3.5 欧氏空间Rⁿ Euclidean Spaces

- 在向量空间 R^n 中引入基于内积所定义的度量(长度、夹角等)概念---欧氏空间 R^n 。
- 欧氏空间使得向量空间可以用于处理有关向量度量的问题。

一、内积的定义及性质

定义3.12 设有n维空间 R^n 中的向量 $\alpha = (x_1, x_2, \dots, x_n)^T$, $\beta = (y_1, y_2, \dots, y_n)^T$.

记
$$(\alpha, \beta) = x_1 y_1 + x_2 y_2 + \cdots + x_n y_n = \alpha^T \beta,$$

 $称(\alpha,\beta)$ 为向量 α 与 β 的内积。

定义了内积的向量空间Rn称为欧氏空间。

要点:

- 1. 内积是在向量间定义的一种运算 $(\alpha, \beta) = \alpha^T \beta$
- 2 $n(n \ge 4)$ 维向量的内积是3维向量数量积的推广,但是没有3维向量直观的几何意义.

内积的基本性质

$$(\alpha, \beta) = \alpha^{\mathrm{T}} \beta$$

 $(其中<math>\alpha, \beta, \gamma$ 为n维向量,k为实数)

- (1) 对称性 $(\alpha, \beta) = (\beta, \alpha)$;
- (2) 线性性 $(k\alpha, \beta) = k(\alpha, \beta)$; $(\alpha + \beta, \gamma) = (\alpha, \gamma) + (\beta, \gamma)$;
- (3) 非负性 $(\alpha,\alpha) \ge 0$, 且 $\alpha = 0 \Leftrightarrow (\alpha,\alpha) = 0$.
- (4) Cauchy不等式: 可由此定义向量夹角

$$(\alpha, \beta)^2 \le (\alpha, \alpha)(\beta, \beta)$$
 $\frac{|\alpha, \beta|}{\sqrt{(\alpha, \alpha)(\beta, \beta)}} \le 1$

$$(2) \Longrightarrow (k\alpha + l\beta, \gamma) = k(\alpha, \gamma) + l(\beta, \gamma)$$

$$(1) \Longrightarrow (\gamma, k\alpha + l\beta) = k(\gamma, \alpha) + l(\gamma, \beta)$$

 $\|\alpha - \beta\|$?

定义3.13 令 的 长度及性质 定义3.13 令 $|\alpha| = \sqrt{(\alpha,\alpha)} = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}$,

称 $\|\alpha\|$ 为n维向量 α 的长度(或欧氏范数).

向量的长度具有下述性质:

- **1.非负性** 当 $\alpha \neq 0$ 时, $\|\alpha\| > 0$; 当 $\alpha = 0$ 时, $\|\alpha\| = 0$;
- **2. 齐次性** $\|\lambda\alpha\| = |\lambda| \|\alpha\|$; $\|-\alpha\| = \|\alpha\|$
- 3. 三角不等式 $\|\alpha + \beta\| \le \|\alpha\| + \|\beta\|$; $\|\alpha \beta\| \le \|\alpha\| + \|\beta\|$.

$$i\mathbb{E} \|\alpha + \beta\|^2 = (\alpha + \beta, \alpha + \beta) = \|\alpha\|^2 + \|\beta\|^2 + 2(\alpha, \beta)$$

$$\leq \|\alpha\|^2 + \|\beta\|^2 + 2|(\alpha, \beta)| \leq \|\alpha\|^2 + \|\beta\|^2 + 2\|\alpha\|\|\beta\|$$

$$\|\alpha - \beta\|$$
?

称 $\|\alpha\|$ 为n维向量 α 的长度(或欧氏范数).

