

$$\begin{aligned}
 \text{II} \quad A A^T &= \begin{pmatrix} \sqrt{3}/3 & \sqrt{3}/3 & \sqrt{3}/3 \\ \sqrt{2}/2 & 0 & -\sqrt{2}/2 \\ p & q & r \end{pmatrix} \begin{pmatrix} \sqrt{3}/3 & \sqrt{2}/2 & p \\ \sqrt{3}/3 & 0 & q \\ \sqrt{3}/3 & -\sqrt{2}/2 & r \end{pmatrix} \\
 &= \begin{pmatrix} 1 & 0 & \frac{\sqrt{3}}{3}(p+q+r) \\ 0 & 1 & \frac{\sqrt{2}}{2}(p-r) \\ \frac{\sqrt{3}}{3}(p+q+r) & 0 & p^2+q^2+r^2 \end{pmatrix}
 \end{aligned}$$

$$A A^T = E \Rightarrow \begin{cases} p+q+r=0 \\ p-r=0 \\ p^2+q^2+r^2=1 \end{cases}$$

$$\begin{cases} p+q+r=0 & - (1) \\ p-r=0 & - (2) \\ p^2+q^2+r^2=1 & - (3) \end{cases} \quad \begin{aligned} 2p+q &= 0 & q &= -2p \\ q &= -2p \\ r &= p \end{aligned}$$

$$\therefore p^2 + (-2p)^2 + p^2 = 1$$

$$6p^2 = 1$$

$$\therefore p = \pm \frac{1}{\sqrt{6}}, \quad r = \pm \frac{1}{\sqrt{6}}, \quad q = \mp \frac{2}{\sqrt{6}} \quad (\text{符号相反})$$

$\Rightarrow \text{L1, L2}$

$$\begin{aligned}
 |A| &= -\frac{\sqrt{6}}{6}p + \frac{\sqrt{6}}{6}q - \frac{\sqrt{6}}{6}r + \frac{\sqrt{6}}{6}q \\
 &= -\frac{\sqrt{6}}{6}p + \frac{2\sqrt{6}}{6}q - \frac{\sqrt{6}}{6}r
 \end{aligned}$$

$$(i) (p, q, r) = \left(\frac{1}{\sqrt{6}}, -\frac{2}{\sqrt{6}}, \frac{1}{\sqrt{6}} \right) \Rightarrow \text{L1}$$

$$\begin{aligned}
 |A| &= -\frac{\sqrt{6}}{6} \cdot \frac{1}{\sqrt{6}} + \frac{2\sqrt{6}}{6} \cdot \left(-\frac{2}{\sqrt{6}} \right) - \frac{\sqrt{6}}{6} \cdot \frac{1}{\sqrt{6}} \\
 &= -\frac{1}{6} - \frac{4}{6} - \frac{1}{6} \\
 &= -1
 \end{aligned}$$

故 L2 不適。

$$(ii) (p, q, r) = \left(-\frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}}, -\frac{1}{\sqrt{6}} \right) \Rightarrow \text{L3}$$

$$|A| = -\frac{\sqrt{6}}{6} \cdot \left(-\frac{1}{\sqrt{6}}\right) + \frac{2\sqrt{6}}{6} \cdot \frac{2}{\sqrt{6}} - \frac{\sqrt{6}}{6} \cdot \left(-\frac{1}{\sqrt{6}}\right)$$

$$= 1$$

Σ 7, 9 (10) e 7.

$$L = \mathbb{R}^3$$

$$(p, q, r) = \left(-\frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}}, -\frac{1}{\sqrt{6}}\right)$$

[2]

$$(1) |A - \lambda E| = \begin{vmatrix} 5-\lambda & 1 & 2 \\ 1 & 5-\lambda & -2 \\ 2 & -2 & 2-\lambda \end{vmatrix}$$

$$= (2-\lambda)(25 - (0\lambda + \lambda^2)) - 4 - 4 - 20 + 4\lambda - 2 + \lambda - 20 + 4\lambda$$

$$= 50 - 20\lambda + 2\lambda^2 - 25\lambda + 10\lambda^2 - \lambda^3 - 10 - 40 + 9\lambda$$

$$= -\lambda^3 + 12\lambda^2 - 36\lambda$$

$$= -\lambda(\lambda^2 - 12\lambda + 36)$$

$$= -\lambda(\lambda - 6)^2 = 0$$

∴ 2, A の固有値は $\lambda = 0, 6$ (重複度)

