

分块矩阵

矩阵有时候是：对角、三角、 O 等特殊形状

$$\begin{pmatrix} 1.33 & 0 & 0 \\ 0 & -2.4 & 0 \\ 0 & 0 & -0.3 \end{pmatrix}, \begin{pmatrix} 7 & 0 & 0 \\ 1 & -1 & 0 \\ 2 & 2 & 3 \end{pmatrix}, \begin{pmatrix} 2 & 1 & 3 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

矩阵有时候：没有任何形状上的特殊性

$$\begin{pmatrix} 3 & -2 & 0 \\ -1 & 1 & 0 \\ -3 & 1 & 1 \end{pmatrix}, \begin{pmatrix} 1 & 2 & -4 & 5 \\ 1 & 3 & -5 & 7 \\ 2 & 3 & -7 & 8 \end{pmatrix}, \begin{pmatrix} 1 & 2 & -1 \\ 2 & -3 & 1 \end{pmatrix}$$

矩阵有时候是：有点对角、上三角等形状

$$\begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 3 & 4 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 & -2 \end{pmatrix}, \begin{pmatrix} 3 & 1 & 2 & 0 & -3 \\ 1 & 3 & 1 & -2 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 3 & -2 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 1 & 1 & -2 \\ 1 & 1 & 0 & 1 \end{pmatrix}$$

有时候需要将矩阵分块来看待，如

$$\begin{pmatrix} \begin{array}{cc|ccc} 3 & 1 & 2 & 0 & -3 \\ 1 & 3 & 1 & -2 & 0 \\ \hline 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{array} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ O_{3 \times 2} & E_3 \end{pmatrix}$$

其中各块小矩阵为：

$$A_{11} = \begin{pmatrix} 3 & 1 \\ 1 & 3 \end{pmatrix}, \quad A_{12} = \begin{pmatrix} 2 & 0 & 3 \\ 1 & -2 & 0 \end{pmatrix},$$
$$O_{3 \times 2} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix}, \quad E_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

定义：对于一个 $m \times n$ 矩阵，如果在行的方向分成 s 块，在列的方向分成 t 块，就得到 A 的一个 $s \times t$ 分块矩阵. 记作

$$A = (A_{kl})_{s \times t} = \begin{pmatrix} A_{11} & A_{12} & \cdots & A_{1t} \\ A_{21} & A_{22} & \cdots & A_{2t} \\ \vdots & \vdots & & \vdots \\ A_{s1} & A_{s2} & \cdots & A_{st} \end{pmatrix} \begin{matrix} m_1 \text{行} \\ m_2 \text{行} \\ \vdots \\ m_s \text{行} \end{matrix}$$

$$\begin{matrix} n_1 \text{列} & n_2 \text{列} & \cdots & n_t \text{列} \end{matrix}$$

其中 $m_1 + m_2 + \dots + m_s = m, n_1 + n_2 + \dots + n_t = n,$
而 $A_{kl} (k=1,2, \dots, s; l=1,2, \dots, t)$ 称为 A 的子块.

