

## 第 6 章 矩阵的相似对角化

## § 6.1 特征值与特征向量

$$1. (1) |\lambda E - A| = \begin{vmatrix} \lambda - 1 & 1 \\ -2 & \lambda - 4 \end{vmatrix} = \lambda^2 - 5\lambda + 6 = (\lambda - 2)(\lambda - 3) \Rightarrow \lambda_1 = 2; \lambda_2 = 3$$

$$\text{由 } \begin{cases} x_1 + x_2 = 0 \\ -2x_1 - 2x_2 = 0 \end{cases} \Rightarrow \xi_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}; \text{属于 } \lambda_1 = 2 \text{ 的全体特征向量为 } k_1 \xi_1, (k_1 \neq 0)$$

$$\text{由 } \begin{cases} 2x_1 + x_2 = 0 \\ -2x_1 - x_2 = 0 \end{cases} \Rightarrow \xi_2 = \begin{pmatrix} 1 \\ -2 \end{pmatrix}; \text{属于 } \lambda_2 = 3 \text{ 的全体特征向量为 } k_2 \xi_2, (k_2 \neq 0)$$

$$(2) |\lambda E - A| = \begin{vmatrix} \lambda - 1 & 0 & 0 \\ -1 & \lambda + 1 & 0 \\ -2 & -3 & \lambda - 2 \end{vmatrix} = (\lambda - 1)(\lambda + 1)(\lambda - 2) \Rightarrow \lambda_1 = -1; \lambda_2 = 1; \lambda_3 = 2$$

$$\text{由 } \begin{cases} -2x_1 = 0 \\ -x_1 = 0 \\ -2x_1 - 3x_2 - 3x_3 = 0 \end{cases} \Rightarrow \xi_1 = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix}; \text{属于 } \lambda_1 = -1 \text{ 的全体特征向量为 } k_1 \xi_1, (k_1 \neq 0)$$

$$\text{由 } \begin{cases} -x_1 + 2x_2 = 0 \\ -2x_1 - 3x_2 - x_3 = 0 \end{cases} \Rightarrow \xi_2 = \begin{pmatrix} -2 \\ -1 \\ 7 \end{pmatrix}; \text{属于 } \lambda_2 = 1 \text{ 的全体特征向量为 } k_2 \xi_2, (k_2 \neq 0)$$

$$\text{由 } \begin{cases} x_1 = 0 \\ -x_1 + 3x_2 = 0 \\ -2x_1 - 3x_2 = 0 \end{cases} \Rightarrow \xi_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}; \text{属于 } \lambda_3 = 2 \text{ 的全体特征向量为 } k_3 \xi_3, (k_3 \neq 0)$$

$$2. \text{由 } A\alpha = \lambda\alpha, \text{ 即 } \begin{pmatrix} a & 1 & 1 \\ 2 & 0 & 1 \\ -1 & 2 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \lambda \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \Rightarrow \begin{cases} a + 2 = \lambda \\ 3 = \lambda \\ 3 = \lambda \end{cases} \Rightarrow \begin{cases} \lambda = 3 \\ a = 1 \end{cases}.$$

$$3. (1) A^3 + A + 2E \text{ 的特征值为 } \lambda^3 + \lambda + 2, \text{ 即 } \lambda_1 = 0, \lambda_2 = 4, \lambda_3 = 12, \text{ 其行列式} = 0;$$

$$(2) 2A^{-1} + E \text{ 的特征值为 } \frac{2}{\lambda} + 1, \text{ 即 } \lambda_1 = -1, \lambda_2 = 3, \lambda_3 = 2, \text{ 其行列式} = -6;$$

$$(3) A^* \text{ 的特征值为 } \frac{|A|}{\lambda}, \text{ 即 } \lambda_1 = 2, \lambda_2 = -2, \lambda_3 = -1, \text{ 其行列式} = 4, \text{ 则}$$

$$|A^{-1} + A^*| = \left| \frac{A^*}{|A|} + A^* \right| = \frac{1}{8} |A^*| = \frac{1}{2}.$$

4. (1)  $\because |\lambda E - A| = |(\lambda E - A)^T| = |\lambda E - A^T|$ ,  $\therefore$  矩阵  $A$  与  $A^T$  有相同的特征多项式, 从而有相同的特征值.