(2)

(1) より $\lambda_0 = 6$. ∴ Σ 7, 9 (10) e 7 のとき λ_0 は

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

$$\therefore v_0 = a \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + b \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix} \quad ((a, b) \neq (0, 0))$$

よって, 1次元直交補空間 \perp の基底は

$$v_0 = v_0 \propto \Sigma 7$$

$$v_0 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \quad v_2 = \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix}$$

$a_0, a_1 \in \mathbb{R}$ 且 $a_0^2 + a_1^2 = 1$, 则 $b_1, b_2 \in \mathbb{R}$.

$$b_1 = \frac{1}{\sqrt{2}} a_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$b_2 = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

$$\|b_2\| = \sqrt{3}$$

$$u_2 = a_2 - (a_2 \cdot b_1) b_1$$

$$= \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix} - \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{2}} \cdot 2 \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

$$= \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

[3]

$$(1) |A - \lambda E| = \begin{vmatrix} 2-\lambda & -2 \\ -2 & 5-\lambda \end{vmatrix}$$

$$= \lambda^2 - 7\lambda + 10 - 4$$

$$= \lambda^2 - 7\lambda + 6$$

$$= (\lambda - 1)(\lambda - 6)$$

$$= 0$$

$\therefore A \in \mathbb{R}^{2 \times 2}$ 有特征值 $\lambda = 1, 6$

$\lambda = 1$ 时

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

则有 $\lambda = 1$ 的特征向量

$$u_1 = c_1 \frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$\lambda = 6$ 时

$$\begin{pmatrix} -4 & -2 \\ -2 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & \frac{1}{2} \\ 0 & 0 \end{pmatrix}$$

则有 $\lambda = 6$ 的特征向量

$$u_2 = c_2 \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

$\therefore A$ 的特征向量为 $\pm \frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \pm \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ -2 \end{pmatrix}$

$$\pm \frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ 1 \end{pmatrix}, \pm \frac{1}{\sqrt{5}} \begin{pmatrix} 1 \\ -2 \end{pmatrix}$$

$$\begin{pmatrix} 2 \\ 1 \end{pmatrix} = \frac{1}{\sqrt{5}} \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$\begin{pmatrix} -1 \\ 2 \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \end{pmatrix}$$

$$(2) P = \frac{1}{\sqrt{5}} \begin{pmatrix} 2 & 1 \\ 1 & -2 \end{pmatrix}$$

$$P^t = \frac{1}{\sqrt{5}} \begin{pmatrix} 2 & 1 \\ 1 & -2 \end{pmatrix}$$

$$\begin{aligned} \therefore P^t A P &= \frac{1}{5} \begin{pmatrix} 2 & 1 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} 2 & -2 \\ -2 & 5 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & -2 \end{pmatrix} \\ &= \frac{1}{5} \begin{pmatrix} 2 & 1 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & -2 \end{pmatrix} \\ &= \frac{1}{5} \begin{pmatrix} 5 & 0 \\ 0 & 30 \end{pmatrix} \\ &= \begin{pmatrix} 1 & 0 \\ 0 & 6 \end{pmatrix} \end{aligned}$$

$$\begin{aligned} (3) {}^t x A x &= P^t x P^t A P^t P x \\ &= {}^t ({}^t P x) P^t A P ({}^t P x) \end{aligned}$$

$$\subset \subset \mathbb{R}^n, \begin{pmatrix} x \\ y \end{pmatrix} := {}^t P x \in \mathbb{R}^n$$

$$\begin{aligned} {}^t x A x &= (x \ y) P^t A P \begin{pmatrix} x \\ y \end{pmatrix} \\ &= (x \ y) \begin{pmatrix} 1 & 0 \\ 0 & 6 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \\ &= x^2 + 6y^2 \end{aligned}$$

