = n-1$.

对 $\lambda = -1$, 解方程组 $(E - A)X = 0$, 由

$$\begin{pmatrix} -1 & \dots & \dots & \dots \\ \dots & -1 & \dots & \dots \\ \dots & \dots & -1 & \dots \\ \dots & \dots & \dots & -1 \end{pmatrix} \begin{matrix} r_1 - r_1 \\ \vdots \\ r_n - r_n \end{matrix} \rightarrow \begin{pmatrix} -1 & \dots & \dots & \dots \\ \dots & 0 & \dots & \dots \\ \dots & \dots & 0 & \dots \\ \dots & \dots & \dots & 0 \end{pmatrix} \xrightarrow{-r_1} \begin{pmatrix} 1 & \dots & \dots & \dots \\ \dots & 0 & \dots & \dots \\ \dots & \dots & 0 & \dots \\ \dots & \dots & \dots & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (1, 0, \dots, 0)^T, \alpha_2 = (0, 1, 0, \dots, 0)^T, \dots, \alpha_{n-1} = (0, \dots, 0, 1)^T$

故属于 -1 的所有特征向量为 $\lambda_1 \alpha_1 + \lambda_2 \alpha_2 + \dots + \lambda_{n-1} \alpha_{n-1}$, 其中 $\lambda_1, \dots, \lambda_{n-1} \in \mathbb{R} \setminus \{0\}$

对 $\lambda = n-1$, 解方程组 $(nI - A)X = 0$, 由

$$\begin{pmatrix} n-1 & \dots & \dots & \dots \\ \dots & n-1 & \dots & \dots \\ \dots & \dots & n-1 & \dots \\ \dots & \dots & \dots & n-1 \end{pmatrix} \begin{matrix} r_1 - r_1 \\ \vdots \\ r_n - r_n \end{matrix} \rightarrow \begin{pmatrix} -1 & \dots & \dots & \dots \\ \dots & -1 & \dots & \dots \\ \dots & \dots & -1 & \dots \\ \dots & \dots & \dots & -1 \end{pmatrix} \xrightarrow{r_1 + \sum_{i=2}^n r_i} \begin{pmatrix} 0 & \dots & \dots & \dots \\ \dots & -1 & \dots & \dots \\ \dots & \dots & -1 & \dots \\ \dots & \dots & \dots & -1 \end{pmatrix}$$

$$\begin{pmatrix} n-1 & \dots & \dots & \dots \\ \dots & n-1 & \dots & \dots \\ \dots & \dots & n-1 & \dots \\ \dots & \dots & \dots & n-1 \end{pmatrix} \begin{matrix} r_1 - r_1 \\ \vdots \\ r_n - r_n \end{matrix} \rightarrow \begin{pmatrix} n & \dots & \dots & -n \\ \dots & n & \dots & -n \\ \dots & \dots & n & -n \\ \dots & \dots & \dots & n \end{pmatrix} \xrightarrow{\substack{r_1 - r_1 \\ \vdots \\ r_n - r_n}} \begin{pmatrix} 1 & \dots & \dots & -1 \\ \dots & 1 & \dots & -1 \\ \dots & \dots & 1 & -1 \\ \dots & \dots & \dots & 1 \end{pmatrix}$$

得一个基础解系为 $\alpha_n = (1, 1, \dots, 1)^T$

故属于 n-1 的所有特征向量为 $\lambda_n \alpha_n, \lambda_n \in \mathbb{R} \setminus \{0\}$

(2) 先设 n 为偶数.

$$\text{由 } |\lambda E - A| = \begin{vmatrix} \lambda & \dots & \dots & \dots \\ \dots & \lambda & \dots & \dots \\ \dots & \dots & \lambda & \dots \\ \dots & \dots & \dots & \lambda \end{vmatrix} \begin{matrix} r_1 + \lambda r_1 \\ \vdots \\ r_n + \lambda r_n \end{matrix} \begin{matrix} \lambda^2 & \dots & \dots & \dots \\ \dots & \lambda^2 & \dots & \dots \\ \dots & \dots & \lambda^2 & \dots \\ \dots & \dots & \dots & \lambda^2 \end{matrix} \begin{matrix} 0 \\ \vdots \\ 0 \end{matrix} \xrightarrow{\substack{r_1 - r_1 \\ \vdots \\ r_n - r_n}} \begin{matrix} \lambda^2 & \dots & \dots & \dots \\ \dots & \lambda^2 & \dots & \dots \\ \dots & \dots & \lambda^2 & \dots \\ \dots & \dots & \dots & \lambda^2 \end{matrix} \begin{matrix} 0 \\ \vdots \\ 0 \end{matrix}$$

$$= (-1)^{\frac{n(n-1)}{2}} \times \underbrace{(-1) \times \dots \times (-1)}_{\frac{n}{2} \text{ 个}} \times \underbrace{(\lambda^2) \times \dots \times (\lambda^2)}_{\frac{n}{2} \text{ 个}}$$

$$= (\lambda^2)^{\frac{n}{2}} (\lambda^2)^{\frac{n}{2}}$$

得 A 的特征值为 $\lambda = 1$ ($\frac{n}{2}$ 重), $\lambda = -1$ ($\frac{n}{2}$ 重)

伍拾柒

3. 求矩阵 $A = \begin{pmatrix} 4 & -3 & -1 \\ 4 & -3 & -3a+1 \\ -1 & 1 & a+3 \end{pmatrix}$ 的特征值与特征向量

$$\text{解: 由 } \lambda E - A = \begin{vmatrix} \lambda-4 & 3 & 1 \\ -4 & \lambda+3 & 3a+1 \\ 1 & -1 & \lambda-a-3 \end{vmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{vmatrix} 1 & -1 & \lambda-a-3 \\ -4 & \lambda+3 & 3a+1 \\ \lambda-4 & 3 & 1 \end{vmatrix} \xrightarrow{r_2+r_1, r_3-r_1} \begin{vmatrix} 1 & -1 & \lambda-a-3 \\ 0 & \lambda+4 & 3a+1+\lambda-a-3 \\ 0 & \lambda-3 & 1 \end{vmatrix}$$

$$\xrightarrow{r_2-r_3} \begin{vmatrix} 1 & -1 & \lambda-a-3 \\ 0 & \lambda-1 & \lambda-a-11 \\ 0 & 0 & -\lambda^2+(a+1)\lambda-2a \end{vmatrix} = (\lambda-1)(\lambda-3)(\lambda-a)$$

得若 $a=1$, 则特征值为 $\lambda=1$ (± 1), $\lambda=3$ 若 $a=3$, 则特征值为 $\lambda=1$, $\lambda=3$ (± 3)若 $a \neq 1, 3$, 则特征值为 $\lambda=1, 3, a$ 注: 求特征向量时
对特征值 $1, 3$ 所有可取的 a
可做统一处理.若 $a=1$, 对 $\lambda=1$, 解方程组 $(E-A)X=0$, 由

$$\begin{pmatrix} -3 & 3 & 1 \\ -4 & 4 & 4 \\ 1 & -1 & -3 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{pmatrix} 1 & -1 & -3 \\ -4 & 4 & 4 \\ -3 & 3 & 1 \end{pmatrix} \xrightarrow{\substack{r_2+4r_1 \\ r_3+3r_1}} \begin{pmatrix} 1 & -1 & -3 \\ 0 & 0 & -8 \\ 0 & 0 & -8 \end{pmatrix} \xrightarrow{\substack{-\frac{1}{8}r_2 \\ r_3+8r_2}} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (1, 1, 0)^T$ 故属于 $\lambda=1$ 的所有特征向量为 $\lambda_1 \alpha_1, \lambda_1 \in \mathbb{R} \setminus \{0\}$.对 $\lambda=3$, 解方程组 $(3E-A)X=0$, 由

$$\begin{pmatrix} -1 & 3 & 1 \\ -4 & 6 & 4 \\ 1 & -1 & -1 \end{pmatrix} \xrightarrow{\substack{r_2+4r_1 \\ r_3+r_1}} \begin{pmatrix} -1 & 3 & 1 \\ 0 & -6 & 0 \\ 0 & 2 & 0 \end{pmatrix} \xrightarrow{\substack{-r_1 \\ -\frac{1}{6}r_2}} \begin{pmatrix} 1 & -3 & -1 \\ 0 & 1 & 0 \\ 0 & 2 & 0 \end{pmatrix} \xrightarrow{\substack{r_1+3r_2 \\ r_3-2r_2}} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $(1, 0, 1)^T$ 故属于 $\lambda=3$ 的所有特征向量为 $\lambda_2 \alpha_2, \lambda_2 \in \mathbb{R} \setminus \{0\}$.若 $a=3$, 对 $\lambda=1$, 解方程组 $(E-A)X=0$, 由

$$\begin{pmatrix} -3 & 3 & 1 \\ -4 & 4 & 10 \\ 1 & -1 & -5 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{pmatrix} 1 & -1 & -5 \\ -4 & 4 & 10 \\ -3 & 3 & 1 \end{pmatrix} \xrightarrow{\substack{r_2+4r_1 \\ r_3+3r_1}} \begin{pmatrix} 1 & -1 & -5 \\ 0 & 0 & -10 \\ 0 & 0 & -14 \end{pmatrix} \xrightarrow{\substack{-\frac{1}{10}r_2 \\ r_3+\frac{7}{5}r_2}} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (1, 1, 0)^T$ 故属于 $\lambda=1$ 的所有特征向量为 $\lambda_1 \alpha_1, \lambda_1 \in \mathbb{R} \setminus \{0\}$.对 $\lambda=3$, 解方程组 $(3E-A)X=0$, 由

$$\begin{pmatrix} -1 & 3 & 1 \\ -4 & 6 & 10 \\ 1 & -1 & -3 \end{pmatrix} \xrightarrow{\substack{r_2+4r_1 \\ r_3+r_1}} \begin{pmatrix} -1 & 3 & 1 \\ 0 & -6 & 6 \\ 0 & 2 & -2 \end{pmatrix} \xrightarrow{\substack{-r_1 \\ -\frac{1}{6}r_2}} \begin{pmatrix} 1 & -3 & -1 \\ 0 & 1 & -1 \\ 0 & 2 & -2 \end{pmatrix} \xrightarrow{\substack{r_1+3r_2 \\ r_3-2r_2}} \begin{pmatrix} 1 & 0 & -4 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_2 = (4, 1, 1)^T$ 故属于 $\lambda=3$ 的所有特征向量为 $\lambda_2 \alpha_2, \lambda_2 \in \mathbb{R} \setminus \{0\}$.

伍拾捌

若 $a \neq 1, 3$, 对 $\lambda=1$, 解 $(E-A)x=0$, 由

$$\begin{pmatrix} -3 & 3 & 1 \\ -4 & 4 & 3a+1 \\ 1 & -1 & -a-2 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{pmatrix} 1 & -1 & -a-2 \\ -4 & 4 & 3a+1 \\ -3 & 3 & 1 \end{pmatrix} \xrightarrow{\substack{r_2+4r_1 \\ r_3+3r_1}} \begin{pmatrix} 1 & -1 & -a-2 \\ 0 & 0 & -a-7 \\ 0 & 0 & -3a-5 \end{pmatrix} \xrightarrow{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & -1 & -a-2 \\ 0 & 0 & -3a-5 \\ 0 & 0 & -a-7 \end{pmatrix}$$

$$\xrightarrow{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & -1 & -a-2 \\ 0 & 0 & -a-7 \\ 0 & 0 & -3a-5 \end{pmatrix} \xrightarrow{10r_2} \begin{pmatrix} 1 & -1 & -a-2 \\ 0 & 0 & 1 \\ 0 & 0 & -a-7 \end{pmatrix} \xrightarrow{\substack{r_1+(a+2)r_2 \\ r_3+(a+7)r_2}} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (1, 1, 0)^T$

故属于 $\lambda=1$ 的全部特征向量为 $\lambda_1 \alpha_1, \lambda_1 \in \mathbb{R} \setminus \{0\}$.

对 $\lambda=3$, 解 $(3E-A)x=0$, 由

$$\begin{pmatrix} -1 & 3 & 1 \\ -4 & 6 & 3a+1 \\ 1 & -1 & -a \end{pmatrix} \xrightarrow{\substack{r_2-4r_1 \\ r_3+r_1}} \begin{pmatrix} -1 & 3 & 1 \\ 0 & -6 & 3a-3 \\ 0 & 2 & -a+1 \end{pmatrix} \xrightarrow{\substack{-\frac{1}{6}r_2 \\ -r_1}} \begin{pmatrix} 1 & -3 & -1 \\ 0 & 1 & \frac{-3a+3}{2} \\ 0 & 2 & -a+1 \end{pmatrix} \xrightarrow{\substack{r_1+3r_2 \\ r_3-2r_2}} \begin{pmatrix} 1 & 0 & \frac{-3a+1}{2} \\ 0 & 1 & \frac{-3a+3}{2} \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_2 = (\frac{3a-1}{2}, \frac{a-1}{2}, 1)^T$

故属于 $\lambda=3$ 的全部特征向量为 $\lambda_2 \alpha_2, \lambda_2 \in \mathbb{R} \setminus \{0\}$.

对 $\lambda=a$, 解 $(aE-A)x=0$, 由

$$\begin{pmatrix} a-4 & 3 & 1 \\ -4 & a+3 & 3a+1 \\ 1 & -1 & -3 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_3} \begin{pmatrix} 1 & -1 & -3 \\ -4 & a+3 & 3a+1 \\ a-4 & 3 & 1 \end{pmatrix} \xrightarrow{\substack{r_2+4r_1 \\ r_3-(a-4)r_1}} \begin{pmatrix} 1 & -1 & -3 \\ 0 & a-1 & 3a-11 \\ 0 & a-1 & 3a+4 \end{pmatrix} \xrightarrow{\frac{1}{a-1}r_2} \begin{pmatrix} 1 & -1 & -3 \\ 0 & 1 & \frac{3a-11}{a-1} \\ 0 & a-1 & 3a+4 \end{pmatrix} \xrightarrow{\substack{r_3-r_2 \\ r_1+r_2}} \begin{pmatrix} 1 & 0 & \frac{-2}{a-1} \\ 0 & 1 & \frac{3a-11}{a-1} \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_3 = (\frac{8}{a-1}, \frac{-3a+1}{a-1}, 1)^T$

故属于特征值 a 的全部特征向量为 $\lambda_3 \alpha_3, \lambda_3 \in \mathbb{R} \setminus \{0\}$. \square

4. 证明方阵 A 与 A^T 有相同的特征值. 进一步, 若对应相同的特征向量, 若成立, 则给出证明,

否则给出反例.

证明: λ 是 A 的特征值 $\Leftrightarrow |\lambda E - A| = 0 \Leftrightarrow |(\lambda E - A)^T| = 0 \Leftrightarrow |\lambda E - A^T| = 0 \Leftrightarrow \lambda$ 是 A^T 的特征值.

但并不对应相同的特征向量.

如 $\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \end{pmatrix} = 0 \cdot \begin{pmatrix} 1 \\ -1 \end{pmatrix}$, 但 $\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \neq 0 \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ \square

5. 设 λ_0 为 A 的特征值, μ_0 为 B 的特征值, 证明 λ_0 与 μ_0 均为 $\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$ 的特征值.

证明: 由题知 $\lambda_0 E - A = 0, \mu_0 E - B = 0$. 事实上, λ 为 $\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$ 的特征值 $\Leftrightarrow \lambda$ 为 A 的特征值 或 λ 为 B 的特征值.

因此 $|\lambda_0 E - \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}| = \begin{vmatrix} \lambda_0 E - A & 0 \\ 0 & \lambda_0 E - B \end{vmatrix} = |\lambda_0 E - A| \times |\lambda_0 E - B| = 0$ 故 λ_0 为 $\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$ 的特征值

$|\mu_0 E - \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}| = \begin{vmatrix} \mu_0 E - A & 0 \\ 0 & \mu_0 E - B \end{vmatrix} = |\mu_0 E - A| \times |\mu_0 E - B| = 0$ \square

任於政

6. 设 $A \in \mathbb{R}^{m \times n}$, λ_0 为 $\begin{pmatrix} 0 & A \\ A^T & 0 \end{pmatrix}$ 的非 0 特征值, 证明 λ_0^2 为 ATA 的特征值

证明: 由分块矩阵乘法可知 $\begin{pmatrix} \lambda_0 E & -A \\ -A^T & \lambda_0 E \end{pmatrix} \begin{pmatrix} E & \lambda_0 A \\ 0 & E \end{pmatrix} = \begin{pmatrix} \lambda_0 E & 0 \\ -A^T & \lambda_0 E - \lambda_0^2 ATA \end{pmatrix}$

$$\text{取行列式得 } \begin{vmatrix} \lambda_0 E & -A \\ -A^T & \lambda_0 E \end{vmatrix} \times \begin{vmatrix} E & \lambda_0 A \\ 0 & E \end{vmatrix} = \begin{vmatrix} \lambda_0 E & 0 \\ -A^T & \lambda_0 E - \lambda_0^2 ATA \end{vmatrix}$$

$$\text{即 } \begin{vmatrix} \lambda_0 E - \begin{pmatrix} 0 & A \\ A^T & 0 \end{pmatrix} \end{vmatrix} = \begin{vmatrix} \lambda_0 E & 0 \\ -A^T & \lambda_0 E - \lambda_0^2 ATA \end{vmatrix} \\ = \begin{vmatrix} \lambda_0^2 E - ATA \end{vmatrix}$$

若 λ_0 为 $\begin{pmatrix} 0 & A \\ A^T & 0 \end{pmatrix}$ 的特征值, 则左边 = 0, 因此右边 = 0, 所以 λ_0^2 为 ATA 的特征值 \square

7. 设 ξ 既是矩阵 A 的特征向量, 也是矩阵 B 的特征向量.

证明: ξ 也是 $A+B$ 和 AB 的特征向量.

证明: 设 ξ 是 A 的属于 λ 的特征向量, 是 B 的属于 μ 的特征向量

$$\text{即 } A\xi = \lambda\xi, \quad B\xi = \mu\xi.$$

则 $(A+B)\xi = A\xi + B\xi = \lambda\xi + \mu\xi = (\lambda + \mu)\xi$, 即 ξ 是 $A+B$ 的属于特征值 $\lambda + \mu$ 的特征向量

$(AB)\xi = A(B\xi) = A(\mu\xi) = \mu(A\xi) = \mu(\lambda\xi) = (\lambda\mu)\xi$, 即 ξ 是 AB 的属于特征值 $\lambda\mu$ 的特征向量 \square

8. 已知矩阵 $A = \begin{pmatrix} -4 & 2 & -1 \\ 1 & a & -4 \\ -3 & b & -2 \end{pmatrix}$ 有特征值 $-1, -2, -3$, 求 a, b 的值.

$$\text{解: } A \text{ 的特征多项式 } \varphi(\lambda) = |\lambda E - A| = \begin{vmatrix} \lambda+4 & -2 & 1 \\ -1 & \lambda-a & 4 \\ 3 & -b & \lambda+2 \end{vmatrix} \stackrel{\text{Gauss}}{=} \begin{vmatrix} \lambda+4 & 0 & 1 \\ -1 & \lambda-a & 4 \\ 3 & 2b+4 & \lambda+2 \end{vmatrix} = (\lambda+4) \begin{vmatrix} \lambda-a & 4 \\ 2b+4 & \lambda+2 \end{vmatrix} + \begin{vmatrix} -1 & \lambda-a+8 \\ 3 & -2b-4 \end{vmatrix} \\ = \lambda^3 - (a-6)\lambda^2 + (-6a+4b+3)\lambda + (-5a+17b-28).$$

由题意知 $-1, -2, -3$ 是 $\varphi(\lambda) = 0$ 的三个解

$$\text{由此可得 } \begin{cases} -1-2-3 = a-6 \\ (-1)(-2) + (-1)(-3) + (-2)(-3) = -6a+4b+3 \\ (-1)(-2)(-3) = -5a+17b-28 \end{cases} \text{ 即 } \begin{cases} a=0 \\ b=2 \end{cases} \quad \square$$

9. 已知 3 阶矩阵 A 有特征值 $1, 2, -3$, 求 A^{-1} 与 A 的特征值.

解: 因为 A 有三个不同的特征值, 所以 A 可相似化 (推论 4.3.3)

即有可逆阵 P 使 $P^{-1}AP = \text{diag}(1, 2, -3)$ 于是 $P^{-1}A^{-1}P = (P^{-1}AP)^{-1} = \text{diag}(1, \frac{1}{2}, -\frac{1}{3})$

所以 $P^{-1}(A^{-1}+A)P = P^{-1}A^{-1}P + P^{-1}AP = \text{diag}(2, \frac{5}{2}, -\frac{10}{3})$ 故 $A^{-1}+A$ 的特征值为 $2, \frac{5}{2}, -\frac{10}{3}$. \square

陆松

10. 设3阶矩阵A有3个不同的特征值 $\lambda_1, \lambda_2, \lambda_3$, 对应特征向量为 ξ_1, ξ_2, ξ_3

$$B = A^3 - (\lambda_1 + \lambda_2 + \lambda_3)A^2 + (\lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3)A$$

[可用数学归纳法证明
但书上没讲]

证明 ξ_1, ξ_2, ξ_3 的任意非0线性组合都是B的特征向量

证明: 因为A有3个不同的特征值 $\lambda_1, \lambda_2, \lambda_3$,

所以有可逆阵P使 $P^{-1}AP = \text{diag}(\lambda_1, \lambda_2, \lambda_3)$, 即 $A = P \text{diag}(\lambda_1, \lambda_2, \lambda_3) P^{-1}$

$$\begin{aligned} \text{于是 } B &= (P \text{diag}(\lambda_1, \lambda_2, \lambda_3) P^{-1})^3 - (\lambda_1 + \lambda_2 + \lambda_3) (P \text{diag}(\lambda_1, \lambda_2, \lambda_3) P^{-1})^2 + (\lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3) P \text{diag}(\lambda_1, \lambda_2, \lambda_3) P^{-1} \\ &= P \text{diag}(\lambda_1^3, \lambda_2^3, \lambda_3^3) P^{-1} - (\lambda_1 + \lambda_2 + \lambda_3) P \text{diag}(\lambda_1^2, \lambda_2^2, \lambda_3^2) P^{-1} + (\lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3) P \text{diag}(\lambda_1, \lambda_2, \lambda_3) P^{-1} \\ &= P \left(\begin{pmatrix} \lambda_1^3 & & \\ & \lambda_2^3 & \\ & & \lambda_3^3 \end{pmatrix} - (\lambda_1 + \lambda_2 + \lambda_3) \begin{pmatrix} \lambda_1^2 & & \\ & \lambda_2^2 & \\ & & \lambda_3^2 \end{pmatrix} + (\lambda_1\lambda_2 + \lambda_1\lambda_3 + \lambda_2\lambda_3) \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \lambda_3 \end{pmatrix} \right) P^{-1} \\ &= P \begin{pmatrix} \lambda_1\lambda_2\lambda_3 & & \\ & \lambda_1\lambda_2\lambda_3 & \\ & & \lambda_1\lambda_2\lambda_3 \end{pmatrix} P^{-1} = \lambda_1\lambda_2\lambda_3 E \end{aligned}$$

因此任意非0=维列向量都是B的特征向量

特别地, ξ_1, ξ_2, ξ_3 的任意非0线性组合都是B的特征向量. \square

注: 事实上, 任意三维列向量都可写成 ξ_1, ξ_2, ξ_3 的线性组合

[由定理4.1.2, ξ_1, ξ_2, ξ_3 线性无关, 再用习题=50.]

