

线性代数第五次作业

1. (a) $\det \begin{bmatrix} a^2 & ab \\ ab & b^2 \end{bmatrix} = a^2b^2 - a^2b^2 = 0$

$\det \begin{bmatrix} n+1 & n \\ n & n-1 \end{bmatrix} = n^2 - 1 - n^2 = -1$

$\det \begin{bmatrix} a+b & a-b \\ a-b & a+b \end{bmatrix} = (a^2+2ab+b^2)(a^2-2ab+b^2) = 4ab$

(b) $\det \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 3 & 6 \end{bmatrix} = \det \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 2 & 5 \end{bmatrix} = 1 \det \begin{bmatrix} 1 & 2 \\ 2 & 5 \end{bmatrix} = 1$

$\det \begin{bmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{bmatrix} = \det \begin{bmatrix} 0 & 1 & 1 \\ 0 & -1 & 1 \\ 1 & 1 & 0 \end{bmatrix} = 1 \det \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} = 2$

$\det \begin{bmatrix} a & b & c \\ b & c & a \\ c & a & b \end{bmatrix} = a \det \begin{bmatrix} c & a \\ a & b \end{bmatrix} - b \det \begin{bmatrix} b & c \\ a & b \end{bmatrix} + c \det \begin{bmatrix} b & c \\ c & a \end{bmatrix}$
 $= a(bc - a^2) - b(b^2 - ac) + c(ab - c^2)$
 $= 3abc - a^3 - b^3 - c^3$

(c) $\det \begin{bmatrix} 1 & 5 & 6 & 8 \\ 4 & 3 & 4 & 6 \\ 1 & 2 & 3 & 4 \\ 1 & 1 & 6 & 9 \end{bmatrix} = \det \begin{bmatrix} 0 & 4 & 0 & -1 \\ 0 & -1 & -20 & -30 \\ 0 & 1 & -3 & -5 \\ 1 & 1 & 6 & 9 \end{bmatrix} = -\det \begin{bmatrix} 4 & 0 & -1 \\ -1 & -20 & -30 \\ 1 & -3 & -5 \end{bmatrix} = \det \begin{bmatrix} 4 & 0 & -1 \\ 1 & -20 & 30 \\ 1 & -3 & -5 \end{bmatrix}$

$= 4 \det \begin{bmatrix} 20 & 30 \\ -3 & -5 \end{bmatrix} - \det \begin{bmatrix} 1 & 20 \\ 1 & -3 \end{bmatrix}$

$= 4 \times (-10) - (-23) = -17$

2. 先证充分性 $\text{rank } A < 2 \Rightarrow \det A = 0$

设 $A = EA'$, 其中 E 是初等矩阵, A' 是行约化阶梯形式.

$\text{rank } A < 2$ 则 A 最后一行全为 0

$\therefore \det A' = 0$ 而 $\det A = \det E \cdot \det A'$

则 $\det A = 0$

再证必要性 $\det A = 0 \Rightarrow \text{rank } A < 2$

设 $A = EA'$, 其中 E 是初等矩阵, A' 是行约化阶梯形式

$\det A = \det E \cdot \det A' = 0$

$\det E \neq 0$ 则 $\det A' = 0$

反证, 假设 $\text{rank } A = 2$ 则 $A' = \begin{bmatrix} 1 & x \\ 0 & 1 \end{bmatrix}$ $\det A' = 1 - 0 = 1$ 与 $\det A' = 0$ 矛盾

则假设不成立 $\text{rank } A = \text{rank } A' < 2$

3. $\det A = \pm \det A_{11} \pm \det A_{21} \pm \det A_{31}$

而对于 2×2 矩阵 $\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc$ 考虑到 $ad = \pm 1, bc = \pm 1$ 则 $\det A_{ij} = 2; 0 \text{ 或 } -2$

