线性代数 homework (第三周)

PB20000113 孔浩宇

March 15, 2022

1 周二

1.1 习题四

7. 计算下列方阵的 k 次幂, $k \ge 1$.

$$(1) \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}; \qquad (2) \begin{pmatrix} a & b \\ -b & a \end{pmatrix}; \qquad (3) \begin{pmatrix} 1 & a & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & a \\ 0 & 0 & 0 & 1 \end{pmatrix};$$

$$(4) \begin{pmatrix} 1 & 1 & & & & \\ 1 & \ddots & & & \\ & \ddots & 1 & & \\ & & 1 \end{pmatrix}_{n \times n}; \qquad (5) \begin{pmatrix} a_1b_1 & a_1b_2 & \cdots & a_1b_n \\ a_2b_1 & a_2b_2 & \cdots & a_2b_n \\ \vdots & \vdots & \ddots & \vdots \\ a_nb_1 & a_nb_2 & \cdots & a_nb_n \end{pmatrix}.$$

解:

(1)
$$i \exists A_k = \begin{pmatrix} \cos k\theta & \sin k\theta \\ -\sin k\theta & \cos k\theta \end{pmatrix}$$
.

$$A_1 = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}, A_1^2 = \begin{pmatrix} \cos^2 \theta - \sin^2 \theta & 2\sin \cos \theta \\ -2\sin \cos \theta & \cos^2 \theta - \sin^2 \theta \end{pmatrix} = \begin{pmatrix} \cos 2\theta & \sin 2\theta \\ -\sin 2\theta & \cos 2\theta \end{pmatrix} = A_2.$$

不妨设 $A_1^n = A_n$.

- (a) n = 1, 成立.
- (b) 若 $n = k(k \ge 1)$ 时成立, 则 n = k + 1 时:

$$A_1^{k+1} = A_k \cdot A_1 = \begin{pmatrix} \cos k\theta & \sin k\theta \\ -\sin k\theta & \cos k\theta \end{pmatrix} \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}$$

$$= \begin{pmatrix} \cos k\theta \cos \theta - \sin k\theta \sin \theta & \sin \theta \cos k\theta + \sin k\theta \cos \theta \\ -\sin \theta \cos k\theta - \sin k\theta \cos \theta & \cos k\theta \cos \theta - \sin k\theta \sin \theta \end{pmatrix}$$

$$= \begin{pmatrix} \cos(k+1)\theta & \sin(k+1)\theta \\ -\sin(k+1)\theta & \cos(k+1)\theta \end{pmatrix}$$

$$= A_{k+1}.$$

综合 (a)(b), 即证 $A_1^k = A_k(k \ge 1)$, 即

$$\begin{pmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{pmatrix}^k = \begin{pmatrix} \cos k\theta & \sin k\theta \\ -\sin k\theta & \cos k\theta \end{pmatrix}.$$

(2)
$$1^{\circ} \ a = b = 0$$

$$\begin{pmatrix} a & b \\ -b & a \end{pmatrix}^{k} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}^{k} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$$2^{\circ} \ ab \neq 0$$

$$\begin{pmatrix} a & b \\ -b & a \end{pmatrix}^k = \left(\sqrt{a^2 + b^2} \begin{pmatrix} \frac{a}{\sqrt{a^2 + b^2}} & \frac{b}{\sqrt{a^2 + b^2}} \\ \frac{-b}{\sqrt{a^2 + b^2}} & \frac{a}{\sqrt{a^2 + b^2}} \end{pmatrix} \right)^k \xrightarrow{\sin \theta = \frac{b}{\sqrt{a^2 + b^2}}} \left(\sqrt{a^2 + b^2} \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \right)^k.$$

$$\Rightarrow \begin{pmatrix} a & b \\ -b & a \end{pmatrix}^k = (a^2 + b^2)^{k/2} \begin{pmatrix} \cos k\theta & \sin k\theta \\ -\sin k\theta & \cos k\theta \end{pmatrix}.$$

