

3. 解: (1) 实对称矩阵  $A = \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix}$

(2)  $|\lambda E - A| = (\lambda - 8)(\lambda + 1)^2$ . 得  $\lambda_1 = \lambda_2 = -1, \lambda_3 = 8$ .

当  $\lambda_1 = \lambda_2 = -1$  时, 解  $(-E - A)x = 0$  得基础解系  $\alpha_1 = (1, 0, -1)^T, \alpha_2 = (0, 2, -1)^T$

当  $\lambda_3 = 8$  时, 解  $(8E - A)x = 0$  得基础解系  $\alpha_3 = (2, 1, 2)^T$ .

将  $\alpha_1, \alpha_2$  正交化:  $\beta_1 = \alpha_1 = (1, 0, -1)^T, \beta_2 = \alpha_2 - \frac{(\alpha_2, \beta_1)}{(\beta_1, \beta_1)} \beta_1 = (-\frac{1}{2}, 2, -\frac{1}{2})^T$

将  $\beta_1, \beta_2$  单位化得  $\eta_1 = (\frac{\sqrt{2}}{2}, 0, -\frac{\sqrt{2}}{2})^T, \eta_2 = (-\frac{1}{3\sqrt{2}}, \frac{4}{3\sqrt{2}}, -\frac{1}{3\sqrt{2}})^T$

将  $\alpha_3$  单位化得  $\eta_3 = (\frac{2}{3}, \frac{1}{3}, \frac{2}{3})^T$ .

令  $Q = (\eta_1, \eta_2, \eta_3) = \begin{pmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{6} & \frac{2}{3} \\ 0 & \frac{2\sqrt{2}}{3} & \frac{1}{3} \\ -\frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{6} & \frac{2}{3} \end{pmatrix}$  令  $x = Qy$ , 得  $f(x_1, x_2, x_3) = -y_1^2 - y_2^2 + 8y_3^2$ .

四. 证明题 (每题 8 分, 共 16 分)

1. 证明: 用反证法. 设  $\alpha_1, \alpha_2, \alpha_3, \beta + \gamma$  线性相关, 则存在不全为 0 的数  $k_1, k_2, k_3, k_4$ .

使得  $k_1\alpha_1 + k_2\alpha_2 + k_3\alpha_3 + k_4(\beta + \gamma) = 0$ . 若  $k_4 = 0$ , 则  $k_1\alpha_1 + k_2\alpha_2 + k_3\alpha_3 = 0$ .

由  $\alpha_1, \alpha_2, \alpha_3$  线性无关知  $k_1 = k_2 = k_3 = 0$ . 与  $k_1, k_2, k_3, k_4$  不全为 0 矛盾. 从而  $k_4 \neq 0$ .

则  $\gamma = -\frac{k_1}{k_4}\alpha_1 - \frac{k_2}{k_4}\alpha_2 - \frac{k_3}{k_4}\alpha_3 - \beta$ . 而  $\beta$  可由  $\alpha_1, \alpha_2, \alpha_3$  线性表示.

所以  $\gamma$  可由  $\alpha_1, \alpha_2, \alpha_3$  线性表示, 与题设  $\alpha_1, \alpha_2, \alpha_3, \gamma$  线性无关矛盾. 得证.

2. 证明:  $A$  是实对称阵, 存在正交阵  $Q$ , 使得  $Q^T A Q = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n)$

作正交变换  $x = Qy$ , 其中  $y = (y_1, y_2, \dots, y_n)^T$ . 则有

$\|x\|^2 = \|Qy\|^2 = (Qy)^T(Qy) = y^T Q^T Q y = y^T y = \|y\|^2$ . 即正交变换保持长度不变.

当  $\|x\|^2 = 1$  时, 则  $\|y\|^2 = 1$ .

$f(x) = x^T A x = (Qy)^T A (Qy) = y^T Q^T A Q y = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2$

由于  $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n$ , 从而有

$\lambda_1 = \lambda_1(y_1^2 + y_2^2 + \dots + y_n^2) \leq \lambda_1 y_1^2 + \lambda_2 y_2^2 + \dots + \lambda_n y_n^2$   
 $\leq \lambda_n y_1^2 + \lambda_n y_2^2 + \dots + \lambda_n y_n^2 = \lambda_n$ .

即  $\lambda_1 \leq x^T A x \leq \lambda_n$ .