则 $\det A = 6, 4, 2, 0, -2, -4, -6 \Rightarrow \det A \leq 6$

① 假设 $\det A = 6$ 则 $\det A_{11}, \det A_{21}, \det A_{31}$ 全取 ± 2 考虑到 $\det A_{ij} = \pm 2$ 充要条件是 $abcd$ 中三个相等, 一个得

意味着第一、三列中任两行元素均为三个相等号一个不等

设第一、三行满足, 一、三行满足, 则二、三行必有两个相等两个不等, 即 A_{11} 中必有一者为 0

$\det A = 6$ 是不能实现的

② 假设 $\det A = 4$ 则可以找到这样的矩阵

$\det \begin{bmatrix} 1 & 1 & 1 \\ 1 & -1 & 1 \\ -1 & -1 & 1 \end{bmatrix} = \det \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} - \det \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} - \det \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} = 2 + 2 + 0 = 4$

即行列式取的最大值为 4

4. (1) 引理1: 上/下三角矩阵行列式值为对角元素之和。

证: $\det \begin{bmatrix} a_{11} & \dots & 0 \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{bmatrix} = a_{11} \det \begin{bmatrix} a_{22} & \dots & 0 \\ \vdots & \ddots & \vdots \\ a_{n2} & \dots & a_{nn} \end{bmatrix} = \dots = a_{11} a_{22} \dots a_{nn} = \prod_{i=1}^n a_{ii}$ 下三角矩阵亦同理。

引理2: 分块倍乘矩阵 $S(A)$: $\det(S(A)) = \det(A)$

$\det(S_{ij}(A)) = \det \begin{bmatrix} 1 & & 0 \\ & A & \\ 0 & & 1 \end{bmatrix} = \det \begin{bmatrix} A & 0 \\ 0 & 1 \end{bmatrix} = \det[A] = \det(A)$

分块消元矩阵 $E_{ij}(A)$: $\det(E_{ij}(A)) = 1$

$\det(E_{ij}(A)) = \det \begin{bmatrix} 1 & & \\ & \ddots & \\ & & A & \\ & & & \ddots & \\ & & & & 1 \end{bmatrix} = 1$ (上/下三角矩阵)

证明:

$$\begin{aligned} \det M &= \det(A^{-1}) \det(M) = \det(A^{-1}) \det \begin{bmatrix} I & 0 \\ 0 & A \end{bmatrix} \det \begin{bmatrix} A & B \\ C & D \end{bmatrix} \\ &= \det(A^{-1}) \det \begin{bmatrix} A & B \\ AC & AD \end{bmatrix} = \det(A^{-1}) \det \begin{bmatrix} I & 0 \\ -C & 1 \end{bmatrix} \det \begin{bmatrix} A & B \\ AC & AD \end{bmatrix} \\ &= \det(A^{-1}) \det \begin{bmatrix} A & B \\ 0 & AD-CB \end{bmatrix} = \det(A^{-1}) \det \begin{bmatrix} A & B \\ 0 & AD-CB \end{bmatrix} \\ &= \det \begin{bmatrix} A^{-1} & 0 \\ 0 & I \end{bmatrix} \det \begin{bmatrix} A & B \\ 0 & AD-CB \end{bmatrix} = \det \begin{bmatrix} I & A^{-1}B \\ 0 & AD-CB \end{bmatrix} \end{aligned}$$

对第一列展开
连续递归 $\det[AD-CB]$

(2) 反例 矛盾命题

$M = \begin{bmatrix} 1 & 5 & 6 & 8 \\ 4 & 3 & 4 & 6 \\ 1 & 2 & 3 & 4 \\ 1 & 1 & 6 & 9 \end{bmatrix}$ $A = \begin{bmatrix} 1 & 5 \\ 4 & 3 \end{bmatrix}$ $B = \begin{bmatrix} 6 & 8 \\ 4 & 6 \end{bmatrix}$
 $C = \begin{bmatrix} 1 & 2 \\ 1 & 1 \end{bmatrix}$ $D = \begin{bmatrix} 3 & 4 \\ 6 & 9 \end{bmatrix}$