例

$$(1) |A - \lambda E| = \begin{vmatrix} 3-\lambda & -\sqrt{3} \\ -\sqrt{3} & 5-\lambda \end{vmatrix} = 15 - 8\lambda + \lambda^2 - 3 = \lambda^2 - 8\lambda + 12 = (\lambda-2)(\lambda-6) \geq 0$$

$$\therefore \lambda = 2, 6$$

$$\therefore \lambda_1 = 2, \lambda_2 = 6$$

$$\lambda_1 = 2 \propto \varepsilon_1^2$$

$$\begin{pmatrix} 1 & -\sqrt{3} \\ -\sqrt{3} & 3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\sqrt{3} \\ 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} \sqrt{3} \\ 1 \end{pmatrix} \rightarrow \frac{1}{2} \begin{pmatrix} \sqrt{3} \\ 1 \end{pmatrix}$$

$$\therefore u_1 = \frac{1}{2} \begin{pmatrix} -\sqrt{3} \\ 1 \end{pmatrix}$$

$$\lambda_2 = 6 \in \mathbb{R}$$

$$\begin{pmatrix} -3 & -\sqrt{3} \\ -\sqrt{3} & -1 \end{pmatrix} \rightarrow \begin{pmatrix} \sqrt{3} & 1 \\ 0 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 \\ -\sqrt{3} \end{pmatrix} \rightarrow \frac{1}{2} \begin{pmatrix} 1 \\ -\sqrt{3} \end{pmatrix}$$

$$\therefore u_2 = \frac{1}{2} \begin{pmatrix} -1 \\ \sqrt{3} \end{pmatrix}$$

(2)

U は正規直交行列だから A の固有ベクトル $u_1, u_2 \in \mathbb{R}^n$?

$$U = (u_1 \ u_2)$$

と仮定する。ここで u_1, u_2 は正規直交基底だから

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

U は正規直交行列だから $U^{-1} = {}^t U$.

$x \in \mathbb{R}^n$, ${}^t U P = \begin{pmatrix} x' \\ y' \end{pmatrix}$ と変換する,

$${}^t P A P = U {}^t P {}^t U A U {}^t U P$$

$$= {}^t ({}^t U P) {}^t U A U ({}^t U P)$$

$$= (x' \ y') {}^t U A U \begin{pmatrix} x' \\ y' \end{pmatrix}$$

${}^t U A U$ は A の対角行列になる

$${}^t U A U = \begin{pmatrix} 2 & 0 \\ 0 & 6 \end{pmatrix}$$

$$\therefore {}^t P A P = (x' \ y') \begin{pmatrix} 2 & 0 \\ 0 & 6 \end{pmatrix} \begin{pmatrix} x' \\ y' \end{pmatrix}$$

$$= 2x'^2 + 6y'^2$$

したがって

$${}^t P A P - I_2 = 0$$

$$\therefore 2x'^2 + 6y'^2 = 1$$

$$\frac{x'^2}{\frac{1}{2}} + \frac{y'^2}{\frac{1}{6}} = 1$$

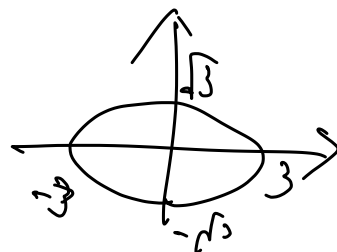
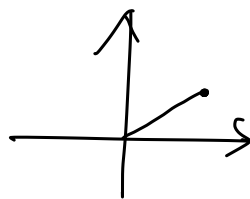
(7)

$$U \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x' \\ y' \end{pmatrix} \Leftrightarrow x' = Ux \text{ and } y' = Uy \quad \begin{pmatrix} x \\ y \end{pmatrix} = U \begin{pmatrix} x' \\ y' \end{pmatrix}$$

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

$$= \begin{pmatrix} \sqrt{3}/2 & -1/2 \\ 1/2 & \sqrt{3}/2 \end{pmatrix}$$

$$= \begin{pmatrix} \cos \frac{\pi}{6} & -\sin \frac{\pi}{6} \\ \sin \frac{\pi}{6} & \cos \frac{\pi}{6} \end{pmatrix}$$



つまり、 $\frac{x'^2}{9} + \frac{y'^2}{3} = 1$ は傾き $\frac{1}{\sqrt{3}}$ の直線に 30° 傾いた長楕円である。

したがって、傾き $\frac{1}{\sqrt{3}}$ の直線に 30° 傾いた長楕円である。