(3)

(4)

$$\begin{pmatrix} 1 & 1 & & \\ & 1 & \ddots & \\ & & \ddots & 1 \\ & & & 1 \end{pmatrix}_{n \times n}^{k} = \begin{pmatrix} 1 & \begin{pmatrix} 0 & 1 & & \\ & 0 & \ddots & \\ & & \ddots & 1 \\ & & & 0 \end{pmatrix}_{n \times n}^{k} \end{pmatrix}^{k} \xrightarrow{A_{m} = \begin{cases} a_{ij} = 1 & j = i + m \\ a_{ij} = 0 & j \neq i + m \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ \end{pmatrix}^{k}} \xrightarrow{A_{m} = \begin{cases} a_{ij} = 1 & j = i + m \\ a_{ij} = 0 & j \neq i + m \\ & \\ & & \\ \end{pmatrix}} = (I + A_{1})^{k}$$

$$A_1^2 = \begin{pmatrix} 0 & 0 & 1 \\ & 0 & \ddots & \ddots \\ & & \ddots & \ddots & 1 \\ & & & 0 & 0 \\ & & & & 0 \end{pmatrix} = A_2 \Rightarrow A_1^k = \begin{cases} A_k & k \leqslant n-1 \\ 0 & k \geqslant n \end{cases}$$

$$\Rightarrow (I+A_1)^k = \begin{cases} \sum_{i=0}^k C_k^i A_i & k \leqslant n-1; \\ \sum_{i=0}^{n-1} C_k^i A_i & k \geqslant n. \end{cases}$$

(a) $k \leqslant n-1$

(b) $k \geqslant n$

$$(I+A_1)^k = \begin{pmatrix} 1 & C_k^1 & \cdots & C_k^{n-1} \\ & \ddots & \ddots & \vdots \\ & & \ddots & C_k^1 \\ & & & 1 \end{pmatrix}.$$

(5)

$$\begin{pmatrix} a_{1}b_{1} & a_{1}b_{2} & \cdots & a_{1}b_{n} \\ a_{2}b_{1} & a_{2}b_{2} & \cdots & a_{2}b_{n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n}b_{1} & a_{n}b_{2} & \cdots & a_{n}b_{n} \end{pmatrix}^{k} = \begin{pmatrix} \begin{pmatrix} a_{1} \\ a_{2} \\ \vdots \\ a_{n} \end{pmatrix} \begin{pmatrix} b_{1} & b_{2} & \cdots & b_{n} \end{pmatrix}^{k} \\ = \begin{pmatrix} a_{1} \\ a_{2} \\ \vdots \\ a_{n} \end{pmatrix} \begin{pmatrix} a_{1} \\ b_{2} & \cdots & b_{n} \end{pmatrix}^{k-1} \begin{pmatrix} a_{1} \\ a_{2} \\ \vdots \\ a_{n} \end{pmatrix}^{k-1} \begin{pmatrix} b_{1} & b_{2} & \cdots & b_{n} \end{pmatrix}^{k-1} \\ = (a_{1}b_{1} + a_{2}b_{2} + \cdots + a_{n}b_{n})^{k-1} \begin{pmatrix} a_{1}b_{1} & a_{1}b_{2} & \cdots & a_{1}b_{n} \\ a_{2}b_{1} & a_{2}b_{2} & \cdots & a_{2}b_{n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n}b_{1} & a_{n}b_{2} & \cdots & a_{n}b_{n} \end{pmatrix}^{k}$$

10. 证明: 与任意 n 阶方阵都乘法可交换的方阵一定是数量阵.

