

例: 设 $A = (a_{ij})_{n \times n}$ 满足 $|a_{pp}| > R_p = (\sum_{j=1}^n |a_{pj}|) - |a_{pp}|$, 则称 A "对角占优".

{ 对 $p = 1, 2, \dots, n$ 均成立.

结论: 若 A 对角占优, 则 $|\det(A)| \geq (|a_{11}| - R_1) \cdot (|a_{22}| - R_2) \cdots (|a_{nn}| - R_n) > 0$.

Proof 有人给了一个所谓证明. 设 $\lambda(A) = \{\lambda_1, \lambda_2, \dots, \lambda_n\}$ 由条件推出:

$$|\lambda_p| \in [|a_{pp}| - R_p, |a_{pp}| + R_p] \leftarrow \text{(我认为这一步不对, 因为盖尔圆可能不孤立)}$$

于是 $|\det(A)| = |\lambda_1| \cdot |\lambda_2| \cdots |\lambda_n| \geq (|a_{11}| - R_1) \cdot (|a_{22}| - R_2) \cdots (|a_{nn}| - R_n)$

{ 当然这种证明是不对的. 不能说明有 n 个互不相交.

但我更想知道这个命题是否正确, 以及如何证明/证伪.

正确的证明方式: 令 $b_1 = |a_{11}| - R_1, b_2 = |a_{22}| - R_2, \dots, b_n = |a_{nn}| - R_n$.

{ 则 $b_1 > 0, b_2 > 0, b_3 > 0, \dots, b_n > 0$.

$$\text{设 } \tilde{A} = \begin{pmatrix} \frac{a_{11}}{b_1} & \frac{a_{12}}{b_1} & \cdots & \frac{a_{1n}}{b_1} \\ \frac{a_{21}}{b_2} & \frac{a_{22}}{b_2} & \cdots & \frac{a_{2n}}{b_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{a_{n1}}{b_n} & \frac{a_{n2}}{b_n} & \cdots & \frac{a_{nn}}{b_n} \end{pmatrix} = (\tilde{a}_{ij})_{n \times n} \text{ 其中 } \tilde{a}_{ij} = \frac{a_{ij}}{b_i}$$

$$\tilde{A} \text{ 的第 } p \text{ 个盖尔圆 } \tilde{G}_p \text{ 的半径 } \tilde{R}_p = \frac{R_p}{b_p} = \frac{1}{b_p} \left(\left(\sum_{j=1}^n |a_{pj}| \right) - |a_{pp}| \right)$$

$$= \frac{R_p}{|a_{pp}| - R_p}$$

$$\left\{ \begin{array}{l} \text{圆心的模长} \\ \text{的模长} \end{array} \right. \left| \frac{a_{pp}}{b_p} \right| = \frac{|a_{pp}|}{|a_{pp}| - R_p} > 1$$

而这说明所有特征根均 ≥ 1

于是 $|\det(\tilde{A})| \geq 1^n = 1$.

$$\left\{ \begin{array}{l} = 1 + \frac{R_p}{|a_{pp}| - R_p} = 1 + \tilde{R}_p \\ \text{每个盖尔圆都于单位圆外切} \end{array} \right.$$

$$\text{而 } |\det(A)| = b_1 \cdot b_2 \cdots b_n \cdot |\det(\tilde{A})| \geq b_1 \cdot b_2 \cdots b_n = (|a_{11}| - R_1) \cdots (|a_{nn}| - R_n)$$

得证.

2025-04-22 3月10日 矩阵

线性映射: $\left\{ \begin{array}{l} \varphi(\alpha+\beta) = \varphi(\alpha) + \varphi(\beta) \quad ① \alpha, \beta \in V. \\ \varphi(k \cdot \alpha) = k \cdot \varphi(\alpha) \quad ② \alpha \in V, k \in F. \end{array} \right\}$ 线性空间

性质: 保持线性组合: $\varphi(k_1 \alpha_1 + k_2 \alpha_2) = k_1 \varphi(\alpha_1) + k_2 \varphi(\alpha_2)$.

保持坐标点不动: $\varphi(0_{V_1}) = 0_{V_2}$. 由①②可以证明.

若 $\alpha_1, \alpha_2, \dots, \alpha_p$ 线性相关, 则 $\varphi(\alpha_1), \varphi(\alpha_2), \dots, \varphi(\alpha_p)$ 也线性相关

逆命题: 若 $\varphi(\alpha_1), \dots, \varphi(\alpha_n)$ 线性无关, 则 $\alpha_1, \alpha_2, \dots, \alpha_p$ 线性无关

① 矩阵乘法是线性映射: $\varphi(X) = AX \quad \varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m \quad A = A_{m \times n}$

② 线性变换: $\mathbb{R}^n \rightarrow \mathbb{R}^n$ 的线性映射称为线性变换

任意线性空间之间的线性映射, 总可以表示成矩阵乘法的形式

例: 线性变换 $V \rightarrow V (V = \mathbb{R}^n)$ 在基 $[e_1, \dots, e_n]$ 下的矩阵 A . *

适合 $T[e_1, \dots, e_n] = [Te_1, \dots, Te_n] = [e_1, \dots, e_n]A$.