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- 2. 齐次性 $\|\lambda\alpha\| = |\lambda| \|\alpha\|$; $\|-\alpha\| = \|\alpha\|$
- 3. 三角不等式 $\|\alpha + \beta\| \le \|\alpha\| + \|\beta\|$; $\|\alpha \beta\| \le \|\alpha\| + \|\beta\|$. $\|\alpha\| \|\beta\| \le \|\alpha \beta\|$.

$$\text{iff } \|\alpha\| \le \|\alpha - \beta\| + \|\beta\|; \ \|\beta\| \le \|\beta - \alpha\| + \|\alpha\| = \|\alpha - \beta\| + \|\alpha\|$$

$$\cos\theta = \frac{(\alpha, \beta)}{\|\alpha\| \|\beta\|}$$

单位向量及n维向量间的夹角

- (1) 当 $\|\alpha\| = 1$ 时,称 α 为单位向量
- $(2) 当 ||\alpha|| \neq 0, ||\beta|| \neq 0 时, \theta = \arccos \frac{(\alpha, \beta)}{\|\alpha\| \|\beta\|}$

称为n维向量 α 与 β 的夹角。

分析:

1 向量的单位化(规范化)
$$\alpha \neq 0 \Rightarrow \alpha_0 = \frac{\alpha}{\|\alpha\|}$$
2 向量的正交 $\cos \theta = \frac{(\alpha, \beta)}{\|\alpha\| \|\beta\|} = 0$

$$\cos \theta = \frac{(\alpha, \beta)}{\|\alpha\| \|\beta\|} = 0$$

三、正交向量组的概念及求法 1 正交的概念(定义3.14) 设 $\alpha \neq 0, \beta \neq 0$,

 $\dot{\exists}(\alpha,\beta)=0$ 时,称向量 α 与 β 正交.

$$\leftrightarrow \cos\theta = \frac{(\alpha, \beta)}{\|\alpha\| \|\beta\|} = 0$$

2 正交向量组的概念

若一非零向量组中 $\{\alpha_1, \alpha_2, ..., \alpha_m\}$ 的向量 两两正交,则称该向量组为正交向量组,

$$(\alpha_i, \alpha_j) = 0, i \neq j$$

3 正交向量组的性质

定理 $3\cdot10$ 若n维向量 $\alpha_1,\alpha_2,\cdots,\alpha_r$ 是一组两两正交的非零向量则 $\alpha_1,\alpha_2,\cdots,\alpha_r$ 线性无关.

证明 设有 $\lambda_1, \lambda_2, \dots, \lambda_r$ 使

$$\lambda_1 \alpha_1 + \lambda_2 \alpha_2 + \dots + \lambda_r \alpha_r = 0$$

以 α_1^T 左乘上式两端,得 $\lambda_1 \alpha_1^T \alpha_1 = 0$

由
$$\alpha_1 \neq 0 \Rightarrow \alpha_1^T \alpha_1 = \|\alpha_1\|^2 \neq 0$$
,从而有 $\lambda_1 = 0$.

同理可得 $\lambda_2 = \cdots = \lambda_r = 0$. 故 $\alpha_1, \alpha_2, \cdots, \alpha_r$ 线性无关.

4 向量空间的正交基

例1 已知三维向量空间中两个向量

$$\alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad \alpha_2 = \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} \qquad \alpha_3 = x_3 \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}, x_3 \neq 0$$

正交,试求 α_3 使 α_1 , α_2 , α_3 构成三维空间的一个正交基.

$$\alpha_3 = (x_1, x_2, x_3)^T : \alpha_3^T \alpha_1 = 0, \alpha_3^T \alpha_2 = 0.$$

5 标准正交基

定义3 设n维向量 $\varepsilon_1, \varepsilon_2, \dots, \varepsilon_r$ 是向量空间 $V(V \subset \mathbb{R})$ R^{n})的一个基,如果 $\varepsilon_{1},\varepsilon_{2},\dots,\varepsilon_{r}$ 两两正交且都是单位 向量,则称 $\varepsilon_1, \varepsilon_2, \dots, \varepsilon_r$ 是 V的一个标准(规范)正交基.

