

线性代数与几何 (下)

第十章课后习题答案

计三团

感谢计三年级同学无私奉献!

$$1. \textcircled{1} \alpha = (x_1, x_2, \dots, x_n)^T \quad \beta = (y_1, y_2, \dots, y_n)^T$$

$$\begin{aligned} (\alpha, \beta) &= \alpha^T \beta = \sum_{i=1}^n x_i y_i \\ (\beta, \alpha) &= \beta^T \alpha \end{aligned} \quad \left. \begin{array}{l} \\ \end{array} \right\} A \text{ 为对称矩阵} \Rightarrow (\alpha, \beta) = (\beta, \alpha)$$

$$\textcircled{2} (k\alpha, \beta) = (k\alpha)^T \beta = k \alpha^T \beta = k(\alpha, \beta)$$

$$\textcircled{3} (\alpha + \beta, \gamma) = (\alpha + \beta)^T \gamma = (\alpha^T + \beta^T) \gamma = \alpha^T \gamma + \beta^T \gamma = (\alpha, \gamma) + (\beta, \gamma)$$

$$\textcircled{4} (\alpha, \alpha) = \alpha^T \alpha \geq 0 \quad (A \text{ 正定})$$

$$\text{当 } (\alpha, \alpha) = 0 \text{ 时, } \alpha^T \alpha = 0. \text{ 若 } \alpha \neq 0, \text{ 则 } \alpha^T \alpha > 0, \alpha^T \alpha \neq 0.$$

$$\text{故 } \alpha = 0.$$

$$\text{反之, } \alpha = 0, (\alpha, \alpha) = 0$$

$\therefore (\alpha, \beta)$ 是内积运算

$$A \text{ 为其度量矩阵: } (e_i, e_j) = [a_{11}, a_{12}, \dots, a_{1n}] \begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix} = a_{ij}$$

$$2. \beta \in W^\perp \quad \beta = (x_1, x_2, x_3, x_4)^T$$

$$\text{则 } \begin{cases} (\beta, \alpha_1) = 0 \\ (\beta, \alpha_2) = 0 \end{cases} \Rightarrow \begin{cases} x_1 + x_2 = 0 \\ x_2 + x_3 = 0 \end{cases}$$

$$\text{则 } \beta \text{ 的基为 } \beta_1 = \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, \beta_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

$$\text{将其标准正交化: } e_1 = \frac{1}{\sqrt{2}} \begin{bmatrix} -1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, e_2 = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

$$3. \textcircled{1} \text{ 任取 } \alpha \in W_1, \beta \in W_2, \gamma \in (W_1 + W_2)^\perp$$

$$\text{则 } (\alpha + \beta, \gamma) = 0 \Rightarrow (\alpha, \gamma) + (\beta, \gamma) = 0 \Rightarrow (\alpha, \gamma) = 0, (\beta, \gamma) = 0$$

$$\text{对于任意 } \gamma \in W_1^\perp \cap W_2^\perp, (\gamma, \alpha) = 0, (\gamma, \beta) = 0 \Rightarrow (\gamma, \alpha + \beta) = 0 \Rightarrow \gamma \in (W_1 + W_2)^\perp$$

$$\Rightarrow W_1^\perp \cap W_2^\perp \subseteq (W_1 + W_2)^\perp$$

$$\text{故 } (W_1 + W_2)^\perp = W_1^\perp \cap W_2^\perp$$

$$\textcircled{2} \text{ 令 } \alpha \in W_1 \cap W_2, \beta \in (W_1 \cap W_2)^\perp, (\alpha, \beta) = 0.$$

$$\text{任取 } \gamma \in W_1^\perp, \delta \in W_2^\perp, \text{ 则 } (\gamma + \delta) \in W_1^\perp + W_2^\perp$$

$$\text{且 } (\gamma + \delta, \alpha) = 0, (\gamma + \delta, \beta) = 0 \Rightarrow (\gamma + \delta, \alpha) = 0.$$

$$\Rightarrow W_1^\perp + W_2^\perp \subseteq (W_1 \cap W_2)^\perp$$

$$(W^\perp)^\perp = W. \text{ 由 } \textcircled{1} \text{ 知 } (W_1 + W_2)^\perp = W_1^\perp \cap W_2^\perp \text{ 两边取正交补.}$$

$$\Rightarrow W_1 + W_2 = (W_1^\perp \cap W_2^\perp)^\perp$$

$$\text{令 } W_1 = W_1^\perp, W_2 = W_2^\perp$$

$$W_1^\perp + W_2^\perp = (W_1 \cap W_2)^\perp$$

4. $\begin{cases} (a(e_3), a(e_1)) = 0 \\ (a(e_3), a(e_2)) = 0 \\ \|a(e_3)\| = 1 \end{cases}$ 综上 $a(e_3) = -\frac{1}{3}e_1 + \frac{2}{3}e_2 + \frac{2}{3}e_3$.