(2) 设  $X$  是特征值  $\lambda$  对应的特征向量, 即有  $AX = \lambda X \Rightarrow A(AX) = A(\lambda X) = \lambda(AX) = \lambda^2 X$ ,  $\dots$ ,  $A^k X = A(A^{k-1} X) = A(\lambda^{k-1} X) = \lambda^{k-1}(AX) = \lambda^k X$ , 故  $\lambda^k$  是  $A^k$  的特征值. ( $k$  是正整数)

5. 设  $\lambda$  是  $A$  的任意一个特征值, 对应特征向量为  $X$  ( $\neq 0$ ), 即  $AX = \lambda X$ , 则  $(A^2 - 3A + 2E)X = (\lambda^2 - 3\lambda + 2)X$ ,  $\because A^2 - 3A + 2E = O$ ,  $X \neq 0 \Rightarrow \lambda^2 - 3\lambda + 2 = 0 \Rightarrow \lambda = 1$  或  $\lambda = 2$ , 即  $A$  的特征值只能是 1 或 2.

6. (1)  $\because A\alpha = \lambda_0\alpha$ , ( $\lambda_0 \neq 0$ )  $\Rightarrow A^{-1}\alpha = \frac{1}{\lambda_0}\alpha \Rightarrow |A|A^{-1}\alpha = \frac{|A|}{\lambda_0}\alpha$ , 即

$A^*\alpha = \frac{|A|}{\lambda_0}\alpha$ , 故有  $A^*$  的特征值为  $\frac{|A|}{\lambda_0}$ , 对应特征向量仍为  $\alpha$ .

(2)  $\because (P^{-1}AP)P^{-1}\alpha = P^{-1}A\alpha = \lambda_0(P^{-1}\alpha) \Rightarrow \lambda_0$  是  $P^{-1}AP$  的一个特征值, 对应的特征向量是  $P^{-1}\alpha$ .

## § 6.2 矩阵的相似对角化

1. (1)  $|\lambda E - A| = \begin{vmatrix} \lambda-1 & -4 \\ -1 & \lambda+2 \end{vmatrix} = \lambda^2 + \lambda - 6 = (\lambda-2)(\lambda+3) \Rightarrow \lambda_1 = 2; \lambda_2 = -3$

$\because A$  有 2 个不同的特征值,  $\Rightarrow A$  可以相似对角化, 求出  $A$  的两个特征向量:

$\xi_1 = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$ ,  $\xi_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$ ,  $\Rightarrow$  可逆矩阵  $P = (\xi_1, \xi_2) = \begin{pmatrix} 4 & 1 \\ 1 & -1 \end{pmatrix}$ ,  $P^{-1}AP = \begin{pmatrix} 2 & \\ & -3 \end{pmatrix}$ .

(2)  $|\lambda E - A| = \begin{vmatrix} \lambda-2 & -3 & -2 \\ -1 & \lambda-4 & -2 \\ -1 & 3 & \lambda-1 \end{vmatrix} = (\lambda-1)(\lambda-3)^2 \Rightarrow \lambda_1 = 1; \lambda_2 = \lambda_3 = 3$

对于二重特征值  $\lambda = 3$ :  $3E - A = \begin{pmatrix} 1 & -3 & -2 \\ -1 & -1 & -2 \\ -1 & 3 & 2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -3 & -2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \Rightarrow r(3E - A) = 2$

$\because n - r(3E - A) = 3 - 2 = 1 \neq 2$ ,  $\therefore A$  不能相似对角化.