例1:
$$\mathbf{R}^4$$
的标准正交基
$$\left(\mathcal{E}_i,\mathcal{E}_j\right) = \begin{cases} 0, i \neq j \\ 1, i = j \end{cases}$$

$$\varepsilon_{1} = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \\ 0 \end{pmatrix}, \varepsilon_{2} = \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \\ 0 \end{pmatrix}, \varepsilon_{3} = \begin{pmatrix} 0 \\ 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}, \varepsilon_{4} = \begin{pmatrix} 0 \\ 0 \\ 1/\sqrt{2} \\ -1/\sqrt{2} \end{pmatrix}.$$

$$\varepsilon_{1} = \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \\ 0 \end{pmatrix}, \varepsilon_{2} = \begin{pmatrix} 1/\sqrt{2} \\ -1/\sqrt{2} \\ 0 \\ 0 \end{pmatrix}, \varepsilon_{3} = \begin{pmatrix} 0 \\ 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}, \varepsilon_{4} = \begin{pmatrix} 0 \\ 0 \\ 1/\sqrt{2} \\ -1/\sqrt{2} \end{pmatrix}.$$

由于
$$\begin{cases} \left(\varepsilon_{i}, \varepsilon_{j}\right) = 0, & i \neq j \\ \exists i, j = 1, 2, 3, 4. \end{cases}$$
$$\left(\varepsilon_{i}, \varepsilon_{j}\right) = 1, & i = j \\ \exists i, j = 1, 2, 3, 4. \end{cases}$$

所以 $\varepsilon_1, \varepsilon_2, \varepsilon_3, \varepsilon_4$ 为 R^4 的一个标准正交基.

同理可知

$$e_{1} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, e_{2} = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, e_{3} = \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix}, e_{4} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}.$$

也为 R^4 的一个标准正交基.

6 标准正交基的求法(Schmidt正交化方法)

设 $\alpha_1, \alpha_2, \dots, \alpha_r$ 是向量空间V的一个基,要求V的一个标准正交基,即求一组两两正交的单位向量 $\beta_1, \beta_2, \dots, \beta_r$,使 $\beta_1, \beta_2, \dots, \beta_r$ 与 $\alpha_1, \alpha_2, \dots, \alpha_r$ 等价,这一方法称为正交化方法。

若 $\alpha_1, \alpha_2, \dots, \alpha_r$ 为向量空间V的一个基,

(1) 正交化,取 $\beta_1 = \alpha_1$,

$$\beta_2 = \alpha_2 - \frac{(\beta_1, \alpha_2)}{(\beta_1, \beta_1)} \beta_1,$$

$$\beta_1 = \alpha_1, \beta_k = \alpha_k - \sum_{i=1}^{k-1} \frac{(\beta_i, \alpha_k)}{(\beta_i, \beta_i)} \beta_i, 2 \le k \le r$$

$$\beta_3 = \alpha_3 - \frac{(\beta_1, \alpha_3)}{(\beta_1, \beta_1)} \beta_1 - \frac{(\beta_2, \alpha_3)}{(\beta_2, \beta_2)} \beta_2$$

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$$\beta_{r} = \alpha_{r} - \frac{(\beta_{1}, \alpha_{r})}{(\beta_{1}, \beta_{1})} \beta_{1} - \frac{(\beta_{2}, \alpha_{r})}{(\beta_{2}, \beta_{2})} \beta_{2} - \dots - \frac{(\beta_{r-1}, \alpha_{r})}{(\beta_{r-1}, \beta_{r-1})} \beta_{r-1}$$

那么 β_1, \dots, β_r 两两正交,且 β_1, \dots, β_r 与 $\alpha_1, \dots \alpha_r$ 等价.

(2) 单位化,取

$$\varepsilon_1 = \frac{\beta_1}{\|\beta_1\|}, \quad \varepsilon_2 = \frac{\beta_2}{\|\beta_2\|}, \quad \cdots, \quad \varepsilon_r = \frac{\beta_r}{\|\beta_r\|},$$

那么 $\varepsilon_1, \varepsilon_2, \dots, \varepsilon_r$ 为V的一个标准正交基.

上述由线性无关向量组 $\alpha_1, \dots, \alpha_r$ 构造出正交向量组 β_1, \dots, β_r 的过程,称为 **Schmidt正交化过程**

$$\beta_{1} = \alpha_{1}, \beta_{k} = \alpha_{k} - \sum_{i=1}^{k-1} \frac{(\beta_{i}, \alpha_{k})}{(\beta_{i}, \beta_{i})} \beta_{i}, 2 \leq k \leq r$$

$$\Rightarrow \alpha_{1} = \beta_{1}, \alpha_{k} = \sum_{i=1}^{k-1} \frac{(\beta_{i}, \alpha_{k})}{(\beta_{i}, \beta_{i})} \beta_{i} + \beta_{k}, 2 \leq k \leq r$$