Proof. 设 A 是与任意 n 阶方阵都乘法可交换的方阵.

$$\forall 1 \leqslant i \leqslant n, E_{ij}A = AE_{ij}.$$

$$E_{ij}A = (b_{mn}) = \begin{cases} b_{mn} = a_{jn} & m = i; \\ b_{mn} = 0 & m \neq i. \end{cases},$$

$$AE_{ij} = (c_{mn}) = \begin{cases} c_{mn} = a_{mi} & n = j; \\ c_{mn} = 0 & n \neq i. \end{cases}$$

$$\Rightarrow a_{ii} = a_{jj}, a_{jn} = 0, a_{mi} = 0 (m \neq i, n \neq j) \Rightarrow \begin{cases} a_{ii} = a_{jj}, & \forall i, j. \\ a_{ij} = 0, & \forall i \neq j. \end{cases}$$

即证 A 为数量阵.

12. 设 $A_1, A_2, ..., A_k$ 都是 n 阶可逆方阵. 证明:

$$(A_1 A_2 \cdots A_k)^{-1} = A_k^{-1} \cdots A_2^{-1} A_1^{-1}.$$

Proof. 假设 $(A_1 A_2 \cdots A_n)^{-1} = A_n^{-1} \cdots A_2^{-1} A_1^{-1}$ 对于 $1 \le n \le k$ 成立.

- (1) $n = 1, (A_1)^{-1} = A_1^{-1}, \quad \vec{\boxtimes} \ \vec{\supseteq}.$
- (2) 假设 m 时成立 $(1 \le m \le k-1)$, 则

$$(A_1 A_2 \cdots A_{m+1})^{-1} = A_{m+1}^{-1} (A_1 A_2 \cdots A_m)^{-1} = A_{m+1}^{-1} A_m^{-1} \cdots A_2^{-1} A_1^{-1}.$$

综合
$$(1)(2)$$
, $(A_1A_2\cdots A_n)^{-1}=A_n^{-1}\cdots A_2^{-1}A_1^{-1}$ 对于 $1\leqslant n\leqslant k$ 成立.

即证

$$(A_1 A_2 \cdots A_k)^{-1} = A_k^{-1} \cdots A_2^{-1} A_1^{-1}.$$

2 周四

2.1 习题四

13. 设方阵 A 满足 $A^k = O,k$ 为正整数. 证明:I + A 可逆. 并求 $(I + A)^{-1}$.

Proof.

$$0 = x^{k} = (x+1) \sum_{i=1}^{k} (-1)^{i+1} \cdot x^{k-i} + (-1)^{k}$$

$$\Rightarrow 0 = A^{k} = (I+A) \cdot \sum_{i=1}^{k} (-1)^{i+1} \cdot A^{k-i} + (-1)^{k} I$$

$$\Rightarrow (I+A) \cdot \sum_{i=1}^{k} (-1)^{i+1} \cdot A^{k-i} = (-1)^{k} I$$

$$\Rightarrow (I+A) \cdot \sum_{i=1}^{k} (-1)^{i+1+k} \cdot A^{k-i} = I$$

$$\Rightarrow (I+A)^{-1} = \sum_{i=1}^{k} (-1)^{i+1+k} \cdot A^{k-i}.$$

即证 I + A 可逆, 且

$$(I+A)^{-1} = \sum_{i=1}^{k} (-1)^{i+1+k} \cdot A^{k-i}.$$

14. 设方阵 A 满足 $I-2A-3A^2+4A^3+5A^4-6A^5=O$. 证明:I-A 可逆. 并求 $(I-A)^{-1}$.

Proof.

$$0 = 1 - 2x - 3x^{2} + 4x^{3} + 5x^{4} - 6x^{5} = (1 - x) \cdot (6x^{4} + x^{3} - 3x^{2} + 2) - 1$$

$$\Rightarrow O = I - 2A - 3A^{2} + 4A^{3} + 5A^{4} - 6A^{5} = (I - A) \cdot (6A^{4} + A^{3} - 3A^{2} + 2I) - I$$

$$\Rightarrow (I - A) \cdot (6A^{4} + A^{3} - 3A^{2} + 2I) = I$$

$$\Rightarrow (I - A)^{-1} = 6A^{4} + A^{3} - 3A^{2} + 2I.$$

即证 I - A 可逆, 且

$$(I - A)^{-1} = 6A^4 + A^3 - 3A^2 + 2I.$$

17. 证明: $(A_1 A_2 \cdots A_k)^T = A_k^T \cdots A_2^T A_1^T$ (假设其中的矩阵乘法有意义).