正交变换矩阵为 $\begin{bmatrix} \frac{2}{3} & \frac{2}{3} & -\frac{1}{3} \\ \frac{2}{3} & -\frac{1}{3} & \frac{2}{3} \\ -\frac{1}{3} & \frac{2}{3} & \frac{2}{3} \end{bmatrix}$

5. $\|v\| = \sqrt{(v, v)} \quad \|p\| = \sqrt{(p, p)}$

则 $(v, v) = (p, p)$

令 α 是正交变换, 则 $(v, v) = (a(v), a(v))$

则 $(a(v), a(v)) = (p, p)$

$\Rightarrow a(v) = p$

4. 证明: 必要性: 若 $(\alpha_i, \alpha_j) = (\beta_i, \beta_j), i, j = 1, 2, \dots, m$

则令 $r = \alpha - \beta$

$(r, r) = (\alpha - \beta, \alpha - \beta) = (\alpha, \alpha) - (\alpha, \beta) - (\beta, \alpha) + (\beta, \beta)$
 $= (\alpha, \alpha) - (\alpha, \beta) - (\beta, \alpha) + (\beta, \beta)$
 $= (\alpha, \alpha) - (\alpha, \beta) - (\beta, \alpha) + (\beta, \beta)$
 $= 0 \quad \therefore r = 0$

$\therefore \forall \alpha, \beta \in V, \alpha - \beta = 0, \therefore \alpha = \beta, \therefore \sigma \in L(V), \therefore \sigma$ 是正交变换

7 证明: (1) 设 $\alpha, \beta \in V, k, l \in \mathbb{R} \quad \therefore (\sigma\alpha, \sigma\beta) = (\alpha - 2(\eta, \alpha)\eta, \beta - 2(\eta, \beta)\eta)$
 $= (\alpha, \beta) - 2(\eta, \alpha)(\eta, \beta) - 2(\eta, \beta)(\alpha, \eta) + 4(\eta, \alpha)(\eta, \beta)(\eta, \eta)$
 $= (\alpha, \beta) \quad \therefore \sigma$ 保持内积

又 $\sigma(k\alpha + l\beta) = k\sigma\alpha + l\sigma\beta = k(\alpha - 2(\eta, \alpha)\eta) + l(\beta - 2(\eta, \beta)\eta) = k\alpha + l\beta - 2(k(\eta, \alpha) + l(\eta, \beta))\eta$
 $\therefore \sigma$ 为线性的 $\therefore \sigma$ 是正交变换

(2) 把 η 扩充为 V 的一个标准正交基 $\varepsilon_1 = \eta, \varepsilon_2, \varepsilon_3, \dots, \varepsilon_n$
 $\sigma\varepsilon_1 = \varepsilon_1 - 2\varepsilon_1 = -\varepsilon_1 \quad \sigma\varepsilon_i = \varepsilon_i - 0 = \varepsilon_i (i \geq 2)$

$$\therefore G(\varepsilon_1, \dots, \varepsilon_n) = (\varepsilon_1, \dots, \varepsilon_n) \begin{pmatrix} -1 & & \\ & 1 & \\ & & \ddots \\ & & & 1 \end{pmatrix}$$

$\therefore |G| = -1$, 为第二类的

B) $\dim V_1 = n-1$ 取 V_1 的标准正交基 $\varepsilon_1, \dots, \varepsilon_{n-1}$

扩充为 V 的标准正交基 $\varepsilon_1, \dots, \varepsilon_{n-1}, \varepsilon_n$

$\therefore T$ 是正交变换: $T\varepsilon_i = \varepsilon_i (i=1, 2, \dots, n-1)$ 且 $T\varepsilon_n$ 与 $T\varepsilon_i$ 正交

$$\therefore T\varepsilon_n \in (L(\varepsilon_1, \dots, \varepsilon_{n-1}))^\perp = (L(\varepsilon_1, \varepsilon_2, \dots, \varepsilon_n))^\perp = L(\varepsilon_n)$$

