

HW6

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$$\text{证明. } g(A_1 + A_2, B) = \sum_{i,j} \left(\overline{a_{ij}^{(1)}} + \overline{a_{ij}^{(2)}} \right) b_{ij} = \sum_{i,j} \overline{a_{ij}^{(1)}} b_{ij} + \sum_{i,j} \overline{a_{ij}^{(2)}} b_{ij} =$$

$$g(A_1, B) + g(A_2, B)$$

$$g(A, B_1 + B_2) = \sum_{i,j} a_{ij} \left(\overline{b_{ij}^{(1)}} + \overline{b_{ij}^{(2)}} \right) = \sum_{i,j} a_{ij} \overline{b_{ij}^{(1)}} + \sum_{i,j} a_{ij} \overline{b_{ij}^{(2)}} =$$

$$g(A, B_1) + g(A, B_2)$$

$$g(kA, B) = \sum_{i,j} \overline{ka_{ij}} b_{ij} = \overline{k} \sum_{i,j} \overline{a_{ij}} b_{ij} = \overline{k} g(A, B)$$

$$g(A, kB) = \sum_{i,j} \overline{a_{ij}} kb_{ij} = k \sum_{i,j} \overline{a_{ij}} b_{ij} = k g(A, B)$$

$$\text{故 } g \text{ 为双线性型 } \forall A \in F, g(A, A) = \sum_{i,j} \overline{a_{ij}} a_{ij} = \sum_{i,j} |a_{ij}|^2 \geq 0 \text{ 且,}$$

$$g(A, A) = 0 \iff \forall i, j, a_{i,j} = 0 \iff A = O$$

故 g 为正定 Hermite 型, 即 g 为 Hermite 内积

$$\text{而考虑 } \overline{A^T} B \text{ 的对角线位置 } c_{ii} = \overline{a_i^T} b_i = \sum_j \overline{a_{ji}^T} b_{ji}$$

$$\text{故 } \text{tr}(\overline{A^T} B) = \sum_i c_{ii} = \sum_{i,j} \overline{a_{ji}^T} b_{ji} = g(A, B)$$

$$\text{同理 } \text{tr}(B \overline{A^T}) = g(A, B)$$

$$\text{即有 } \langle A, B \rangle = \text{tr}(B \overline{A^T}) = \text{tr}(\overline{A^T} B)$$

□

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证明.

$$\begin{aligned}
 \langle f+h, g \rangle &= \int_0^1 \overline{(f(t)+h(t))} g(t) dt \\
 &= \int_0^1 \overline{f(t)} g(t) dt + \int_0^1 \overline{h(t)} g(t) dt = \langle f, g \rangle + \langle h, g \rangle \\
 \langle f, g+h \rangle &= \int_0^1 \overline{f(t)} (g(t)+h(t)) dt \\
 &= \int_0^1 \overline{f(t)} g(t) dt + \int_0^1 \overline{f(t)} h(t) dt = \langle f, g \rangle + \langle f, h \rangle \\
 \langle kf, g \rangle &= \int_0^1 \overline{kf(t)} g(t) dt = \bar{k} \int_0^1 \overline{f(t)} g(t) dt = \bar{k} \langle f, g \rangle \\
 \langle f, kg \rangle &= \int_0^1 \overline{f(t)} kg(t) dt = k \int_0^1 \overline{f(t)} g(t) dt = k \langle f, g \rangle \\
 \forall f \in C[0,1], \langle f, f \rangle &= \int_0^1 f^2(t) dt \geq 0 \\
 \langle f, f \rangle = 0 &\iff \forall t \in [0,1], f(t) \equiv 0
 \end{aligned}$$