分块矩阵的运算

(1) 分块矩阵的加法．设分块矩阵

$$A=(A_{kl})_{s \times t}, \quad B=(B_{kl})_{s \times t},$$

如果 A 与 B 对应的子块 A_{kl} 和 B_{kl} 都是同型矩阵，则

$$A+B=(A_{kl}+B_{kl})_{s \times t}.$$

(2) 分块矩阵的数乘．设分块矩阵

$$A=(A_{kl})_{s \times t},$$

λ 是数，则

$$\lambda A=(\lambda A_{kl})_{s \times t}.$$

(3) 分块矩阵的乘法．设分块矩阵

$$A=(a_{ij})_{m \times n}, \quad B=(b_{ij})_{n \times p},$$

如果把 A, B 分别分块为 $r \times s$ 和 $s \times t$ 分块矩阵，且 A 的列的分块法与 B 的行的分块法完全相同，则

$$AB = \begin{pmatrix} A_{11} & A_{12} & \cdots & A_{1s} \\ A_{21} & A_{22} & \cdots & A_{2s} \\ \vdots & \vdots & & \vdots \\ A_{r1} & A_{r2} & \cdots & A_{rs} \end{pmatrix} \begin{pmatrix} B_{11} & B_{12} & \cdots & B_{1t} \\ B_{21} & B_{22} & \cdots & B_{2t} \\ \vdots & \vdots & & \vdots \\ B_{s1} & B_{s2} & \cdots & B_{st} \end{pmatrix} = C = \begin{pmatrix} C_{11} & C_{12} & \cdots & C_{1t} \\ C_{21} & C_{22} & \cdots & C_{2t} \\ \vdots & \vdots & & \vdots \\ C_{r1} & C_{r2} & \cdots & C_{rt} \end{pmatrix},$$

其中 C 是 $r \times t$ 分块矩阵，且

$$C_{kl} = A_{k1}B_{1l} + A_{k2}B_{2l} + \cdots + A_{ks}B_{sl} = \sum_{i=1}^s A_{ki}B_{il}, (k=1, 2, \cdots, r; l=1, 2, \cdots, t).$$

例2.3.1 设

$$A = \begin{pmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 \\ 1 & -2 \\ 1 & 0 \\ -1 & 1 \end{pmatrix},$$

求 AB .

解 把 A, B 分成

$$A = \left(\begin{array}{cc|cc} 2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ \hline -1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \end{array} \right) = \begin{pmatrix} A_{11} & O_2 \\ A_{21} & E_2 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 \\ 1 & -2 \\ \hline 1 & 0 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} B_{11} \\ B_{21} \end{pmatrix},$$

则 $AB = \begin{pmatrix} A_{11} & O_2 \\ A_{21} & E_2 \end{pmatrix} \begin{pmatrix} B_{11} \\ B_{21} \end{pmatrix} = \begin{pmatrix} A_{11}B_{11} \\ A_{21}B_{11} + B_{21} \end{pmatrix},$

而

$$A_{11}B_{11} = \begin{pmatrix} 2 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & -2 \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 2 & -4 \end{pmatrix}, \quad A_{21}B_{11} + B_{21} = \begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & -2 \end{pmatrix} + \begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & -2 \\ 1 & -1 \end{pmatrix},$$

于是 $AB = \begin{pmatrix} 2 & 0 \\ 1 & -2 \\ 1 & -2 \\ 1 & -1 \end{pmatrix}.$

(4) 分块矩阵的转置. $s \times t$ 分块矩阵 $A = (A_{kl})_{s \times t}$ 的转置矩阵 A^T 为 $t \times s$ 分块矩阵, 如果记 $A^T = (B_{lk})_{t \times s}$, 则

$$B_{lk} = A_{kl}^T, \quad (l=1,2,\dots,t; k=1,2,\dots,s).$$

例如, 若 $A = \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \end{pmatrix}$, 则 $A^T = \begin{pmatrix} A_{11}^T & A_{21}^T \\ A_{12}^T & A_{22}^T \\ A_{13}^T & A_{23}^T \end{pmatrix}$.

(5) 分块对角矩阵. 设 n 阶矩阵 A 的分块矩阵只有在对角线上有非零子块, 其余子块都为零矩阵, 且在对角线上的子块都是方阵, 即

$$A = \begin{pmatrix} A_1 & & & \\ & A_2 & & \\ & & \ddots & \\ & & & A_s \end{pmatrix},$$

其中 $A_i (i=1,2,\dots,s)$ 都是方阵, 则称 A 为分块对角矩阵, 也称准对角矩阵.

例如: $A = \left(\begin{array}{cc|cc|c} 1 & 0 & 0 & 0 & 0 \\ 3 & 4 & 0 & 0 & 0 \\ \hline 0 & 0 & 2 & 0 & 0 \\ \hline 0 & 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 & -2 \end{array} \right) = \begin{pmatrix} A_1 & & \\ & A_2 & \\ & & A_3 \end{pmatrix},$ 其中: $A_1 = \begin{pmatrix} 1 & 0 \\ 3 & 4 \end{pmatrix}, A_2 = (2),$

$$A_3 = \begin{pmatrix} 2 & 4 \\ 0 & -2 \end{pmatrix}.$$

矩阵按行分块和按列分块是两种常见的分块法 (设 $A=(a_{ij})_{m \times n}$);

(1) 按行分块 $A = \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{pmatrix}$, 其中 $\alpha_i = (a_{i1}, a_{i2}, \dots, a_{in}), i = 1, 2, \dots, m$.