11. 已知3阶矩阵A有特征值2, 3, -3, 对应特征向量为 $\xi_1 = (1, 1, 2)^T, \xi_2 = (2, 0, 1)^T, \xi_3 = (1, 2, -3)^T$ 求A.

解: 令 $P = (\xi_1, \xi_2, \xi_3) = \begin{pmatrix} 1 & 2 & 1 \\ 1 & 0 & 2 \\ 2 & 1 & -3 \end{pmatrix}$, 则 $P^{-1}AP = \begin{pmatrix} 2 & & \\ & 3 & \\ & & -3 \end{pmatrix}$

对(P, E)做初等行变换

$$\begin{aligned} &\left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 1 & 0 & 2 & 0 & 1 & 0 \\ 2 & 1 & -3 & 0 & 0 & 1 \end{array} \right) \xrightarrow{\substack{r_2-r_1 \\ r_3-2r_1}} \left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & -2 & 1 & -1 & 1 & 0 \\ 0 & -3 & -5 & -2 & 0 & 1 \end{array} \right) \xrightarrow{\substack{r_2 \times (-1) \\ r_3+r_2}} \left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & -1 & 0 \\ 0 & -3 & -5 & -2 & 0 & 1 \end{array} \right) \\ &\xrightarrow{r_3+3r_2} \left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & -1 & 0 \\ 0 & 0 & -2 & 1 & -3 & 1 \end{array} \right) \xrightarrow{r_3 \times (-1/2)} \left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & -1 & 0 \\ 0 & 0 & 1 & -1/2 & 3/2 & -1/2 \end{array} \right) \end{aligned}$$

得 $P^{-1} = \begin{pmatrix} 2 & 7 & 4 \\ -1 & -5 & 3 \\ 1 & 3 & -2 \end{pmatrix}$

$$\begin{aligned} \text{于是 } A &= PAP^{-1} = P \begin{pmatrix} 2 & & \\ & 3 & \\ & & -3 \end{pmatrix} P^{-1} = \begin{pmatrix} 1 & 2 & 1 \\ 1 & 0 & 2 \\ 2 & 1 & -3 \end{pmatrix} \begin{pmatrix} 2 & & \\ & 3 & \\ & & -3 \end{pmatrix} \begin{pmatrix} 2 & 7 & 4 \\ -1 & -5 & 3 \\ 1 & 3 & -2 \end{pmatrix} \\ &= \begin{pmatrix} 2 & 6 & -3 \\ 2 & 0 & 6 \\ 4 & 3 & 9 \end{pmatrix} \begin{pmatrix} 2 & 7 & 4 \\ -1 & -5 & 3 \\ 1 & 3 & -2 \end{pmatrix} = \begin{pmatrix} -5 & -25 & 16 \\ 10 & 32 & -20 \\ 14 & 10 & -25 \end{pmatrix} \quad \square \end{aligned}$$



61.

12. 证明: 若 A, B 为同阶方阵, 则 AB 和 BA 有相同的特征值.

证明: 设 A, B 为 n 阶方阵, 则由例 4.2.10 知 $\lambda^n |\lambda E_n - AB| = \lambda^n |\lambda E_n - BA|$

$$\text{因此 } |\lambda E_n - AB| = |\lambda E_n - BA|$$

即 AB 和 BA 有相同的特征多项式, 因此有相同的特征值. \square

注: 特征向量一般不同, 例: $A = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}, B = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}, AB = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}, BA = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}.$

13. 设 ξ_1 和 ξ_2 为 A 的特征向量, 且 $\xi_1 + \xi_2$ 仍然是 A 的特征向量, 证明 ξ_1, ξ_2 属于相同的特征值.

证明: 设 $\xi_1, \xi_2, \xi_1 + \xi_2$ 分别是 A 的属于 $\lambda_1, \lambda_2, \lambda$ 的特征向量, 且 $\lambda_1 \neq \lambda_2$.

$$\text{即 } A\xi_1 = \lambda_1 \xi_1, A\xi_2 = \lambda_2 \xi_2, A(\xi_1 + \xi_2) = \lambda(\xi_1 + \xi_2)$$

$$\text{则有 } \lambda \xi_1 + \lambda \xi_2 = \lambda_1 \xi_1 + \lambda_2 \xi_2 \quad \text{即 } (\lambda - \lambda_1)\xi_1 + (\lambda - \lambda_2)\xi_2 = 0$$

因 $\lambda_1 \neq \lambda_2$, 由定理 4.3.2 得 ξ_1, ξ_2 线性无关, 因此 $\lambda - \lambda_1 = 0 = \lambda - \lambda_2$ 得 $\lambda_1 = \lambda_2 = \lambda$, 矛盾. \square

14. 判断下列矩阵是否可对角化, 若可以则对角化, 否则说明原因.

$$(1) \begin{pmatrix} -2 & 1 & -1 \\ 0 & -2 & -1 \\ 0 & 0 & -2 \end{pmatrix} \quad (2) \begin{pmatrix} 4 & -2 & 1 \\ 5 & -3 & -2 \\ 2 & -2 & 0 \end{pmatrix} \quad (3) \begin{pmatrix} 5 & -2 & 1 \\ 1 & 2 & -1 \\ -3 & 3 & -1 \end{pmatrix} \quad (4) \begin{pmatrix} 1 & -2 & 3 \\ 2 & -3 & 3 \\ 2 & -2 & 2 \end{pmatrix}$$

解: (1) 由 $|\lambda E - A| = \begin{vmatrix} \lambda + 2 & -1 & 1 \\ 0 & \lambda + 2 & 1 \\ 0 & 0 & \lambda + 2 \end{vmatrix} = (\lambda + 2)^3$ 得三重特征值 $\lambda = -2$.

因 $-2E - A = \begin{pmatrix} 0 & 1 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$ 秩为 2, 故 $n - r = 3 - 2 = 1 < 3$ 故不可对角化.

$$(2) \text{ 由 } |\lambda E - A| = \begin{vmatrix} \lambda - 4 & 2 & -1 \\ -5 & \lambda + 3 & 2 \\ -2 & 2 & \lambda \end{vmatrix} \xrightarrow{r_2 + r_1} \begin{vmatrix} \lambda - 4 & 2 & -1 \\ \lambda - 1 & \lambda + 1 & 3 \\ -2 & 2 & \lambda \end{vmatrix} \xrightarrow{r_2 - r_1} \begin{vmatrix} \lambda - 4 & 2 & -1 \\ 0 & \lambda + 2 & 4 \\ -2 & 2 & \lambda \end{vmatrix} \xrightarrow{r_3 + r_2} \begin{vmatrix} \lambda - 4 & 2 & -1 \\ 0 & \lambda + 2 & 4 \\ 0 & \lambda + 4 & \lambda + 4 \end{vmatrix} \xrightarrow{r_3 - r_2} \begin{vmatrix} \lambda - 4 & 2 & -1 \\ 0 & \lambda + 2 & 4 \\ 0 & 2 & \lambda \end{vmatrix}$$

$$\xrightarrow{C_1 + C_2} \begin{vmatrix} \lambda - 2 & 2 & -1 \\ \lambda - 2 & \lambda + 3 & 2 \\ 0 & 2 & \lambda \end{vmatrix} = (\lambda - 2) \begin{vmatrix} 1 & 2 & -1 \\ 1 & \lambda + 3 & 2 \\ 0 & 2 & \lambda \end{vmatrix} \xrightarrow{r_2 - r_1} (\lambda - 2) \begin{vmatrix} 1 & 2 & -1 \\ 0 & \lambda + 1 & 3 \\ 0 & 2 & \lambda \end{vmatrix} = (\lambda - 2)(\lambda^2 + \lambda - 6) = (\lambda - 2)^2(\lambda + 3)$$

得特征值 $\lambda = 2$ (2重), $\lambda = -3$.

对 $\lambda = 2$, 解方程组 $(2E - A)x = 0$, 由

$$\begin{pmatrix} -2 & 2 & -1 \\ -5 & 5 & 2 \\ -2 & 2 & 2 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{pmatrix} -5 & 5 & 2 \\ -2 & 2 & -1 \\ -2 & 2 & 2 \end{pmatrix} \xrightarrow{-\frac{1}{5}r_1} \begin{pmatrix} 1 & -1 & -1 \\ -2 & 2 & -1 \\ -2 & 2 & 2 \end{pmatrix} \xrightarrow{r_2 + 2r_1, r_3 + 2r_1} \begin{pmatrix} 1 & -1 & -1 \\ 0 & 0 & -3 \\ 0 & 0 & -3 \end{pmatrix} \xrightarrow{r_3 - r_2} \begin{pmatrix} 1 & -1 & -1 \\ 0 & 0 & -3 \\ 0 & 0 & 0 \end{pmatrix}$$

故 $2E - A$ 秩为 $r = 2$, 故 $n - r = 3 - 2 = 1 < 2$ 重数

由定理 4.3.6 知 A 不可对角化.

$$(3) \text{ 由 } |E-A| = \begin{vmatrix} \lambda-5 & 2 & -1 \\ -1 & \lambda-2 & 1 \\ 3 & -3 & \lambda+1 \end{vmatrix} \xrightarrow{C_1+C_2} \begin{vmatrix} \lambda-3 & 2 & -1 \\ \lambda-3 & \lambda-2 & 1 \\ 0 & -3 & \lambda+1 \end{vmatrix} = (\lambda-3) \begin{vmatrix} 1 & 2 & -1 \\ 1 & \lambda-2 & 1 \\ 0 & -3 & \lambda+1 \end{vmatrix} \xrightarrow{R_2-R_1} (\lambda-3) \begin{vmatrix} 1 & 2 & -1 \\ 0 & \lambda-4 & 2 \\ 0 & -3 & \lambda+1 \end{vmatrix}$$

$$= (\lambda-3)(\lambda^2-3\lambda+2) = (\lambda-3)(\lambda-2)(\lambda-1)$$

得A有三个不同的特征值 $\lambda=1, 2, 3$.

由推论4.3.3知A可对角化.

对 $\lambda=1$, 解 $(E-A)x=0$, 由

$$\begin{pmatrix} -4 & 2 & -1 \\ -1 & -1 & 1 \\ 3 & -3 & 2 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{pmatrix} -1 & -1 & 1 \\ -4 & 2 & -1 \\ 3 & -3 & 2 \end{pmatrix} \xrightarrow{\substack{r_2+4r_1 \\ r_3+3r_1}} \begin{pmatrix} -1 & -1 & 1 \\ 0 & 6 & -5 \\ 0 & -6 & 5 \end{pmatrix} \xrightarrow{\frac{1}{2}r_2} \begin{pmatrix} -1 & -1 & 1 \\ 0 & 3 & -2.5 \\ 0 & -6 & 5 \end{pmatrix} \xrightarrow{\substack{r_1+r_2 \\ r_3+2r_2}} \begin{pmatrix} -1 & 0 & -1.5 \\ 0 & 3 & -2.5 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (\frac{1}{2}, \frac{5}{3}, 1)^T$

对 $\lambda=2$, 解 $(2E-A)x=0$, 由

$$\begin{pmatrix} -3 & 2 & -1 \\ -1 & 0 & 1 \\ 3 & -3 & 3 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{pmatrix} -1 & 0 & -1 \\ -3 & 2 & -1 \\ 3 & -3 & 3 \end{pmatrix} \xrightarrow{\substack{r_2+3r_1 \\ r_3-3r_1}} \begin{pmatrix} -1 & 0 & -1 \\ 0 & 2 & -4 \\ 0 & -3 & 6 \end{pmatrix} \xrightarrow{-\frac{1}{2}r_2} \begin{pmatrix} -1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & -3 & 6 \end{pmatrix} \xrightarrow{r_3+3r_2} \begin{pmatrix} -1 & 0 & -1 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_2 = (1, 2, 1)^T$

对 $\lambda=3$, 解 $(3E-A)x=0$, 由

$$\begin{pmatrix} 2 & 2 & -1 \\ -1 & 1 & 1 \\ 3 & -3 & 4 \end{pmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{pmatrix} -1 & 1 & 1 \\ 2 & 2 & -1 \\ 3 & -3 & 4 \end{pmatrix} \xrightarrow{\substack{r_2+2r_1 \\ r_3-3r_1}} \begin{pmatrix} -1 & 1 & 1 \\ 0 & 0 & -3 \\ 0 & 0 & 7 \end{pmatrix} \xrightarrow{-\frac{1}{3}r_2} \begin{pmatrix} -1 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 7 \end{pmatrix} \xrightarrow{\substack{r_3-7r_2 \\ r_1+r_2}} \begin{pmatrix} -1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_3 = (1, 0, 0)^T$

基: $P = \begin{pmatrix} \frac{1}{2} & 1 & 1 \\ \frac{5}{3} & 2 & 0 \\ 1 & 1 & 0 \end{pmatrix}$

令 $P = (\alpha_1, \alpha_2, \alpha_3)$, 则有 $P^{-1}AP = \text{diag}(1, 2, 3)$ 为对角阵

$$(4) \text{ 由 } |E-A| = \begin{vmatrix} \lambda-1 & 2 & -3 \\ -2 & \lambda+3 & -3 \\ -2 & 2 & \lambda+2 \end{vmatrix} \xrightarrow{C_1+C_2} \begin{vmatrix} \lambda+2 & 2 & -3 \\ \lambda+1 & \lambda+3 & -3 \\ 0 & 2 & \lambda+2 \end{vmatrix} = (\lambda+1) \begin{vmatrix} 1 & 2 & -3 \\ \lambda+3 & \lambda+3 & -3 \\ 0 & 2 & \lambda+2 \end{vmatrix} \xrightarrow{C_1+C_2} (\lambda+1) \begin{vmatrix} 1 & 2 & 0 \\ \lambda+3 & \lambda+3 & -3 \\ 0 & 2 & \lambda+2 \end{vmatrix}$$

$$\xrightarrow{r_2-r_1} (\lambda+1) \begin{vmatrix} 1 & 2 & 0 \\ 0 & \lambda+1 & -3 \\ 0 & 2 & \lambda+2 \end{vmatrix} \xrightarrow{\substack{r_2 \leftrightarrow r_3 \\ r_2 \cdot \lambda}} (\lambda+1)^2 \begin{vmatrix} 1 & 2 & 0 \\ 0 & \lambda+1 & -3 \\ 0 & 2 & \lambda+2 \end{vmatrix} \xrightarrow{r_3-2r_2} (\lambda+1)^2 \begin{vmatrix} 1 & 2 & 0 \\ 0 & \lambda+1 & -3 \\ 0 & 0 & \lambda+1 \end{vmatrix} = (\lambda+1)^2(\lambda+2)$$

得A的特征值为 $\lambda = -1(2重), \lambda = 2$

对 $\lambda = -1$, 解 $(-E-A)x=0$, 由

$$\begin{pmatrix} -2 & 2 & -3 \\ -2 & 2 & -3 \\ -2 & 2 & -3 \end{pmatrix} \xrightarrow{r_2-r_1, r_3-r_1} \begin{pmatrix} -2 & 2 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{-\frac{1}{2}r_1} \begin{pmatrix} 1 & -1 & \frac{3}{2} \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_1 = (1, 1, 0)^T, \alpha_2 = (-\frac{3}{2}, 0, 1)^T$

对 $\lambda = 2$, 解 $(2E-A)x=0$, 由

$$\begin{pmatrix} 1 & 2 & -3 \\ -2 & 5 & -3 \\ -2 & 2 & 0 \end{pmatrix} \xrightarrow{\substack{r_2+2r_1 \\ r_3+2r_1}} \begin{pmatrix} 1 & 2 & -3 \\ 0 & 9 & -9 \\ 0 & 6 & -6 \end{pmatrix} \xrightarrow{\frac{1}{9}r_2} \begin{pmatrix} 1 & 2 & -3 \\ 0 & 1 & -1 \\ 0 & 6 & -6 \end{pmatrix} \xrightarrow{\substack{r_3-6r_2 \\ r_1-2r_2}} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

得一个基础解系 $\alpha_3 = (1, 1, 1)^T$

令 $P = (\alpha_1, \alpha_2, \alpha_3) = \begin{pmatrix} 1 & -\frac{3}{2} & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix}$, 则有 $P^{-1}AP = \text{diag}(-1, -1, 2)$ 为对角阵

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15. 已知矩阵 $A = \begin{pmatrix} 6 & -5 & 3 \\ 19 & -9 & -6 \\ 8 & 6 & 5 \end{pmatrix}$. 求 A^n

解: 由 $|\lambda E - A| = \begin{vmatrix} \lambda-6 & 5 & -3 \\ -19 & \lambda+9 & 6 \\ 8 & -6 & \lambda-5 \end{vmatrix} \xrightarrow{r_1+r_2} \begin{vmatrix} \lambda-1 & 5 & 3 \\ \lambda-1 & \lambda+9 & 6 \\ 0 & -6 & \lambda-5 \end{vmatrix} = (\lambda-1) \begin{vmatrix} 1 & 5 & 3 \\ 1 & \lambda+9 & 6 \\ 0 & -6 & \lambda-5 \end{vmatrix} \xrightarrow{r_1-r_2} (\lambda-1) \begin{vmatrix} 1 & 5 & 3 \\ 0 & \lambda+4 & 3 \\ 0 & -6 & \lambda-5 \end{vmatrix} = (\lambda-1)(\lambda^2-\lambda-2) = (\lambda-1)(\lambda+2)(\lambda-2)$

得 A 的特征值 $\lambda = 1, -1, 2$.

分别求解 $(E-A)x=0, (-E-A)x=0, (2E-A)x=0$ 得 A 的分别属于 $1, -1, 2$ 的特征向量

$\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \alpha_2 = \begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix}, \alpha_3 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$

令 $P = (\alpha_1, \alpha_2, \alpha_3) = \begin{pmatrix} 1 & -1 & -1 \\ 1 & -2 & -1 \\ 0 & 1 & 1 \end{pmatrix}$ 则 $P^{-1}AP = \begin{pmatrix} 1 & & \\ & -1 & \\ & & 2 \end{pmatrix}$ 即 $A = P \begin{pmatrix} 1 & & \\ & -1 & \\ & & 2 \end{pmatrix} P^{-1}$

由 $(P, E) = \left(\begin{array}{ccc|ccc} 1 & -1 & -1 & 1 & 0 & 0 \\ 1 & -2 & -1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{r_1-r_2} \left(\begin{array}{ccc|ccc} 1 & -1 & -1 & 1 & 0 & 0 \\ 0 & -1 & -2 & -1 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{r_1+r_2} \left(\begin{array}{ccc|ccc} 1 & 0 & -3 & 0 & 1 & 0 \\ 0 & -1 & -2 & -1 & 1 & 0 \\ 0 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{r_1+r_2} \left(\begin{array}{ccc|ccc} 1 & 0 & -3 & 0 & 1 & 0 \\ 0 & -1 & -2 & -1 & 1 & 0 \\ 0 & 0 & -1 & -1 & 1 & 1 \end{array} \right)$

$\xrightarrow{r_2 \leftrightarrow r_3} \left(\begin{array}{ccc|ccc} 1 & 0 & -3 & 0 & 1 & 0 \\ 0 & 0 & -1 & -1 & 1 & 1 \\ 0 & -1 & -2 & -1 & 1 & 0 \end{array} \right) \xrightarrow{2r_2} \left(\begin{array}{ccc|ccc} 1 & 0 & -3 & 0 & 1 & 0 \\ 0 & 0 & -2 & -2 & 2 & 2 \\ 0 & -1 & -2 & -1 & 1 & 0 \end{array} \right)$

得 $P^{-1} = \begin{pmatrix} 2 & -1 & 0 \\ 2 & -2 & -1 \\ -2 & 2 & 2 \end{pmatrix}$

因此有 $A^n = P \begin{pmatrix} 1 & & \\ & (-1)^n & \\ & & 2^n \end{pmatrix} P^{-1} = \begin{pmatrix} 1 & -1 & -1 \\ 1 & -2 & -1 \\ 0 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & & \\ & (-1)^n & \\ & & 2^n \end{pmatrix} \begin{pmatrix} 2 & -1 & 0 \\ 2 & -2 & -1 \\ -2 & 2 & 2 \end{pmatrix} = \begin{pmatrix} 2+2 \times (-1)^{n+1} & -1+2 \times (-1)^n & (-1)^n - 2^n \\ 2+4 \times (-1)^{n+1} & -1+4 \times (-1)^n & 2 \times (-1)^n - 2^{n+1} \\ 2 \times (-1)^n - 2^{n+1} & 2 \times (-1)^{n+1} & (-1)^{n+1} + 2^{n+1} \end{pmatrix}$

16. 已知矩阵 $A = \begin{pmatrix} 3 & 1 & 0 \\ 1 & 3 & 0 \\ 1 & b & a \end{pmatrix}$ 与 $B = \begin{pmatrix} 4 & 0 & 0 \\ 0 & 4 & b \\ 0 & 2 & 2a \end{pmatrix}$ 相似, 求 P 使得 $P^{-1}AP = B$.