$$\varepsilon_{k} = \frac{\beta_{k}}{\|\beta_{k}\|}, 1 \leq k \leq r \iff \beta_{k} = \|\beta_{k}\|\varepsilon_{k}, 1 \leq k \leq r$$

$$\Rightarrow \alpha_{1} = \|\beta_{1}\|\varepsilon_{1}, \alpha_{k} = \sum_{i=1}^{k-1} \frac{(\beta_{i}, \alpha_{k})}{\|\beta_{1}\|^{2}} \beta_{i} + \beta_{k}, 2 \leq k \leq r$$

$$\Rightarrow \alpha_{1} = \|\beta_{1}\|\varepsilon_{1}, \alpha_{k} = \sum_{i=1}^{k-1} (\varepsilon_{i}, \alpha_{k})\varepsilon_{i} + \|\beta_{k}\|\varepsilon_{k}, 2 \leq k \leq r$$

* 求标准正交基的步骤: 矩阵表示

$$\alpha_{k} = \sum_{i=1}^{k-1} \frac{(\alpha_{k}, \beta_{i})}{(\beta_{i}, \beta_{i})} \beta_{i} + \beta_{k} = \sum_{i=1}^{k-1} (\alpha_{k}, \varepsilon_{i}) \varepsilon_{i} + \varepsilon_{k} \|\beta_{k}\|, \ k = 1, \dots, r$$

$$\begin{bmatrix} 1 & \frac{(\alpha_2, \beta_1)}{(\beta_1, \beta_1)} & \cdots & \frac{(\alpha_r, \beta_1)}{(\beta_1, \beta_1)} \\ (\alpha_1, \alpha_2, \cdots, \alpha_r) = (\beta_1, \beta_2, \cdots, \beta_r) \end{bmatrix}$$

$$\begin{bmatrix} 1 & \frac{(\alpha_2, \beta_1)}{(\beta_1, \beta_1)} & \cdots & \frac{(\alpha_r, \beta_1)}{(\beta_1, \beta_1)} \\ \vdots & \vdots & \vdots \\ 1 & \end{bmatrix}$$

$$(\alpha_1, \alpha_2, \cdots, \alpha_r) = (\varepsilon_1, \varepsilon_2, \cdots, \varepsilon_r) \begin{vmatrix} \| \boldsymbol{\beta}_1 \| & \cdots & (\alpha_r, \varepsilon_2) \\ & & \ddots & \vdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \vdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & & & \| \boldsymbol{\beta}_1 \| & \cdots \\ & \| \boldsymbol{\beta}_1 \| &$$

由此可得得基变换公式!

* 求标准正交基的步骤: 公式推导

$$\alpha_{k} = \sum_{i=1}^{k-1} \frac{(\alpha_{k}, \beta_{i})}{(\beta_{i}, \beta_{i})} \beta_{i} + \beta_{k} = \sum_{i=1}^{k-1} (\alpha_{k}, \varepsilon_{i}) \varepsilon_{i} + \varepsilon_{k} \|\beta_{k}\|, \ k = 1, \dots, r$$

设
$$\beta_2 = \alpha_2 + l_{2,1}\beta_1$$
, $l_{2,1}$ 待定,由 $(\beta_2, \beta_1) = 0$, 得 $(\alpha_2, \beta_1) + l_{2,1}(\beta_1, \beta_1) = 0$ $\Rightarrow l_{2,1} = -\frac{(\alpha_2, \beta_1)}{(\beta_1, \beta_1)}$

一般地,设已得到正交向量组
$$\beta_1, \beta_2, \dots, \beta_{k-1}$$

由
$$(\beta_k, \beta_i) = 0, 1 \le j \le k-1$$
 得

$$(\alpha_k, \beta_j) + l_{k,j}(\beta_j, \beta_j) = 0 \quad \Rightarrow l_{k,j} = -\frac{(\alpha_k, \beta_j)}{(\beta_j, \beta_j)}, k > 1$$

$$\frac{(\alpha_{k}, \beta_{i})}{(\beta_{i}, \beta_{i})} \beta_{i} = \frac{(\alpha_{k}, \beta_{i})}{\|\beta_{i}\|^{2}} \beta_{i} = (\alpha_{k}, \frac{\beta_{i}}{\|\beta_{i}\|}) \frac{\beta_{i}}{\|\beta_{i}\|} = (\alpha_{k}, \varepsilon_{i}) \varepsilon_{i}$$