2.  $\because A$  与  $B$  相似  $\Rightarrow \begin{cases} \text{tr} A = \text{tr} B \\ |A| = |B| \end{cases} \Rightarrow \begin{cases} 5 + a = 3 + b \\ 6a = 2b \end{cases} \Rightarrow \begin{cases} a = 1 \\ b = 3 \end{cases}$ ;

矩阵  $A$  的特征值:  $\lambda_1=1$ ;  $\lambda_2=2$ ;  $\lambda_3=3$ . 求出相应的特征向量:  $\xi_1=(1,1,0)^T$ ;

$$\xi_2=(1,0,0)^T; \xi_3=(1,7,2)^T, \text{ 故所求相似变换矩阵 } P=\begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 7 \\ 0 & 0 & 2 \end{pmatrix}.$$

3. (1)  $\because |A| \neq |B| \Rightarrow A$  与  $B$  不相似.

$$(2) \because |\lambda E - A| = (\lambda - 1)(\lambda - 2) \Rightarrow A \text{ 有特征值 } 1 \text{ 和 } 2 \Rightarrow A \text{ 相似于 } \begin{pmatrix} 1 & & \\ & 2 & \\ & & \end{pmatrix};$$

又  $|\lambda E - B| = \lambda^2 - 3\lambda + 2$ , 从而  $B$  也相似于  $\begin{pmatrix} 1 & & \\ & 2 & \\ & & \end{pmatrix}$ , 由相似的传递性:  $A$  与  $B$  相似.

(3)  $\because A$  有三重特征值  $\lambda=3$ , 但  $r(3E - A)=2 \Rightarrow n - r(3E - A)=1 \neq 3$ , 从而  $A$  不能相似于对角阵, 故  $A$  与  $B$  不相似.

$$4. (1) \text{ 由 } A\alpha = \lambda\alpha, \text{ 即 } \begin{pmatrix} 2 & -1 & 2 \\ 5 & a & 3 \\ -1 & b & -2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} = \lambda \begin{pmatrix} 1 \\ 1 \\ -1 \end{pmatrix} \Rightarrow \begin{cases} -1 = \lambda \\ 2 + a = \lambda \\ 1 + b = -\lambda \end{cases} \Rightarrow \begin{cases} \lambda = -1 \\ a = -3 \\ b = 0 \end{cases}$$

$$(2) \because |\lambda E - A| = \begin{vmatrix} \lambda - 2 & 1 & -2 \\ -5 & \lambda + 3 & -3 \\ 1 & 0 & \lambda + 2 \end{vmatrix} = \lambda^3 + 3\lambda^2 + 3\lambda + 1 = (\lambda + 1)^3 \Rightarrow \lambda = -1$$

是矩阵  $A$  的三重特征值, 但

$$-E - A = \begin{pmatrix} -3 & 1 & -2 \\ -5 & 2 & -3 \\ 1 & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \Rightarrow n - r(-E - A) = 3 - 2 = 1 \neq 3,$$

所以,  $A$  不能相似于对角阵.

### § 6.3 向量空间的正交性

1.  $\alpha + \beta = (1, 2, 1)^T$ ,  $\alpha - \beta = (1, 0, -1)^T$ , 则有  $(\alpha + \beta, \alpha - \beta) = 0$ ,  $\theta = \frac{\pi}{2}$ .

2. 设  $\alpha_3 = (x_1, x_2, x_3)^T$ , 由题设:  $x_1 + x_2 + x_3 = 0$ ,  $x_1 - 2x_2 + x_3 = 0 \Rightarrow x_1 = 1, x_2 = 0$ ,

$x_3 = -1$ ,  $\Rightarrow \alpha_3 = (1, 0, -1)^T$ , 单位化得:  $\varepsilon_1 = \frac{1}{\sqrt{3}}(1, 1, 1)^T$ ,  $\varepsilon_2 = \frac{1}{\sqrt{6}}(1, -2, 1)^T$ ,

$\varepsilon_3 = \frac{1}{\sqrt{2}}(1, 0, -1)^T$ .