$\therefore T\varepsilon_n = \pm \varepsilon_n$ 若 $T\varepsilon_n = \varepsilon_n$ 则与 $\dim V_1 = n$ 矛盾

$$\therefore T\varepsilon_n = -\varepsilon_n \quad \forall d \in V \quad d = \sum_{i=1}^n \lambda_i \varepsilon_i$$

$$T d = \sum_{i=1}^{n-1} \lambda_i \varepsilon_i - \lambda_n \varepsilon_n = d - 2\lambda_n \varepsilon_n = d - 2(\varepsilon_n, d) \varepsilon_n$$

$\therefore T$ 是镜面反射

8 证明: 设一个第二类正交变换的矩阵为 A

λ 为其一个特征值, α 为相应特征向量

$$\begin{aligned} A\alpha &= \lambda\alpha \quad \bar{\alpha}^T A^T A \alpha = \bar{\alpha}^T (A^T A) \alpha = \bar{\alpha}^T \alpha = (\bar{A\alpha})^T (A\alpha) \\ &= \bar{\lambda} \lambda \bar{\alpha}^T \alpha \end{aligned}$$

$$\because \alpha \neq 0 \therefore \bar{\alpha}^T \alpha \neq 0 \therefore \bar{\lambda} \lambda = 1 \quad \therefore \lambda \text{ 为实数} \therefore \lambda = \pm 1$$

$\therefore A$ 的特征值只能为 ± 1

又 $|A| = -1 \therefore -1$ 一定为 A 的一个特征值。得证

6 证明: 必要性, 若存在正交变换 ϕ , 使 $\phi d_i = \beta_i$ ($i=1, 2, \dots, m$)

显然有 $(\beta_i, \beta_j) = (\phi d_i, \phi d_j) = (d_i, d_j)$

充分性: 不妨设 d_1, \dots, d_n 线性无关, 否则取极大无关组

设 β_1, \dots, β_m 线性无关

$k_1 \beta_1 + k_2 \beta_2 + \dots + k_m \beta_m = 0$, 则

$$\left(\sum_{i=1}^m k_i \beta_i, \sum_{j=1}^m k_j \beta_j \right) = \sum_{i=1}^m \sum_{j=1}^m k_i k_j (\beta_i, \beta_j) = \left(\sum_{i=1}^m k_i d_i, \sum_{j=1}^m k_j d_j \right) = 0$$

$\therefore d_1, \dots, d_m$ 线性无关 $\therefore k_i = 0$ ($i=1, 2, \dots, m$)

分别将两个向量组标准正交化得 $\varepsilon_1, \dots, \varepsilon_m$ 和 $\eta_1, \eta_2, \dots, \eta_m$

分别将其扩充为 V 的标准正交基 $\varepsilon_1, \dots, \varepsilon_m, \dots, \varepsilon_n$ 和 $\eta_1, \dots, \eta_m, \dots, \eta_n$ 令 A 为 V 上线性变换

满足 $A \varepsilon_i = \eta_i$ ($i=1, 2, \dots, n$), 则 A 为正交变换

由正交化过程可知 $A d_i = \beta_i$.

$$9. \quad \varepsilon_1 = \frac{1}{\sqrt{3}} \begin{bmatrix} i & i+1 \\ 0 & 0 \end{bmatrix}, \quad \varepsilon_2 = \frac{1}{\sqrt{3}} \begin{bmatrix} 0 & 0 \\ i+1 & i \end{bmatrix},$$

$$\varepsilon_3 = \frac{1}{\sqrt{15}} \begin{bmatrix} 2+2i & -2 \\ i & 1-i \end{bmatrix}, \quad \varepsilon_4 = \frac{1}{\sqrt{15}} \begin{bmatrix} 1-i & i \\ -2 & 2i+2 \end{bmatrix}.$$

过程见 P69. 施密特正交化.

10. 存在性:

把 A 按列化分, 得 n 个 \mathbb{C}^n 中向量: $\varepsilon_1, \dots, \varepsilon_n$.

由于 A 可逆, $\varepsilon_1, \dots, \varepsilon_n$ 为一组基.