Proof. 假设 $(A_1 A_2 \cdots A_n)^T = A_n^T \cdots A_2^T A_1^T, (\forall 1 \le n \le k)$

 $(1) \ n=1$

$$(A_1)^T = A_1^T, 成立.$$

(2) 假设 n-1 时成立, 则:

$$(A_1 A_2 \cdots A_{n-1} A_n)^T = ((A_1 A_2 \cdots A_{n-1}) A_n)^T$$
$$= A_n^T (A_1 A_2 \cdots A_{n-1})^T$$
$$= A_n^T A_{n-1}^T \cdots A_n^T A_1^T, 成立.$$

综合 $(1)(2), (A_1A_2\cdots A_n)^T = A_n^T\cdots A_2^T A_1^T, (\forall\ 1\leq n\leq k)$ 成立. 即证.

18. 求所有满足 $A^2 = O, B^2 = I, \overline{C}^T C = I$ 的 2 阶复方阵 A, B, C.

解: 分别设三个矩阵为 $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ $(a, b, c, d \in \mathbb{C})$

(1)
$$A^{2} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} a^{2} + bc & b(a+d) \\ c(a+d) & d^{2} + bc \end{pmatrix} = O \Rightarrow \begin{cases} a^{2} + bc & = d^{2} + bc = 0 \\ c(a+d) & = b(a+d) = 0 \end{cases}$$

$$1^{\circ} \ a+d \neq 0$$

$$\begin{cases} a+d & \neq 0 \\ c(a+d) & = 0 \Rightarrow \begin{cases} b & = 0 \\ c & = 0. \end{cases} \begin{cases} a^2+bc & = 0 \\ d^2+bc & = 0 \Rightarrow \\ bc & = 0 \end{cases} \Rightarrow a+d \neq 0,$$
 fig.

 $2^{\circ} \ a + d = 0$

$$\begin{cases} a^2 + bc &= d^2 + bc = 0 \\ c(a+d) &= b(a+d) = 0 \Leftrightarrow \begin{cases} a^2 + bc &= 0 \\ a+d &= 0 \end{cases} \Rightarrow A = \begin{pmatrix} \pm \sqrt{-bc} & b \\ c & \mp \sqrt{-bc} \end{pmatrix}.$$

即:

$$A = \begin{pmatrix} \pm \sqrt{-bc} & b \\ c & \mp \sqrt{-bc} \end{pmatrix}.$$

(2)
$$B^{2} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}^{2} = \begin{pmatrix} a^{2} + bc & b(a+d) \\ c(a+d) & d^{2} + bc \end{pmatrix} = I \Rightarrow \begin{cases} a^{2} + bc & = d^{2} + bc = 1 \\ c(a+d) & = b(a+d) = 0 \end{cases}$$

 $1^{\circ} \ a+d \neq 0$

$$\begin{cases} (a+d)c &= 0 \\ (a+d)d &= 0 \Rightarrow \\ a+d &\neq 0 \end{cases} \Rightarrow \begin{cases} c &= 0 \\ d &= 0. \end{cases} \Rightarrow \begin{cases} a^2 &= 1 \\ d^2 &= 1 \Rightarrow \\ a+d &\neq 0 \end{cases} \Rightarrow \begin{cases} a &= 1 \\ d &= 1; \end{cases} \begin{cases} a &= -1 \\ d &= -1. \end{cases} \Rightarrow B = \pm I.$$