证明解: 由 $|\lambda E - A| = \begin{vmatrix} \lambda-3 & -1 & 0 \\ -1 & \lambda-3 & 0 \\ -1 & -b & \lambda-a \end{vmatrix} = (\lambda-3)(\lambda-2)(\lambda-4)$ 得 A 的特征值 $\lambda = 3, 2, 4$.

由 $|\lambda E - B| = \begin{vmatrix} \lambda-4 & 0 & 0 \\ 0 & \lambda-4 & -b \\ 0 & -2 & \lambda-2a \end{vmatrix} = (\lambda-4)(\lambda^2 - (2a+4)\lambda + 8a - 2b)$

由 A, B 相似知 $|\lambda E - A| = |\lambda E - B|$, 故 $(\lambda-3)(\lambda-2) = \lambda^2 - (2a+4)\lambda + 8a - 2b$ 故 $a = -2, b = -6$

故 $A = \begin{pmatrix} 3 & 1 & 0 \\ 1 & 3 & 0 \\ 1 & -7 & -2 \end{pmatrix}, B = \begin{pmatrix} 4 & 0 & 0 \\ 0 & 4 & -6 \\ 0 & 2 & -4 \end{pmatrix}$

分别解 $(2E-A)x=0, (2E-A)x=0, (4E-A)x=0$ 得 A 的分别属于 $2, 2, 4$ 的特征向量

$\alpha_1 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}, \alpha_3 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$

分别解 $(2E-B)x=0, (2E-B)x=0, (4E-B)x=0$ 得 B 的分别属于 $2, 2, 4$ 的特征向量

$\beta_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \beta_2 = \begin{pmatrix} 0 \\ 3 \\ 0 \end{pmatrix}, \beta_3 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$

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$$\text{令 } Q = (\alpha_1, \alpha_2, \alpha_3) = \begin{pmatrix} 0 & \frac{1}{2} & -1 \\ 1 & \frac{1}{2} & -1 \\ 1 & 1 & 1 \end{pmatrix} \quad \text{则 } Q^{-1}AQ = \begin{pmatrix} -2 & & \\ & 2 & \\ & & 4 \end{pmatrix}$$

$$\text{令 } R = (\beta_1, \beta_2, \beta_3) = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 1 & 0 \\ 1 & 1 & 0 \end{pmatrix}, \quad \text{则 } R^{-1}BR = \begin{pmatrix} -2 & & \\ & 2 & \\ & & 4 \end{pmatrix}. \quad \text{即 } B = R \begin{pmatrix} -2 & & \\ & 2 & \\ & & 4 \end{pmatrix} R^{-1}$$

$$\text{因此 } B = RQ^{-1}AQ = P^{-1}AP^{-1} \quad \text{其中 } P = QR^{-1}, \quad \text{则 } B = RQ^{-1}AQ = P^{-1}AP^{-1}$$

$$\text{由 } (R, E) = \left(\begin{array}{ccc|ccc} 0 & 0 & 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 \end{array} \right) \xrightarrow{r_2 - r_1} \left(\begin{array}{ccc|ccc} 0 & 0 & 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 \end{array} \right) \xrightarrow{r_3 - r_2} \left(\begin{array}{ccc|ccc} 0 & 0 & 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

$$\xrightarrow{r_1 \leftrightarrow r_2} \left(\begin{array}{ccc|ccc} 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right) \xrightarrow{r_1 - r_2} \left(\begin{array}{ccc|ccc} 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right) \xrightarrow{r_1 - r_2} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right) \quad \text{得 } R^{-1} = \begin{pmatrix} 0 & -\frac{1}{2} & \frac{3}{2} \\ 0 & \frac{1}{2} & -\frac{1}{2} \\ 1 & 0 & 0 \end{pmatrix}$$

$$\text{故 } P = QR^{-1} = \begin{pmatrix} 0 & \frac{1}{2} & -1 \\ 1 & \frac{1}{2} & -1 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 0 & -\frac{1}{2} & \frac{3}{2} \\ 0 & \frac{1}{2} & -\frac{1}{2} \\ 1 & 0 & 0 \end{pmatrix} = \begin{pmatrix} -1 & -\frac{1}{2} & -\frac{1}{2} \\ -1 & -\frac{1}{2} & \frac{1}{2} \\ 1 & 0 & 1 \end{pmatrix} \quad \square$$

17. 已知 n 阶矩阵 A 有关系式 $A^2 - 3A + 2E = 0$, 试证 A 可对角化.

证明: 设 λ_0 为 A 的特征值, 则 $\lambda_0^2 - 3\lambda_0 + 2 = 0$, 因此 $\lambda_0 = 1$ 或 2 .

$$\text{由 } A^2 - 3A + 2E = 0 \text{ 可知 } (A-E)(A-2E) = 0 = (A-2E)(A-E) \quad (\lambda_2 = A)$$

$$\text{因此 } 0 = r((A-E)(A-2E)) \geq r(A-E) + r(A-2E) - n \quad \text{故 } r(A-E) + r(A-2E) \leq n.$$

$$\text{因此 } (n - r(A-E)) + (n - r(A-2E)) \geq n$$

$$\text{所以 } (A-E)x=0 \text{ 的一个基础解系的向量个数} + (A-2E)x=0 \text{ 的一个基础解系的向量个数} \geq n.$$

$$\text{而两者相加} \leq A \text{ 的线性无关特征向量的个数} \leq n$$

$$\text{故两者相加} = n, \quad A \text{ 有 } n \text{ 个线性无关的特征向量, 故 } A \text{ 可对角化. } \square$$

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4.2.6.

18. 设 A 为 n 阶方阵, $r(A) = r_1$, $r(A+E) = r_2$, $r(A+2E) = r_3$, 且 $r_1 + r_2 + r_3 = 2n$, 证明 A 可对角化.

证明: ~~有~~ $0, -1, -2$ 是 A 的可能特征值, 重数相加 $\geq (n-r_1) + (n-r_2) + (n-r_3) = n$.

故只能为 n , 因此 A 没有其它特征值.

$$\text{又 } (n-r_1) + (n-r_2) + (n-r_3) = n \text{ 知 } A \text{ 有 } n \text{ 个线性无关的特征向量}$$

故 A 可对角化. \square

19. 求向量 $d_1 = (1, 2, 4, 2)^T$, $d_2 = (1, -1, -1)^T$ 的归一化各个向量的长度

$$\text{解: } (\alpha_1, \alpha_2) = \alpha_i^T d_i = (1, 2, 4, 2) \begin{pmatrix} 1 \\ 2 \\ 4 \\ 2 \end{pmatrix} = 5$$

$$\|d_1\| = \sqrt{(d_1, d_1)} = \sqrt{\alpha_1^T d_1} = \sqrt{(1, 2, 4, 2) \begin{pmatrix} 1 \\ 2 \\ 4 \\ 2 \end{pmatrix}} = \sqrt{25} = 5, \quad \|d_2\| = \sqrt{\alpha_2^T d_2} = \sqrt{(1, -1, -1) \begin{pmatrix} 1 \\ -1 \\ -1 \end{pmatrix}} = \sqrt{4} = 2 \quad \square$$



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20. 求向量 $\alpha_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$, $\alpha_2 = \begin{pmatrix} 2 \\ 2 \end{pmatrix}$ 之间的夹角

解: $(\alpha_1, \alpha_2) = \alpha_1^T \alpha_2 = (1, 2) \begin{pmatrix} 2 \\ 2 \end{pmatrix} = 4$, $\|\alpha_1\| = \sqrt{\alpha_1^T \alpha_1} = \sqrt{(1, 2) \begin{pmatrix} 1 \\ 2 \end{pmatrix}} = 3$, $\|\alpha_2\| = \sqrt{\alpha_2^T \alpha_2} = \sqrt{(2, 2) \begin{pmatrix} 2 \\ 2 \end{pmatrix}} = 3$

因此 α_1, α_2 之间的夹角为 $\theta = \arccos \frac{(\alpha_1, \alpha_2)}{\|\alpha_1\| \|\alpha_2\|} = \arccos \frac{4}{9}$. \square

21. 证明: $\|\beta_1 + \beta_2\|^2 + \|\beta_1 - \beta_2\|^2 = 2(\|\beta_1\|^2 + \|\beta_2\|^2)$

证明: $\|\beta_1 + \beta_2\|^2 + \|\beta_1 - \beta_2\|^2 = (\beta_1 + \beta_2, \beta_1 + \beta_2) + (\beta_1 - \beta_2, \beta_1 - \beta_2) = (\beta_1, \beta_1 + \beta_2) + (\beta_2, \beta_1 + \beta_2) + (\beta_1, \beta_1 - \beta_2) - (\beta_2, \beta_1 - \beta_2)$
 $= (\beta_1, \beta_1) + (\beta_1, \beta_2) + (\beta_2, \beta_1) + (\beta_2, \beta_2) + (\beta_1, \beta_1) - (\beta_1, \beta_2) - (\beta_2, \beta_1) + (\beta_2, \beta_2)$
 $= 2(\beta_1, \beta_1) + 2(\beta_2, \beta_2) = 2(\|\beta_1\|^2 + \|\beta_2\|^2) \quad \square$

22. 设 $\{\alpha_1, \dots, \alpha_r\}$ 为 n 维正交向量组, $Q \in \mathbb{R}^{n \times n}$ 为正交矩阵, $\beta_i = Q\alpha_i, i=1, 2, \dots, r$

证明: $\{\beta_1, \dots, \beta_r\}$ 也为正交向量组.

证明: 由题可知 $\alpha_i^T \alpha_j = (\alpha_i, \alpha_j) = 0 \quad \forall i \neq j \in r$

$Q^T Q = E = Q Q^T$

因此 $\forall i \neq j \in r$ 有 $(\beta_i, \beta_j) = \beta_i^T \beta_j = (Q\alpha_i)^T (Q\alpha_j) = \alpha_i^T Q^T Q \alpha_j = \alpha_i^T \alpha_j = 0$

即 $\{\beta_1, \dots, \beta_r\}$ 为正交向量组. \square

23. 将向量组 $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$ 正交化.

解: 令 $\beta_1 = \alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

$\beta_2 = \alpha_2 - \frac{(\alpha_2, \beta_1)}{\|\beta_1\|^2} \beta_1 = \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} - \frac{3}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 - \frac{3}{\sqrt{2}} \\ 1 - \frac{3}{\sqrt{2}} \\ 1 \end{pmatrix}$

$\beta_3 = \alpha_3 - \frac{(\alpha_3, \beta_1)}{\|\beta_1\|^2} \beta_1 - \frac{(\alpha_3, \beta_2)}{\|\beta_2\|^2} \beta_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} - \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} - \frac{1}{6} \begin{pmatrix} 2 - \frac{3}{\sqrt{2}} \\ 1 - \frac{3}{\sqrt{2}} \\ 1 \end{pmatrix} = \begin{pmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{2} \\ \frac{5}{6} \end{pmatrix}$

得与 $\alpha_1, \alpha_2, \alpha_3$ 等价的正交向量组 $\beta_1, \beta_2, \beta_3$. \square

24. 将向量组 $\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ 标准正交化.

解: 令 $\beta_1 = \alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

$\beta_2 = \alpha_2 - \frac{(\alpha_2, \beta_1)}{\|\beta_1\|^2} \beta_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -\frac{1}{2} \\ \frac{1}{2} \\ 1 \end{pmatrix}$

$\beta_3 = \alpha_3 - \frac{(\alpha_3, \beta_1)}{\|\beta_1\|^2} \beta_1 - \frac{(\alpha_3, \beta_2)}{\|\beta_2\|^2} \beta_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} - \frac{1}{3} \begin{pmatrix} -\frac{1}{2} \\ \frac{1}{2} \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{3} \\ -\frac{2}{3} \\ \frac{2}{3} \end{pmatrix}$

再单位化 $\beta_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \beta_2 = \frac{1}{\sqrt{3/2}} \begin{pmatrix} -\sqrt{2}/2 \\ \sqrt{2}/2 \\ 1 \end{pmatrix}, \beta_3 = \frac{1}{\sqrt{3/3}} \begin{pmatrix} \sqrt{3}/3 \\ -\sqrt{3}/3 \\ \sqrt{3}/3 \end{pmatrix}$ 得单位正交向量组 $\beta_1, \beta_2, \beta_3$. \square

对 $\lambda = 4$, 解 $(4E - A)x = 0$, 由

$$\begin{pmatrix} 2 & -2 & 0 \\ -2 & 4 & -2 \\ 0 & -2 & 2 \end{pmatrix} \xrightarrow{r_2+r_1} \begin{pmatrix} 2 & -2 & 0 \\ 0 & 2 & -2 \\ 0 & -2 & 2 \end{pmatrix} \xrightarrow{\substack{r_1+r_2 \\ r_3+r_2}} \begin{pmatrix} 2 & 0 & -2 \\ 0 & 2 & -2 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{\frac{1}{2}r_1 \\ \frac{1}{2}r_2}} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

得单位特征向量 $\beta_2 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}$

对 $\lambda = -2$, 解 $(E - A)x = 0$, 由

$$\begin{pmatrix} -4 & -2 & 0 \\ -2 & -2 & -2 \\ 0 & -2 & -4 \end{pmatrix} \xrightarrow{r_2 \rightarrow r_1} \begin{pmatrix} -4 & -2 & 0 \\ 0 & -1 & -2 \\ 0 & -2 & -4 \end{pmatrix} \xrightarrow{\substack{r_1 \rightarrow 2r_1 \\ r_2 \rightarrow 2r_2}} \begin{pmatrix} -4 & 0 & 4 \\ 0 & -1 & -2 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{-\frac{1}{4}r_1 \\ -r_2}} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$$

得单位特征向量 $\beta_3 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}$

$$\text{令 } P = (\beta_1, \beta_2, \beta_3) = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ 0 & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$

$$\text{则 } P^T P = E, \text{ 且 } P^T A P = \begin{pmatrix} 2 & & \\ & 4 & \\ & & -2 \end{pmatrix} D$$

27. 已知 3 阶实对称阵 A 每一行的和均为 3, 且其特征值均为正整数, $|A| = 3$, 求 A.

解: 由题意有 $A \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 3 \\ 3 \end{pmatrix} = 3 \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$, 因此 3 是 A 的特征值.

设另两个特征值为 λ_1, λ_2 , 则 $\lambda_1, \lambda_2 > 0$, 且 $\lambda_1 \lambda_2 \cdot 3 = |A| = 3$, 所以 $\lambda_1 = \lambda_2 = 1$.

由 $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 是 A 的属于 3 的特征向量, A 的属于 1 的所有特征向量满足 $(x, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}) = 0$

~~令~~ 得 $\alpha = \mu_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + \mu_2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, μ_1, μ_2 不全为 0.

对 $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$ 做标准正交化得 $\eta_1 = \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}, \eta_2 = \begin{pmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}, \eta_3 = \begin{pmatrix} -\frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{6}} \\ \frac{2}{\sqrt{6}} \end{pmatrix}$

$$\text{令 } P = (\eta_1, \eta_2, \eta_3) = \begin{pmatrix} \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \end{pmatrix}$$

$$\text{则 } A = P \begin{pmatrix} 3 & & \\ & 1 & \\ & & 1 \end{pmatrix} P^T = \begin{pmatrix} \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \end{pmatrix} \begin{pmatrix} 3 & & \\ & 1 & \\ & & 1 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ -\frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & \frac{2}{\sqrt{6}} \end{pmatrix} = \begin{pmatrix} \frac{5}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{5}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{5}{3} \end{pmatrix} D$$

28. 已知 3 阶实对称阵第 1 列为 $\begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$, 有两个特征向量为 $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ 和 $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$, 求 A

解: 设 α 为特征向量, 与 $\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ 和 $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 正交. 解之得 $\alpha = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}$

对 $\alpha, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 做标准正交化得 $\eta_1 = \alpha = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}, \eta_2 = \begin{pmatrix} -\frac{1}{\sqrt{2}} \\ 0 \\ 1 \end{pmatrix}, \eta_3 = \begin{pmatrix} \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ \frac{2}{\sqrt{6}} \end{pmatrix}$

令 $P = (\eta_1, \eta_2, \eta_3)$, $\alpha, \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 为属于 $\lambda_1, \lambda_2, \lambda_3$ 的特征向量

$$\text{则 } A = P \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \lambda_3 \end{pmatrix} P^T = \begin{pmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & 1 & \frac{2}{\sqrt{6}} \end{pmatrix} \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \lambda_3 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & 1 & \frac{2}{\sqrt{6}} \end{pmatrix}$$

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因此 $\begin{cases} \frac{1}{2}(\lambda_1 + \lambda_2) = 2 \\ \frac{1}{2}(\lambda_1 + \lambda_2) = -1 \\ \frac{1}{2}(\lambda_1 + \lambda_2) = 2 \end{cases}$ 可得 $\lambda_1 + \lambda_2 = 4$ 且 $\lambda_1 = \lambda_2$ 于是 $\begin{cases} \lambda_1 + \lambda_1 + \lambda_2 = 6 \\ -\lambda_1 + \lambda_2 = -\sqrt{2} \\ \lambda_1 - 2\lambda_1 + \lambda_2 = \sqrt{2} \\ \lambda_1 + \lambda_2 = 4 + 2\sqrt{2} \\ \lambda_1 + 2\lambda_1 + \lambda_2 = 8 + 2\sqrt{2} \end{cases}$

因此 $\begin{cases} \frac{1}{2}\lambda_1 + \frac{1}{2}\lambda_2 + \frac{1}{2}\lambda_3 = 2 \\ -\frac{1}{2}\lambda_1 + \frac{1}{2}\lambda_2 = -1 \\ \frac{1}{2}\lambda_1 - \frac{1}{2}\lambda_2 + \frac{1}{2}\lambda_3 = 2 \end{cases}$ 解得 $\begin{cases} \lambda_1 = 5 \\ \lambda_2 = 0 \\ \lambda_3 = 2 \end{cases}$ 故 $A = \begin{pmatrix} 2 & -1 & 2 \\ -1 & 3 & -1 \\ 2 & -1 & 2 \end{pmatrix}$ \square

另: 设 $A = \begin{pmatrix} 2 & -1 & 2 \\ -1 & 3 & -1 \\ 2 & -1 & 2 \end{pmatrix}$, 代入特征向量 $\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 和 $\begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix}$ 也可. \square

习题五:

1. 用正交变换法求非退化线性变换, 将下列二次型化为标准形.

(1) $f(x_1, x_2, x_3) = 7x_1^2 + 4x_1x_2 + 4x_1x_3 + 3x_2^2 + 4x_2x_3 + 3x_3^2$

(2) $f(x_1, x_2, x_3) = 3x_1^2 + 2x_1x_2 + 4x_1x_3 + 3x_2^2 + 4x_2x_3 + 2x_3^2$

(3) $f(x_1, x_2, x_3) = 2x_1^2 - 4x_1x_2 + 4x_1x_3 - x_2^2 + 2x_2x_3 + 9 - x_3^2$

(4) $f(x_1, x_2, x_3) = 2x_1x_2 + 2x_1x_3 + 2x_2x_3$

解: (1) 该二次型的矩阵形式为 $f(x) = x^T A x$, 其中 $A = \begin{pmatrix} 7 & 2 & 2 \\ 2 & 3 & 2 \\ 2 & 2 & 3 \end{pmatrix}$, $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

由 $|\lambda E - A| = \begin{vmatrix} \lambda-7 & -2 & -2 \\ -2 & \lambda-3 & -2 \\ -2 & -2 & \lambda-3 \end{vmatrix} \xrightarrow{r_2 \leftrightarrow r_3} \begin{vmatrix} \lambda-7 & -2 & -2 \\ -2 & \lambda-3 & -2 \\ 0 & -\lambda+1 & \lambda-1 \end{vmatrix} \xrightarrow{c_3 \times \frac{1}{\lambda-1}} \begin{vmatrix} \lambda-7 & -2 & -2 \\ -2 & \lambda-3 & -2 \\ 0 & 0 & 1 \end{vmatrix} = (\lambda-1)(\lambda^2-12\lambda+17) = (\lambda-1)(\lambda-1)(\lambda-9)$

得 A 的特征值为 $\lambda = 1, 3, 9$.