对其正交化有: (施密特正交化)

$$(\varepsilon_1, \dots, \varepsilon_n) = (y_1, \dots, y_n) \begin{bmatrix} \|y_1\| & * & \\ & \ddots & \\ & & \|y_n\| \end{bmatrix} \begin{bmatrix} 1 & & * \\ & \ddots & \\ & & 1 \end{bmatrix}$$

其中 $(y_1, \dots, y_n) = U$ 为酉矩阵.

易知: $A = UR$.

唯一性:

引理: 主对角线为^实正数的上三角矩阵一定是单位阵.

数学归纳法:

$n=1$, 显然成立;

$n=k+1$ 时,

由 A 为上三角阵有:

$$A = \begin{bmatrix} \alpha & a \\ 0 & A' \end{bmatrix} \quad A^H = \begin{bmatrix} \bar{\alpha} & 0 \\ a^H & A'^H \end{bmatrix}$$

$$AA^H = \begin{bmatrix} \alpha \cdot \bar{\alpha} + a \cdot a^H & a A'^H \\ A' a^H & A' A'^H \end{bmatrix} = I_{k+1}$$

即 $a A'^H = 0$, 而 A 可逆, 从而 A' 与 A'^H 可逆,
故 $a = 0$.

同时, $\alpha \cdot \bar{\alpha} + a \cdot a^H = \alpha \cdot \bar{\alpha} = 1$ 且 α 为~~实~~正实数.

有 $\alpha = 1$.

同时, $A' A'^H = I_k$, 那么 A' 为 k 阶的满足题设的矩阵,

从而 $A' = I_k$, 故 $A = I_{k+1}$. 得证.

引理得证.

不妨设有两种分解: $A = UR = U'R'$

$$\text{即 } UR = U'R', \quad RR^{-1} = U^{-1}U' = B.$$

B 矩阵有如下性质:

① 主对角线为正实数, 上三角.

由 $R^{-1}R$ 为上三角正实数阵可证.

② 酉矩阵

由 $U^{-1}U'$ 为酉矩阵可证.

由引理, $B = I$.

所以有 $R = R'$, $U = U'$, 即分解方式唯一.

11. ~~正交基 \Rightarrow 酉矩阵 \Rightarrow 正交基~~

~~$$\begin{pmatrix} \eta_1 \\ \vdots \\ \eta_n \end{pmatrix} (\eta_1 \dots \eta_n) = \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} U^H \cdot U (\xi_1 \dots \xi_n) \\ = \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} (\xi_1 \dots \xi_n) = I_n$$

故 η_1, \dots, η_n 为标准正交基.~~

① 正交基 \Rightarrow 酉矩阵:

$$\begin{aligned} I_n &= \begin{pmatrix} \eta_1 \\ \vdots \\ \eta_n \end{pmatrix} (\eta_1 \dots \eta_n) = U^H \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} (\xi_1 \dots \xi_n) U \\ &= U^H \cdot I_n \cdot U = U^H U. \end{aligned}$$

故 U 为酉矩阵.

② 酉矩阵 \Rightarrow 正交基.

$$\begin{aligned} \begin{pmatrix} \eta_1 \\ \vdots \\ \eta_n \end{pmatrix} (\eta_1 \dots \eta_n) &= U^H \begin{pmatrix} \xi_1 \\ \vdots \\ \xi_n \end{pmatrix} (\xi_1 \dots \xi_n) U \\ &= U^H U = I_n. \end{aligned}$$

故 η_1, \dots, η_n 为标准正交基.

12. (1)

令 \bar{U} 表示 U 中所有元素取共轭后的矩阵.

$$\det \bar{U} = \sum_{i_1, \dots, i_n} (-1)^{\tau(i_1, \dots, i_n)} \prod_{k=1}^n \bar{a}_{i_k k}$$

$$= \sum_{i_1, \dots, i_n} (-1)^{\tau(i_1, \dots, i_n)} \prod_{k=1}^n a_{i_k k} = \overline{\det U}$$

而 $\det U^H = \det \bar{U}$, 又 $U U^H = I$

$$\text{即 } \det(U U^H) = \det U \cdot \det U^H = \det U \cdot \overline{\det U} = 1$$

则 $|\det U| = 1$.(2) $U U^H = I$ 即 U^H 是 U 的一个右逆.~~根据矩阵相乘的定义可知 U^H 也是 U 的左逆.~~~~故 $U^{-1} = U^H$.~~又 $(U^H)^H$ 显然有: $(U^H)^H = U$.