 $2^{\circ} \ a + d = 0$

$$\begin{cases} a^2+bc &= d^2+bc=1\\ c(a+d) &= b(a+d)=0 \Leftrightarrow \begin{cases} a^2+bc &= 1\\ a+d &= 0 \end{cases} \Rightarrow B = \begin{pmatrix} \pm \sqrt{1-bc} & b\\ c & \mp \sqrt{1-bc} \end{pmatrix}.$$

即:

$$B = \begin{pmatrix} \pm \sqrt{1 - bc} & b \\ c & \mp \sqrt{1 - bc} \end{pmatrix}, \quad \pm I.$$

(3)
$$\overline{C}^T C = \begin{pmatrix} \overline{a} & \overline{c} \\ \overline{b} & \overline{d} \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \overline{a}a + \overline{c}c & \overline{a}b + \overline{c}d \\ a\overline{b} + c\overline{d} & \overline{b}b + \overline{d}d \end{pmatrix} = \begin{pmatrix} |a|^2 + |c|^2 & \overline{a}b + \overline{c}d \\ \overline{a}b + \overline{c}d & |b|^2 + |d|^2 \end{pmatrix} = I$$

$$\begin{cases} |a|^2 + |c|^2 & = 1 & \underline{\alpha, \beta, \gamma, \delta \in [0, 2\pi)} \\ |b|^2 + |d|^2 & = 1 & \overline{\lambda, \mu \in [0, 2\pi)} \end{cases} \begin{cases} a = \cos \lambda e^{i\alpha}, & b = \cos \mu e^{i\beta}, \\ c = \sin \lambda e^{i\gamma}, & d = \sin \mu e^{i\delta}. \end{cases}$$

$$\Rightarrow \overline{a}b + \overline{c}d = \cos \lambda \cdot \cos \mu \cdot e^{i(\beta - \alpha)} + \sin \lambda \cdot \sin \mu \cdot e^{i(\delta - \gamma)} = 0$$

$$\Rightarrow \begin{cases} \beta - \alpha & = \delta - \gamma \\ \cos \lambda \cdot \cos \mu + \sin \lambda \cdot \sin \mu & = 0. \end{cases} \begin{cases} \beta + \gamma & = \delta + \alpha; \\ \cos(\lambda - \mu) & = 0 \end{cases}$$

 $C = \begin{pmatrix} \cos(\mu + \pi/2) \cdot e^{i\alpha} & \cos\mu \cdot e^{i\beta} \\ \sin(\mu + \pi/2) \cdot e^{i\gamma} & \sin\mu \cdot e^{\beta + \gamma - \alpha} \end{pmatrix} \text{ In } \begin{pmatrix} \cos(\mu + 3\pi/2) \cdot e^{i\alpha} & \cos\mu \cdot e^{i\beta} \\ \sin(\mu + 3\pi/2) \cdot e^{i\gamma} & \sin\mu \cdot e^{\beta + \gamma - \alpha} \end{pmatrix}.$

19. 证明: 不存在 n 阶复方阵 A, B 满足 AB - BA = I.

Proof. 设
$$A = (a_{ij}), B = (b_{ij}), AB = C = (c_{ij}), BA = D = (d_{ij}), 则:$$

$$tr(AB) = \sum_{i=1}^{n} c_{ii} = \sum_{i=1}^{n} \sum_{k=1}^{n} a_{ik} b_{ki},$$

$$tr(AB) = \sum_{i=1}^{n} c_{ii} = \sum_{k=1}^{n} \sum_{i=1}^{n} b_{ki} a_{ik} = tr(AB),$$

$$tr(AB - BA) = te(AB) - tr(BA) = 0,$$

$$tr(I_n) = n \neq 0 \implies AB - BA \neq I_n, \forall A, B \in \mathbb{C}^{n \times n}.$$

即证不存在 n 阶复方阵 A, B 满足 AB - BA = I.

20. 证明: 可逆上(下)三角、准对角、对称、反对称方阵的逆矩阵仍然分别是上(下)三角、准对角、对称、反对称方阵.