$$3. \beta_1 = \alpha_1, \quad \beta_2 = \alpha_2 - \frac{(\beta_1, \alpha_2)}{(\beta_1, \beta_1)} \beta_1 = \left(\frac{1}{2}, -\frac{1}{2}, 1\right)^T // (1, -1, 2)^T, \quad \beta_3 = \alpha_3 - \frac{(\beta_1, \alpha_3)}{(\beta_1, \beta_1)} \beta_1 -$$

$$\frac{(\beta_2, \alpha_3)}{(\beta_2, \beta_2)} \beta_2 = \left(-\frac{1}{3}, \frac{1}{3}, \frac{1}{3}\right)^T // (-1, 1, 1)^T, \text{ 单位化, 得:}$$

$$\varepsilon_1 = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0\right)^T; \quad \varepsilon_2 = \left(\frac{1}{\sqrt{6}}, \frac{-1}{\sqrt{6}}, \frac{2}{\sqrt{6}}\right)^T; \quad \varepsilon_3 = \left(\frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right)^T.$$

$$4. \because A \text{ 是正交矩阵, 故 } A \text{ 的各列是相互正交的单位向量, } \Rightarrow a = \frac{1}{\sqrt{2}}, b = -\frac{1}{\sqrt{2}} \text{ 或}$$

$$a = -\frac{1}{\sqrt{2}}, b = \frac{1}{\sqrt{2}}.$$

$$5. (1) \because AA^T = E \Rightarrow (A\alpha_1, A\alpha_2) = (A\alpha_1)^T (A\alpha_2) = \alpha_1^T (A^T A) \alpha_2 = \alpha_1^T \alpha_2 = (\alpha_1, \alpha_2).$$

$$(2) \because AA^T = A^T A = E \Rightarrow (A^{-1})^T A^{-1} = (A^T)^{-1} A^{-1} = (AA^T)^{-1} = E; (A^T)^T A^T = AA^T = E;$$

$$(A^*)^T A^* = (A^T)^* A^* = (AA^T)^* = E. \text{ 故 } A^{-1}, A^T, A^* \text{ 均为正交矩阵.}$$

$$(3) \because \alpha_i^T \alpha_j = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases} \Rightarrow (A\alpha_i)^T (A\alpha_j) = \alpha_i^T (A^T A) \alpha_j = \alpha_i^T \alpha_j = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases},$$

故  $A\alpha_1, A\alpha_2, \dots, A\alpha_n$  也是一组标准正交基.

#### § 6.4 实对称矩阵相似对角化

$$1. |\lambda E - A| = \begin{vmatrix} \lambda+1 & 0 & -2 \\ 0 & \lambda-1 & -2 \\ -2 & -2 & \lambda \end{vmatrix} = \lambda^3 - 9\lambda = 0 \Rightarrow \lambda_1 = 0, \lambda_{2,3} = \pm 3,$$

当  $\lambda=0$  时, 求出方程组  $-AX=O$  的一组基础解系:  $\xi_1 = (2, -2, 1)^T$ ;

当  $\lambda=3$  时, 求出方程组  $(3E-A)X=O$  的一组基础解系:  $\xi_2 = (1, 2, 2)^T$ ;

当  $\lambda=-3$  时, 求出方程组  $(-3E-A)X=O$  的一组基础解系:  $\xi_3 = (2, 1, -2)^T$

$$\text{取 } Q = \frac{1}{3} \begin{pmatrix} 2 & 1 & 2 \\ -2 & 2 & 1 \\ 1 & 2 & -2 \end{pmatrix}, \text{ 使得 } Q^{-1}AQ = \begin{pmatrix} 0 & & \\ & 3 & \\ & & -3 \end{pmatrix}.$$

$$2. \because \alpha_1^T \alpha_2 = a - 1 = 0 \Rightarrow a = 1, \text{ 设特征值 } -1 \text{ 对应的另外一个特征向量是 } \alpha_3 = (x_1, x_2, x_3)^T,$$

$$\begin{aligned} \text{由 } \because \alpha_3^T \alpha_2 = 0 \Rightarrow \alpha_3 = (0, -1, 1)^T, \therefore A &= \begin{pmatrix} 1 & 0 & 0 \\ 1 & -1 & 1 \\ -1 & 1 & 1 \end{pmatrix} \begin{pmatrix} -1 & & \\ & -1 & \\ & & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 1 & -1 & 1 \\ -1 & 1 & 1 \end{pmatrix}^{-1} \\ &= \begin{pmatrix} 1 & 0 & 0 \\ 1 & -1 & 1 \\ -1 & 1 & 1 \end{pmatrix} \begin{pmatrix} -1 & & \\ & -1 & \\ & & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 1 & -\frac{1}{2} & \frac{1}{2} \\ 0 & \frac{1}{2} & \frac{1}{2} \end{pmatrix} = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}. \end{aligned}$$