故可知 $\langle f, g \rangle$ 为 Hermite 内积

□

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1. $g \circ \varphi(x+z, y) = \langle \varphi(x+z), \varphi y \rangle = \langle \varphi x + \varphi z, \varphi y \rangle = \langle \varphi x, \varphi y \rangle + \langle \varphi z, \varphi y \rangle = g \circ \varphi(x, y) + g \circ \varphi(z, y)$
同理, $g \circ \varphi(x, y+z) = g \circ \varphi(x, y) + g \circ \varphi(x, z)$
2. $g \circ \varphi(kx, y) = \langle \varphi(kx), \varphi y \rangle = \langle k\varphi x, \varphi y \rangle = \bar{k} \langle \varphi x, \varphi y \rangle = \bar{k} g \circ \varphi(x, y)$
同理, $g \circ \varphi(x, ky) = k g \circ \varphi(x, y)$
3. $\forall x \in V_1, g \circ \varphi(x, x) = \langle \varphi x, \varphi x \rangle \geq 0$
且 $g \circ \varphi(x, x) = 0 \iff \varphi x = 0 \iff x = 0$

故可知 $g \circ \varphi$ 为 Hermite 内积

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证明. 充分性: 若 $\alpha = 0, \forall \beta \in V, g(\alpha, \beta) = g(-\alpha, \beta) = -g(\alpha, \beta)$, 故 $g(\alpha, \beta) = 0$

必要性: 令 $\beta = \alpha$, 则 $g(\alpha, \alpha) = 0 \Rightarrow \alpha = 0$

□

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取标准正交基 $(\varepsilon_{11}, \dots, \varepsilon_{nn})$, 其中 ε_{ij} 代表第 i 行第 j 列为 1, 其他为 0 的 n^2 维方阵

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(1)

1. $\int_0^1 \bar{1} \cdot 1 dt = 1$
 $\int_0^1 \overline{f_n(t)} f_n(t) dt = 2 \int_0^1 \cos^2(2\pi nt) dt = \int_0^1 (\cos 4\pi nt + 1) dt = 1$
 $\int_0^1 \overline{g_m(t)} g_m(t) dt = 2 \int_0^1 \sin^2(2\pi mt) dt = \int_0^1 (-\cos 4\pi mt + 1) dt = 1$
2. $\int_0^1 \bar{1} \cdot f_n(t) dt = \sqrt{2} \int_0^1 \cos 2\pi nt dt = 0$
 $\int_0^1 \bar{1} \cdot g_m(t) dt = \sqrt{2} \int_0^1 \sin 2\pi mt dt = 0$
 $\int_0^1 \overline{f_n(t)} g_m(t) dt = 2 \int_0^1 \cos(2\pi nt) \sin(2\pi mt) dt =$
 $\int_0^1 (\sin(2\pi mt + 2\pi nt) + \sin(2\pi mt - 2\pi nt)) dt = 0$
 $\int_0^1 \overline{f_n(t)} f_m(t) dt = 2 \int_0^1 \cos(2\pi nt) \cos(2\pi mt) dt =$
 $\int_0^1 (\cos(2\pi mt + 2\pi nt) + \cos(2\pi mt - 2\pi nt)) dt = 0$
 $\int_0^1 \overline{g_n(t)} g_m(t) dt = 2 \int_0^1 \sin(2\pi nt) \sin(2\pi mt) dt =$
 $\int_0^1 (\cos(2\pi mt - 2\pi nt) - \cos(2\pi mt + 2\pi nt)) dt = 0$

故综上, $\{1, f_1, f_2, \dots, g_1, g_2, \dots\}$ 为 $C[0, 1]$ 的标准正交向量组

(2)

$$e^{2\pi i n x} = \cos 2\pi n x + i \sin 2\pi n x = f_n(x) + i g_n(x) (f_n, g_n \text{ 同上一问}, f_0 = g_0 = 1)$$

由 (1) 可知, 当 $m \neq n$ 时, $e^{2\pi i n x}$ 和 $e^{2\pi i m x}$ 正交
且 $|e^{2\pi i n x}| = 1$
故可知 $e^{2\pi i n x}$ 为标准正交向量组