$$\text{即 } U^H (U^H)^H = U^H \cdot U = I.$$

即 U^H 为 U 的 ~~逆~~ _左.故 $U^{-1} = U^H$ (P.S. 貌似线代上没有定理给出成为右逆, 则一定是左逆, 故复杂 ~~证明~~ _地)(3) 令 A, B 为任意两个酉矩阵.

$$\begin{aligned} [AB] \cdot (AB)^H &= [AB] \cdot (\overline{AB})^T = [AB] \cdot (\bar{A} \cdot \bar{B})^T \\ &= AB \cdot \bar{B}^T \cdot \bar{A}^T = AB \cdot B^H \cdot A^H = I \end{aligned}$$

故 AB 为酉矩阵.

~~$$U = [\alpha_1, \dots, \alpha_n]$$~~
~~$$I = U \cdot U^H = [\alpha_1, \dots, \alpha_n] \begin{bmatrix} \bar{\alpha}_1 \\ \vdots \\ \bar{\alpha}_n \end{bmatrix}$$~~

$$(4) \quad U = [\alpha_1, \dots, \alpha_n]$$

~~$$I = (U^H)^H \cdot U^H$$~~

$$I = U^H \cdot (U^H)^H = U^H \cdot U = \begin{bmatrix} \bar{\alpha}_1 \\ \vdots \\ \bar{\alpha}_n \end{bmatrix} [\alpha_1, \dots, \alpha_n]$$

易知:

 $\alpha_1, \dots, \alpha_n$ 为标准正交基.

13. (1) D 为酉矩阵 $\Rightarrow B=0$, 且 A, C 为酉矩阵.

$$D D^H = \begin{bmatrix} A & B \\ 0 & C \end{bmatrix} \begin{bmatrix} A^H & 0 \\ B^H & C^H \end{bmatrix} = \begin{bmatrix} AA^H + BB^H & BC^H \\ CB^H & CC^H \end{bmatrix} = I_{n+m}$$

由 $CC^H = I_n$, 可知 C 可逆, 且为酉矩阵.

而 $BC^H = 0$, 故 $B=0$.

则 $AA^H + BB^H = AA^H = I_m$.

故 A 为酉矩阵.

(2) $B=0$, 且 A, C 为酉矩阵 $\Rightarrow D$ 为酉矩阵.

略, 主要公式同上.

14.

① \Rightarrow ②

$$\|\alpha\|^2 = (\alpha, \alpha) = \sqrt{(\alpha, \alpha)} = \|\alpha\|, \text{ 其中 } \alpha \in V$$

② \Rightarrow ④

a) 单位性:

$$\|\alpha\| = \|\alpha\|$$

$$\forall i \leq n, \|\delta e_i\| = \|\delta e_i\| = 1$$

$$b) (\delta e_i, \delta e_j) = \delta_{ij}$$

$$\begin{aligned} \|\delta e_i + \delta e_j\|^2 &= (\delta e_i + \delta e_j, \delta e_i + \delta e_j) \\ &= (\delta e_i + \delta e_j, \delta e_i + \delta e_j) \\ &= (\delta e_i, \delta e_i) + 2(\delta e_i, \delta e_j) + (\delta e_j, \delta e_j) \\ &= \|\delta e_i\|^2 + 2(\delta e_i, \delta e_j) + \|\delta e_j\|^2 \end{aligned}$$

$$\text{又 } \|\delta e_i + \delta e_j\|^2 = \|\delta e_i + \delta e_j\|^2 = \|\delta e_i\|^2 + 2(\delta e_i, \delta e_j) + \|\delta e_j\|^2$$

$$\text{易知: } (\delta e_i, \delta e_j) = (\delta e_i, \delta e_j) = \delta_{ij}$$

得证.

④ \Rightarrow ③ 显然. (由某定理直接得到).

