

第 13-14 周作业

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解:

由题意知, $\alpha_1 = 1, \alpha_2 = \sqrt{2}, \alpha_3 = \sqrt{2}$

设 $\alpha_1 = (1, 0, 0), \alpha_2 = (0, \sqrt{2}, 0), \alpha_3 = (-1, 0, 1)$

一组正交基为 $\alpha_1, \frac{\alpha_2}{\sqrt{2}}, \alpha_1 + \alpha_3$

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解:

(1)

$$\begin{aligned} |\alpha_1| &= \sqrt{1+4+1+1} = \sqrt{7} \\ |\alpha_2| &= \sqrt{4+9+1+1} = \sqrt{15} \\ |\alpha_3| &= \sqrt{1+1+4+4} = \sqrt{10} \\ \langle \alpha_1, \alpha_2 \rangle &= 2+6-1-1=6 \\ \langle \alpha_1, \alpha_3 \rangle &= -1-2+2+2=1 \\ \langle \alpha_2, \alpha_3 \rangle &= -2-3-2-2=-9 \end{aligned}$$

夹角分别为 $\arccos \frac{6}{\sqrt{105}}, \arccos \frac{1}{\sqrt{70}}, \arccos -\frac{9}{5\sqrt{6}}$

(2)

设该向量 $\beta = (x_1, x_2, x_3, x_4)$

$$\text{则} \begin{cases} x_1 + 2x_2 - x_3 + x_4 = 0 \\ 2x_1 + 3x_2 + x_3 - x_4 = 0 \\ -x_1 - x_2 - 2x_3 + 2x_4 = 0 \end{cases}$$

$$(x_1, x_2, x_3, x_4) = t_1(-5, 3, 1, 0) + t_2(5, -3, 0, 1)$$

4(2)

解:

$$e_1 = \left(\frac{1}{\sqrt{7}}, \frac{1}{\sqrt{7}}, \frac{1}{\sqrt{7}}, \frac{2}{\sqrt{7}} \right)$$

$$\beta_2 = \alpha_2 - (e_1, \alpha_2)e_1 = (1, 1, -5, 3) - \frac{3}{\sqrt{7}} \left(\frac{1}{\sqrt{7}}, \frac{1}{\sqrt{7}}, \frac{1}{\sqrt{7}}, \frac{2}{\sqrt{7}} \right) = \left(\frac{4}{7}, \frac{4}{7}, -\frac{38}{7}, \frac{15}{7} \right)$$

$$\begin{aligned} e_2 &= (0.097, 0.097, -0.921, 0.364) \\ \beta_3 &= \alpha_3 - (e_1, \alpha_3)e_1 - (e_2, \alpha_3)e_2 = (4.058, 3.058, -0.547, -3.284) \\ e_3 &= (0.668, 0.503, -0.090, -0.541) \end{aligned}$$

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(1) 证:

由于 e_1, e_2, e_3 两两正交, 则有

$$\langle \alpha_1, \alpha_1 \rangle = \frac{4}{9} + \frac{4}{9} + \frac{1}{9} = 1$$

$$\langle \alpha_2, \alpha_2 \rangle = \frac{4}{9} + \frac{1}{9} + \frac{4}{9} = 1$$

$$\langle \alpha_3, \alpha_3 \rangle = \frac{1}{9} + \frac{4}{9} + \frac{4}{9} = 1$$

$$\langle \alpha_1, \alpha_2 \rangle = \frac{4}{9} - \frac{2}{9} - \frac{2}{9} = 0$$

$$\langle \alpha_1, \alpha_3 \rangle = \frac{2}{9} - \frac{4}{9} + \frac{2}{9} = 0$$

$$\langle \alpha_2, \alpha_3 \rangle = \frac{2}{9} + \frac{2}{9} - \frac{4}{9} = 0$$

因此 $\alpha_1, \alpha_2, \alpha_3$ 也是一组标准正交基。

(2) 解:

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

(3) 解:

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

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解:

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$$

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解: $\frac{1}{\left(\frac{1}{4}\right)^2} = 16$

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证:

$$\begin{aligned} Q^T Q &= (I - 2\alpha\alpha^T)^T (I - 2\alpha\alpha^T) = (I - 2\alpha\alpha^T)(I - 2\alpha\alpha^T) = I - 4\alpha\alpha^T + 4\alpha\alpha^T\alpha\alpha^T \\ &= I - 4\alpha\alpha^T + 4\alpha\alpha^T = I \end{aligned}$$

即 Q 为正交矩阵。

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

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(1) 证:

由于 A 为正交矩阵, 则 A 可逆, 且 $|A| = \pm 1$

$$(A^*)^T A^* = (|A|A^{-1})^T |A|A^{-1} = |A|^2 (A^T)^{-1} A^{-1} = (AA^T)^{-1} = I$$

A^* 为正交矩阵。

(2) 证:

$$(AB)^T AB = B^T A^T AB = B^T B = I$$

AB 为正交矩阵。

(3) 证:

$$(A^{-1})^T A^{-1} = (A^T)^{-1} A^{-1} = (AA^T)^{-1} = I$$

A^{-1} 为正交矩阵。

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证:

$$A^T A = I \rightarrow A^T = A^{-1} \rightarrow \begin{pmatrix} a & c \\ b & d \end{pmatrix} = \frac{1}{|A|} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

由于 A 为正交阵, 则 $|A|$ 只可能为 1 或 -1。

$|A| = 1$ 时, $a = d, b = -c, a^2 + b^2 = 1$, 令 $a = \cos \theta, b = \sin \theta$

此时的正交矩阵为 $\begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}$

$|A| = -1$ 时, $a = -d, b = c, a^2 + b^2 = 1$, 令 $a = \cos \theta, b = \sin \theta$

此时的正交矩阵为 $\begin{pmatrix} \cos \theta & \sin \theta \\ \sin \theta & -\cos \theta \end{pmatrix}$

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解:

先求出 A 的特征值和特征向量。

$$\begin{aligned} |\lambda I - A| &= \begin{vmatrix} \lambda - 1 & 2 & 0 \\ 2 & \lambda - 2 & 2 \\ 0 & 2 & \lambda - 3 \end{vmatrix} = \lambda^3 - 6\lambda^2 + 3\lambda + 10 = (\lambda - 2)(\lambda^2 - 4\lambda - 5) \\ &= (\lambda + 1)(\lambda - 2)(\lambda - 5) \end{aligned}$$

A 的特征值为 -1, 2, 5,

对于 $\lambda = -1$, 求解 $(-I - A)x = 0$ 得 $x = (2, 2, 1)^T$

对于 $\lambda = 2$, 求解 $(2I - A)x = 0$ 得 $x = (-2, 1, 2)^T$

对于 $\lambda = 5$, 求解 $(5I - A)x = 0$ 得 $x = (1, -2, 2)^T$

单位化并正交化得

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

$$P^{-1}AP = \begin{pmatrix} -1 & & \\ & 2 & \\ & & 5 \end{pmatrix}$$

$$\begin{aligned}
 A^k &= P \begin{pmatrix} -1 & & \\ & 2 & \\ & & 5 \end{pmatrix}^k P^{-1} = \begin{pmatrix} \frac{2}{3} & -\frac{2}{3} & \frac{1}{3} \\ \frac{2}{3} & \frac{1}{3} & -\frac{2}{3} \\ \frac{1}{3} & \frac{2}{3} & \frac{2}{3} \end{pmatrix} \begin{pmatrix} (-1)^k & & \\ & 2^k & \\ & & 5^k \end{pmatrix} \begin{pmatrix} \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \\ -\frac{2}{3} & \frac{1}{3} & \frac{2}{3} \\ \frac{1}{3} & -\frac{2}{3} & \frac{2}{3} \end{pmatrix} \\
 &= \begin{pmatrix} \frac{2}{3}(-1)^k & -\frac{2}{3}2^k & \frac{1}{3}5^k \\ \frac{2}{3}(-1)^k & \frac{1}{3}2^k & -\frac{2}{3}5^k \\ \frac{1}{3}(-1)^k & \frac{2}{3}2^k & \frac{2}{3}5^k \end{pmatrix} \begin{pmatrix} \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \\ -\frac{2}{3} & \frac{1}{3} & \frac{2}{3} \\ \frac{1}{3} & -\frac{2}{3} & \frac{2}{3} \end{pmatrix}
 \end{aligned}$$

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证:

12 推 3: $A = A^T, A^T A = I \rightarrow A^2 = I$

13 推 2: $A = A^T, A^2 = I \rightarrow A^T A = I$

23 推 1: $A^2 = I, A^T A = I \rightarrow A^{-1} = A = A^T$

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由于 e_1, \dots, e_n 是 n 维空间的一组标准正交基, 则对任意 x_i 均可以被唯一表示为 e_1, \dots, e_n 的线性组合。

设 $x_i = t_{i1}e_1 + \dots + t_{in}e_n (i = 1, \dots, k)$

必要性:

$$(x_i, x_j) = 0 \rightarrow t_{i1}t_{j1} + \dots + t_{in}t_{jn} = 0$$

$$\sum_{s=1}^n (x_i, e_s)(x_j, e_s) = \sum_{s=1}^n t_{is}t_{js} = 0$$

必要性成立。

充分性:

$$\sum_{s=1}^n (x_i, e_s)(x_j, e_s) = \sum_{s=1}^n t_{is}t_{js} = 0 \rightarrow (x_i, x_j) = 0$$

充分性成立。