Proof. (1) 可逆上(下)三角方阵

$$\forall A = (a_{ij})_{n \times n}, 有 a_{ij} = 0 (i < j), a_{ii} \neq 0; A^{-1} = \frac{1}{\det(A)} \begin{pmatrix} A_{11} & A_{21} & \cdots & A_{n1} \\ A_{12} & A_{22} & \cdots & A_{n2} \\ \vdots & \vdots & & \vdots \\ A_{1n} & A_{2n} & \cdots & A_{nn} \end{pmatrix}$$
 ⇒ $\forall i < j,$ 沒 $A_{ij} = \det(c_{pq}),$ 則 $c_{pq} = 0,$ for $p < q$ or $p = q = i$ ⇒ $\forall i < j, A_{ij} = \prod_{k=1}^{n-1} c_{kk} = \frac{c_{ii}}{a_{ii} \cdot a_{jj}} \prod_{k=1}^{n} a_{kk} = 0$ ⇒ A^{-1} 仍 为上三角方阵.

(2) 可逆下三角方阵

$$\forall A = (a_{ij})_{n \times n}, 有 a_{ij} = 0 (i > j), a_{ii} \neq 0; A^{-1} = \frac{1}{\det(A)} \begin{pmatrix} A_{11} & A_{21} & \cdots & A_{n1} \\ A_{12} & A_{22} & \cdots & A_{n2} \\ \vdots & \vdots & & \vdots \\ A_{1n} & A_{2n} & \cdots & A_{nn} \end{pmatrix}$$

$$\Rightarrow \forall i > j, 设A_{ij} = \det(c_{pq}), 则c_{pq} = 0, for \ p > q \ or \ p = q = i$$

$$\Rightarrow \forall i > j, A_{ij} = \prod_{k=1}^{n-1} c_{kk} = \frac{c_{ii}}{a_{ii} \cdot a_{jj}} \prod_{k=1}^{n} a_{kk} = 0$$

$$\Rightarrow A^{-1}$$

$$\Rightarrow A^{-1}$$

$$\Rightarrow A^{-1}$$

(3) 准对角方阵

$$\forall$$
可逆 $A = \begin{pmatrix} A_1 & & \\ & \ddots & \\ & & A_n \end{pmatrix}, A^{-1} = \begin{pmatrix} {A_1}^{-1} & & \\ & \ddots & \\ & & {A_n}^{-1} \end{pmatrix}$ 仍为准对角方阵.

(4) 对称方阵

$$\forall$$
可逆 $A = A^T, (A^{-1})^T = (A^T)^{-1} = A^{-1},$ 即 A^{-1} 仍为对称方阵.

(5) 反对称方阵

$$\forall$$
可逆 $A^T = -A, (A^{-1})^T = (A^T)^{-1} = (-A)^{-1} = -A^{-1}$,即 A^{-1} 仍为反对称方阵.

(6) 第一问其他做法

- 1. n = 2, 可验证.
- 2. 假设 n-1 时成立, 则:

$$\begin{split} A_n A_n^{-1} &= \begin{pmatrix} A_{n-1} & \gamma_n \\ 0 & a_n \end{pmatrix} \begin{pmatrix} B_{n-1} & \alpha_n \\ \beta_n & b_n \end{pmatrix} = \begin{pmatrix} A_{n-1} B_{n-1} + \gamma_n \beta_n & A_{n-1} \alpha_n + b_n \gamma_n \\ a_n \beta_n & a_n b_n \end{pmatrix} = I. \\ \Rightarrow \begin{cases} a_n \beta_n &= 0 \\ a_n b_n &= 1 \end{cases} \Rightarrow \begin{cases} \beta_n &= 0 \\ b_n &= \frac{1}{a_n} \end{cases} \Rightarrow A_{n-1} B_{n-1} = I_{n-1} \Rightarrow B_{n-1} = A_{n-1}^{-1},$$
为上三角阵.
$$\Rightarrow A_n^{-1}$$
为上三角阵.