~~③ \Rightarrow ②~~

③ \Rightarrow ①

显然, $\delta e_1, \dots, \delta e_n$ 为一组标准正交基.

$$\begin{aligned} \text{在 } \delta e_1, \dots, \delta e_n \text{ 下有: } (\alpha, \beta) &= \left(\sum_{i=1}^n x_i \delta e_i, \sum_{j=1}^n y_j \delta e_j \right) \\ &= \sum_{i=1}^n \sum_{j=1}^n x_i y_j (\delta e_i, \delta e_j) = \sum_{i=1}^n x_i y_i \end{aligned}$$

~~有结论, 证法如下~~

$$\begin{aligned}
 (\alpha, \beta) &= \left(\sum_{i=1}^{n_1} x_i \varepsilon_i, \sum_{j=1}^{n_1} y_j \varepsilon_j \right) \\
 &= \sum_{i=1}^{n_1} \sum_{j=1}^{n_1} x_i y_j (\varepsilon_i, \varepsilon_j) = \sum_{i=1}^{n_1} x_i y_i \quad \left(\sum_{j=1}^{n_1} x_i y_j \varepsilon_j \right)
 \end{aligned}$$

$$\text{即 } (\alpha, \beta) = (\alpha, \beta)$$

得证.

15. 酉空间正交补:

$$W^\perp = \{ \alpha \mid \alpha \in V, \alpha \perp W \}.$$

性质与欧几里德空间类似.

$$16. 1) (k\alpha, \beta) = k(\alpha, \beta) = k(\alpha, \sigma^*\beta) = (\alpha, \bar{k}\sigma^*\beta) \quad \text{故 } (k\sigma)^* = \bar{k}\sigma^*$$

$$2) ((\sigma+\tau)\alpha, \beta) = (\sigma\alpha+\tau\alpha, \beta) = (\sigma\alpha, \beta) + (\tau\alpha, \beta) = (\alpha, \sigma^*\beta) + (\alpha, \tau^*\beta) \\ = (\alpha, (\sigma^*+\tau^*)\beta) \quad \text{故 } (\sigma+\tau)^* = \sigma^*+\tau^*$$

$$3) (\sigma\tau\alpha, \beta) = (\tau\alpha, \sigma^*\beta) = (\alpha, \tau^*\sigma^*\beta) \quad \text{故 } (\sigma\tau)^* = \tau^*\sigma^*$$

17. 18 证明参考上册书

$$19. U \text{ 是酉矩阵} \Leftrightarrow U^H U = I \Leftrightarrow (P^T - \sqrt{-1}Q^T)(P^H + \sqrt{-1}Q) = I \\ \Leftrightarrow P^T P + Q^T Q + \sqrt{-1}(P^T Q - Q^T P) = I$$

$$(\because P, Q \text{ 为实矩阵}) \Leftrightarrow P^T P + Q^T Q = I \quad \text{且 } P^T Q - Q^T P = 0$$

$$\Leftrightarrow P^T P + Q^T Q = I \quad \text{且 } P^T Q \text{ 为对称矩阵}$$

$$21. |\lambda I - A| = \begin{vmatrix} \lambda & -1 & 2 \\ -1 & \lambda & 1 \\ -1 & 1 & \lambda \end{vmatrix} = \lambda^3 - 1 = (\lambda - 1)(\lambda^2 + \lambda + 1) \\ \text{解得 } A \text{ 的特征值 } \lambda_1 = 1, \lambda_2 = \frac{-1+\sqrt{3}i}{2}, \lambda_3 = \frac{-1-\sqrt{3}i}{2}$$

取 $\lambda = 1$, 求得 A 属于 $\lambda_1 = 1$ 的一个特征向量 $\eta_1 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{bmatrix}$, 将其扩充为 \mathbb{C}^3 上的一组标准正交基

$$\eta_2 = \begin{bmatrix} \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} \\ 0 \end{bmatrix} \quad \eta_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \quad \text{令 } P = (\eta_1, \eta_2, \eta_3) = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\text{则 } P^H A P = \begin{bmatrix} 1 & 0 & -\frac{3}{\sqrt{2}} \\ 0 & -1 & -\frac{1}{\sqrt{2}} \\ 0 & \sqrt{2} & 0 \end{bmatrix} \quad \text{取 } Q = \begin{bmatrix} -1 & -\frac{1}{\sqrt{2}} \\ \sqrt{2} & 0 \end{bmatrix} \quad \text{解得特征值为 } \frac{-1 \pm \sqrt{3}i}{2}$$

取 $\lambda_2 = \frac{-1+\sqrt{3}i}{2}$, 求得 Q 属于 $\lambda_2 = \frac{-1+\sqrt{3}i}{2}$ 的一个单位特征向量 $\xi_1 = \begin{bmatrix} -\frac{1}{\sqrt{3}} \\ \frac{1+\sqrt{3}i}{\sqrt{6}} \end{bmatrix}$