3. (1)  $\because AX=b$  有解但不唯一  $\Rightarrow |A|=0 \Rightarrow a=-2$  or  $a=1$ ,

当  $a=1$  时,  $r(A)=1 \neq r(\tilde{A})=2$ , 方程组无解, 故  $a=-2$ .

$$(2) \text{ 令 } |\lambda E - A| = \begin{vmatrix} \lambda-1 & -1 & 2 \\ -1 & \lambda+2 & -1 \\ 2 & -1 & \lambda-1 \end{vmatrix} = \lambda^3 - 9\lambda = 0 \Rightarrow \lambda_1=0, \lambda_{2,3}=\pm 3$$

当  $\lambda=0$  时, 求出方程组  $-AX=O$  的一组基础解系:  $\xi_1=(1,1,1)^T$ ;

当  $\lambda=3$  时, 求出方程组  $(3E-A)X=O$  的一组基础解系:  $\xi_2=(1,0,-1)^T$ ;

当  $\lambda=-3$  时, 求出方程组  $(-3E-A)X=O$  的一组基础解系:  $\xi_3=(1,-2,1)^T$

$$\text{取 } Q = \begin{pmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \end{pmatrix}, \text{ 使得 } Q^{-1}AQ = \begin{pmatrix} 0 & & \\ & 3 & \\ & & -3 \end{pmatrix}.$$

## 第6章 总习题

一、判断题:

1.  $\times$       2.  $\checkmark$       3.  $\times$       4.  $\checkmark$       5.  $\times$

二、填空题:

1. 1, 2, 3; 可逆; 0, 3, 8; 不可逆.      2.  $\lambda=0$ ; 可逆; 1.

3.  $\frac{1}{\lambda}$ ;  $\frac{|A|}{\lambda}$ ;  $1 - \frac{1}{\lambda}$ .      4.  $n, \overbrace{0, 0, \dots, 0}^{n-1}$       5.  $|A|=0$

6.  $-1, 3, \frac{1}{3}$ ;  $|A|=-1$ ;  $\begin{pmatrix} -1 & & \\ & 3 & \\ & & \frac{1}{3} \end{pmatrix}$       7. 充分必要      8. 充分

9.  $\begin{pmatrix} 6 & 1 \\ 1 & 6 \end{pmatrix}$       10.  $\frac{2}{a}+3$       11. 2      12.  $(-2, 2, -4)^T$

## 二、单项选择题

1. (C)      2. (B)      3. (A)      4. (C)      5. (B)  
6. (A)      7. (B)      8. (D)      9. (D)

## 三、计算与证明:

$$1. \quad 2E - A \text{ 的特征值是 } 2 - \lambda_i \quad (i=1, 2, \dots, n); \quad |2E - A| = \prod_{i=1}^n (2 - \lambda_i);$$

$$E - P^{-1}AP \text{ 的特征值是 } 1 - \lambda_i \quad (i=1, 2, \dots, n); \quad |E - P^{-1}AP| = \prod_{i=1}^n (1 - \lambda_i).$$

$$2. \quad \because AA^T = 2E \Rightarrow |A|^2 = 2^4, \text{ 又 } |A| < 0 \Rightarrow |A| = -4,$$

$$\because |3E + A| = 0 \Rightarrow A \text{ 有特征值 } \lambda = -3, \Rightarrow A^* \text{ 的一个特征值为 } \frac{|A|}{\lambda} = \frac{4}{3}.$$

$$3. \quad \because |\lambda E - A| = \begin{vmatrix} \lambda & -1 & 1 \\ 2 & \lambda & -2 \\ 1 & -1 & \lambda \end{vmatrix} = \lambda(\lambda-1)(\lambda+1) \Rightarrow \lambda_1 = 0, \lambda_2 = -1, \lambda_3 = 1.$$

当  $\lambda = 0$  时, 求出方程组  $-AX = O$  的一组基础解系:  $\xi_1 = (1, 1, 1)^T$ ;

