

### 练习 (一)

注：答案是双刃剑，容易让人产生思维定式。仅仅作为参考，强烈建议自己思考自己动手。

1. 求解以下方程组的解集

$$A \begin{bmatrix} x_1 \\ x_1 + x_2 \\ x_1 + x_3 \end{bmatrix} = \begin{bmatrix} x_1 + x_2 \\ x_2 + x_3 \\ x_1 + x_3 \end{bmatrix}, \quad A = \begin{bmatrix} 1 & 3 & 4 \\ 2 & 0 & 1 \\ 2 & 3 & 0 \end{bmatrix}$$

其中  $x_1, x_2, x_3 \in \mathbb{R}$ .

解. 注意到

$$\begin{aligned} A \begin{bmatrix} x_1 \\ x_1 + x_2 \\ x_1 + x_3 \end{bmatrix} &= A \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \\ \begin{bmatrix} x_1 + x_2 \\ x_2 + x_3 \\ x_1 + x_3 \end{bmatrix} &= \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \end{aligned}$$

因为

$$\begin{aligned} A \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} &= \begin{bmatrix} 1 & 3 & 4 \\ 2 & 0 & 1 \\ 2 & 3 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 8 & 3 & 4 \\ 3 & 0 & 1 \\ 5 & 3 & 0 \end{bmatrix} - \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 7 & 2 & 4 \\ 3 & -1 & 0 \\ 4 & 3 & -1 \end{bmatrix} \end{aligned}$$

所以求解原方程组等价于求解如下方程组

$$\begin{bmatrix} 7 & 2 & 4 \\ 3 & -1 & 0 \\ 4 & 3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

我们通过高斯消元法来求解上述方程组，

$$\begin{aligned} \begin{bmatrix} 7 & 2 & 4 \\ 3 & -1 & 0 \\ 4 & 3 & -1 \end{bmatrix} &\longrightarrow \begin{bmatrix} 7 & 2 & 4 \\ 0 & \frac{-6}{7} - 1 & \frac{-12}{7} \\ 0 & \frac{-8}{7} + 3 & \frac{-16}{7} - 1 \end{bmatrix} \longrightarrow \begin{bmatrix} 7 & 2 & 4 \\ 0 & -13 & -12 \\ 0 & 13 & -23 \end{bmatrix} \\ &\longrightarrow \begin{bmatrix} 7 & 2 & 4 \\ 0 & -13 & -12 \\ 0 & 0 & -35 \end{bmatrix} \end{aligned}$$

通过上述高斯消元法可以看出有三个主元，因此原方程组只有零解。

□

2. 令

$$A = \begin{bmatrix} 1 & 3 & 4 & 0 & 1 \\ 2 & 0 & 1 & 1 & 1 \\ 2 & 3 & 0 & 4 & 2 \end{bmatrix}$$

求解以下方程组的解集

$$Ax = b, \quad b = \begin{bmatrix} 1 \\ 4 \\ 3 \end{bmatrix}$$

解. 我们利用高斯消元法来求解。定义以下增广矩阵

$$\begin{aligned} & \left[ \begin{array}{ccccc|c} 1 & 3 & 4 & 0 & 1 & 1 \\ 2 & 0 & 1 & 1 & 1 & 4 \\ 2 & 3 & 0 & 4 & 2 & 3 \end{array} \right] \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 3 & 4 & 0 & 1 & 1 \\ 0 & -6 & -7 & 1 & -1 & 2 \\ 0 & -3 & -8 & 4 & 0 & 1 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 3 & 4 & 0 & 1 & 1 \\ 0 & -6 & -7 & 1 & -1 & 2 \\ 0 & 0 & \frac{7}{2} - 8 & -\frac{1}{2} + 4 & \frac{1}{2} & 0 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 3 & 4 & 0 & 1 & 1 \\ 0 & -6 & -7 & 1 & -1 & 2 \\ 0 & 0 & -9 & 7 & 1 & 0 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 3 & 0 & 0 + 7\frac{4}{9} & 1 + \frac{4}{9} & 1 \\ 0 & -6 & 0 & 1 + 7\frac{-7}{9} & -1 + \frac{-7}{9} & 2 \\ 0 & 0 & -9 & 7 & 1 & 0 \end{array} \right] = \left[ \begin{array}{ccccc|c} 1 & 3 & 0 & \frac{28}{9} & \frac{13}{9} & 1 \\ 0 & -6 & 0 & \frac{-40}{9} & \frac{-16}{9} & 2 \\ 0 & 0 & -9 & 7 & 1 & 0 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 0 & 0 & \frac{28}{9} + \frac{-20}{9} & \frac{13}{9} + \frac{-8}{9} & 2 \\ 0 & -6 & 0 & \frac{-40}{9} & \frac{-16}{9} & 2 \\ 0 & 0 & -9 & 7 & 1 & 0 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 0 & 0 & \frac{8}{9} & \frac{5}{9} & 2 \\ 0 & 1 & 0 & \frac{20}{27} & \frac{8}{27} & -\frac{1}{3} \\ 0 & 0 & 1 & -\frac{7}{9} & -\frac{1}{9} & 0 \end{array} \right] \end{aligned}$$