对 $\lambda = 1$, 可求得单位特征向量 $\eta_1 = \begin{pmatrix} 0 \\ -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}$

对 $\lambda = 3$, 可求得单位特征向量 $\eta_2 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}$

对 $\lambda = 9$, 可求得单位特征向量 $\eta_3 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ \frac{1}{\sqrt{2}} \end{pmatrix}$

令 $P = (\eta_1, \eta_2, \eta_3) = \begin{pmatrix} 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$ 则有 $P^T P = E$, $P^T A P = \begin{pmatrix} 1 & & \\ & 3 & \\ & & 9 \end{pmatrix}$

故在线性变换 $\begin{cases} x_1 = -\frac{1}{\sqrt{2}}y_2 + \frac{1}{\sqrt{2}}y_3 \\ x_2 = -\frac{1}{\sqrt{2}}y_1 + \frac{1}{\sqrt{2}}y_2 + \frac{1}{\sqrt{2}}y_3 \\ x_3 = \frac{1}{\sqrt{2}}y_1 + \frac{1}{\sqrt{2}}y_2 + \frac{1}{\sqrt{2}}y_3 \end{cases}$

下, 二次型化成标准形 $g(y_1, y_2, y_3) = y_1^2 + 3y_2^2 + 9y_3^2$



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(2) 该二次型的矩阵形式为 $f(x) = x^T A x$, 其中 $A = \begin{pmatrix} 3 & 1 & 2 \\ 1 & 3 & 2 \\ 2 & 2 & 2 \end{pmatrix}$, $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

$$\text{由 } |\lambda E - A| = \begin{vmatrix} \lambda-3 & -1 & -2 \\ -1 & \lambda-3 & -2 \\ -2 & -2 & \lambda-2 \end{vmatrix} \xrightarrow{c_2-c_1} \begin{vmatrix} \lambda-3 & -1 & -2 \\ -2 & \lambda-2 & -2 \\ 0 & -2 & \lambda-2 \end{vmatrix} \xrightarrow{r_2+r_1} \begin{vmatrix} \lambda-3 & -1 & -2 \\ 0 & \lambda-4 & -4 \\ 0 & -2 & \lambda-2 \end{vmatrix} = (\lambda-2)(\lambda^2-6\lambda) = \lambda(\lambda-2)(\lambda-6)$$

得 A 的三个特征值 $\lambda = 0, 2, 6$

对 $\lambda = 0$, 可求得单位特征向量 $\eta_1 = \begin{pmatrix} -1/\sqrt{6} \\ -1/\sqrt{6} \\ 2/\sqrt{6} \end{pmatrix}$

对 $\lambda = 2$, 可求得单位特征向量 $\eta_2 = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{pmatrix}$

对 $\lambda = 6$, 可求得单位特征向量 $\eta_3 = \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix}$

令 $P = (\eta_1, \eta_2, \eta_3) = \begin{pmatrix} -1/\sqrt{6} & 1/\sqrt{2} & 1/\sqrt{3} \\ -1/\sqrt{6} & 1/\sqrt{2} & 1/\sqrt{3} \\ 2/\sqrt{6} & 0 & 1/\sqrt{3} \end{pmatrix}$ 则 $P^T P = E$, $P^T A P = \begin{pmatrix} 0 & & \\ & 2 & \\ & & 6 \end{pmatrix}$

故在线性变换 $\begin{cases} x_1 = -1/\sqrt{6} y_1 - 1/\sqrt{6} y_2 + 2/\sqrt{6} y_3 \\ x_2 = -1/\sqrt{6} y_1 + 1/\sqrt{2} y_2 + 1/\sqrt{3} y_3 \\ x_3 = 2/\sqrt{6} y_1 + 1/\sqrt{3} y_3 \end{cases}$

下, $f =$ 二次型化为标准形 $f(y_1, y_2, y_3) = 2y_2^2 + 6y_3^2$

(3) 该二次型的矩阵形式为 $f(x) = x^T A x$, 其中 $A = \begin{pmatrix} 2 & -2 & 2 \\ -2 & 1 & 1 \\ 2 & 1 & 1 \end{pmatrix}$, $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

$$\text{由 } |\lambda E - A| = \begin{vmatrix} \lambda-2 & 2 & -2 \\ 2 & \lambda-1 & -1 \\ -2 & -1 & \lambda-1 \end{vmatrix} \xrightarrow{r_2+r_1} \begin{vmatrix} \lambda-2 & 2 & -2 \\ 2 & \lambda+1 & -1 \\ 0 & \lambda & \lambda \end{vmatrix} \xrightarrow{c_2-c_1} \begin{vmatrix} \lambda-2 & 4 & -2 \\ 2 & \lambda+2 & -1 \\ 0 & 0 & \lambda \end{vmatrix} = \lambda(\lambda^2-12) = \lambda(\lambda-2\sqrt{3})(\lambda+2\sqrt{3})$$

得 A 的特征值 $\lambda = 0, 2\sqrt{3}, -2\sqrt{3}$

对 $\lambda = 0$, 可求得单位特征向量 $\eta_1 = \begin{pmatrix} 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$

对 $\lambda = 2\sqrt{3}$, 可求得单位特征向量 $\eta_2 = \begin{pmatrix} (\sqrt{3}+1)/\sqrt{6+2\sqrt{3}} \\ -1/\sqrt{6+2\sqrt{3}} \\ +1/\sqrt{6+2\sqrt{3}} \end{pmatrix}$

对 $\lambda = -2\sqrt{3}$, 可求得单位特征向量 $\eta_3 = \begin{pmatrix} -(\sqrt{3}+1)/\sqrt{6+2\sqrt{3}} \\ -1/\sqrt{6+2\sqrt{3}} \\ 1/\sqrt{6+2\sqrt{3}} \end{pmatrix}$

令 $P = (\eta_1, \eta_2, \eta_3) = \begin{pmatrix} 0 & \frac{\sqrt{3}+1}{\sqrt{6+2\sqrt{3}}} & -\frac{\sqrt{3}+1}{\sqrt{6+2\sqrt{3}}} \\ \frac{1}{\sqrt{2}} & \frac{-1}{\sqrt{6+2\sqrt{3}}} & \frac{-1}{\sqrt{6+2\sqrt{3}}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6+2\sqrt{3}}} & \frac{1}{\sqrt{6+2\sqrt{3}}} \end{pmatrix}$ 则 $P^T P = E$, $P^T A P = \begin{pmatrix} 0 & & \\ & 2\sqrt{3} & \\ & & -2\sqrt{3} \end{pmatrix}$

故在线性变换 $\begin{cases} x_1 = \frac{\sqrt{3}+1}{\sqrt{6+2\sqrt{3}}} y_2 - \frac{\sqrt{3}+1}{\sqrt{6+2\sqrt{3}}} y_3 \\ x_2 = \frac{1}{\sqrt{2}} y_1 - \frac{1}{\sqrt{6+2\sqrt{3}}} y_2 - \frac{1}{\sqrt{6+2\sqrt{3}}} y_3 \\ x_3 = \frac{1}{\sqrt{2}} y_1 + \frac{1}{\sqrt{6+2\sqrt{3}}} y_2 + \frac{1}{\sqrt{6+2\sqrt{3}}} y_3 \end{cases}$

下, $f =$ 二次型化为标准形 $f(y_1, y_2, y_3) = 2\sqrt{3}y_2^2 - 2\sqrt{3}y_3^2$

(4) 该二次型的矩阵形式为 $f(x) = x^T A x$, 其中 $A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$, $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

$$\text{由 } |\lambda E - A| = \begin{vmatrix} \lambda - 1 & -1 & -1 \\ -1 & \lambda - 1 & -1 \\ -1 & -1 & \lambda \end{vmatrix} \stackrel{C_2+C_1}{=} \begin{vmatrix} \lambda - 1 & -1 & -1 \\ 0 & \lambda - 2 & -2 \\ 0 & -2 & \lambda \end{vmatrix} \stackrel{r_2 \times (-1)}{=} \begin{vmatrix} \lambda - 1 & -1 & -1 \\ 0 & 2 - \lambda & 2 \\ 0 & 2 & \lambda \end{vmatrix} = (\lambda - 1)(\lambda^2 - 2) = (\lambda - 1)^2(\lambda - 2)$$

得 A 的特征值 $\lambda = (2, 1), -2$

对 $\lambda = -1$, 可求得相互正交的单位特征向量 $\eta_1 = \begin{pmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}$, $\eta_2 = \begin{pmatrix} -\frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{6}} \\ \frac{2}{\sqrt{6}} \end{pmatrix}$

对 $\lambda = 2$, 可求得单位特征向量 $\eta_3 = \begin{pmatrix} \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}$

令 $P = (\eta_1, \eta_2, \eta_3) = \begin{pmatrix} -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{3}} \\ 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{pmatrix}$ 则 $P^T P = E$, $P^T A P = \begin{pmatrix} -1 & & \\ & -1 & \\ & & 2 \end{pmatrix}$

故在线性变换 $\begin{cases} x_1 = \frac{1}{\sqrt{2}}y_1 - \frac{1}{\sqrt{6}}y_2 \\ x_2 = \frac{1}{\sqrt{2}}y_1 - \frac{1}{\sqrt{6}}y_2 + \frac{2}{\sqrt{6}}y_3 \\ x_3 = \frac{1}{\sqrt{3}}y_2 + \frac{1}{\sqrt{3}}y_3 \end{cases}$ 下

\bar{f} 二次型化为标准形 $g(y_1, y_2, y_3) = -y_1^2 - y_2^2 + 2y_3^2$ \square

2. 用配方法求非退化线性变换, 将下列二次型化为标准形.

(1) $f(x_1, x_2, x_3) = 3x_1^2 - 2x_1x_2 + 4x_1x_3 + 2x_2^2 + x_3^2$

(2) $f(x_1, x_2, x_3) = 3x_2^2 + 6x_2x_3 + 3x_3^2$

(3) $f(x_1, x_2, x_3) = 2x_1x_2 + 4x_1x_3 - 2x_2x_3$

(4) $f(x_1, x_2, x_3, x_4) = (x_1 + x_2)^2 + (x_1 + x_3)^2 + (x_1 + x_4)^2 + (x_2 + x_3)^2$

解: (1) $f(x_1, x_2, x_3) = 3x_1^2 - 2x_1x_2 + 4x_1x_3 + 2x_2^2 + x_3^2$
 $= 3(x_1 - \frac{1}{3}x_2 + \frac{2}{3}x_3)^2 + \frac{5}{3}x_2^2 + \frac{4}{3}x_2x_3 - \frac{1}{3}x_3^2$
 $= 3(x_1 - \frac{1}{3}x_2 + \frac{2}{3}x_3)^2 + \frac{5}{3}(x_2 - \frac{2}{5}x_3)^2 - \frac{1}{5}x_3^2$

得到 \bar{f} 二次型的标准形 $g(y_1, y_2, y_3) = 3y_1^2 + \frac{5}{3}y_2^2 - \frac{1}{5}y_3^2$

所用线性变换为 $\begin{cases} y_1 = x_1 - \frac{1}{3}x_2 + \frac{2}{3}x_3 \\ y_2 = x_2 - \frac{2}{5}x_3 \\ y_3 = x_3 \end{cases}$

(2) $f(x_1, x_2, x_3) = 3x_2^2 + 6x_2x_3 + 3x_3^2 = 3(x_2 + x_3)^2$

得 \bar{f} 二次型的标准形 $g(y_1, y_2, y_3) = 3y_1^2$ 所用线性变换为 $\begin{cases} y_1 = x_2 + x_3 \\ y_2 = x_2 + x_3 \\ y_3 = x_3 \end{cases}$



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$$(3) \text{ 令 } \begin{cases} x_1 = y_1 + y_2 \\ x_2 = y_1 - y_2 \\ x_3 = y_3 \end{cases} \quad | \quad f(x_1, x_2, x_3) = 2(y_1 + y_2)(y_1 - y_2) + 4(y_1 + y_2)y_3 \rightarrow (y_1 - y_2)y_3$$

$$= 2y_1^2 + 2y_1y_2 - 2y_2^2 + 6y_2y_3$$

$$= 2(y_1 + \frac{1}{2}y_2)^2 - 2y_2^2 + 6y_2y_3 - \frac{1}{2}y_2^2$$

$$= 2(y_1 + \frac{1}{2}y_2)^2 - 2(y_2 - \frac{3}{2}y_3)^2 + 4y_3^2$$

得正交型的标准形 $g(y_1, y_2, y_3) = 2y_1^2 - 2y_2^2 + 4y_3^2$

所用线性变换为

$$\begin{cases} y_1 = y_1 + \frac{1}{2}y_2 = \frac{1}{2}x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_3 \\ y_2 = y_2 - \frac{3}{2}y_3 = \frac{1}{2}x_1 - \frac{1}{2}x_2 - \frac{3}{2}x_3 \\ y_3 = y_3 = x_3 \end{cases}$$

$$(4) f(x_1, x_2, x_3, x_4) = 2x_1^2 + 2x_1x_2 + 2x_1x_4 + 2x_2^2 + 2x_2x_3 + 2x_3^2 + 2x_3x_4 + 2x_4^2$$

$$= 2(x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_4)^2 + \frac{3}{2}x_2^2 + 2x_2x_3 - x_2x_4 + 2x_3^2 + 2x_3x_4 + \frac{3}{2}x_4^2$$

$$= 2(x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_4)^2 + \frac{1}{2}(x_2 + \frac{2}{3}x_3 - \frac{1}{3}x_4)^2 + \frac{4}{3}x_3^2 + 2x_3x_4 + \frac{4}{3}x_4^2$$

$$= 2(x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_4)^2 + \frac{1}{2}(x_2 + \frac{2}{3}x_3 - \frac{1}{3}x_4)^2 + \frac{4}{3}(x_3 + x_4)^2$$

得正交型的标准形 $g(y_1, y_2, y_3) = 2y_1^2 + \frac{1}{2}y_2^2 + \frac{4}{3}y_3^2$

所用线性变换为

$$\begin{cases} y_1 = x_1 + \frac{1}{2}x_2 + \frac{1}{2}x_4 \\ y_2 = x_2 + \frac{2}{3}x_3 - \frac{1}{3}x_4 \\ y_3 = x_3 + x_4 \\ y_4 = x_4 \end{cases}$$

3. 用合同变换法求非退化线性变换, 将下列二次型化为标准形

(1) $f(x_1, x_2, x_3) = x_1^2 + 4x_1x_2 - 6x_1x_3 + 4x_2^2 + 9x_3^2$

(2) $f(x_1, x_2, x_3, x_4) = x_1^2 - 2x_1x_2 + 4x_1x_3 - 4x_1x_4 + 2x_2^2 + 2x_2x_3 + 4x_2x_4 + 11x_3^2 + 4x_3x_4 - 6x_4^2$

解: 例该二次型的矩阵形式为 $f(x) = x^T A x$, 其中 $A = \begin{pmatrix} 1 & 2 & -3 \\ 2 & 4 & 0 \\ -3 & 0 & 9 \end{pmatrix}$, $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$

做如下合同变换:

$$(A) = \begin{pmatrix} 1 & 2 & -3 \\ 2 & 4 & 0 \\ -3 & 0 & 9 \end{pmatrix} \xrightarrow{r_2-2r_1, r_3+3r_1} \begin{pmatrix} 1 & 0 & 0 \\ 2 & 0 & 6 \\ -3 & 0 & 0 \end{pmatrix} \xrightarrow{r_2-2r_1, r_3+3r_1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 6 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{c_2+c_1, c_3-c_1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 6 & 6 \\ 0 & 6 & 0 \end{pmatrix} \xrightarrow{r_3-r_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 6 & 6 \\ 0 & 0 & -6 \end{pmatrix} \xrightarrow{r_2 \times \frac{1}{6}, r_3 \times \frac{1}{-6}} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{pmatrix} \xrightarrow{r_3+r_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 0 \end{pmatrix} \xrightarrow{r_3-r_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{pmatrix} \xrightarrow{r_3 \times (-1)} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_2-r_3} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

则线性变换 $\begin{cases} x_1 = y_1 + y_2 + \frac{1}{2}y_3 \\ x_2 = y_2 - \frac{1}{2}y_3 \\ x_3 = y_2 + \frac{1}{2}y_3 \end{cases}$ 下, 二次型化为标准形 $g(y_1, y_2, y_3) = y_1^2 + 2y_2^2 - 3y_3^2$

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$$\begin{aligned}
 (2) f(x_1, x_2, x_3, x_4) &= x_1^2 + 2x_1x_2 + 2x_1^2 + 2x_2x_3 + 3x_3^2 + 2x_3x_4 + 4x_4^2 \\
 &= (x_1+x_2)^2 + x_2^2 + 2x_2x_3 + 3x_3^2 + 2x_3x_4 + 4x_4^2 \\
 &= (x_1+x_2)^2 + (x_2+x_3)^2 + 2x_3^2 + 2x_3x_4 + 4x_4^2 \\
 &= (x_1+x_2)^2 + (x_2+x_3)^2 + 2(x_3+\frac{1}{2}x_4)^2 + \frac{7}{2}x_4^2
 \end{aligned}$$

得标准形 $g(y_1, y_2, y_3, y_4) = y_1^2 + y_2^2 + 2y_3^2 + \frac{7}{2}y_4^2$
 故二次型正惯性指数分别为 4, 0.

$$(3) f(x_1, \dots, x_n) = \sum_{i=1}^n x_i^2 + 2 \sum_{1 \leq i < j \leq n} x_i x_j = (x_1 + \dots + x_n)^2$$

得标准形 $g(y_1, \dots, y_n) = y_1^2$

故二次型正惯性指数分别为 1, 0.

$$(4) \text{ 令 } y_1 = x_1 - \bar{x}, \dots, y_{n-1} = x_{n-1} - \bar{x}, y_n = x_n, \text{ 则 } 0 \cdot x_n - \bar{x} = -(x_1 - \bar{x}) - \dots - (x_{n-1} - \bar{x}) = -y_1 - \dots - y_{n-1}$$

$$\begin{aligned}
 \text{得 } g(y_1, \dots, y_n) &= f(x_1, \dots, x_n) = y_1^2 + \dots + y_{n-1}^2 + (-y_1 - \dots - y_{n-1})^2 \\
 &= 2y_1^2 + 2y_1y_2 + \dots + 2y_1y_{n-1} + 2y_2^2 + 2y_2y_3 + \dots + 2y_2y_{n-1} + \dots + 2y_{n-2}^2 + 2y_{n-2}y_{n-1} + 2y_{n-1}^2
 \end{aligned}$$

对应矩阵为

$$A = \begin{pmatrix} 2 & 1 & \dots & 1 & 0 \\ 1 & 2 & & & \\ \vdots & & \ddots & & \\ 1 & & & 2 & 0 \\ 0 & \dots & 0 & 0 & 0 \end{pmatrix}_{n \times n}$$

$$\text{由 } |\lambda E - A| = \begin{vmatrix} \lambda-2 & -1 & \dots & -1 & 0 \\ -1 & \lambda-2 & & & \\ \vdots & & \ddots & & \\ -1 & & & \lambda-2 & 0 \\ 0 & \dots & 0 & 0 & \lambda \end{vmatrix} \xrightarrow{r_i - r_1} \begin{vmatrix} \lambda-2 & -1 & \dots & -1 & 0 \\ 0 & \lambda-1 & & 0 & \\ \vdots & & \ddots & & \\ 0 & & & \lambda-1 & 0 \\ 0 & \dots & 0 & 0 & \lambda \end{vmatrix} \xrightarrow{\text{C}_{i+1} + C_1} \begin{vmatrix} \lambda-1 & -1 & \dots & -1 & 0 \\ 0 & \lambda-1 & & 0 & \\ \vdots & & \ddots & & \\ 0 & & & \lambda-1 & 0 \\ 0 & \dots & 0 & 0 & \lambda \end{vmatrix} = (\lambda-1)^{n-1} \lambda^2$$

得 A 的特征值 $\lambda = n, 1 (n-2 \text{ 重}), 0$

故二次型的正惯性指数分别为 $n-1, 0$. \square

6. 设 A 为实对称阵, λ_1, λ_2 为 A 的最小和最大特征值, 证明: $\forall t \in [\lambda_1, \lambda_2]$, 存在单位向量 x 使得 $x^T A x = t$.

思路解证明: 观察 设 β_1, β_2 为单位向量 且 $A\beta_1 = \lambda_1\beta_1, A\beta_2 = \lambda_2\beta_2$

则 $\beta_1^T A \beta_1 = \lambda_1, \beta_2^T A \beta_2 = \lambda_2$ 可取 β_1, β_2 正交.

取 β_1, β_2 的某个组合 x , 即可使 $x^T A x = t$.

$$x = \mu_1 \beta_1 + \mu_2 \beta_2 \quad \text{则 } x \text{ 为单位向量} \Leftrightarrow \mu_1^2 + \mu_2^2 = 1.$$



求证:

λ_1, λ_2 为特征值
 x_1, x_2 为特征向量

证明: 设 λ_1, λ_2 为特征值 s.t. $Ax_1 = \lambda_1 x_1, Ax_2 = \lambda_2 x_2$

易见 $t \in [\lambda_1, \lambda_2]$, 有 $0 \leq a \leq 1$ s.t. $t = \sqrt{a} \lambda_1 + \sqrt{1-a} \lambda_2$

令 $t(a) = \sqrt{a} \lambda_1 + \sqrt{1-a} \lambda_2$ 则在 $[0, 1]$ 上 $t(a)$ 是 a 的连续函数, 且 $t(0) = \lambda_1, t(1) = \lambda_2$

故由连续函数中值定理, $\forall t \in [\lambda_1, \lambda_2]$, 有 $a \in [0, 1]$ s.t. $t(a) = t$.

取 $x = \sqrt{a} x_1 + \sqrt{1-a} x_2$

取 $x = \sqrt{a} x_1 + \sqrt{1-a} x_2$

$$\text{则 } x^T A x = (\sqrt{a} x_1 + \sqrt{1-a} x_2)^T A (\sqrt{a} x_1 + \sqrt{1-a} x_2)$$

$$= \sqrt{a} \sqrt{a} x_1^T A x_1 + \sqrt{a} \sqrt{1-a} x_1^T A x_2 + \sqrt{1-a} \sqrt{a} x_2^T A x_1 + \sqrt{1-a} \sqrt{1-a} x_2^T A x_2$$

$$= (1-a) \lambda_1 x_1^T x_1 + \sqrt{a} \sqrt{1-a} \lambda_2 x_1^T x_2 + \sqrt{1-a} \sqrt{a} \lambda_1 x_2^T x_1 + a \lambda_2 x_2^T x_2$$

$$= (1-a) \lambda_1 + a \lambda_2 = t \quad \square$$

7. 设 $A \in \mathbb{R}^{n \times n}$ 为列满秩矩阵, 证明 $B = A^T A$ 为正定矩阵.