当  $\lambda = -1$  时, 求出方程组  $(-E - A)X = O$  的一组基础解系:  $\xi_2 = (1, 0, 1)^T$ ;

当  $\lambda = 1$  时, 求出方程组  $(E - A)X = O$  的一组基础解系:  $\xi_3 = (1, 4, 3)^T$ ;

$$\text{取 } P = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 4 \\ 1 & 1 & 3 \end{pmatrix}, \quad P^{-1}AP = \begin{pmatrix} 0 & & \\ & -1 & \\ & & 1 \end{pmatrix} \Rightarrow A = P \begin{pmatrix} 0 & & \\ & -1 & \\ & & 1 \end{pmatrix} P^{-1}$$

$$\text{故 } A^{11} = \left[ P \begin{pmatrix} 0 & & \\ & -1 & \\ & & 1 \end{pmatrix} P^{-1} \right]^{11} = P \begin{pmatrix} 0 & & \\ & -1 & \\ & & 1 \end{pmatrix}^{11} P^{-1} = P \begin{pmatrix} 0 & & \\ & -1 & \\ & & 1 \end{pmatrix} P^{-1} = A.$$

4.  $\because \lambda = 2$  是二重特征值, 且对应两个线性无关的特征向量, 故  $3 - r(2E - A) = 2$ ,

$$\text{即 } r(2E - A) = 1, \quad 2E - A = \begin{pmatrix} 1 & 1 & -1 \\ -x & -2 & -y \\ 3 & 3 & -3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -1 \\ 0 & x-2 & -x-y \\ 0 & 0 & 0 \end{pmatrix},$$

$$\therefore x = 2, y = -2.$$

$$\text{利用 } \operatorname{tr} A = \sum \lambda_i \Rightarrow \lambda_{1,2} = 2, \lambda_3 = 6$$

当  $\lambda = 2$  时, 求出方程组  $(2E - A)X = O$  的一组基础解系:  $\xi_1 = (-1, 1, 0)^T$ ;  $\xi_2 = (1, 0, 1)^T$ ;

当  $\lambda = 6$  时, 求出方程组  $(6E - A)X = O$  的一组基础解系:  $\xi_3 = (1, -2, 3)^T$ .

$$\text{取 } P = \begin{pmatrix} -1 & 1 & 1 \\ 1 & 0 & -2 \\ 0 & 1 & 3 \end{pmatrix}, \quad P^{-1}AP = \begin{pmatrix} 2 & & \\ & 2 & \\ & & 6 \end{pmatrix}.$$

$$5. (1) A(\alpha_1, \alpha_2, \alpha_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} 1 & 0 & 0 \\ 1 & 2 & 2 \\ 1 & 1 & 3 \end{pmatrix} \Rightarrow B = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 2 & 2 \\ 1 & 1 & 3 \end{pmatrix}$$

(2)  $\because \alpha_1, \alpha_2, \alpha_3$  线性相关  $\Rightarrow A$  与  $B$  相似  $\Rightarrow A$  与  $B$  有相同的特征值,

$$|\lambda E - B| = \begin{vmatrix} \lambda - 1 & 0 & 0 \\ -1 & \lambda - 2 & -2 \\ -1 & -1 & \lambda - 3 \end{vmatrix} = (\lambda - 1)^2(\lambda - 4) \Rightarrow \lambda_{1,2} = 1, \lambda_3 = 4.$$

(3) 当  $\lambda = 1$  时, 求出方程组  $(E - A)X = O$  的基础解系:  $\xi_1 = (-1, 1, 0)^T$ ;  $\xi_2 = (-2, 0, 1)^T$

当  $\lambda = 4$  时, 求出方程组  $(4E - A)X = O$  的一组基础解系:  $\xi_3 = (0, 1, 1)^T$

$$\text{令 } Q = \begin{pmatrix} -1 & -2 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix}, \text{ 则 } Q^{-1}BQ = Q^{-1}(\alpha_1, \alpha_2, \alpha_3)^{-1}A(\alpha_1, \alpha_2, \alpha_3)Q = \begin{pmatrix} 1 & & \\ & 1 & \\ & & 4 \end{pmatrix}$$

$$\text{记 } P = (\alpha_1, \alpha_2, \alpha_3)Q = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} -1 & -2 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix} = (-\alpha_1 + \alpha_2, -2\alpha_1 + \alpha_3, \alpha_2 + \alpha_3),$$