由此我们得到 $A$ 的行简化阶梯形矩阵。主元位置在 $1, 2, 3$ ，因此自由变量是 $x_4, x_5$ ，我们有

$$x_1 + \frac{8}{9}x_4 + \frac{5}{9}x_5 = 2, \quad x_2 + \frac{20}{27}x_4 + \frac{8}{27}x_5 = \frac{-1}{3}, \quad x_3 - \frac{7}{9}x_4 - \frac{1}{9}x_5 = 0$$

因此解的集合为

$$\begin{aligned}
 \left\{x : x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 2 - \frac{8}{9}x_4 - \frac{5}{9}x_5 \\ -\frac{1}{3} - \frac{20}{27}x_4 - \frac{8}{27}x_5 \\ \frac{7}{9}x_4 + \frac{1}{9}x_5 \\ x_4 \\ x_5 \end{bmatrix}, x_4, x_5 \in \mathbb{R} \right\} \\
 = \left\{x : x = \begin{bmatrix} 2 \\ -\frac{1}{3} \\ 0 \\ 0 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -\frac{8}{9} \\ -\frac{20}{27} \\ \frac{7}{9} \\ 1 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -\frac{5}{9} \\ -\frac{8}{27} \\ \frac{1}{9} \\ 0 \\ 1 \end{bmatrix}, x_4, x_5 \in \mathbb{R} \right\} \\
 = \begin{bmatrix} 2 \\ -\frac{1}{3} \\ 0 \\ 0 \\ 0 \end{bmatrix} + \left\{x : x = x_4 \begin{bmatrix} -\frac{8}{9} \\ -\frac{20}{27} \\ \frac{7}{9} \\ 1 \\ 0 \end{bmatrix} + x_5 \begin{bmatrix} -\frac{5}{9} \\ -\frac{8}{27} \\ \frac{1}{9} \\ 0 \\ 1 \end{bmatrix}, x_4, x_5 \in \mathbb{R} \right\}
 \end{aligned}$$

□

3. 对任意  $\lambda \in \mathbb{R}$ , 令

$$A_\lambda = \begin{bmatrix} 1 & 1 & 1 & 0 & 1 \\ 1 & 0 & 1 - \lambda & 1 & 1 \\ 1 & 1 - \lambda & 0 & 1 & 1 \end{bmatrix}$$

求解以下方程组的解集

$$A_\lambda x = b, \quad b = \begin{bmatrix} 1 \\ 4 \\ 3 \end{bmatrix}$$

注：对于带参数的线性方程问题我们仍然用高斯消元法来求解。此时我们将参数当作一个常数，但是注意在计算过程中避免除上零的情况。

解. 定义以下增广矩阵

$$\begin{aligned}
 & \left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 1 & 0 & 1 - \lambda & 1 & 1 & 4 \\ 1 & 1 - \lambda & 0 & 1 & 1 & 3 \end{array} \right] \\
 \longrightarrow & \left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & -\lambda & 1 & 0 & 3 \\ 0 & -\lambda & -1 & 1 & 0 & 2 \end{array} \right] \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & -\lambda & 1 & 0 & 3 \\ 0 & 0 & -1 + \lambda^2 & 1 - \lambda & 0 & 2 - 3\lambda \end{array} \right]
 \end{aligned}$$

从上面的梯形矩阵，我们看出主元的位置依赖于 $1 - \lambda^2$ 和 $1 - \lambda$ 的值。

注意判断主元的时候不一定要完整化成“行简化阶梯形矩阵”。

- 若 $\lambda = 1$ ，则行简化阶梯形矩阵变成如下形式

$$\left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & -\lambda & 1 & 0 & 3 \\ 0 & 0 & -1 + \lambda^2 & 1 - \lambda & 0 & 2 - 3\lambda \end{array} \right] = \left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & -1 & 1 & 0 & 3 \\ 0 & 0 & 0 & 0 & 0 & -1 \end{array} \right]$$