证明: 设 x 为非零向量, 因 A 为列满秩矩阵, 故 $Ax \neq 0$

$$\text{于是 } x^T B x = x^T A^T A x = (Ax)^T (Ax) = (Ax, Ax) > 0$$

所以 B 为正定矩阵. \square

8. 设 $A, B \in \mathbb{R}^{n \times n}$ 对称正定, 证明 $k_1 A + k_2 B$, $k_1, k_2 > 0$ 也对称正定

证明: 因 A, B 对称, 故 $A^T = A, B^T = B$.

$$\text{所以 } (k_1 A + k_2 B)^T = k_1 A^T + k_2 B^T = k_1 A + k_2 B, \text{ 即 } k_1 A + k_2 B \text{ 对称.}$$

下证 $k_1 A + k_2 B$ 正定

因 A, B 正定, 故 $\forall x \in \mathbb{R}^n \setminus \{0\}$, 有 $x^T A x > 0, x^T B x > 0$

又 $k_1, k_2 > 0$,

$$\text{因此 } x^T (k_1 A + k_2 B) x = k_1 x^T A x + k_2 x^T B x > 0$$

所以 $k_1 A + k_2 B$ 正定 \square

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9. 设 $A \in \mathbb{R}^{m \times m}$, $B \in \mathbb{R}^{n \times n}$ 对称正定, 证明 $\exists T \in \mathbb{R}^{m+n}$, $T \neq 0$ st. $T^T \begin{pmatrix} A & 0 \\ 0 & -B \end{pmatrix} T = 0$

证明: 因为 A, B 对称正定, 所以有 $x \in \mathbb{R}^m$, $y \in \mathbb{R}^n$ 且 $x^T A x = t_1 > 0$, $y^T B y = t_2 > 0$.

$$\text{则有 } \left(\frac{x}{\sqrt{t_1}} \right)^T A \left(\frac{x}{\sqrt{t_1}} \right) = t_2$$

$$\text{令 } T = \begin{pmatrix} \frac{x}{\sqrt{t_1}} \\ y \end{pmatrix}, \text{ 则 } T^T \begin{pmatrix} A & 0 \\ 0 & -B \end{pmatrix} T = \left(\frac{x}{\sqrt{t_1}} \right)^T A \left(\frac{x}{\sqrt{t_1}} \right) - y^T B y$$

$$= \left(\frac{x}{\sqrt{t_1}} \right)^T A \left(\frac{x}{\sqrt{t_1}} \right) - y^T B y$$

$$= \left(\frac{x}{\sqrt{t_1}} \right)^T A \frac{x}{\sqrt{t_1}} - y^T B y = t_2 - t_2 = 0 \quad \square$$

10. 设 $A \in \mathbb{R}^{m \times m}$, $B \in \mathbb{R}^{n \times n}$ 均为对称矩阵, $\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$ 对称正定, 证明 A, B 均为对称正定矩阵.

证明: 设 $x \in \mathbb{R}^m$ 非零, 则因为 $\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$ 正定有 $\begin{pmatrix} x^T & 0 \end{pmatrix} \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix} \begin{pmatrix} x \\ 0 \end{pmatrix} = x^T A x > 0$

故 A 正定

$$\forall y \in \mathbb{R}^n \text{ 非零, 因为 } \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix} \text{ 正定有 } \begin{pmatrix} 0 & y \end{pmatrix} \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix} \begin{pmatrix} 0 \\ y \end{pmatrix} = y^T B y > 0$$

故 B 正定 \square

11. 设 $A = (a_{ij})_{n \times n}$ 为正定矩阵, 证明 $B = (a_{ij} b_i b_j)_{n \times n}$ 当 b_1, \dots, b_n 全为非零常数时为正定

证明: 设 b_1, \dots, b_n 全为非零常数, 设 $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \in \mathbb{R}^n$ 非零

$$\text{则 } x^T B x = \sum_{i,j=1}^n x_i a_{ij} b_i b_j x_j = \sum_{i,j=1}^n (b_i x_i) a_{ij} (b_j x_j)$$

$$\text{因此令 } y = \begin{pmatrix} b_1 x_1 \\ \vdots \\ b_n x_n \end{pmatrix}, \text{ 则 } x^T B x = y^T A y.$$

因为 x_1, \dots, x_n 不全为 0, b_1, \dots, b_n 全不为 0, 故 $b_1 x_1, \dots, b_n x_n$ 不全为 0 即 $y \neq 0$.

因为 A 正定, 所以 $y^T A y > 0$. 所以 $x^T B x > 0$ 所以 B 正定. \square

12. 设 A 为实对称正定矩阵, P 为可逆矩阵, 用定义证明 $P^T A P$ 也是对称正定矩阵.

反之若 $P^T A P$ 正定, 则矩阵 P 可逆.

证明: 设 P 可逆. 首先 A 对称正定, 则 $A^T = A$.

首先, $(P^T A P)^T = P^T A^T (P^T)^T = P^T A P$ 故 $P^T A P$ 对称.

其次, $\forall x \in \mathbb{R}^n$ 非零, 有 $Px \neq 0$ 故有 $x^T (P^T A P) x = (Px)^T A (Px) > 0$ 故 $P^T A P$ 正定.

由 A 正定



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假设 $PTAP$ 正定, A 正定. 要证 P 可逆.

反证法, 假设 P 不可逆, 则 $\exists X \in R^n$ 非 0 s.t. $PX=0$.

对 X , 有 $X^T(P^TAP)X = (PX)^T A(PX) = 0$. 与 $PTAP$ 正定矛盾. \square

13. 判别下列矩阵的正定性:

(1) $A = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 3 & 1 \\ 0 & 1 & 2 \end{pmatrix}$

(2) $A = \begin{pmatrix} 1 & & & -1 \\ & 1 & -1 & \\ & & 1 & \\ -1 & & & 2 \\ & & & & 3 \end{pmatrix}$

证明: (1) 显然 A 为实对称阵,

又 $1 > 0, |1 \ 1| = 2 > 0, |A| = \begin{vmatrix} 1 & 1 & 0 \\ 1 & 3 & 1 \\ 0 & 1 & 2 \end{vmatrix} \stackrel{r_2-r_1}{=} \begin{vmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 1 & 2 \end{vmatrix} = \begin{vmatrix} 1 & 1 & 0 \\ 0 & 1 & 2 \end{vmatrix} = 3 > 0$

各阶主子式均 > 0 , 故 A 为实对称正定矩阵.

(2) 显然 A 为实对称阵. 用合同变换法化 A 为标准形

$\begin{pmatrix} 1 & & & -1 \\ & 1 & -1 & \\ & & 1 & \\ -1 & & & 2 \\ & & & & 3 \end{pmatrix} \xrightarrow{C_4+C_1} \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & 2 & 0 \\ -1 & 0 & 0 & 0 & 2 \end{pmatrix} \xrightarrow{r_4+r_2} \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 2 \end{pmatrix} \xrightarrow{C_4+C_3} \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 2 \end{pmatrix} \xrightarrow{r_4 \leftrightarrow r_3} \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 2 \end{pmatrix}$

对角线元素均 > 0 得正惯性指数为 5, 故 A 正定 \square

14. 判别下列二次型的正定性:

(1) $f(x_1, x_2, x_3) = x_1^2 + 2x_1x_2 + 2x_2x_3 + 2x_3^2 + 2x_1x_3 + 6x_1^2$

(2) $f(x_1, x_2, x_3) = 2x_1^2 - 4x_1x_2 + 8x_2x_3 + 6x_3^2 - 4x_2x_1 + 4x_1^2$

(3) $f(x_1, \dots, x_n) = \sum_{i=1}^n x_i^2 + \sum_{1 \leq i < j \leq n} x_i x_j$

(4) $f(x_1, \dots, x_n) = 2 \sum_{i=1}^n x_i^2 + 2 \sum_{i=1}^{n-1} x_i x_{i+1}$

解: (1) $f(x_1, x_2, x_3) = (x_1 + x_2 - x_3)^2 + x_3^2 + 4x_2x_3 + 6x_1^2 = (x_1 + x_2 - x_3)^2 + (x_3 + 2x_2)^2 + 2x_2^2$

故 f 的标准形为 $g(y_1, y_2, y_3) = y_1^2 + y_2^2 + 2y_3^2$, 正惯性指数为 3.

所以 f 正定.

(2) f 的矩阵为 $A = \begin{pmatrix} 2 & -2 & 4 \\ -2 & 6 & -2 \\ 4 & -2 & 2 \end{pmatrix}$

$$\text{由 } |A-E\lambda| = \begin{vmatrix} \lambda-2 & 2 & -4 \\ 2 & \lambda-6 & 2 \\ -4 & 2 & \lambda-2 \end{vmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{vmatrix} 2 & \lambda-6 & 2 \\ \lambda-2 & 2 & -4 \\ -4 & 2 & \lambda-2 \end{vmatrix} \xrightarrow{r_2 \div 2} \begin{vmatrix} 2 & \lambda-6 & 2 \\ \lambda-2 & 1 & -2 \\ -4 & 2 & \lambda-2 \end{vmatrix} \xrightarrow{r_1 \div 2} \begin{vmatrix} 1 & \frac{\lambda-6}{2} & 1 \\ \lambda-2 & 1 & -2 \\ -4 & 2 & \lambda-2 \end{vmatrix} \xrightarrow{r_2 \div (\lambda-2)} \begin{vmatrix} 1 & \frac{\lambda-6}{2} & 1 \\ 1 & \frac{1}{\lambda-2} & -\frac{2}{\lambda-2} \\ -4 & 2 & \lambda-2 \end{vmatrix} \xrightarrow{r_2 - r_1} \begin{vmatrix} 1 & \frac{\lambda-6}{2} & 1 \\ 0 & \frac{1}{\lambda-2} - \frac{\lambda-6}{2} & -\frac{2}{\lambda-2} - 1 \\ -4 & 2 & \lambda-2 \end{vmatrix} = (\lambda-2)(\lambda^2-12\lambda+28) = (\lambda-2)(\lambda-5)(\lambda-7)$$

得A的特征值为 $\lambda = -2, 5, 7$. 不全为正, 因此A, 是非正定.

$$(3) f(x_1, \dots, x_n) = \sum_{i=1}^n x_i^2 + \sum_{1 \leq i < j \leq n} x_i x_j$$

对称阵为 $A_n = \begin{pmatrix} 1 & \frac{1}{2} & \dots & \frac{1}{2} \\ \frac{1}{2} & 1 & & \\ \vdots & & \ddots & \\ \frac{1}{2} & \dots & \frac{1}{2} & 1 \end{pmatrix}_{n \times n}$ 注意到 A_n 的第 $n-1$ 阶顺序主子式为 $|A_{n-1}|$

$$\text{由 } |A_1| = 1, |A_2| = \begin{vmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & 1 \end{vmatrix} = \frac{3}{4}, |A_3| = \begin{vmatrix} 1 & \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} & 1 \end{vmatrix} = \frac{1}{2}$$

$$\text{而 } |A_{n-1}| = \begin{vmatrix} 1 & \frac{1}{2} & \dots & \frac{1}{2} \\ \frac{1}{2} & 1 & & \\ \vdots & & \ddots & \\ \frac{1}{2} & \dots & \frac{1}{2} & 1 \end{vmatrix}_{(n-1) \times (n-1)} \xrightarrow{C_1 + \sum_{i=2}^{n-1} C_i} \begin{vmatrix} \frac{n+1}{2} & \frac{1}{2} & \dots & \frac{1}{2} \\ \frac{1}{2} & 1 & & \\ \vdots & & \ddots & \\ \frac{1}{2} & \dots & \frac{1}{2} & 1 \end{vmatrix} = \left(\frac{1}{2}\right)^{n-1} \frac{n+1}{2} > 0$$

故 A_n 的各阶顺序主子式均为正, 故 f 正定

$$(4) f(x_1, \dots, x_n) = x_1^2 + \sum_{i=1}^{n-1} (x_i^2 + 2x_i x_{i+1} + x_{i+1}^2) + x_n^2 = x_1^2 + \sum_{i=1}^n (x_i + x_{i+1})^2 + x_n^2 \geq 0$$

若 $f(x_1, \dots, x_n) = 0$, 则 $\begin{cases} x_1 = 0 \\ x_i + x_{i+1} = 0 \\ x_n = 0 \end{cases}$ 解之得 $x_1 = \dots = x_n = 0$

因此若 x_1, \dots, x_n 不全为0, 则 $f(x_1, \dots, x_n) > 0$. 推知 f 正定 \square .

15. 讨论 t 取何值时, 下列二次型是正定的.

$$(1) f(x_1, x_2, x_3) = 10x_1^2 + 2tx_1x_2 + 6x_1x_3 + 5x_2^2 + 4x_2x_3 + x_3^2$$

$$(2) f(x_1, x_2, x_3) = (t+1)x_1^2 - 2x_1x_2 + (t+2)x_2^2 - 2x_2x_3 + (t+1)x_3^2$$

$$(3) f(x_1, x_2, x_3) = t(x_1^2 + x_2^2 + x_3^2) + 2x_1x_2 - 2x_2x_3 + 2x_1x_3 + x_3^2$$

解: (1) f 的矩阵为 $A = \begin{pmatrix} 10 & t & 3 \\ t & 5 & 2 \\ 3 & 2 & 1 \end{pmatrix}$, A 的各阶顺序主子式为 $10, \begin{vmatrix} 10 & t \\ t & 5 \end{vmatrix} = 50 - t^2$

$$\begin{array}{c|ccc|ccc|ccc} 10 & t & 3 & C_1 \leftrightarrow C_2 & 1 & t & 3 & r_2 - tr_1 & 1 & t & 3 \\ t & 5 & 2 & r_2 \leftrightarrow r_1 & t & 5 & 2 & r_2 - tr_1 & 0 & 5-t^2 & 23t \\ 3 & 2 & 1 & r_3 \leftrightarrow r_1 & 3 & 2 & 1 & r_3 - tr_1 & 0 & 23t & 1 \end{array} = (5-t^2)(2-t)^2 = 1+t^2-10t^2$$

所以 A 正定 $\Leftrightarrow 50 - t^2 > 0, 10 - 10t^2 > 0$

$$\begin{vmatrix} 10 & t & 3 \\ t & 5 & 2 \\ 3 & 2 & 1 \end{vmatrix} \xrightarrow{C_1 \leftrightarrow C_2} \begin{vmatrix} 1 & 2 & 3 \\ t & 5 & t \\ 3 & t & 10 \end{vmatrix} \xrightarrow{x_2 - 2x_1} \begin{vmatrix} 1 & 2 & 3 \\ 0 & 1 & t-6 \\ 0 & t-6 & 1 \end{vmatrix} = t^2 + 12t + 35$$

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所以A正定 $\Leftrightarrow 5-t^2 > 0, -t^2+2t-5 > 0 \Leftrightarrow 5 < t < 7$

(2) f的矩阵为 $A = \begin{pmatrix} t+1 & -1 & 0 \\ -1 & t+2 & -1 \\ 0 & -1 & t+1 \end{pmatrix}$

A的主顺序主子式为 $t+1, \begin{vmatrix} t+1 & -1 \\ -1 & t+2 \end{vmatrix} = t^2+3t+1$

$$\begin{vmatrix} t+1 & -1 & 0 \\ -1 & t+2 & -1 \\ 0 & -1 & t+1 \end{vmatrix} \xrightarrow{r_2-r_1} \begin{vmatrix} t+1 & -1 & 0 \\ 0 & t+2 & -1 \\ -1 & -1 & t+1 \end{vmatrix} \xrightarrow{r_3+r_1} \begin{vmatrix} t+1 & -1 & 0 \\ 0 & t+2 & -1 \\ 0 & -2 & t+1 \end{vmatrix} = (t+1)(t+2)(t+1)$$

所以A正定 $\Leftrightarrow t+1 > 0, t^2+3t+1 > 0 \Leftrightarrow \frac{-3+\sqrt{5}}{2} < t < \frac{-3+\sqrt{5}}{2}$

(3) f的矩阵为 $A = \begin{pmatrix} t & 1 & 1 \\ 1 & t & -1 \\ 1 & -1 & t+1 \end{pmatrix}$

A的主顺序主子式为 $t, \begin{vmatrix} t & 1 \\ 1 & t \end{vmatrix} = t^2-1, \begin{vmatrix} t & 1 & 1 \\ 1 & t & -1 \\ 1 & -1 & t+1 \end{vmatrix} \xrightarrow{r_2-r_1} \begin{vmatrix} t & 1 & 1 \\ 0 & t-1 & -2 \\ t-1 & -2 & t \end{vmatrix} \xrightarrow{r_3-r_2} \begin{vmatrix} t & 1 & 1 \\ 0 & t-1 & -2 \\ 0 & t-1 & t+2 \end{vmatrix} \xrightarrow{r_3-r_2} \begin{vmatrix} t & 1 & 1 \\ 0 & t-1 & -2 \\ 0 & 0 & t+4 \end{vmatrix} = (t-1)(t+4)$

所以A正定 $\Leftrightarrow t > 0, t^2 > 0, (t-1)(t+4) > 0 \Leftrightarrow t > 1$

16. 设 $A \in \mathbb{R}^{n \times n}$ 对称正定, 证明: $\forall \gamma > 0$ 和 $1 \leq i_1 < i_2 < \dots < i_r \leq n$, 有

证明: 令固定 $\gamma > 0$ 和 $1 \leq i_1 < i_2 < \dots < i_r \leq n$

令 $B = \begin{pmatrix} a_{i_1 i_1} & a_{i_1 i_2} & \dots & a_{i_1 i_r} \\ a_{i_2 i_1} & a_{i_2 i_2} & \dots & a_{i_2 i_r} \\ \vdots & \vdots & \ddots & \vdots \\ a_{i_r i_1} & a_{i_r i_2} & \dots & a_{i_r i_r} \end{pmatrix}$ 则B对称

$$\begin{vmatrix} a_{i_1 i_1} & a_{i_1 i_2} & \dots & a_{i_1 i_r} \\ a_{i_2 i_1} & a_{i_2 i_2} & \dots & a_{i_2 i_r} \\ \vdots & \vdots & \ddots & \vdots \\ a_{i_r i_1} & a_{i_r i_2} & \dots & a_{i_r i_r} \end{vmatrix} > 0$$

$\forall x \in \mathbb{R}^r$ 非0, 令 $y = \begin{pmatrix} y_1 \\ \vdots \\ y_r \end{pmatrix} \in \mathbb{R}^n$, 其中 $y_i = \begin{cases} x_j & \text{若 } i=j \\ 0 & \text{否则} \end{cases}$

则 y 非0, 且 $x^T B x = y^T A y$

由A正定知 $y^T A y > 0$ 故 $x^T B x > 0$ 因此B正定 特别地, $|B| > 0$

17. 证明: 若 $A \in \mathbb{R}^{n \times n}$ 对称正定, 则 A^* 也对称正定

证明: 因为A对称正定, 所以由例5.2.7知 \exists 可逆阵P 使 $A = P^T P$, 且 $|A| > 0$

因此 $A^* = |A| A^{-1} = |A| (P^T P)^{-1} = |A| P^{-1} (P^T)^{-1} = (\sqrt{|A|} P^{-1}) (\sqrt{|A|} P^T)^{-1}$

再由例5.2.7知 A^* 正定. \square

证明: " \Leftarrow " 设 $A=B^2$, B 为对称正定矩阵

[$A=B^2$ 即例 5.2.7]

则 $A^T = (B^2)^T = (B^T)^2 = B^2 = A$, 即 A 对称

且 $\forall x \in \mathbb{R}^n, x \neq 0$, $x^T A x = x^T B^2 x = (x^T B)(Bx) = (x^T B^T)(Bx) = (Bx)^T(Bx) > 0$
 有 $Bx \neq 0$, 故

" \Rightarrow " 设 A 为实对称矩阵, 则 \exists 正交矩阵 P 使 $A = P^T \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix} P$, 且 $\lambda_1, \dots, \lambda_n > 0$ 为 A 的特征值.

于是 $A = P^T \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_n} \end{pmatrix} \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_n} \end{pmatrix} P = P^T \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_n} \end{pmatrix} P P^T \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_n} \end{pmatrix} P$
 $= (P^T \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_n} \end{pmatrix} P)^2$

即若令 $B = P^T \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_n} \end{pmatrix} P$ 则 $A = B^2$. \square

19. 设 $A \in \mathbb{R}^{n \times n}$ 对称正定, $B \in \mathbb{R}^{n \times n}$ 对称, 证明存在合同变换矩阵 P 使 $P^T A P$ 与 $P^T B P$ 均为对角阵.

证明: 因为 A 对称正定, 所以在例 5.2.7 知有可逆阵 Q 使 $A = Q^T Q$.

因为 B 对称, 所以有 $Q^{-T} B Q^{-1}$ 为对称阵, 故有可逆阵 R 使 $Q^{-T} B Q^{-1} = R^T \begin{pmatrix} d_1 & & \\ & \ddots & \\ & & d_n \end{pmatrix} R$
 且 $d_1, \dots, d_n \in \mathbb{R}$

于是有 $A = Q^T Q = Q^T R^T R Q = (RQ)^T (RQ)$

$B = Q^{-T} B Q^{-1} = (RQ)^T \begin{pmatrix} d_1 & & \\ & \ddots & \\ & & d_n \end{pmatrix} (RQ)$

故令 $P = (RQ)^T$, 则 $P^T A P = E$, $P^T B P = \begin{pmatrix} d_1 & & \\ & \ddots & \\ & & d_n \end{pmatrix}$ 均为对角阵. \square

20. 若 A 正定, 证明 $|E+A| > 1$

证明: 若 A 正定, 则 A 的特征值 $\lambda_1, \dots, \lambda_n$ 都 > 0 , 且有正交阵 P 使 $A = P^T \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix} P$

所以 $|E+A| = |E + P^T \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix} P| = |P^T| |E + \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}| |P| = |E + \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix}| = (\lambda_1+1) \cdots (\lambda_n+1) > 1$

21. 已知实对称阵 A 满足 $A^3 - 6A^2 + 11A - 6E = 0$. 证明 A 正定.