(2) 按列分块 $A = (\beta_1, \beta_2, \dots, \beta_n)$, 其中 $\beta_j = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix}, j = 1, 2, \dots, n$.

矩阵乘法可以将矩阵行列分块后再进行相乘, 以例2.3.1为例。

A 按行 B 按列:

$$AB = \begin{pmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & -2 \\ 1 & 0 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \alpha_3 \\ \alpha_4 \end{pmatrix} (\beta_1 \quad \beta_2) = \begin{pmatrix} \alpha_1 \beta_1 & \alpha_1 \beta_2 \\ \alpha_2 \beta_1 & \alpha_2 \beta_2 \\ \alpha_3 \beta_1 & \alpha_3 \beta_2 \\ \alpha_4 \beta_1 & \alpha_4 \beta_2 \end{pmatrix},$$

A 按列 B 按行:

$$AB = \begin{pmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 1 & -2 \\ 1 & 0 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} \tilde{\alpha}_1 & \tilde{\alpha}_2 & \tilde{\alpha}_3 & \tilde{\alpha}_4 \end{pmatrix} \begin{pmatrix} \tilde{\beta}_1 \\ \tilde{\beta}_2 \\ \tilde{\beta}_3 \\ \tilde{\beta}_4 \end{pmatrix} = \tilde{\alpha}_1 \tilde{\beta}_1 + \tilde{\alpha}_2 \tilde{\beta}_2 + \tilde{\alpha}_3 \tilde{\beta}_3 + \tilde{\alpha}_4 \tilde{\beta}_4.$$

例2.3.2 设

$$A = (a_{ij})_{m \times s} = \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{pmatrix}, B = (b_{ij})_{s \times n} = (\beta_1 \quad \beta_2 \quad \cdots \quad \beta_n),$$

则

$$AB = \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{pmatrix} (\beta_1 \quad \beta_2 \quad \cdots \quad \beta_n) = \begin{pmatrix} \alpha_1 \beta_1 & \alpha_1 \beta_2 & \cdots & \alpha_1 \beta_n \\ \alpha_2 \beta_1 & \alpha_2 \beta_2 & \cdots & \alpha_2 \beta_n \\ \vdots & \vdots & & \vdots \\ \alpha_m \beta_1 & \alpha_m \beta_2 & \cdots & \alpha_m \beta_n \end{pmatrix} = (c_{ij})_{m \times n},$$

其中 $c_{ij} = \alpha_i \beta_j = (a_{i1} \quad a_{i2} \quad \cdots \quad a_{is}) \begin{pmatrix} b_{1j} \\ b_{2j} \\ \vdots \\ b_{sj} \end{pmatrix} = \sum_{k=1}^s a_{ik} b_{kj},$

又设对角矩阵

$$\Lambda_m = \begin{pmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_m \end{pmatrix}, \quad \Lambda_n = \begin{pmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_n \end{pmatrix}, \quad \text{其中的} \lambda_i \text{为数,}$$

则有：

$$\Lambda_m A_{m \times n} = \begin{pmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_m \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{pmatrix} = \begin{pmatrix} \lambda_1 \alpha_1 \\ \lambda_2 \alpha_2 \\ \vdots \\ \lambda_m \alpha_m \end{pmatrix},$$

$$A_{m \times n} \Lambda_n = (\beta_1 \quad \beta_2 \quad \cdots \quad \beta_n) \begin{pmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_n \end{pmatrix} = (\lambda_1 \beta_1 \quad \lambda_2 \beta_2 \quad \cdots \quad \lambda_n \beta_n) .$$

使用分块思想的实例：

习题一 5(2)中行列式的计算：

$$D = \begin{vmatrix} x & a & b & c \\ a & x & c & b \\ b & c & x & a \\ c & b & a & x \end{vmatrix} = \begin{vmatrix} S & T \\ T & S \end{vmatrix} = \begin{vmatrix} S+T & T+S \\ T & S \end{vmatrix} = \begin{vmatrix} S+T & O \\ T & S-T \end{vmatrix} = |S+T| \cdot |S-T|$$