通过判断最后一行，我们知道方程组无解。

- 若 $\lambda = -1$ ，则行简化阶梯形矩阵变成如下形式

$$\begin{aligned} \left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & -\lambda & 1 & 0 & 3 \\ 0 & 0 & -1 + \lambda^2 & 1 - \lambda & 0 & 2 - 3\lambda \end{array} \right] &= \left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & 1 & 1 & 0 & 3 \\ 0 & 0 & 0 & 2 & 0 & 5 \end{array} \right] \\ &\rightarrow \left[ \begin{array}{ccccc|c} 1 & 0 & 2 & 1 & 1 & 4 \\ 0 & -1 & 1 & 1 & 0 & 3 \\ 0 & 0 & 0 & 2 & 0 & 5 \end{array} \right] \rightarrow \left[ \begin{array}{ccccc|c} 1 & 0 & 2 & 0 & 1 & 4 - 5/2 \\ 0 & -1 & 1 & 0 & 0 & 3 - 5/2 \\ 0 & 0 & 0 & 1 & 0 & 5/2 \end{array} \right] \\ &\rightarrow \left[ \begin{array}{ccccc|c} 1 & 0 & 2 & 0 & 1 & 3/2 \\ 0 & 1 & -1 & 0 & 0 & -1/2 \\ 0 & 0 & 0 & 1 & 0 & 5/2 \end{array} \right] \end{aligned}$$

此时主元在1, 2, 4列，自由变量为 $x_3, x_5$ 。由上面得到的行简化阶梯形矩阵，我们得到

$$x_1 = \frac{3}{2} - 2x_3 - x_5, \quad x_2 = -\frac{1}{2} + x_3, \quad x_4 = \frac{5}{2}$$

因此当 $\lambda = -1$ 时 $A_{-1}x = b$ 的解集为

$$\begin{aligned} \{x : x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} \frac{3}{2} - 2x_3 - x_5 \\ -\frac{1}{2} + x_3 \\ x_3 \\ \frac{5}{2} \\ x_5 \end{bmatrix}, x_3, x_5 \in \mathbb{R}\} \\ = \begin{bmatrix} \frac{3}{2} \\ -\frac{1}{2} \\ 0 \\ \frac{5}{2} \\ 0 \end{bmatrix} + \{x : x = x_5 \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} + x_3 \begin{bmatrix} -2 \\ 1 \\ 1 \\ 0 \\ 0 \end{bmatrix}, x_3, x_5 \in \mathbb{R}\} \end{aligned}$$

- 若 $\lambda \neq 1, -1$ ，则行简化阶梯形矩阵变成如下形式

$$\left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & -\lambda & 1 & 0 & 3 \\ 0 & 0 & -1 + \lambda^2 & 1 - \lambda & 0 & 2 - 3\lambda \end{array} \right]$$

$$\begin{aligned}
& \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 1 & 1 & 0 & 1 & 1 \\ 0 & -1 & -\lambda & 1 & 0 & 3 \\ 0 & 0 & 1 & -1/(1+\lambda) & 0 & (2-3\lambda)/(\lambda^2-1) \end{array} \right] \\
& \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 1 & 0 & 1/(1+\lambda) & 1 & 1-(2-3\lambda)/(\lambda^2-1) \\ 0 & -1 & 0 & 1/(1+\lambda) & 0 & 3+\lambda(2-3\lambda)/(\lambda^2-1) \\ 0 & 0 & 1 & -1/(1+\lambda) & 0 & (2-3\lambda)/(\lambda^2-1) \end{array} \right] \\
& \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 0 & 0 & 2/(1+\lambda) & 1 & 4+(\lambda-1)(2-3\lambda)/(\lambda^2-1) \\ 0 & -1 & 0 & 1/(1+\lambda) & 0 & 3+\lambda(2-3\lambda)/(\lambda^2-1) \\ 0 & 0 & 1 & -1/(1+\lambda) & 0 & (2-3\lambda)/(\lambda^2-1) \end{array} \right] \\
& \longrightarrow \left[ \begin{array}{ccccc|c} 1 & 0 & 0 & 2/(1+\lambda) & 1 & 4+(\lambda-1)(2-3\lambda)/(\lambda^2-1) \\ 0 & 1 & 0 & -1/(1+\lambda) & 0 & -3-\lambda(2-3\lambda)/(\lambda^2-1) \\ 0 & 0 & 1 & -1/(1+\lambda) & 0 & (2-3\lambda)/(\lambda^2-1) \end{array} \right]
\end{aligned}$$