证明: 设 λ 为 A 的特征值, $As = \lambda s, s \neq 0$.

则 $0 = (A^3 - 6A^2 + 11A - 6E)s = A^3 s - 6A^2 s + 11As - 6s = (\lambda^3 - 6\lambda^2 + 11\lambda - 6)s$

由 $s \neq 0$ 得 $\lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$ 即 $(\lambda-1)(\lambda-2)(\lambda-3) = 0$ 即 $\lambda = 1, 2, 3$

特别地, A 的特征值均正, 所以 A 正定. \square



每日一练

22. 设 $A \in \mathbb{R}^{n \times n}$ 对称正定, n 维非 0 向量组 $\{\beta_1, \dots, \beta_r\}$ 满足 $\beta_i^T A \beta_j = 0, 1 \leq i < j \leq r$.

证明: 该向量组线性无关.

证明: 设 $\mu_1 \beta_1 + \dots + \mu_r \beta_r = 0$

$$\text{则 } \sum_{i=1}^r \mu_i \beta_i^T A \beta_j = 0 \quad \forall j$$

因 A 正定, β_i 非 0, 得 $\beta_i^T A \beta_i > 0$ 故 $\mu_i = 0$

所以 $\mu_1 = \dots = \mu_r = 0$. 所以 β_1, \dots, β_r 线性无关. \square

23. 设 $A \in \mathbb{R}^{n \times n}$ 对称正定, 函数 $f(x_1, \dots, x_n) = \begin{vmatrix} -A & x \\ x^T & 0 \end{vmatrix}$ 其中 $x = (x_1, \dots, x_n)^T$

证明 f 当 n 为偶数时是正定二次型, n 为奇数时是负定二次型.

证明: 因为 A 正定, 所以由例 5.2.7 知有可逆阵 P 使 $A = P^T P$ 故 $A^{-1} = P^{-1} (P^{-1})^T$ 也为对称正定阵.

$$\text{由 } \begin{pmatrix} E_n & 0 \\ x^T A^{-1} & 1 \end{pmatrix} \begin{pmatrix} -A & x \\ x^T & 0 \end{pmatrix} = \begin{pmatrix} -A & x \\ 0 & x^T A^{-1} x \end{pmatrix} \text{ 两边取行列式得}$$

$$f(x_1, \dots, x_n) = \begin{vmatrix} -A & x \\ 0 & x^T A^{-1} x \end{vmatrix} = |-A| \cdot (x^T A^{-1} x) = (-1)^n |A| \cdot (x^T A^{-1} x)$$

所以 n 为偶数时 $x \in \mathbb{R}^n$ 非 0, 由 A^{-1} 正定知 $x^T A^{-1} x > 0$.

所以 n 为偶数时 $f(x_1, \dots, x_n) = |A| \cdot (x^T A^{-1} x) > 0$ 故 $f(x_1, \dots, x_n)$ 正定.

当 n 为奇数时 $f(x_1, \dots, x_n) = -|A| \cdot (x^T A^{-1} x) < 0$ 故 $f(x_1, \dots, x_n)$ 负定. \square

(3) 平面上不平行于某一向量的全体向量所组成的集合, 对于向量的加法与数乘

解: 不是. 设 α 为一向量, β 不平行于 α , 则 $-\beta + \alpha$ 也不平行于 α , 但 $\beta + (-\beta + \alpha) = \alpha$ 平行于 α \square

(4) 平面上全体向量, 对于通常的加法和如下定义的数乘: $k\alpha = 0 (k \in \mathbb{R}, \alpha \in \mathbb{R}^2)$

解: 不是. 因为 $1\alpha = 0 \neq \alpha$. \square

2. 设 $V = \{x \mid x = C_1 \sin t + C_2 \sin 2t + \dots + C_n \sin nt, C_k \in \mathbb{R}, 0 \leq t \leq 2\pi\}$.

V 中元素对于通常三角函数的加法和数乘运算, 是否构成 \mathbb{R} 上线性空间?

若 V 是 \mathbb{R} 上线性空间, 证明 $\{\sin t, \sin 2t, \dots, \sin nt\}$ 是 V 的一组基, 试提出确定 C_k 的方法.

解: V 中元素对于通常三角函数的加法和数乘运算构成 \mathbb{R} 上线性空间. 证明略.

下证 $\{\sin t, \sin 2t, \dots, \sin nt\}$ 是 V 的一组基.

因为 V 中元素都是这些函数的线性组合, 所以只需证明它们线性无关即可.

假设 $C_1 \sin t + C_2 \sin 2t + \dots + C_n \sin nt = 0$.

这事实上是个内积空间, $\sin t, \sin 2t, \dots, \sin nt$ 正交. 需一点内积空间知识 \square

3. 在 \mathbb{R}^4 中有两组基 $\alpha_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, \alpha_4 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$ 和 $\beta_1 = \begin{pmatrix} 2 \\ 1 \\ 1 \\ 1 \end{pmatrix}, \beta_2 = \begin{pmatrix} 0 \\ 3 \\ 0 \\ 0 \end{pmatrix}, \beta_3 = \begin{pmatrix} 5 \\ 3 \\ 1 \\ 1 \end{pmatrix}, \beta_4 = \begin{pmatrix} 6 \\ 6 \\ 3 \\ 3 \end{pmatrix}$

(1) 求由基 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 到基 $\beta_1, \beta_2, \beta_3, \beta_4$ 的过渡矩阵

(2) 求对两组基有相同坐标的非 0 向量.

解: (1) 易见 $(\beta_1, \beta_2, \beta_3, \beta_4) = (\alpha_1, \alpha_2, \alpha_3, \alpha_4) \begin{pmatrix} 2 & 0 & 5 & 6 \\ 1 & 3 & 3 & 6 \\ -1 & 1 & 2 & 1 \\ 1 & 0 & 1 & 3 \end{pmatrix}$

故由 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 到 $\beta_1, \beta_2, \beta_3, \beta_4$ 的过渡矩阵为 $\begin{pmatrix} 2 & 0 & 5 & 6 \\ 1 & 3 & 3 & 6 \\ -1 & 1 & 2 & 1 \\ 1 & 0 & 1 & 3 \end{pmatrix}$

(2) 设 ~~非~~ 向量 x 对两组基有相同的坐标 $\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix}$.

$$\text{则 } (\alpha_1, \alpha_2, \alpha_3, \alpha_4) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = (\beta_1, \beta_2, \beta_3, \beta_4) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix}$$

$$\text{即 } \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = \begin{pmatrix} 2 & 0 & 5 & 6 \\ 1 & 3 & 3 & 6 \\ -1 & 1 & 2 & 1 \\ 1 & 0 & 1 & 3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} \text{ 即 } \begin{pmatrix} 1 & 0 & 5 & 6 \\ 1 & 2 & 3 & 6 \\ -1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix} = 0$$

$$\text{由 } \begin{pmatrix} 1 & 0 & 5 & 6 \\ 1 & 2 & 3 & 6 \\ -1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 2 \end{pmatrix} \xrightarrow[r_2-r_1]{r_2+r_1} \begin{pmatrix} 1 & 0 & 5 & 6 \\ 0 & 2 & -2 & 0 \\ 0 & 1 & -4 & -5 \\ 0 & 0 & -4 & -4 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_3]{r_2 \times \frac{1}{2}} \begin{pmatrix} 1 & 0 & 5 & 6 \\ 0 & 1 & -4 & -5 \\ 0 & 2 & -2 & 0 \\ 0 & 0 & -4 & -4 \end{pmatrix} \xrightarrow[r_2+r_3]{\frac{1}{2}r_3} \begin{pmatrix} 1 & 0 & 5 & 6 \\ 0 & 1 & -4 & -5 \\ 0 & 1 & -2 & -2 \\ 0 & 0 & -4 & -4 \end{pmatrix} \xrightarrow[r_2-r_3]{r_2 \times \frac{1}{2}} \begin{pmatrix} 1 & 0 & 5 & 6 \\ 0 & 1 & -4 & -5 \\ 0 & 0 & -2 & -4 \\ 0 & 0 & -4 & -4 \end{pmatrix} \xrightarrow[r_2+r_3]{r_2 \times \frac{1}{2}} \begin{pmatrix} 1 & 0 & 5 & 6 \\ 0 & 1 & -4 & -5 \\ 0 & 0 & -2 & -4 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

得通解 $\mu \begin{pmatrix} 3 \\ -1 \\ 2 \\ -1 \end{pmatrix}$, 故对两组基有相同坐标的非零向量的形式为 $(\alpha_1, \alpha_2, \alpha_3, \alpha_4) \mu \begin{pmatrix} 3 \\ -1 \\ 2 \\ -1 \end{pmatrix} = \begin{pmatrix} 3\mu \\ -\mu \\ 2\mu \\ -\mu \end{pmatrix}, \mu \in \mathbb{R}$
其中非 0 向量为 $\begin{pmatrix} 3\mu \\ -\mu \\ 2\mu \\ -\mu \end{pmatrix}, \mu \neq 0. \square$

4. 设 4 维线性空间 V 的两组基 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 和 $\beta_1, \beta_2, \beta_3, \beta_4$ 满足

$$\begin{cases} \alpha_1 + 2\alpha_2 = \beta_3 \\ \alpha_2 + 2\alpha_1 = \beta_4 \\ \beta_1 + 2\beta_2 = \alpha_3 \\ \beta_2 + 2\beta_3 = \alpha_4 \end{cases}$$

(1) 求由基 β 到基 α 的过渡矩阵

(2) 求向量 $\alpha = 2\beta_1 - \beta_2 + \beta_3 + \beta_4$ 在基 β 下的坐标

(3) 判断是否存在非 0 元素 $\alpha \in V$ 使得 α 在基 α 和基 β 下坐标相同。

解: 由 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 与 $\beta_1, \beta_2, \beta_3, \beta_4$ 之间关系可知

$$\beta_3 = \alpha_1 + 2\alpha_2 = (\alpha_1, \alpha_2, \alpha_3, \alpha_4) \begin{pmatrix} 1 \\ 2 \\ 0 \\ 0 \end{pmatrix}, \quad \beta_4 = \alpha_2 + 2\alpha_1 = (\alpha_1, \alpha_2, \alpha_3, \alpha_4) \begin{pmatrix} 2 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

$$\beta_2 = \alpha_4 - 2\beta_3 = \alpha_4 - 2(\alpha_1 + 2\alpha_2) = -2\alpha_1 - 4\alpha_2 + \alpha_4 = (\alpha_1, \alpha_2, \alpha_3, \alpha_4) \begin{pmatrix} -2 \\ -4 \\ 0 \\ 1 \end{pmatrix}$$

$$\beta_1 = \frac{1}{2}\alpha_3 - \frac{1}{2}\beta_2 = \frac{1}{2}\alpha_3 - \frac{1}{2}(-2\alpha_1 - 4\alpha_2 + \alpha_4) = \alpha_1 + 2\alpha_2 + \frac{1}{2}\alpha_3 - \frac{1}{2}\alpha_4 = (\alpha_1, \alpha_2, \alpha_3, \alpha_4) \begin{pmatrix} 1 \\ 2 \\ \frac{1}{2} \\ -\frac{1}{2} \end{pmatrix}$$

$$\text{故有 } (\beta_1, \beta_2, \beta_3, \beta_4) = (\alpha_1, \alpha_2, \alpha_3, \alpha_4) \begin{pmatrix} 1 & 2 & \frac{1}{2} & -\frac{1}{2} \\ -2 & -4 & 0 & 1 \\ 1 & 2 & 0 & 0 \\ 2 & 1 & 0 & 0 \end{pmatrix} \text{ 即由基 } \beta \text{ 到基 } \alpha \text{ 的过渡矩阵为 } P = \begin{pmatrix} 1 & 2 & \frac{1}{2} & -\frac{1}{2} \\ -2 & -4 & 0 & 1 \\ 1 & 2 & 0 & 0 \\ 2 & 1 & 0 & 0 \end{pmatrix}$$

$$(2) \alpha = 2\beta_1 - \beta_2 + \beta_3 + \beta_4 = 2(\alpha_1 + 2\alpha_2 + \frac{1}{2}\alpha_3 - \frac{1}{2}\alpha_4) - (-2\alpha_1 - 4\alpha_2 + \alpha_4) + (\alpha_1 + 2\alpha_2 + \frac{1}{2}\alpha_3 - \frac{1}{2}\alpha_4) + (2\alpha_1 + \alpha_2)$$

$$= 2(4\alpha_1 + 8\alpha_2 + \alpha_3 - 2\alpha_4) - (-2\alpha_1 - 4\alpha_2 + \alpha_4) + (\alpha_1 + 2\alpha_2) + (2\alpha_1 + \alpha_2)$$

$$= 11\alpha_1 + 23\alpha_2 + 4\alpha_3 - 5\alpha_4$$

所以 α 在基 β 下的坐标为 $\begin{pmatrix} 11 \\ 23 \\ 4 \\ -5 \end{pmatrix}$

(3) 设元素 α 在基 β 下和基 α 下坐标均为 $X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{pmatrix}$, 则 $X = PX$ 即 $(P-E)X=0$

$$\text{由 } P-E = \begin{pmatrix} 3 & -2 & \frac{1}{2} & -\frac{1}{2} \\ -2 & -4 & 0 & 1 \\ 0 & 0 & -1 & 0 \\ -2 & 1 & 0 & -1 \end{pmatrix} \xrightarrow{\substack{r_1+r_4 \\ r_2+r_4}} \begin{pmatrix} 1 & -1 & -1 & -1 \\ -2 & -4 & 0 & 1 \\ -2 & 1 & 0 & -1 \\ 0 & 0 & -1 & 2 \end{pmatrix} \xrightarrow{\substack{r_2+2r_1 \\ r_3+2r_1}} \begin{pmatrix} 1 & -1 & -1 & -1 \\ 0 & -2 & -2 & -1 \\ 0 & -1 & -2 & -3 \\ 0 & 0 & -1 & 2 \end{pmatrix} \xrightarrow{r_2 \leftrightarrow r_3} \begin{pmatrix} 1 & -1 & -1 & -1 \\ 0 & -1 & -2 & -3 \\ 0 & -2 & -2 & -1 \\ 0 & 0 & -1 & 2 \end{pmatrix} \xrightarrow{r_2 \times (-1)} \begin{pmatrix} 1 & -1 & -1 & -1 \\ 0 & 1 & 2 & 3 \\ 0 & -2 & -2 & -1 \\ 0 & 0 & -1 & 2 \end{pmatrix} \xrightarrow{r_3+2r_2} \begin{pmatrix} 1 & -1 & -1 & -1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 2 & 5 \\ 0 & 0 & -1 & 2 \end{pmatrix} \xrightarrow{r_4+r_3} \begin{pmatrix} 1 & -1 & -1 & -1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 2 & 5 \\ 0 & 0 & 1 & 7 \end{pmatrix} \xrightarrow{r_3 \leftrightarrow r_4} \begin{pmatrix} 1 & -1 & -1 & -1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 2 & 5 \end{pmatrix} \xrightarrow{r_4-2r_3} \begin{pmatrix} 1 & -1 & -1 & -1 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & -9 \end{pmatrix} \xrightarrow{r_1+r_2} \begin{pmatrix} 1 & 0 & 1 & 2 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & -9 \end{pmatrix} \xrightarrow{r_1-r_3} \begin{pmatrix} 1 & 0 & 0 & -5 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & -9 \end{pmatrix} \xrightarrow{r_1+5r_4} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & -9 \end{pmatrix} \xrightarrow{r_2-2r_3} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & -11 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & -9 \end{pmatrix} \xrightarrow{r_2+11r_4} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & -9 \end{pmatrix} \xrightarrow{r_3 \times (-1)} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & -7 \\ 0 & 0 & 0 & -9 \end{pmatrix} \xrightarrow{r_3 \times (-1)} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & -9 \end{pmatrix}$$

所以 $(P-E)X=0$ 有非 0 解, 即有非 0 元素在基 α 和基 β 下坐标相同。□

5. V 表示在 $[0, 1]$ 上有定义的所有实数构成的线性空间, 下列哪些实数集合构成 V 的子空间:

(1) 所有 $f(x)$ 使 $f(x)=0$ (2) 所有 $f(x)$ 使 $f(x)=f(1-x)$

(3) 所有 $f(x)$ 使 $2f(0)=f(1)$ (4) 所有 $f(x)$ 使当 $0 \leq x \leq 1$ 时恒有 $f(x) \geq 0$

解: 看是否是子空间只需看是否对加法和数乘封闭.

(1) 构成子空间, 因为若 $f(0)=0, g(x)=0$ 则 $(f+g)(x)=0$, 且若 $f(x)=0, \lambda \in \mathbb{R}$, 则 $(\lambda f)(x)=0$.

(2) 构成子空间, 因为若 $f(x)=f(1-x), g(x)=g(1-x)$, 则 $(f+g)(x)=f(x)+g(x)=f(1-x)+g(1-x)=(f+g)(1-x)$.

若 $f(x)=f(1-x), \lambda \in \mathbb{R}$, 则 $(\lambda f)(x)=\lambda f(x)=\lambda f(1-x)=(\lambda f)(1-x)$.

即该子集对加法和数乘都封闭.

(3) 构成子空间, 因为若 $2f(0)=f(1), 2g(0)=g(1)$, 则 $2(f+g)(0)=2(f(0)+g(0))=2f(0)+2g(0)=f(1)+g(1)=(f+g)(1)$.

若 $2f(0)=f(1), \lambda \in \mathbb{R}$, 则 $2(\lambda f)(0)=2(\lambda f(0))=\lambda(2f(0))=\lambda f(1)=(\lambda f)(1)$.

(4) 不构成子空间, 因为对数乘不封闭: $f(x)=1$ 在此集合内, 但 $-f$ 不在. \square

6. 假定 $\alpha_1, \alpha_2, \alpha_3$ 是 \mathbb{R}^3 的一组基, 试求由

$$\alpha_1' = \alpha_1 - 2\alpha_2 + 3\alpha_3, \quad \alpha_2' = 2\alpha_1 + 3\alpha_2 + 2\alpha_3, \quad \alpha_3' = 4\alpha_1 + 13\alpha_2$$

生成的子空间 $\text{span}(\alpha_1', \alpha_2', \alpha_3')$ 的基.

解: 设 $\lambda_1\alpha_1' + \lambda_2\alpha_2' + \lambda_3\alpha_3' = 0$, 则 $(\lambda_1 + 2\lambda_2 + 4\lambda_3)\alpha_1 + (-2\lambda_1 + 3\lambda_2 + 13\lambda_3)\alpha_2 + (3\lambda_1 + 2\lambda_2)\alpha_3 = 0$.

因为 $\alpha_1, \alpha_2, \alpha_3$ 线性无关 所以

$$\begin{cases} \lambda_1 + 2\lambda_2 + 4\lambda_3 = 0 \\ -2\lambda_1 + 3\lambda_2 + 13\lambda_3 = 0 \\ 3\lambda_1 + 2\lambda_2 = 0 \end{cases}$$

$$\text{由 } \begin{pmatrix} 1 & 2 & 4 \\ -2 & 3 & 13 \\ 3 & 2 & 0 \end{pmatrix} \xrightarrow[r_2+2r_1]{r_1-2r_2} \begin{pmatrix} 1 & 2 & 4 \\ 0 & 7 & 21 \\ 0 & -4 & -12 \end{pmatrix} \xrightarrow{r_2 \div 7} \begin{pmatrix} 1 & 2 & 4 \\ 0 & 1 & 3 \\ 0 & -4 & -12 \end{pmatrix} \xrightarrow[r_1-2r_2]{r_3+4r_2} \begin{pmatrix} 1 & 0 & -2 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{pmatrix} \text{ 得 } \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \end{pmatrix} = \begin{pmatrix} 2t \\ -3t \\ t \end{pmatrix}, t \in \mathbb{R}.$$

因此有 $2\alpha_1' - 3\alpha_2' + \alpha_3' = 0$ 即 $\alpha_3' = -2\alpha_1' + 3\alpha_2'$

因此 $\text{span}(\alpha_1', \alpha_2', \alpha_3')$ 中任一向量均可由 α_1', α_2' 线性表示

又 α_1', α_2' 不成比例 故线性无关. 因此 α_1', α_2' 是 $\text{span}(\alpha_1', \alpha_2', \alpha_3')$ 的一组基. \square

7. 设 V_1 和 V_2 都是线性空间 V 的有限维子空间, 且 $V_1 \subset V_2$, 证明: 如果 $\dim V_1 = \dim V_2$, 则 $V_1 = V_2$.

证明: 令 $n = \dim V_1 = \dim V_2$. 取 V_1 的一组基 $\alpha_1, \dots, \alpha_n$. 由于 $\alpha_1, \dots, \alpha_n$ 是 V_2 中的向量, 作为推论有 $V_1 = V_2$.

~~另一种证法: 假设 $\alpha_1, \dots, \alpha_n$ 不是 V_2 的一组基, 则 $\exists \beta \in V_2$ 使得 $V_1 = \text{span}(\alpha_1, \dots, \alpha_n, \beta)$. 假设 $V_1 \neq V_2$,~~

~~则 $\exists \beta \in V_2$ s.t. β 不能由 $\alpha_1, \dots, \alpha_n$ 线性表示, 又因为 $\alpha_1, \dots, \alpha_n$ 线性无关, 所以 $\alpha_1, \dots, \alpha_n, \beta$ 线性无关~~

「参考例 2.7.8」



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设 β_1, \dots, β_n 是 V_2 的一组基

证明: 设 $n = \dim V_1 = \dim V_2$, $\alpha_1, \dots, \alpha_n$ 是 V_1 的一组基, β_1, \dots, β_n 是 V_2 的一组基.