例3

设
$$a_1 = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}, a_2 = \begin{pmatrix} -1 \\ 3 \\ 1 \end{pmatrix}, a_3 = \begin{pmatrix} 4 \\ -1 \\ 0 \end{pmatrix}$$
, 试用施密

特正交化过程把这组向量规范正交化.

解 取 $b_1 = a_1$;

$$b_{2} = a_{2} - \frac{(a_{2}, b_{1})}{\|b_{1}\|^{2}} b_{1} = \begin{pmatrix} -1\\3\\1 \end{pmatrix} - \frac{4}{6} \begin{pmatrix} 1\\2\\-1 \end{pmatrix} = \frac{5}{3} \begin{pmatrix} -1\\1\\1 \end{pmatrix};$$

$$b_3 = a_3 - \frac{(a_3, b_1)}{\|b_1\|^2} b_1 - \frac{(a_3, b_2)}{\|b_2\|^2} b_2$$

$$= \begin{pmatrix} 4 \\ -1 \\ 0 \end{pmatrix} - \frac{1}{3} \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} + \frac{5}{3} \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix} = 2 \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}.$$

再把它们单位化,取

$$\varepsilon_{1} = \frac{b_{1}}{\|b_{1}\|} = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}, \qquad \varepsilon_{2} = \frac{b_{2}}{\|b_{2}\|} = \frac{1}{\sqrt{3}} \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix},$$

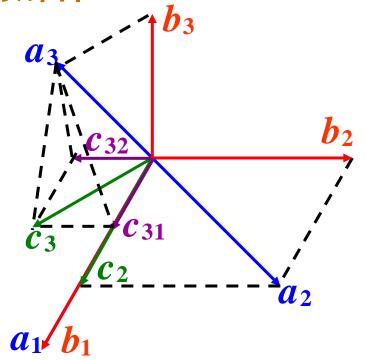
$$\varepsilon_3 = \frac{b_3}{\|b_3\|} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}.$$

 $\varepsilon_1, \varepsilon_2, \varepsilon_3$ 即为所求的标准正交基.

Schmidt正交化过程的几何解释

$$b_1 = a_1$$
;
 $c_2 \stackrel{\text{h}}{=} a_2 \stackrel{\text{h}}{=} b_1 \stackrel{\text{h}}{=} b_2 \stackrel{\text{h}}{=} b_1$
 $c_2 = \frac{(a_2 \cdot b_1)}{\|b_1\|^2} b_1$

 $b_2 = a_2 - c_2$; $c_3 > b_{a_3}$ 在平行于 b_1, b_2 的 平面上的投影向量,



由于 $b_1 \perp b_2$,故 c_3 等于 a_3 分别在 b_1 , b_2 上的投影向量 c_{31} 及 c_{32} 之和,即

$$c_{3} = c_{31} + c_{32} = \frac{(a_{3}, b_{1})}{\|b_{1}\|^{2}} b_{1} + \frac{(a_{3}, b_{2})}{\|b_{2}\|^{2}} b_{2}, \qquad b_{3} = a_{3} - c_{3}.$$

四、正交矩阵与正交变换

定义4 若n阶方阵A满足 $A^TA = I(\mathbb{P}A^{-1} = A^T)$,则

称A为正交矩阵.

定理 A为正交矩阵的充要条件是 A的行(列)向量都 是单位向量且两两正交.