此时主元在 1, 2, 3 列, 自由变量为  $x_4, x_5$ 。由上面得到的行简化阶梯形矩阵, 我们得到

$$x_1 = -\frac{2}{1+\lambda}x_4 - x_5 + 4 + (\lambda-1)(2-3\lambda)/(\lambda^2-1)$$

$$x_2 = \frac{1}{1+\lambda}x_4 - 3 - \lambda(2-3\lambda)/(\lambda^2-1)$$

$$x_3 = \frac{1}{1+\lambda}x_4 + (2-3\lambda)/(\lambda^2-1)$$

因此当  $\lambda \neq 1, -1$  时  $A_\lambda x = b$  的解集为

$$\begin{bmatrix} 4 + (\lambda-1)(2-3\lambda)/(\lambda^2-1) \\ -3 - \lambda(2-3\lambda)/(\lambda^2-1) \\ (2-3\lambda)/(\lambda^2-1) \\ 0 \\ 0 \end{bmatrix} + \{x : x = x_5 \begin{bmatrix} -1 \\ 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} + x_4 \begin{bmatrix} -\frac{2}{1+\lambda} \\ \frac{1}{1+\lambda} \\ \frac{1}{1+\lambda} \\ 1 \\ 0 \end{bmatrix}, x_3, x_5 \in \mathbb{R}\}$$

□

4. 求满足下面条件的矩阵  $A$ 。如果矩阵  $A$  的逆存在的话, 求它的逆。若不存在请说明理由。

$$A \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad A \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix}, \quad A \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 4 \\ 2 \\ 4 \end{bmatrix}$$

解. 我们将上述条件写成矩阵形式则有

$$A \begin{bmatrix} 1 & 1 & 1 \\ 2 & 0 & 1 \\ 3 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 4 \\ 2 & 0 & 2 \\ 3 & 3 & 4 \end{bmatrix}, \quad B := \begin{bmatrix} 1 & 1 & 1 \\ 2 & 0 & 1 \\ 3 & 0 & 0 \end{bmatrix}$$

若 $B$ 可逆, 则我们可以两边同乘 $B^{-1}$ 从而求出 $A$ . 我们用增广矩阵及高斯消元法来求解矩阵的逆。

$$\begin{aligned} & \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 2 & 0 & 1 & 0 & 1 & 0 \\ 3 & 0 & 0 & 0 & 0 & 1 \end{array} \right] \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & -2 & -1 & -2 & 1 & 0 \\ 0 & -3 & -3 & -3 & 0 & 1 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & -2 & -1 & -2 & 1 & 0 \\ 0 & 0 & -3+3/2 & 0 & -3/2 & 1 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & -2 & -1 & -2 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 & -2/3 \end{array} \right] \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & -2 & 0 & -2 & 2 & -2/3 \\ 0 & 0 & 1 & 0 & 1 & -2/3 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & -1 & 1/3 \\ 0 & 0 & 1 & 0 & 1 & -2/3 \end{array} \right] \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 1 & 0 & 1 & -1 & 2/3 \\ 0 & 1 & 0 & 1 & -1 & 1/3 \\ 0 & 0 & 1 & 0 & 1 & -2/3 \end{array} \right] \\ & \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 0 & 1/3 \\ 0 & 1 & 0 & 1 & -1 & 1/3 \\ 0 & 0 & 1 & 0 & 1 & -2/3 \end{array} \right] \end{aligned}$$

因此 $B$ 可逆, 且逆为

$$\begin{aligned} & \begin{bmatrix} 0 & 0 & 1/3 \\ 1 & -1 & 1/3 \\ 0 & 1 & -2/3 \end{bmatrix} \\ A &= \begin{bmatrix} 1 & 1 & 4 \\ 2 & 0 & 2 \\ 3 & 3 & 4 \end{bmatrix} B^{-1} = \begin{bmatrix} 1 & 1 & 4 \\ 2 & 0 & 2 \\ 3 & 3 & 4 \end{bmatrix} \begin{bmatrix} 0 & 0 & 1/3 \\ 1 & -1 & 1/3 \\ 0 & 1 & -2/3 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 3 & -2 \\ 0 & 2 & -2/3 \\ 3 & 1 & 2-8/3 \end{bmatrix} = \begin{bmatrix} 1 & 3 & -2 \\ 0 & 2 & -2/3 \\ 3 & 1 & -2/3 \end{bmatrix}. \end{aligned}$$