将其扩充为 \mathbb{C}^2 上的一组标准正交基 $\xi_2 = \begin{bmatrix} \frac{1-\sqrt{3}i}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} \end{bmatrix}$ 令 $W = (\xi_1, \xi_2)$

$$\text{令 } V = \begin{bmatrix} I \\ W \end{bmatrix}, \quad U = P V = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} & \frac{1-\sqrt{3}i}{2\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & -\frac{1-\sqrt{3}i}{2\sqrt{3}} \\ 0 & \frac{1+\sqrt{3}i}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{bmatrix}$$

$$\text{则 } U^H A U = \begin{bmatrix} 1 & \frac{-\sqrt{3}-3i}{2} & -\frac{3}{\sqrt{6}} \\ 0 & \frac{-1+\sqrt{3}i}{2} & -\frac{3i}{\sqrt{6}} \\ 0 & 0 & \frac{-1-\sqrt{3}i}{2} \end{bmatrix} \quad \text{为上三角矩阵}$$

20.证明：

当 $n=1$ ，结论显然成立。

假设结论对 $n-1$ 的矩阵成立，下面考虑 A 为 n 方阵

取矩阵 A 的一个特征值为 λ_1 ，设其对应的单位特征向量为 α_1 ，则有

$$A\alpha_1 = \lambda_1\alpha_1$$

由于 $\|\alpha_1\|=1$ ，故 α_1 可扩展成 C^n 空间的一组标准正交基，令

$$U_1 = (\alpha_1, \alpha_2, \dots, \alpha_n)$$

则 U_1 为酉矩阵，并且

$$AU_1 = A(\alpha_1, \alpha_2, \dots, \alpha_n) = (A\alpha_1, A\alpha_2, \dots, A\alpha_n)$$

$$= (\lambda_1\alpha_1, A\alpha_2, \dots, A\alpha_n)$$

$$A\alpha_i \in C^n \Rightarrow A\alpha_i = \sum_{j=1}^n t_{ij}\alpha_j$$

$$= \left(\lambda_1\alpha_1, \sum_{j=1}^n t_{2j}\alpha_j, \dots, \sum_{j=1}^n t_{nj}\alpha_j \right)$$

$$= (\alpha_1, \alpha_2, \dots, \alpha_n) \begin{pmatrix} \lambda_1 & t_{21} & \cdots & t_{n1} \\ 0 & t_{22} & \cdots & t_{n2} \\ \vdots & \vdots & & \vdots \\ 0 & t_{2n} & \cdots & t_{nn} \end{pmatrix} = U_1 \begin{pmatrix} \lambda_1 & * \\ 0 & T \end{pmatrix}$$

则 $T \in C^{(n-1) \times (n-1)}$

由归纳假设，有

$$U_2^H T U_2 = \begin{pmatrix} \lambda_2 & * & * \\ & \lambda_3 & \\ & & \ddots & * \\ & & & \lambda_n \end{pmatrix}$$

$$AU_1 = U_1 \begin{pmatrix} \lambda_1 & * \\ 0 & T \end{pmatrix}$$

令 $U = U_1 \begin{pmatrix} 1 & 0 \\ 0 & U_2 \end{pmatrix}$ ，则 U 为一酉矩阵

$$\begin{aligned} U^H A U &= \begin{pmatrix} 1 & 0 \\ 0 & U_2^H \end{pmatrix} U_1^H A U_1 \begin{pmatrix} 1 & 0 \\ 0 & U_2 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 \\ 0 & U_2^H \end{pmatrix} U_1^H U_1 \begin{pmatrix} \lambda_1 & * \\ 0 & T \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & U_2 \end{pmatrix} \end{aligned}$$

$$U^H A U = \begin{pmatrix} 1 & 0 \\ 0 & U_2^H \end{pmatrix} \begin{pmatrix} \lambda_1 & * \\ 0 & T \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & U_2 \end{pmatrix}$$

$$= \begin{pmatrix} \lambda_1 & * \\ 0 & U_2^H T U_2 \end{pmatrix}$$

$$U^H A U = \begin{pmatrix} \lambda_1 & * & * \\ & \lambda_2 & \\ & & \ddots & * \\ & & & \lambda_n \end{pmatrix}$$