例2.2.7 中行列式的计算：

$$D_{2n} = \begin{vmatrix} a_{11} & \cdots & a_{1n} & 0 & \cdots & 0 \\ \vdots & & \vdots & \vdots & & \vdots \\ a_{n1} & \cdots & a_{nn} & 0 & \cdots & 0 \\ -1 & & 0 & b_{11} & \cdots & b_{1n} \\ & \ddots & & \vdots & & \vdots \\ 0 & & -1 & b_{n1} & \cdots & b_{nn} \end{vmatrix} = \begin{vmatrix} A & O \\ -E & B \end{vmatrix} = \left| \begin{pmatrix} E & A \\ O & E \end{pmatrix} \begin{pmatrix} A & O \\ -E & B \end{pmatrix} \right| = \begin{vmatrix} O & AB \\ -E & B \end{vmatrix} = \cdots$$

分块矩阵运算规律的说明

(1) 分块矩阵的加法

$$\begin{pmatrix} & & \\ & \begin{matrix} a_{i_1 j_1} & \cdots & a_{i_1 j_2} \\ \vdots & & \vdots \\ a_{i_2 j_1} & \cdots & a_{i_2 j_2} \end{matrix} & \\ & & \end{pmatrix} + \begin{pmatrix} & & \\ & \begin{matrix} b_{i_1 j_1} & \cdots & b_{i_1 j_2} \\ \vdots & & \vdots \\ b_{i_2 j_1} & \cdots & b_{i_2 j_2} \end{matrix} & \\ & & \end{pmatrix} = \begin{pmatrix} & & \\ & \begin{matrix} a_{i_1 j_1} + b_{i_1 j_1} & \cdots & a_{i_1 j_2} + b_{i_1 j_2} \\ \vdots & & \vdots \\ a_{i_2 j_1} + b_{i_2 j_1} & \cdots & a_{i_2 j_2} + b_{i_2 j_2} \end{matrix} & \\ & & \end{pmatrix}$$

(2) 分块矩阵的数乘

$$k \begin{pmatrix} & & \\ & \begin{matrix} a_{i_1 j_1} & \cdots & a_{i_1 j_2} \\ \vdots & & \vdots \\ a_{i_2 j_1} & \cdots & a_{i_2 j_2} \end{matrix} & \\ & & \end{pmatrix} = \begin{pmatrix} & & \\ & \begin{matrix} ka_{i_1 j_1} & \cdots & ka_{i_1 j_2} \\ \vdots & & \vdots \\ ka_{i_2 j_1} & \cdots & ka_{i_2 j_2} \end{matrix} & \\ & & \end{pmatrix}$$

$$\left(\begin{array}{cc|c} b_{l_1 l_1} & \cdots & b_{l_1 l_2} \\ \vdots & & \vdots \\ b_{l_2 l_1} & \cdots & b_{l_2 l_2} \\ \hline & \vdots & \\ & \vdots & \\ \hline b_{i l_1} & \cdots & b_{i l_2} \\ \vdots & & \vdots \\ b_{i_2 l_1} & \cdots & b_{i_2 l_2} \\ \hline & \vdots & \\ & \vdots & \\ \hline b_{s l_1} & \cdots & b_{s l_2} \\ \vdots & & \vdots \\ b_{s_2 l_1} & \cdots & b_{s_2 l_2} \end{array} \right)$$

$$= \begin{pmatrix} \sum_{j=1}^n a_{k_1 j} b_{j l_1} & \cdots & \sum_{j=1}^n a_{k_1 j} b_{j l_2} \\ \vdots & & \vdots \\ \sum_{j=1}^n a_{k_2 j} b_{j l_1} & \cdots & \sum_{j=1}^n a_{k_2 j} b_{j l_2} \end{pmatrix}$$