有 $AC = \begin{bmatrix} 6 & 7 \\ 7 & 11 \end{bmatrix} \neq CA = \begin{bmatrix} 9 & 11 \\ 5 & 7 \end{bmatrix}$ 且 A 可逆

$\det M = -17$

而 $AD-CB = \begin{bmatrix} 33 & 49 \\ 30 & 43 \end{bmatrix} - \begin{bmatrix} 14 & 20 \\ 10 & 14 \end{bmatrix} = \begin{bmatrix} 19 & 29 \\ 20 & 29 \end{bmatrix}$

$\det(AD-CB) = -29$
 $\therefore \det M \neq \det(AD-CB)$

5. (a)

$$\begin{aligned} |M| &= \begin{vmatrix} A & B \\ C & D \end{vmatrix} = \begin{vmatrix} a_{11} & a_{12} & \dots & a_{1m} & & \\ a_{21} & a_{22} & \dots & a_{2m} & & \\ \vdots & \vdots & \ddots & \vdots & & \\ a_{m1} & a_{m2} & \dots & a_{mm} & & \\ & & & 0 & & \\ & & & & & C \end{vmatrix} = \sum_{i=1}^m \sum_{j=1}^m (-1)^{i+j} a_{ij} \begin{vmatrix} A_{ii} & B^* \\ 0 & C \end{vmatrix} = \sum_{i=1}^m \sum_{j=1}^m (-1)^{i+j} a_{ij} q_{ij} \begin{vmatrix} (A_{ii})_{jj} & B^* \\ 0 & C \end{vmatrix} \\ &= \dots = \left(\sum_{i=1}^m \sum_{j=1}^m \dots \sum_{k=1}^m (-1)^{\sum_{l=1}^m i_l} \prod_{d=1}^m a_{i_d, k_d} \right) \det C = |A| |C| \end{aligned}$$

(b) 同理: $\begin{vmatrix} A & 0 \\ C & D \end{vmatrix} = |A| |D|$

a) 由4题引理2: 消元矩阵行列式为1

$|M| = \begin{vmatrix} A & B \\ C & D \end{vmatrix} = \begin{vmatrix} I & -BD^{-1} \\ 0 & I \end{vmatrix} \begin{vmatrix} A & B \\ C & D \end{vmatrix} = \begin{vmatrix} A-BD^{-1}C & 0 \\ C & D \end{vmatrix} = |D| |A-BD^{-1}C|$

b)

$|M| = \begin{vmatrix} A & B \\ C & D \end{vmatrix} = \begin{vmatrix} I & 0 \\ -CA^{-1} & I \end{vmatrix} \begin{vmatrix} A & B \\ C & D \end{vmatrix} = \begin{vmatrix} A & B \\ 0 & D-CA^{-1}B \end{vmatrix} = |A| |D-CA^{-1}B|$

6.

$$(1) (M)_{11} = +[7] = +7 \quad (M)_{12} = -[6] = -6$$

$$(M)_{21} = -[5] = -5 \quad (M)_{22} = +[7] = 7$$

$$M = \begin{bmatrix} 7 & -6 \\ -5 & 7 \end{bmatrix} \quad A^* = M^T = \begin{bmatrix} 7 & -5 \\ -6 & 7 \end{bmatrix}$$

$$\det A = 28 - 30 = -2$$

$$ii) A^{-1} = \frac{A^*}{\det A} = \begin{bmatrix} -\frac{7}{2} & \frac{5}{2} \\ 3 & -2 \end{bmatrix}$$

$$(2) (M)_{11} = + \begin{vmatrix} 7 & 5 \\ 6 & 8 \end{vmatrix} = 26 \quad (M)_{12} = - \begin{vmatrix} 6 & 5 \\ 4 & 8 \end{vmatrix} = -28 \quad (M)_{13} = + \begin{vmatrix} 6 & 7 \\ 4 & 6 \end{vmatrix} = 8$$