为上三角形矩阵，从而结论成立

$$22. |\lambda A - I| = \begin{vmatrix} \lambda & -i & -1 \\ i & \lambda & 0 \\ -1 & 0 & \lambda \end{vmatrix} = \lambda^3 - 2\lambda = \lambda(\lambda + \sqrt{2})(\lambda - \sqrt{2})$$

解得A的特征值 $\lambda_1 = 0, \lambda_2 = -\sqrt{2}, \lambda_3 = \sqrt{2}$

$$\text{对 } \lambda_1 = 0 \quad (\lambda_1 A - I)\vec{x} = 0 \Rightarrow \begin{cases} -ix_2 - x_3 = 0 \\ ix_1 = 0 \\ -x_1 = 0 \end{cases} \quad \text{得基础解系} \quad \vec{\eta}_1 = \begin{bmatrix} 0 \\ 1 \\ -i \end{bmatrix}$$

$$\text{对 } \lambda_2 = -\sqrt{2} \quad (\lambda_2 A - I)\vec{x} = 0 \Rightarrow \begin{cases} -\sqrt{2}x_1 - ix_2 - x_3 = 0 \\ ix_1 - \sqrt{2}x_2 = 0 \\ -x_1 + \sqrt{2}x_3 = 0 \end{cases} \quad \text{得基础解系} \quad \vec{\eta}_2 = \begin{bmatrix} \sqrt{2} \\ i \\ -1 \end{bmatrix}$$

$$\text{对 } \lambda_3 = \sqrt{2} \quad (\lambda_3 A - I)\vec{x} = 0 \Rightarrow \begin{cases} \sqrt{2}x_1 - ix_2 - x_3 = 0 \\ ix_1 + \sqrt{2}x_2 = 0 \\ -x_1 + \sqrt{2}x_3 = 0 \end{cases} \quad \text{得基础解系} \quad \vec{\eta}_3 = \begin{bmatrix} -\sqrt{2} \\ i \\ -1 \end{bmatrix}$$

对 $\vec{\eta}_1, \vec{\eta}_2, \vec{\eta}_3$ 进行施密特正交化, 得, $\vec{\varepsilon}_1 = \begin{bmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ -\frac{i}{\sqrt{2}} \end{bmatrix}, \vec{\varepsilon}_2 = \begin{bmatrix} \frac{\sqrt{2}}{2} \\ \frac{i}{2} \\ -\frac{1}{2} \end{bmatrix}, \vec{\varepsilon}_3 = \begin{bmatrix} \frac{\sqrt{2}}{2} \\ \frac{i}{2} \\ -\frac{1}{2} \end{bmatrix}$

$$\text{令 } U = \begin{bmatrix} 0 & \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{1}{\sqrt{2}} & \frac{i}{2} & \frac{i}{2} \\ -\frac{i}{\sqrt{2}} & -\frac{1}{2} & -\frac{1}{2} \end{bmatrix} \quad \text{则 } U^H A U = \text{diag}(0, -\sqrt{2}, \sqrt{2})$$

23. 因为A是正定的埃尔米特矩阵, 则 \exists 可逆复方阵C使 $A = C^H C$,

$$AB = C^H C B \sim (C^H)^H C B C^H = C B C^H \quad \text{因为 } C B C^H \text{ 正定, 则 } AB \text{ 正定}$$

24. 存在酉矩阵U, 使 $U^H A U = \text{diag}(\lambda_1, \dots, \lambda_n)$

$$\text{故 } U^H (A + tI) U = U^H A U + t U^H I U = \text{diag}(\lambda_1, \dots, \lambda_n) + tI \\ = \text{diag}(\lambda_1 + t, \dots, \lambda_n + t)$$

令 $t = \min\{\lambda_i\} + 1 \quad (i=1, 2, \dots, n)$ 则 $A + tI$ 就是正定埃尔米特矩阵.

25. 因为A是埃尔米特矩阵, 则 $A = A^H$, 若A是酉矩阵 则 $A^{-1} = A^H$

$$\text{故 } A = A^{-1} \quad \text{故 } A = \pm I, \quad \text{又因为 } A \text{ 正定, 故 } A = I$$

26. $(A^H A)^H = A^H A$ 故 $A^H A$ 是埃尔米特矩阵, 令 $y = Ax$,

$$\text{则 } x^H A^H A x = y^H y = \bar{y}_1 y_1 + \bar{y}_2 y_2 + \dots + \bar{y}_n y_n \geq 0, \text{ 故半正定, 同理可证 } A A^H$$