类似地, 我们用增广矩阵及高斯消元法来求解矩阵 $A$ 的逆。

$$\left[ \begin{array}{ccc|ccc} 1 & 3 & -2 & 1 & 0 & 0 \\ 0 & 2 & -2/3 & 0 & 1 & 0 \\ 3 & 1 & -2/3 & 0 & 0 & 1 \end{array} \right] \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 3 & -2 & 1 & 0 & 0 \\ 0 & 2 & -2/3 & 0 & 1 & 0 \\ 0 & -8 & 16/3 & -3 & 0 & 1 \end{array} \right]$$

$$\begin{aligned}
&\longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 3 & -2 & 1 & 0 & 0 \\ 0 & 2 & -2/3 & 0 & 1 & 0 \\ 0 & 0 & 8/3 & -3 & 4 & 1 \end{array} \right] \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 3 & -2 & 1 & 0 & 0 \\ 0 & 2 & -2/3 & 0 & 1 & 0 \\ 0 & 0 & 1 & -9/8 & 3/2 & 3/8 \end{array} \right] \\
&\longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 3 & -2 & 1 & 0 & 0 \\ 0 & 2 & 0 & -3/4 & 2 & 1/4 \\ 0 & 0 & 1 & -9/8 & 3/2 & 3/8 \end{array} \right] \longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 3 & 0 & -5/4 & 3 & 3/4 \\ 0 & 2 & 0 & -3/4 & 2 & 1/4 \\ 0 & 0 & 1 & -9/8 & 3/2 & 3/8 \end{array} \right] \\
&\longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 3 & 0 & -5/4 & 3 & 3/4 \\ 0 & 1 & 0 & -3/8 & 1 & 1/8 \\ 0 & 0 & 1 & -9/8 & 3/2 & 3/8 \end{array} \right] \\
&\longrightarrow \left[ \begin{array}{ccc|ccc} 1 & 0 & 0 & -5/4 + 9/8 & 0 & 3/4 - 3/8 \\ 0 & 1 & 0 & -3/8 & 1 & 1/8 \\ 0 & 0 & 1 & -9/8 & 3/2 & 3/8 \end{array} \right]
\end{aligned}$$

因此矩阵 $A$ 的逆存在且为

$$\begin{bmatrix} -1/8 & 0 & 3/8 \\ -3/8 & 1 & 1/8 \\ -9/8 & 3/2 & 3/8 \end{bmatrix}$$

□

5. 试找到**所有的**2阶正交矩阵, 也就是求2阶正交矩阵的集合 $X = \{Q : Q \in M_2(\mathbb{R}), Q^T Q = I_2\}$ , 其中 $M_2(\mathbb{R})$ 表示的是所有2阶矩阵的集合。

注: 让我们回顾一下定义。如果一个 $n$ 阶矩阵满足 $Q^T Q = I_n$ , 则我们称 $Q$ 是一个 $n$ 阶正交矩阵。

解. 令

$$\begin{aligned}
A &= \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \quad \implies A^T = \begin{bmatrix} a & c \\ b & d \end{bmatrix} \\
A^T A &= I_2, \quad \implies \begin{cases} a^2 + c^2 = 1 \\ ab + cd = 0 \\ b^2 + d^2 = 1 \end{cases}
\end{aligned}$$

令

$$a = \cos \theta, \quad c = \sin \theta, \quad b = \cos \alpha, \quad d = \sin \alpha, \quad \theta, \alpha \in [0, 2\pi]$$

$$ab + cd = 0, \quad \implies \cos \theta \cos \alpha + \sin \theta \sin \alpha = \cos(\alpha - \theta) = 0,$$

$$\implies \alpha - \theta = \frac{\pi}{2}, \quad \text{或者} \quad \frac{3\pi}{2}$$

- 当 $\alpha - \theta = \frac{\pi}{2}$ 时, 我们有

$$b = \cos(\theta + \frac{\pi}{2}) = -\sin \theta, \quad d = \sin(\theta + \frac{\pi}{2}) = \cos \theta.$$

此时

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

此时 $A$ 为旋转变换的表示矩阵。

- 当 $\alpha - \theta = \frac{3\pi}{2}$ 时，我们有

$$b = \cos(\theta + \frac{3\pi}{2}) = \cos(\theta - \frac{\pi}{2}) = \sin \theta, \quad d = \sin(\theta + \frac{3\pi}{2}) = -\cos \theta.$$

此时

$$A = \begin{bmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{bmatrix}$$

此时 $A$ 为关于通过原点角度为 $\theta/2$ 的直线的反射变换的表示矩阵。

综上所述2阶正交矩阵的集合为

$$\{A : A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}, \text{ 或者 } \begin{bmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{bmatrix}, \theta \in [0, 2\pi]\}$$

□