对简单的例子直接使用观察法写出来即可. 困难的就列方程解一下.

例: $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ 适合 $T(\alpha_1) = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, T(\alpha_2) = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, T(\alpha_3) = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$

其中 $\alpha_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ 是 \mathbb{R}^3 的一组基.

第1维: $\alpha_2 - \alpha_3$
第3维: $\alpha_1 - \alpha_2 + \alpha_3$
第2维: $\alpha_3 - \alpha_2 + \alpha_3$
 $= -\alpha_1 + \alpha_2 - \alpha_3$
 $= \alpha_3 - \alpha_1$.

且任意 $X = x_1 \alpha_1 + x_2 \alpha_2 + x_3 \alpha_3 \in \mathbb{R}^3$, 使 $T(X) = x_1 T(\alpha_1) + x_2 T(\alpha_2) + x_3 T(\alpha_3)$.

$T(\alpha_1) = -\alpha_2 + 2\alpha_3 \quad T(\alpha_2) = -\alpha_1 - \alpha_2 + 2\alpha_3 \quad T(\alpha_3) = -\alpha_1 + \alpha_2 + \alpha_3$

① 证明 T 为线性变换: 显然. $T(X_1 + X_2) = T(X_1) + T(X_2), T(kX) = k \cdot T(X), \forall k \in F, X \in \mathbb{R}^3$

② 求 T 在基 $[\alpha_1, \alpha_2, \alpha_3]$ 下的矩阵 A

$$T[\alpha_1, \alpha_2, \alpha_3] = [\alpha_1, \alpha_2, \alpha_3] \begin{bmatrix} 0 & -1 & -1 \\ -1 & -1 & 0 \\ 2 & 2 & 2 \end{bmatrix}$$

求逆阵

$$\left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ -1 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \rightarrow \left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 3 & 2 & 1 & 0 & 1 \end{array} \right) \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & -1 \\ 0 & 1 & 0 & 1 & -2 & 1 \\ 0 & 0 & -1 & 1 & -3 & 1 \end{array} \right)$$

$$\left(\begin{array}{ccc|ccc} 1 & & & 0 & 1 & -1 \\ & 1 & & 1 & -2 & 1 \\ & & 1 & -1 & 3 & -1 \end{array} \right) \xrightarrow{\text{行2} \leftarrow \text{行2} - \text{行1}} \left(\begin{array}{ccc|ccc} 1 & & & 0 & 1 & -1 \\ & 1 & & 1 & -2 & 1 \\ & & 1 & -1 & 3 & -1 \end{array} \right) \left(\begin{array}{ccc} 1 & 2 & 1 \\ 0 & 1 & 1 \\ -1 & 1 & 1 \end{array} \right) = \left(\begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right)$$

$$\left(\begin{array}{ccc} 1 & 2 & 1 \\ 0 & 1 & 1 \\ -1 & 1 & 1 \end{array} \right)^{-1} \left(\begin{array}{ccc} 0 & 1 & -1 \\ 1 & -2 & 1 \\ -1 & 3 & -1 \end{array} \right) \cdot \left(\begin{array}{ccc} 0 & -1 & 1 \\ 1 & 1 & 2 \\ 1 & 0 & 1 \end{array} \right) = \left(\begin{array}{ccc} 0 & 1 & 1 \\ -1 & -3 & 2 \\ 2 & 4 & 4 \end{array} \right)$$

例: $A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$ 令 $W = \left\{ \sum_{k=1}^{\infty} a_k \cdot A^k, a_k \in \mathbb{R} \right\}$ 问 W 是否为子空间.

若 W 是子空间, 求 $\dim(W) = ?$. ① 只有有限项系数不为零 (一般取这个).
② 或者只取 W 中收敛的项 (两种都行).

答案: W 是线性空间 求 $\dim(W)$.

由 $\lambda(A) = \{1, 1, 1\}$ $(\lambda I - A)^3 = 0$. \Leftarrow 凯莱定理. *

故 $A^3 - 3A^2 + 3A - I = 0$. 提 $A^3 = 3A^2 - 3A + I$. 这说明 A^k .

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

A^k 可表示成 I, A, A^2 的线性组合.

故 $W = \{ a_0 \cdot I + a_1 A + a_2 A^2 \mid a_0, a_1, a_2 \in \mathbb{R} \}$ 故 $\dim(W) = 3$.
需要验证 I, A, A^2 线性无关.