证明
$$AA^T = I$$

$$\Leftrightarrow \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{pmatrix} \begin{pmatrix} a_{11} & a_{21} & \cdots & a_{n1} \\ a_{12} & a_{22} & \cdots & a_{n2} \\ \cdots & \cdots & \cdots & \cdots \\ a_{1n} & a_{2n} & \cdots & a_{nn} \end{pmatrix} = I$$

$$\Leftrightarrow \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{pmatrix} (\alpha_1^T, \alpha_2^T, \dots, \alpha_n^T) = I$$

$$\Leftrightarrow \begin{pmatrix} \alpha_{1} \alpha_{1}^{T} & \alpha_{1} \alpha_{2}^{T} & \cdots & \alpha_{1} \alpha_{n}^{T} \\ \alpha_{2} \alpha_{1}^{T} & \alpha_{2} \alpha_{2}^{T} & \cdots & \alpha_{2} \alpha_{n}^{T} \\ \vdots & \vdots & \vdots & \vdots \\ \alpha_{n} \alpha_{1}^{T} & \alpha_{n} \alpha_{2}^{T} & \cdots & \alpha_{n} \alpha_{n}^{T} \end{pmatrix} = I$$

$$\Leftrightarrow \alpha_{i}\alpha_{j}^{T} = \delta_{ij} = \begin{cases} 1, \stackrel{\omega}{\Rightarrow} i = j; \\ 0, \stackrel{\omega}{\Rightarrow} i \neq j \end{cases} \quad (i, j = 1, 2, \dots, n)$$

$$(2) \begin{pmatrix} \frac{1}{9} & -\frac{8}{9} & -\frac{4}{9} \\ -\frac{8}{9} & \frac{1}{9} & -\frac{4}{9} \\ -\frac{4}{9} & -\frac{4}{9} & \frac{7}{9} \end{pmatrix}$$

由于

$$\begin{pmatrix}
\frac{1}{9} & -\frac{8}{9} & -\frac{4}{9} \\
-\frac{8}{9} & \frac{1}{9} & -\frac{4}{9} \\
-\frac{4}{9} & -\frac{4}{9} & \frac{7}{9}
\end{pmatrix}
\begin{pmatrix}
\frac{1}{9} & -\frac{8}{9} & -\frac{4}{9} \\
-\frac{8}{9} & \frac{1}{9} & -\frac{4}{9} \\
-\frac{4}{9} & -\frac{4}{9} & \frac{7}{9}
\end{pmatrix}^{T} = \begin{pmatrix}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{pmatrix}$$

所以它是正交矩阵.

例6 验证矩阵

$$P = \begin{pmatrix} \frac{1}{2} & -\frac{1}{2} & \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} & -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 & 0 \\ 0 & 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}$$
是正交矩阵.

解 P的每个列向量都是单位向量,且两两正交, 所以P是正交矩阵.

五、小结

- 2. A为正交矩阵的充要条件是下列条件之一成立:
 - $(1)A^{-1}=A^T;$
 - $(2)AA^T=E;$
 - (3) A的列向量是两两正交的单位向量;
 - (4) A的行向量是两两正交的单位向量.

思考题1

求一单位向量,使它与

$$\alpha_1 = (1,1,-1,1), \quad \alpha_2 = (1,-1,-1,1), \quad \alpha_3 = (2,1,1,3)$$

正交.

求
$$x = (a,b,c,d)$$
,使得
$$x\alpha_k^T = 0, k = 1,2,3$$

$$xx^T = 1$$

是 表 所求的量为x = (a,b,c,d),则由题意可得:

$$\begin{cases} \sqrt{a^2 + b^2 + c^2 + d^2} = 1, \\ a + b - c + d = 0, \\ a - b - c + d = 0, \\ 2a + b + c + 3d = 0. \end{cases}$$

解之可得:
$$x = c(4,0,1,-3)$$
. $xx^T = 1 \Rightarrow 26c^2 = 1$
进而可得: $x = (\frac{4}{\sqrt{26}},0,\frac{1}{\sqrt{26}},-\frac{3}{\sqrt{26}})$

或
$$x = (-\frac{4}{\sqrt{26}}, 0, -\frac{1}{\sqrt{26}}, \frac{3}{\sqrt{26}}).$$

思考题2

 R^n 中的超平面的向量内积表示.

解:设a为平面的法向量, X_0 为平面上的给定一点(向量),则平面上的动点X(向量)满足:

$$(a, X - X_0) = 0$$

即

$$a^T(X - X_0) = 0$$

$$a_1(x_1 - x_{01}) + a_2(x_2 - x_{02}) + \dots + a_n(x_n - x_{0n}) = 0$$