由 $V_1 \subset V_2$ 知 $\alpha_1, \dots, \alpha_n$ 可由 β_1, \dots, β_n 线性表示, 即 $\exists P = (p_{ij})_{n \times n}$ s.t. $(\alpha_1, \dots, \alpha_n) = (\beta_1, \dots, \beta_n)P$

断言: P 可逆. 否则, \exists 非零 $x \in \mathbb{R}^n$ 非零 s.t. $Px = 0$, 于是 $(\alpha_1, \dots, \alpha_n)x = (\beta_1, \dots, \beta_n)Px = 0$
于是 $\alpha_1, \dots, \alpha_n$ 线性相关, 与 $\alpha_1, \dots, \alpha_n$ 是 V_1 的基矛盾 \square .

8. 证明: 所有 n 阶方阵空间是线性子空间 L_1 和 L_2 的直和, 其中 L_1 是对称方阵空间, L_2 是反对称方阵空间.

证明: 记 n 阶方阵空间为 $M_{n \times n}(K)$.

$$\forall A \in M_{n \times n}(K), \text{ 有 } A = \frac{A+A^T}{2} + \frac{A-A^T}{2}$$

$$\text{由于 } \left(\frac{A+A^T}{2}\right)^T = \frac{(A+A^T)^T}{2} = \frac{A+A^T}{2} \text{ 所以 } \frac{A+A^T}{2} \in L_1$$

$$\text{由于 } \left(\frac{A-A^T}{2}\right)^T = \frac{(A-A^T)^T}{2} = \frac{A^T-A}{2} = -\frac{A-A^T}{2} \text{ 所以 } \frac{A-A^T}{2} \in L_2$$

$$\text{因此有 } M_{n \times n}(K) = L_1 + L_2$$

$$\text{要证 } M_{n \times n}(K) = L_1 \oplus L_2 \text{ 只需证 } L_1 \cap L_2 = \{0\}$$

$$\text{设 } A \in L_1 \cap L_2 \text{ 则 } A = A^T \text{ 且 } A = -A^T \text{ 所以 } A = 0. \text{ 因此 } L_1 \cap L_2 = \{0\}. \square$$

9. 求由向量 γ_i 生成的子空间与由向量 η_i 生成的子空间的交与和的基及维数,

$$\text{其中 } \gamma_1 = \begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix}, \gamma_2 = \begin{pmatrix} 3 \\ 1 \\ 1 \end{pmatrix}, \gamma_3 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}, \eta_1 = \begin{pmatrix} 2 \\ 5 \\ -6 \\ -3 \end{pmatrix}, \eta_2 = \begin{pmatrix} -1 \\ 3 \\ 3 \end{pmatrix}$$

解: 记 $L_1 = \text{span}\{\gamma_1, \gamma_2, \gamma_3\}$, $L_2 = \text{span}\{\eta_1, \eta_2\}$.

$$\text{设 } v \in L_1 \cap L_2 \text{ 则 } \exists \lambda_1, \lambda_2, \lambda_3, \mu_1, \mu_2 \in \mathbb{R} \text{ s.t. } x = \lambda_1 \gamma_1 + \lambda_2 \gamma_2 + \lambda_3 \gamma_3 = \mu_1 \eta_1 + \mu_2 \eta_2$$

$$\text{即 } (\gamma_1, \gamma_2, \gamma_3, \eta_1, \eta_2) \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ \mu_1 \\ \mu_2 \end{pmatrix} = 0$$

$$\text{由 } (\gamma_1, \gamma_2, \gamma_3, \eta_1, \eta_2) = \begin{pmatrix} 1 & 3 & -1 & 2 & -1 \\ 2 & 1 & 0 & 5 & -2 \\ -1 & 1 & -1 & -6 & -7 \\ -2 & 1 & -1 & -5 & 3 \end{pmatrix} \xrightarrow{R_2-2R_1, R_3+R_1, R_4+2R_1} \begin{pmatrix} 1 & 3 & -1 & 2 & -1 \\ 0 & -5 & 2 & 1 & 4 \\ 0 & 4 & 0 & -4 & -8 \\ 0 & 5 & -3 & -1 & 1 \end{pmatrix} \xrightarrow{\pm R_2, R_3+R_2, R_4+R_2} \begin{pmatrix} 1 & 3 & -1 & 2 & -1 \\ 0 & -5 & 2 & 1 & 4 \\ 0 & 1 & 0 & -1 & -2 \\ 0 & 0 & -1 & 0 & 5 \end{pmatrix}$$

$$\xrightarrow{R_3 \leftrightarrow R_2} \begin{pmatrix} 1 & 3 & -1 & 2 & -1 \\ 0 & 1 & 0 & -1 & -2 \\ 0 & -5 & 2 & 1 & 4 \\ 0 & 0 & -1 & 0 & 5 \end{pmatrix} \xrightarrow{R_2 \times R_3, R_4+R_2} \begin{pmatrix} 1 & 0 & -1 & 5 & 5 \\ 0 & 1 & 0 & -1 & -2 \\ 0 & 0 & 2 & 4 & 6 \\ 0 & 0 & -1 & 0 & 5 \end{pmatrix} \xrightarrow{\pm R_3} \begin{pmatrix} 1 & 0 & -1 & 5 & 5 \\ 0 & 1 & 0 & -1 & -2 \\ 0 & 0 & 1 & -2 & -3 \\ 0 & 0 & -1 & 0 & 5 \end{pmatrix}$$

$$\begin{array}{l} r_1+r_2 \\ r_4+r_5 \end{array} \rightarrow \begin{pmatrix} 1 & 0 & 0 & 3 & 2 \\ 0 & 1 & 0 & -1 & -2 \\ 0 & 0 & 1 & -2 & -3 \\ 0 & 0 & 0 & -2 & 2 \end{pmatrix} \xrightarrow{-\frac{1}{2}r_4} \begin{pmatrix} 1 & 0 & 0 & 5 \\ 0 & 1 & 0 & 0 & -3 \\ 0 & 0 & 1 & 0 & -5 \\ 0 & 0 & 1 & -1 \end{pmatrix} \begin{array}{l} \text{得基础解系} \\ \text{通解} \end{array} \begin{pmatrix} \lambda_1 \\ \lambda_2 \\ \lambda_3 \\ -\lambda_1 \\ -\lambda_2 \end{pmatrix} = \begin{pmatrix} -5 \\ 3 \\ 5 \\ 1 \\ 1 \end{pmatrix} + t \in \mathbb{R}$$

因此有 $L_1 \cap L_2 = \{t(-5\zeta_1 + 3\zeta_2 + 5\zeta_3) | t \in \mathbb{R}\} = \{t(\eta_1 + \eta_2) | t \in \mathbb{R}\}$.

故 $L_1 \cap L_2$ 的一组基为 $-5\zeta_1 + 3\zeta_2 + 5\zeta_3 = (\eta_1 + \eta_2) = \begin{pmatrix} -7 \\ 13 \\ 2 \end{pmatrix}$, 维数为 1.

而 $L_1 + L_2 = \text{span}\{\zeta_1, \zeta_2, \zeta_3, \eta_1, \eta_2\}$.

由上述初等行变换过程可知 $\zeta_1, \zeta_2, \zeta_3, \eta_1$ 线性无关, 而 $\eta_2 = 5\zeta_1 - 3\zeta_2 - 5\zeta_3 - \eta_1$.

因此 $L_1 + L_2$ 的一组基为 $\zeta_1, \zeta_2, \zeta_3, \eta_1$, 维数为 4. \square

10. 下列映射是不是线性的? 为什么? 哪些是单射? 哪些是满射?

(1) 在 \mathbb{R}^3 中, $T(x, y, z) = (x+y, 2z, x)$

(2) 在 $M_{n \times n}$ 中, 设 M 为 $n \times n$ 固定矩阵, 定义 $T: T(A) = MA$

(3) 将复数域 \mathbb{C} 视为实数域 \mathbb{R} 上线性空间, 定义 $T: T(z) = \bar{z}$, \bar{z} 是复共轭.

(4) 在 (3) 中, 视 \mathbb{C} 为复数域 \mathbb{C} 上的线性空间, T 仍依 (3) 中定义

(5) 在 \mathbb{R}^3 中, $T(x, y, z) = (x^2, x+y, z)$

解: (1) T 是线性映射: $T(\lambda(x, y, z) + \lambda'(x', y', z')) = T(\lambda x + \lambda'x', \lambda y + \lambda'y', \lambda z + \lambda'z')$

$$= (\lambda x + \lambda'x' + \lambda y + \lambda'y', 2(\lambda z + \lambda'z'), \lambda x + \lambda'x')$$

$$= \lambda(x+y, 2z, x) + \lambda'(x'+y', 2z', x')$$

T 是单射: 设 $T(x, y, z) = 0$, 则 $x+y=0, 2z=0, x=0$ 即 $x=y=z=0$.

T 是满射: $\forall (x, y, z) \in \mathbb{R}^3$ 有 $T(z, x-z, \frac{y}{2}) = (z+(x-z), 2 \times \frac{y}{2}, z) = (x, y, z)$.

(2) T 是线性映射: $T(\lambda A + \lambda' A') = M(\lambda A + \lambda' A') = M(\lambda A) + M(\lambda' A') = \lambda MA + \lambda' MA' = \lambda T(A) + \lambda' T(A')$

一般来说, T 既不是单射, 又不是满射.

有 T 是单射 $\Leftrightarrow M$ 可逆 $\Leftrightarrow T$ 是满射.

设 M 可逆, 则 $MA=0$ 蕴含 $A=0$, 即 T 是单射, 且 $\forall A \in M_{n \times n}, T(M^{-1}A) = MM^{-1}A = A$, 故 T 为满射.

设 T 为单射, 则 $MA=0$ 蕴含 $A=0$, 特别地, $Mx=0$ 元非 0 解, 因此 M 可逆.

设 T 为满射, 则 $\exists N \in M_{n \times n}$ s.t. $T(N) = MN = E_n$, 因此 M 可逆.

(3) T 是线性映射: $\forall \lambda, \lambda' \in \mathbb{R}, z = a+bi, z' = a'+b'i \in \mathbb{C}$

$$\text{有 } T(\lambda z + \lambda' z') = \overline{\lambda z + \lambda' z'} = \overline{\lambda z} + \overline{\lambda' z'} = \lambda \bar{z} + \lambda' \bar{z}' = \lambda T(z) + \lambda' T(z')$$

T 是单射: 设 $T(z) = 0$, 即 $\bar{z} = 0$, 则 $z = 0$

T 是满射: $\forall z \in \mathbb{C}$ 有 $T(\bar{z}) = \overline{\bar{z}} = z$.

(4) T 不是线性映射: 对 $\lambda = i$, 有 $T(\lambda z) = \bar{\lambda z} = -i \bar{z} = -\lambda \bar{z} = -\lambda T(z) \neq \lambda T(z)$

(5) T 不是线性映射: 对 $\lambda \neq 0, 1$, 有 $T(x, 0, 0) = (x^2), T(\lambda(x, 0, 0)) = T(\lambda x, 0, 0) = (\lambda^2 x^2, 0, 0)$
 $= \lambda^2 (x^2, 0, 0) = \lambda^2 T(x, 0, 0) \neq \lambda T(x, 0, 0) \square$

11. 设 T 是 V 的一个线性变换. 如果 $T^{k_1} \alpha \neq 0$, 但 $T^{k_2} \alpha = 0$

(1) 证明: $\alpha, T\alpha, \dots, T^{k_1} \alpha$ (k_2) 线性无关.

(2) 设 $W(\alpha) = \text{span}\{\alpha, T\alpha, \dots, T^{k_1} \alpha\}$, 将 T 看成 $W(\alpha)$ 中线性变换, 试求 T 在基 $\alpha, \dots, T^{k_1} \alpha$ 下的矩阵.

(1) 证明: 设 $\lambda_1 \alpha + \lambda_2 T\alpha + \dots + \lambda_k T^{k_1} \alpha = 0$. (*) 对任意 $1 \leq i \leq k_1$ 在 (*) 式两边作用 T^i

$$\text{由 } T^i \alpha = 0 \text{ 可知 } \lambda_1 T^i \alpha + \dots + \lambda_{k_1} T^{k_1+i} \alpha = 0$$

用数学归纳法证明 $\lambda_1 = \dots = \lambda_k = 0$.

$$\text{当 } n=1 \text{ 时, 在 (*) 式两边作用 } T^{k_1} \text{ 得 } \lambda_1 T^{k_1} \alpha + \lambda_2 T^{k_1+1} \alpha + \dots + \lambda_k T^{2k_1} \alpha = 0$$

因为 $T^{k_1} \alpha = 0$ 所以 $\lambda_1 T^{k_1} \alpha = 0$ 又 $T^{k_1} \alpha \neq 0$, 所以 $\lambda_1 = 0$

假设 $\lambda_1 = \dots = \lambda_i = 0$. 下证 $\lambda_{i+1} = 0$

$$\text{在 (*) 式两边作用 } \frac{T^{i+1}}{T^{i+1}} \text{ 得 } \lambda_1 T^{i+1} \alpha + \dots + \lambda_i T^{k_1+i+1} \alpha + \lambda_{i+1} T^{k_1+i+1} \alpha = 0$$

$$\text{由 (*) 的假设 } \lambda_{i+1} T^{k_1+i+1} \alpha = 0 \text{ 因此 } \lambda_{i+1} = 0$$

综上所述 $\lambda_1 = \dots = \lambda_k = 0$ 所以 $\alpha, T\alpha, \dots, T^{k_1} \alpha$ 线性无关 \square

(2) 解: 因为 $T(\alpha) = T\alpha, \dots, T(T^i \alpha) = T^{i+1} \alpha, \dots, T(T^{k_2} \alpha) = T^{k_1} \alpha, T(T^{k_1} \alpha) = T^{k_2} \alpha = 0$

所以 T 在基 $\alpha, T\alpha, \dots, T^{k_1} \alpha$ 下的矩阵为

$$\begin{pmatrix} 0 & 0 & \dots & 0 \\ 1 & 0 & & \\ 0 & 1 & & \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 \end{pmatrix} \square$$

12. 设 \mathbb{R} 上三维线性空间 V 的线性变换 T 在基 $\varepsilon_1, \varepsilon_2, \varepsilon_3$ 下的矩阵为 $A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix}$

(1) 求 T 在基 $\varepsilon_3, \varepsilon_2, \varepsilon_1$ 下的矩阵.

(2) 求 T 在基 $\varepsilon_1, k\varepsilon_2, \varepsilon_3$ 下的矩阵, 其中 $k \in \mathbb{R}, k \neq 0$

(3) 求 T 在基 $\varepsilon_1 + \varepsilon_2, \varepsilon_2, \varepsilon_3$ 下的矩阵.

解: (1) 从基 $\varepsilon_1, \varepsilon_2, \varepsilon_3$ 到 $\varepsilon_3, \varepsilon_2, \varepsilon_1$ 的过渡矩阵为 $P_1 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$, 其逆 $P_1^{-1} = P_1$

所以 T 在基 $\varepsilon_3, \varepsilon_2, \varepsilon_1$ 下的矩阵为

$$P_1^{-1} A P_1 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} = \begin{pmatrix} a_{33} & a_{32} & a_{31} \\ a_{23} & a_{22} & a_{21} \\ a_{13} & a_{12} & a_{11} \end{pmatrix}$$

(2) 从基 $\varepsilon_1, \varepsilon_2, \varepsilon_3$ 到 $\varepsilon_1, k\varepsilon_2, \varepsilon_3$ 的过渡矩阵为 $P_2 = \begin{pmatrix} 1 & & \\ & k & \\ & & 1 \end{pmatrix}$, 其逆 $P_2^{-1} = \begin{pmatrix} 1 & & \\ & k^{-1} & \\ & & 1 \end{pmatrix}$

所以 T 在基 $\varepsilon_1, k\varepsilon_2, \varepsilon_3$ 下的矩阵为

$$P_2^{-1} A P_2 = \begin{pmatrix} 1 & & \\ & k^{-1} & \\ & & 1 \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \begin{pmatrix} 1 & & \\ & k & \\ & & 1 \end{pmatrix} = \begin{pmatrix} a_{11} & k a_{12} & a_{13} \\ k^{-1} a_{21} & a_{22} & k a_{23} \\ a_{31} & k a_{32} & a_{33} \end{pmatrix}$$

(3) 从基 $\varepsilon_1, \varepsilon_2, \varepsilon_3$ 到 $\varepsilon_1 + \varepsilon_2, \varepsilon_2, \varepsilon_3$ 的过渡矩阵为 $P_3 = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$, 其逆为 $\begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

所以 T 在基 $\varepsilon_1 + \varepsilon_2, \varepsilon_2, \varepsilon_3$ 下的矩阵为

$$\begin{aligned} P_3^{-1} A P_3 &= \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} - a_{11} & a_{22} - a_{12} & a_{23} - a_{13} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \\ &= \begin{pmatrix} a_{11} + a_{12} & a_{12} & a_{13} \\ a_{21} + a_{12} - a_{11} - a_{12} & a_{22} - a_{12} & a_{23} - a_{13} \\ a_{31} + a_{32} & a_{32} & a_{33} \end{pmatrix} \end{aligned}$$

13. 设三维线性空间 V 的两组基为 $\alpha: \varepsilon_1, \varepsilon_2, \varepsilon_3$; $\beta: \eta_1, \eta_2, \eta_3$.

由基 α 到基 β 的过渡矩阵 $C = \begin{pmatrix} 1 & 0 & 1 \\ 0 & -1 & 0 \\ -1 & 0 & 1 \end{pmatrix}$,

线性变换 T 满足 $\begin{cases} T(\varepsilon_1 + 2\varepsilon_2 + \varepsilon_3) = \eta_1 + \eta_2 \\ T(2\varepsilon_1 + \varepsilon_2 + 2\varepsilon_3) = \eta_2 + \eta_3 \\ T(\varepsilon_1 + 3\varepsilon_2 + 4\varepsilon_3) = \eta_1 + \eta_3 \end{cases}$

(1) 求 T 在基 β 下的矩阵 A

(2) 求 $T(\eta_1)$ 在基 β 下的坐标.



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由 $\begin{pmatrix} 1 & 2 & 1 \\ 3 & 2 & 4 \end{pmatrix} = I$ 可知 $\xi_1 + 2\xi_2 + 3\xi_3, 2\xi_1 + \xi_2 + 2\xi_3, \xi_1 + 3\xi_2 + 4\xi_3$ 是基

解: (1) 从 ξ_1, ξ_2, ξ_3 到 $\xi_1 + 2\xi_2 + 3\xi_3, 2\xi_1 + \xi_2 + 2\xi_3, \xi_1 + 3\xi_2 + 4\xi_3$ 的过渡矩阵为 $B = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 2 \\ 1 & 3 & 4 \end{pmatrix}$

所以从 $\xi_1 + 2\xi_2 + 3\xi_3, 2\xi_1 + \xi_2 + 2\xi_3, \xi_1 + 3\xi_2 + 4\xi_3$ 到 η_1, η_2, η_3 的过渡矩阵为 $B^{-1} = \begin{pmatrix} -2 & -6 & 5 \\ 1 & 1 & -1 \\ 1 & 4 & -3 \end{pmatrix}$

到 η_1, η_2, η_3 的过渡矩阵为 $B^{-1}C = \begin{pmatrix} -2 & -6 & 5 \\ 1 & 1 & -1 \\ 1 & 4 & -3 \end{pmatrix} \begin{pmatrix} 1 & 0 & 1 \\ 0 & -1 & 0 \\ -1 & 0 & 1 \end{pmatrix} = \begin{pmatrix} -7 & 6 & 3 \\ 2 & -1 & 0 \\ 4 & -4 & -2 \end{pmatrix}$

从 η_1, η_2, η_3 到 $\xi_1 + 2\xi_2 + 3\xi_3, 2\xi_1 + \xi_2 + 2\xi_3, \xi_1 + 3\xi_2 + 4\xi_3$ 的过渡矩阵为 $C^{-1}B = \frac{1}{2} \begin{pmatrix} 2 & 0 & 3 \\ 4 & 2 & 6 \\ -4 & -4 & -5 \end{pmatrix}$

所以 $T(\eta_1, \eta_2, \eta_3) = T(\xi_1 + 2\xi_2 + 3\xi_3, 2\xi_1 + \xi_2 + 2\xi_3, \xi_1 + 3\xi_2 + 4\xi_3) C^{-1}B$

$= (\eta_1 + \eta_2, \eta_2 + \eta_3, \eta_1 + \eta_2) C^{-1}B$

$= (\eta_1, \eta_2, \eta_3) \begin{pmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix} \begin{pmatrix} -1 & 0 & -\frac{1}{2} \\ -2 & -1 & -\frac{3}{2} \\ 2 & 2 & \frac{1}{2} \end{pmatrix}$

$= (\eta_1, \eta_2, \eta_3) \begin{pmatrix} 1 & 2 & \frac{1}{2} \\ -3 & -1 & -\frac{3}{2} \\ 0 & 1 & -\frac{1}{2} \end{pmatrix}$

所以 T 在基 η_1, η_2, η_3 下的矩阵为 $A = \begin{pmatrix} 1 & 2 & \frac{1}{2} \\ -3 & -1 & -\frac{3}{2} \\ 0 & 1 & -\frac{1}{2} \end{pmatrix}$

由基变换 $\eta_1 = \xi_1 - \xi_2, \eta_2 = -\xi_2, \eta_3 = \xi_3$

(2) 由 (1) 知 $T(\eta_1) = \eta_1 - 3\eta_2 = (\xi_1 - \xi_2) - 3(-\xi_2) = \xi_1 + 2\xi_2$

因此 $T(\eta_1)$ 在基 ξ_1, ξ_2, ξ_3 下的坐标为 $\begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$

14. 设 T 是数域 K 上的 n 维线性空间 V 的一个线性变换.

证明: T 在任一组基下的矩阵都相同 $\Leftrightarrow T$ 是数乘变换

证明: " \Leftarrow " $\lambda \in K$ 对应的数乘变换在任一组基下的矩阵都是 $(\lambda \cdots \lambda)_{n \times n}$

" \Rightarrow " 设 T 在任一组基下的矩阵都相同, 为 $A = (a_{ij})_{n \times n}$.