$P$  即为所求矩阵.

$$6. \text{ 已知 } A(\alpha_1, \alpha_2, \dots, \alpha_n) = (\alpha_1, \alpha_2, \dots, \alpha_n) \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \ddots \\ & & & \lambda_n \end{pmatrix}, \text{ 其中 } \alpha_1, \alpha_2, \dots, \alpha_n \text{ 是 } A$$

的  $n$  个线性无关的特征向量, 由于  $\alpha_1, \alpha_2, \dots, \alpha_n$  也是  $B$  的特征向量, 故  $B$  可以相似对角化,

$$\text{即 } B(\alpha_1, \alpha_2, \dots, \alpha_n) = (\alpha_1, \alpha_2, \dots, \alpha_n) \begin{pmatrix} \mu_1 & & \\ & \mu_2 & \\ & & \ddots \\ & & & \mu_n \end{pmatrix}, \text{ 记矩阵 } (\alpha_1, \alpha_2, \dots, \alpha_n) = Q,$$

$\Lambda_1 = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n)$ ,  $\Lambda_2 = \text{diag}(\mu_1, \mu_2, \dots, \mu_n)$ , 则  $Q$  可逆,  $\Lambda_1$  与  $\Lambda_2$  乘积可交换, 从

而有  $AB = (Q\Lambda_1Q^{-1})(Q\Lambda_2Q^{-1}) = Q\Lambda_1\Lambda_2Q^{-1} = Q\Lambda_2\Lambda_1Q^{-1} = Q\Lambda_2Q^{-1} \cdot Q\Lambda_1Q^{-1} = BA.$

7. (1)  $\because \dim(V)=2 \Rightarrow \alpha_1, \alpha_2, \alpha_3$  线性相关, 从而有

$$\begin{vmatrix} 2 & 1 & 1 \\ -1 & 0 & 1 \\ 0 & 2 & a \end{vmatrix} = 0 \Rightarrow a = 6$$

又  $\beta \in V$ , 即  $\beta$  可以由  $\alpha_1, \alpha_2, \alpha_3$  线性表示  $\Rightarrow r(\alpha_1, \alpha_2, \alpha_3) = r(\alpha_1, \alpha_2, \alpha_3; \beta)$ ,

$$(\alpha_1, \alpha_2, \alpha_3; \beta) = \left( \begin{array}{ccc|c} 1 & 1 & 2 & 2 \\ 2 & 1 & 1 & 5 \\ -1 & 0 & 1 & -3 \\ 0 & 2 & 6 & b \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 1 & 1 & 2 & 2 \\ 0 & -1 & -3 & 1 \\ 0 & 0 & 0 & b+2 \\ 0 & 0 & 0 & 0 \end{array} \right) \Rightarrow b = -2.$$

$$(2) (\alpha_1, \alpha_2, \alpha_3; \beta) \rightarrow \left( \begin{array}{ccc|c} 1 & 1 & 2 & 2 \\ 0 & -1 & -3 & 1 \\ 0 & 0 & 0 & b+2 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 1 & 0 & -1 & 3 \\ 0 & 1 & 3 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

故  $\alpha_1, \alpha_2$  是  $V$  的一组基,  $\beta$  在  $\alpha_1, \alpha_2$  下的坐标为  $(3, -1)$ .

(3)  $\beta_1 = \alpha_1, \quad \beta_2 = \alpha_2 - \frac{(\beta_1, \alpha_2)}{(\beta_1, \beta_1)} \beta_1 = \left(\frac{1}{2}, 0, \frac{1}{2}, 2\right)^T$ , 一组标准正交基为:

$$\varepsilon_1 = \frac{1}{\sqrt{6}}(1, 2, -1, 0)^T; \quad \varepsilon_2 = \frac{1}{3\sqrt{2}}(1, 0, 1, 4)^T.$$