相关子块的关系

$$A_{k1}B_{1l} + \cdots + A_{ki}B_{il} + \cdots + A_{ks}B_{sl}$$

$$= \begin{pmatrix} a_{k_1 l_1} & \cdots & a_{k_1 l_2} \\ \vdots & & \vdots \\ a_{k_2 l_1} & \cdots & a_{k_2 l_2} \end{pmatrix} \begin{pmatrix} b_{1 l_1} & \cdots & b_{1 l_2} \\ \vdots & & \vdots \\ b_{l_2 l_1} & \cdots & b_{l_2 l_2} \end{pmatrix} + \cdots + \begin{pmatrix} a_{k_i l_1} & \cdots & a_{k_i l_2} \\ \vdots & & \vdots \\ a_{k_2 l_1} & \cdots & a_{k_2 l_2} \end{pmatrix} \begin{pmatrix} b_{i l_1} & \cdots & b_{i l_2} \\ \vdots & & \vdots \\ b_{l_2 l_1} & \cdots & b_{l_2 l_2} \end{pmatrix} + \cdots + \begin{pmatrix} a_{k_s l_1} & \cdots & a_{k_s l_2} \\ \vdots & & \vdots \\ a_{k_2 l_1} & \cdots & a_{k_2 l_2} \end{pmatrix} \begin{pmatrix} b_{s l_1} & \cdots & b_{s l_2} \\ \vdots & & \vdots \\ b_{l_2 l_1} & \cdots & b_{l_2 l_2} \end{pmatrix}$$

$$= \begin{pmatrix} \sum_{j=1}^{l_2} a_{k_1 j} b_{j l_1} & \cdots & \sum_{j=1}^{l_2} a_{k_1 j} b_{j l_2} \\ \vdots & & \vdots \\ \sum_{j=1}^{l_2} a_{k_2 j} b_{j l_1} & \cdots & \sum_{j=1}^{l_2} a_{k_2 j} b_{j l_2} \end{pmatrix} + \cdots + \begin{pmatrix} \sum_{j=i_1}^{i_2} a_{k_1 j} b_{j l_1} & \cdots & \sum_{j=i_1}^{i_2} a_{k_1 j} b_{j l_2} \\ \vdots & & \vdots \\ \sum_{j=i_1}^{i_2} a_{k_2 j} b_{j l_1} & \cdots & \sum_{j=i_1}^{i_2} a_{k_2 j} b_{j l_2} \end{pmatrix} + \cdots + \begin{pmatrix} \sum_{j=s_1}^{s_2} a_{k_1 j} b_{j l_1} & \cdots & \sum_{j=s_1}^{s_2} a_{k_1 j} b_{j l_2} \\ \vdots & & \vdots \\ \sum_{j=s_1}^{s_2} a_{k_2 j} b_{j l_1} & \cdots & \sum_{j=s_1}^{s_2} a_{k_2 j} b_{j l_2} \end{pmatrix}$$

$$= \begin{pmatrix} \sum_{j=1}^n a_{k_1 j} b_{j l_1} & \cdots & \sum_{j=1}^n a_{k_1 j} b_{j l_2} \\ \vdots & & \vdots \\ \sum_{j=1}^n a_{k_2 j} b_{j l_1} & \cdots & \sum_{j=1}^n a_{k_2 j} b_{j l_2} \end{pmatrix} = \begin{pmatrix} c_{k_1 l_1} & \cdots & c_{k_1 l_2} \\ \vdots & & \vdots \\ c_{k_2 l_1} & \cdots & c_{k_2 l_2} \end{pmatrix} = C_{kl} .$$

(4) 分块矩阵的转置

$$\left(\begin{array}{c|c|c} & & \\ \hline & \begin{array}{ccc} a_{k_1 l_1} & \cdots & a_{k_1 l_2} \\ \vdots & & \vdots \\ a_{k_2 l_1} & \cdots & a_{k_2 l_2} \end{array} & \\ \hline & & \end{array} \right)^T = \left(\begin{array}{c|c|c} & & \\ \hline & \begin{array}{ccc} a_{k_1 l_1} & \cdots & a_{k_2 l_1} \\ \vdots & & \vdots \\ a_{k_1 l_2} & \cdots & a_{k_2 l_2} \end{array} & \\ \hline & & \end{array} \right) = A_{kl}^T$$