则 V 中所有逆阵 P 都有 $P^{-1}AP = A$

取 $\mu \in K \setminus \{0\}$, $P = E(\mu)$, 则 $P^{-1}AP = \begin{pmatrix} a_{11} & \cdots & a_{1i} + \mu a_{1i} & \cdots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \cdots & a_{ii} + \mu a_{ii} & \cdots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{n1} & \cdots & a_{ni} + \mu a_{ni} & \cdots & a_{nn} \end{pmatrix} = \begin{pmatrix} a_{11} & \cdots & a_{1i} & \cdots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \cdots & a_{ii} & \cdots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{n1} & \cdots & a_{ni} & \cdots & a_{nn} \end{pmatrix}$

于是 $\forall j \neq i$ 有 $\mu a_{ij} = a_{ij}, \mu a_{ji} = a_{ji}$ 因此 $a_{ij} = 0 = a_{ji} \forall j \neq i$

由于 $i \in \{1, \dots, n\}$ 任意, 所以 $A = (a_{ij}) = \begin{pmatrix} a_{11} & & \\ & \ddots & \\ & & a_{nn} \end{pmatrix}$ 为对角阵

現任取 $1 \leq j \leq n$, $P = E(i, j)$. 則有

$$P^{-1}AP = \begin{pmatrix} a_{11} & & & & \\ & a_{22} & & & \\ & & a_{33} & & \\ & & & \ddots & \\ & & & & a_{nn} \end{pmatrix} = \begin{pmatrix} a_{11} & & & & \\ & a_{22} & & & \\ & & a_{33} & & \\ & & & \ddots & \\ & & & & a_{nn} \end{pmatrix}$$

因 $a_{ii} = a_{jj}$ 故 $a_{11} = a_{22} = \dots = a_{nn}$ 記此數為 λ

~~故~~ $A = \begin{pmatrix} \lambda & & \\ & \lambda & \\ & & \lambda \end{pmatrix} = \lambda I_n$ 為數量陣

現因定 V 的一組基 $\alpha_1, \dots, \alpha_n$, 則有 $T(\alpha_i) = \lambda \alpha_i, \dots, T(\alpha_n) = \lambda \alpha_n$

$\forall \alpha \in V$, 有 x_1, \dots, x_n 使 $\alpha = x_1 \alpha_1 + \dots + x_n \alpha_n$ 因 $T(\alpha) = x_1 T(\alpha_1) + \dots + x_n T(\alpha_n)$
 $= \lambda x_1 \alpha_1 + \dots + \lambda x_n \alpha_n = \lambda \alpha$
 因此 T 為數量變換 \square

15. 在 R^3 空間中, 定義線性變換 T 為 $T \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} -x_1 - 2x_2 + 2x_3 \\ x_2 \\ x_3 \end{pmatrix}$

求 T 的所有特征值和特征向量

解: $T \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix} = -1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$, $T \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} = -2 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, $T \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix} = 2 \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

所以 T 在自然基 $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$ 下的矩陣為 $A = \begin{pmatrix} -1 & -2 & 2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

下求 A 的特征值與特征向量

由 $|\lambda E - A| = \begin{vmatrix} \lambda + 1 & 2 & -2 \\ 0 & \lambda - 1 & 0 \\ 0 & 0 & \lambda - 1 \end{vmatrix} = (\lambda + 1)(\lambda - 1)^2$ 得 A 的特征值為 $\lambda = -1$ 和 $\lambda = 1$ (2重)

對 $\lambda = -1$, 解 $(-E - A)X = 0$

由 $\begin{pmatrix} 0 & 2 & -2 \\ 0 & -2 & 0 \\ 0 & 0 & -2 \end{pmatrix} \xrightarrow[r_1 \leftrightarrow r_2]{r_1 + r_2} \begin{pmatrix} 0 & 0 & -2 \\ 0 & -2 & 0 \\ 0 & 0 & -2 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_3]{r_2 \times r_3} \begin{pmatrix} 0 & -2 & 0 \\ 0 & 0 & -2 \\ 0 & 0 & -2 \end{pmatrix} \xrightarrow[-t_2]{-t_1} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$

得基礎解系 $\alpha_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ 故 A 的屬於 -1 的所有特征向量為 $\begin{pmatrix} t_1 \\ 0 \\ 0 \end{pmatrix}, t_1 \in \mathbb{R} \setminus \{0\}$

對 $\lambda = 1$, 解 $(E - A)X = 0$

由 $\begin{pmatrix} 2 & 2 & -2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \xrightarrow{\pm t_1} \begin{pmatrix} 1 & 1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$, 得基礎解系 $\alpha_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$

故 A 的屬於 1 的所有特征向量為 $\begin{pmatrix} t_2 \alpha_2 + t_3 \alpha_3 \\ t_2 \alpha_2 + t_3 \alpha_3 \\ t_2 \alpha_2 + t_3 \alpha_3 \end{pmatrix} = \begin{pmatrix} -t_2 + t_3 \\ t_2 \\ t_3 \end{pmatrix}, t_2, t_3$ 不全為 0 .

$T \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = -1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$
 所以 $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ 是 T 的屬於特征值 -1 的特征向量



所以 T 的所有特征值为 $\lambda = -1, \lambda = 1$ (2重)

T 的属于 -1 的所有特征向量为 $(e_1, e_2, e_3) \begin{pmatrix} t_1 \\ 0 \\ 0 \end{pmatrix} = t_1 e_1 = \begin{pmatrix} t_1 \\ 0 \\ 0 \end{pmatrix}, t_1 \in \mathbb{R} \setminus \{0\}$

T 的属于 1 的所有特征向量为 $(e_1, e_2, e_3) \begin{pmatrix} -t_2+t_3 \\ t_2 \\ t_3 \end{pmatrix} = \begin{pmatrix} -t_2+t_3 \\ t_2 \\ t_3 \end{pmatrix}, t_2, t_3 \in \mathbb{R} \text{ 不全为 } 0$ \square

16. 给定矩阵 $A = \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & -1 & 1 & -3 \\ 1 & -1 & -2 & 3 \end{pmatrix}$, 定义 \mathbb{R}^4 到 \mathbb{R}^3 的一个线性映射 T 为 $Tx = Ax, \forall x \in \mathbb{R}^4$

试分别求出像空间 $\text{Im}(T)$ 与核空间 $\ker(T)$ 的一组基.

解: 设 A 的列向量分别为 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$, 即 $A = (\alpha_1, \alpha_2, \alpha_3, \alpha_4)$

$$\begin{aligned} \text{Im}(T) &= \{Ax \mid x \in \mathbb{R}^4\} = \{x_1\alpha_1 + x_2\alpha_2 + x_3\alpha_3 + x_4\alpha_4 \mid x_1, x_2, x_3, x_4 \in \mathbb{R}\} \\ &= \text{span}\{\alpha_1, \alpha_2, \alpha_3, \alpha_4\}. \end{aligned}$$

$\ker(T) = \{x \in \mathbb{R}^4 \mid Ax = 0\}$ 为方程组 $Ax = 0$ 的解空间.

对 A 做初等行变换

$$A = \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & -1 & 1 & -3 \\ 1 & -1 & -2 & 3 \end{pmatrix} \xrightarrow{\substack{r_2-r_1 \\ r_3-r_1}} \begin{pmatrix} 1 & -1 & -1 & 1 \\ 0 & 0 & 2 & -4 \\ 0 & 0 & -1 & 2 \end{pmatrix} \xrightarrow{\substack{\frac{1}{2}r_2 \\ r_2+r_3}} \begin{pmatrix} 1 & -1 & -1 & 1 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{\substack{r_1+r_2 \\ r_1+r_2}} \begin{pmatrix} 1 & -1 & 0 & -1 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

因此 $Ax = 0$ 的一个基础解系为 $\beta_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \beta_2 = \begin{pmatrix} 1 \\ 0 \\ 2 \\ 1 \end{pmatrix}$, 即 $\ker(T)$ 的基

并且, α_1, α_2 线性无关, $\alpha_3 = -\alpha_1, \alpha_4 = -\alpha_1 - 2\alpha_2$

因此 α_1, α_2 是 $\text{Im}(T)$ 的基 \square

17. 已知 $\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4$ 是 n 维线性空间 V 的一组基, V 上的线性变换 T 在这组基下的矩阵

$$A = \begin{pmatrix} 1 & 0 & 2 & 1 \\ -1 & 2 & 1 & 3 \\ 1 & 2 & 5 & 5 \\ 2 & -2 & 1 & -2 \end{pmatrix} \quad (1) \text{ 求 } T \text{ 在基 } \varepsilon'_1 = \varepsilon_1 - 2\varepsilon_2 + \varepsilon_4, \varepsilon'_2 = 3\varepsilon_2 - \varepsilon_3 - 3\varepsilon_4, \varepsilon'_3 = \varepsilon_3 + \varepsilon_4, \varepsilon'_4 = 2\varepsilon_4 \text{ 下的矩阵}$$

(2) 求 T 的像空间与核空间

(3) 在 T 的核空间中选一组基, 把它扩充成 V 的一组基, 并求 T 在这组基下的矩阵

(4) 在 T 的像空间中选一组基, 把它扩充成 V 的一组基, 并求 T 在这组基下的矩阵.

解: (1) 从基 $\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4$ 到 $\varepsilon'_1, \varepsilon'_2, \varepsilon'_3, \varepsilon'_4$ 下的矩阵为 $P = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -2 & 3 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 1 & -3 & 1 & 2 \end{pmatrix}$

$$\text{由 } (P, E) \rightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ -2 & 3 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 & 0 & 1 & 0 \\ 1 & -3 & 1 & 2 & 0 & 0 & 0 & 1 \end{array} \right) \xrightarrow[\substack{r_4-r_1 \\ r_4-r_2}]{\substack{r_2+r_1 \\ r_4-r_1}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 2 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 & 0 & 1 & 0 \\ 0 & -3 & 1 & 2 & -1 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{\frac{1}{3}r_2} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{2}{3} & \frac{1}{3} & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 & 0 & 1 & 0 \\ 0 & -3 & 1 & 2 & -1 & 0 & 0 & 1 \end{array} \right) \xrightarrow[\substack{r_4+r_2 \\ r_4+3r_3}]{\substack{r_2+r_2 \\ r_4+3r_3}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{4}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{2}{3} & \frac{1}{3} & 1 & 0 \\ 0 & 0 & 2 & 2 & -1 & 1 & 0 & 1 \end{array} \right) \xrightarrow{\text{初等}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{2}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{2}{3} & \frac{1}{3} & 1 & 0 \\ 0 & 0 & 0 & 2 & \frac{1}{3} & \frac{1}{3} & -1 & 1 \end{array} \right)$$

$$\xrightarrow{r_4-r_3} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{2}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{2}{3} & \frac{1}{3} & 1 & 0 \\ 0 & 0 & 0 & 2 & \frac{1}{3} & \frac{1}{3} & -1 & 1 \end{array} \right) \xrightarrow{\frac{1}{2}r_4} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{2}{3} & \frac{1}{3} & 0 & 0 \\ 0 & 0 & 1 & 0 & \frac{2}{3} & \frac{1}{3} & 1 & 0 \\ 0 & 0 & 0 & 1 & \frac{1}{6} & \frac{1}{6} & -\frac{1}{2} & \frac{1}{2} \end{array} \right)$$

得 $P^{-1} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ \frac{2}{3} & \frac{1}{3} & 0 & 0 \\ \frac{2}{3} & \frac{1}{3} & 1 & 0 \\ \frac{1}{6} & \frac{1}{6} & -\frac{1}{2} & \frac{1}{2} \end{pmatrix}$

$$\begin{pmatrix} 2 & -5 & 3 & 2 \\ \frac{2}{3} & -\frac{14}{3} & \frac{10}{3} & \frac{10}{3} \\ \frac{2}{3} & -\frac{5}{3} & \frac{40}{3} & \frac{40}{3} \\ \frac{2}{3} & \frac{11}{3} & -\frac{4}{3} & -\frac{14}{3} \end{pmatrix}$$

所以 T 在 $\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4$ 下的矩阵为

$$P^{-1}AP = \begin{pmatrix} 1 & 0 & 0 & 0 \\ \frac{2}{3} & \frac{1}{3} & 0 & 0 \\ \frac{2}{3} & \frac{1}{3} & 1 & 0 \\ \frac{1}{6} & \frac{1}{6} & -\frac{1}{2} & \frac{1}{2} \end{pmatrix} \begin{pmatrix} 1 & 0 & 2 & 1 \\ -1 & 2 & 1 & 3 \\ 1 & 2 & 5 & 5 \\ 2 & -2 & 1 & -2 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 \\ -2 & 3 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ -1 & -3 & 1 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ \frac{2}{3} & \frac{1}{3} & 0 & 0 \\ \frac{2}{3} & \frac{1}{3} & 1 & 0 \\ \frac{1}{6} & \frac{1}{6} & -\frac{1}{2} & \frac{1}{2} \end{pmatrix} \begin{pmatrix} 2 & -5 & 3 & 2 \\ -2 & -4 & 4 & 6 \\ 2 & -14 & 10 & 10 \\ 4 & -1 & -4 & -4 \end{pmatrix}$$

(2) 对 A 做初等行变换

$$A = (\alpha_1, \alpha_2, \alpha_3, \alpha_4) = \begin{pmatrix} 1 & 0 & 2 & 1 \\ -1 & 2 & 1 & 3 \\ 1 & 2 & 5 & 5 \\ 2 & -2 & 1 & -2 \end{pmatrix} \xrightarrow[\substack{r_2+r_1 \\ r_3-r_1 \\ r_4-2r_1}]{\substack{r_2+r_1 \\ r_3-r_1 \\ r_4-2r_1}} \begin{pmatrix} 1 & 0 & 2 & 1 \\ 0 & 2 & 3 & 4 \\ 0 & 2 & 3 & 4 \\ 0 & -2 & -3 & -4 \end{pmatrix} \xrightarrow[\substack{r_3-r_2 \\ r_4+r_2}]{\substack{r_3-r_2 \\ r_4+r_2}} \begin{pmatrix} 1 & 0 & 2 & 1 \\ 0 & 2 & 3 & 4 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \xrightarrow{\frac{1}{2}r_2} \begin{pmatrix} 1 & 0 & 2 & 1 \\ 0 & 1 & \frac{3}{2} & 2 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

得映射 $\mathbb{R}^4 \rightarrow \mathbb{R}^4, x \mapsto Ax$ 的像空间为 $\text{span}\{\alpha_1, \alpha_2, \alpha_3, \alpha_4\} = \text{span}\{\alpha_1, \alpha_2\} = \text{span}\left\{\begin{pmatrix} 1 \\ -1 \\ 1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ 2 \\ -2 \end{pmatrix}\right\}$
核空间为 $\text{span}\left\{\begin{pmatrix} -2 \\ -2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ -2 \\ 0 \\ 1 \end{pmatrix}\right\}$.

因此 T 的像空间为 $\text{span}\left\{(\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4) \begin{pmatrix} 1 \\ -1 \\ 1 \\ 2 \end{pmatrix}, (\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4) \begin{pmatrix} 0 \\ 2 \\ 2 \\ -2 \end{pmatrix}\right\}$
 $= \text{span}\{\varepsilon_1 - \varepsilon_2 + \varepsilon_3 + 2\varepsilon_4, 2\varepsilon_2 + 2\varepsilon_3 - 2\varepsilon_4\}$
核空间为 $\text{span}\left\{(\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4) \begin{pmatrix} -2 \\ -2 \\ 1 \\ 0 \end{pmatrix}, (\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4) \begin{pmatrix} -1 \\ -2 \\ 0 \\ 1 \end{pmatrix}\right\}$
 $= \text{span}\{-2\varepsilon_1 - \frac{3}{2}\varepsilon_2 + \varepsilon_3, -\varepsilon_1 - 2\varepsilon_2 + \varepsilon_4\}$

(3) 取核空间的一组基 $-2\varepsilon_1 - \frac{3}{2}\varepsilon_2 + \varepsilon_3, -\varepsilon_1 - 2\varepsilon_2 + \varepsilon_4$

$$\text{用} \begin{vmatrix} -2 & -1 & 1 & 0 \\ -\frac{3}{2} & -2 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{vmatrix} \begin{array}{l} \varepsilon_1 + 2\varepsilon_2 + \frac{3}{2}\varepsilon_4 \\ \varepsilon_2 + \varepsilon_3 + 2\varepsilon_4 \end{array} \begin{vmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{vmatrix} \begin{array}{l} r_1 \leftrightarrow r_3 \\ r_2 \leftrightarrow r_4 \end{array} \begin{vmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{vmatrix} = 1 \neq 0$$

所以 $-2\varepsilon_1 - \frac{1}{2}\varepsilon_2 + \varepsilon_3, -\varepsilon_1 - 2\varepsilon_2 + \varepsilon_4, \varepsilon_1, \varepsilon_2$ 线性无关, 是 V 的一组基.

从 $\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4$ 到该基的过渡矩阵为 $Q = \begin{pmatrix} -2 & -1 & 1 & 0 \\ -\frac{1}{2} & -2 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix}$

由 $(Q, E) = \begin{pmatrix} -2 & -1 & 1 & 0 & 1 & 0 & 0 & 0 \\ -\frac{1}{2} & -2 & 0 & 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_4]{r_1 + 2r_2, r_3 + \frac{1}{2}r_2} \begin{pmatrix} 0 & 2 & 1 & 0 & 0 & 1 & 0 & 2 \\ 0 & 1 & 0 & 2 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}$

$\xrightarrow[r_2 \leftrightarrow r_4]{r_1 \leftrightarrow r_2} \begin{pmatrix} 0 & 1 & 0 & 2 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} \xrightarrow[r_2 \leftrightarrow r_4]{r_1 - 2r_2} \begin{pmatrix} 1 & 0 & 0 & 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 1 & 0 & 2 & 1 \\ 0 & 0 & 0 & 1 & 0 & 1 & \frac{1}{2} & 2 \end{pmatrix}$ 得 $Q^{-1} = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 2 & 1 \\ 0 & 1 & \frac{1}{2} & 2 \end{pmatrix}$

故 T 在基 $-2\varepsilon_1 - \frac{1}{2}\varepsilon_2 + \varepsilon_3, -\varepsilon_1 - 2\varepsilon_2 + \varepsilon_4, \varepsilon_1, \varepsilon_2$ 下的矩阵为

$$Q^{-1}AQ = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 2 & 1 \\ 0 & 1 & \frac{1}{2} & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 & 2 & 1 \\ -2 & -1 & 1 & 0 \\ -\frac{1}{2} & -2 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 2 & 1 \\ 0 & 1 & \frac{1}{2} & 2 \end{pmatrix} \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & -1 & 2 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 2 & -2 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 1 & 2 \\ 0 & 0 & 2 & -2 \\ 0 & 0 & 5 & 2 \\ 0 & 0 & \frac{9}{2} & 1 \end{pmatrix}$$

(4) 取 T 的像空间的一组基 $\varepsilon_1 - \varepsilon_2 + \varepsilon_3 + 2\varepsilon_4, 2\varepsilon_2 + \varepsilon_3 - 2\varepsilon_4$

因为 $\begin{vmatrix} 1 & 0 & 0 & 0 \\ -1 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 2 & -2 & 0 & 1 \end{vmatrix} = -2 \neq 0$ 所以 $\varepsilon_1 - \varepsilon_2 + \varepsilon_3 + 2\varepsilon_4, 2\varepsilon_2 + \varepsilon_3 - 2\varepsilon_4, \varepsilon_3, \varepsilon_4$ 线性无关, 是 V 的一组基.

从 $\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4$ 到该基的过渡矩阵为 $R = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 2 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 2 & -2 & 0 & 1 \end{pmatrix}$

由 $(R, E) = \begin{pmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ -1 & 2 & 0 & 0 & 0 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 & 0 & 1 & 0 \\ 2 & -2 & 0 & 1 & 0 & 0 & 0 & 1 \end{pmatrix} \xrightarrow[r_4 - 2r_1]{r_2 + r_1, r_3 - r_1} \begin{pmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & -1 & 0 & 1 & 0 \\ 0 & -2 & 0 & 1 & -2 & 0 & 0 & 1 \end{pmatrix}$

$\xrightarrow{\frac{1}{2}r_2} \begin{pmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 1 & 1 & 0 & -1 & 0 & 1 & 0 \\ 0 & -2 & 0 & 1 & -2 & 0 & 0 & 1 \end{pmatrix} \xrightarrow{r_3 - r_2} \begin{pmatrix} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & 0 & 1 & 0 & -\frac{3}{2} & -\frac{1}{2} & 1 & 0 \\ 0 & 0 & 0 & 1 & -1 & 0 & 1 & 1 \end{pmatrix}$ 得 $R^{-1} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ -\frac{3}{2} & -\frac{1}{2} & 1 & 0 \\ -1 & 1 & 0 & 1 \end{pmatrix}$

故 T 在基 $\varepsilon_1 - \varepsilon_2 + \varepsilon_3 + 2\varepsilon_4, 2\varepsilon_2 + \varepsilon_3 - 2\varepsilon_4, \varepsilon_3, \varepsilon_4$ 下的矩阵为

$$R^{-1}AR = \begin{pmatrix} 1 & 0 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ -\frac{3}{2} & -\frac{1}{2} & 1 & 0 \\ -1 & 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 2 & 1 \\ -2 & -1 & 1 & 0 \\ -\frac{1}{2} & -2 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ -\frac{3}{2} & -\frac{1}{2} & 1 & 0 \\ -1 & 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 5 & 0 & 2 & 1 \\ 4 & -1 & 3 \\ 14 & -1 & 5 \\ 1 & 1 & 1 & -2 \end{pmatrix} = \begin{pmatrix} 5 & 0 & 2 & 1 \\ \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ \frac{3}{2} & -\frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ 0 & 0 & 0 & 0 \end{pmatrix}$$