$$(M)_{21} = - \begin{vmatrix} 5 & 6 \\ 6 & 8 \end{vmatrix} = -4 \quad (M)_{22} = + \begin{vmatrix} 4 & 6 \\ 4 & 8 \end{vmatrix} = 8 \quad (M)_{23} = - \begin{vmatrix} 4 & 5 \\ 4 & 6 \end{vmatrix} = -4$$

$$(M)_{31} = + \begin{vmatrix} 5 & 6 \\ 7 & 5 \end{vmatrix} = -17 \quad (M)_{32} = - \begin{vmatrix} 4 & 6 \\ 6 & 5 \end{vmatrix} = 16 \quad (M)_{33} = + \begin{vmatrix} 4 & 5 \\ 6 & 7 \end{vmatrix} = -2$$

$$M = \begin{bmatrix} 26 & -28 & 8 \\ -4 & 8 & -4 \\ -17 & 16 & -2 \end{bmatrix} \quad A^* = \begin{bmatrix} 26 & -4 & -17 \\ -28 & 8 & 16 \\ 8 & -4 & -2 \end{bmatrix}$$

$$\det A = 4 \begin{vmatrix} 7 & 5 \\ 6 & 8 \end{vmatrix} - 6 \begin{vmatrix} 5 & 6 \\ 6 & 8 \end{vmatrix} + 4 \begin{vmatrix} 5 & 6 \\ 7 & 5 \end{vmatrix} = 104 - 24 - 68 = 12$$

$$ii) A^{-1} = \frac{A^*}{\det A} = \begin{bmatrix} \frac{13}{6} & -\frac{1}{3} & -\frac{17}{12} \\ -\frac{7}{3} & \frac{2}{3} & \frac{4}{3} \\ \frac{2}{3} & -\frac{1}{3} & -\frac{1}{6} \end{bmatrix}$$

$$7. (1) \det A = 5 - 12 = -7$$

$$\det B_1 = \begin{vmatrix} 2 & 3 \\ 3 & 5 \end{vmatrix} = 1 \quad x_1 = \frac{\det B_1}{\det A} = -\frac{1}{7}$$

$$\det B_2 = \begin{vmatrix} 1 & 2 \\ 4 & 3 \end{vmatrix} = -5 \quad x_2 = \frac{\det B_2}{\det A} = \frac{5}{7}$$

$$ii) x = \begin{bmatrix} -\frac{1}{7} \\ \frac{5}{7} \end{bmatrix}$$

$$(2) \det A = \begin{vmatrix} 2 & 3 & 11 & 5 \\ 1 & 1 & 5 & 2 \\ 2 & 1 & 3 & 2 \\ 1 & 1 & 3 & 4 \end{vmatrix} = \begin{vmatrix} 0 & 1 & 5 & -3 \\ 0 & 0 & 2 & -2 \\ 0 & -1 & -3 & -6 \\ 1 & 1 & 3 & 4 \end{vmatrix} = - \begin{vmatrix} 1 & 5 & -3 \\ 0 & 2 & -2 \\ -1 & -3 & -6 \end{vmatrix} = \begin{vmatrix} 1 & 5 & -3 \\ 0 & 2 & -2 \\ 1 & 3 & 6 \end{vmatrix} = \begin{vmatrix} 2 & -2 \\ 3 & 6 \end{vmatrix} + \begin{vmatrix} 5 & -3 \\ 2 & -2 \end{vmatrix} = 18 - 4 = 14$$

$$\det B_1 = \begin{vmatrix} 2 & 3 & 11 & 5 \\ 1 & 1 & 5 & 2 \\ -3 & 1 & 3 & 2 \\ -3 & 1 & 3 & 4 \end{vmatrix} = \begin{vmatrix} 0 & 1 & 1 & 1 \\ 1 & 1 & 5 & 2 \\ 0 & 4 & 18 & 8 \\ 0 & 4 & 18 & 10 \end{vmatrix} = - \begin{vmatrix} 1 & 1 & 1 \\ 4 & 18 & 8 \\ 4 & 18 & 10 \end{vmatrix} = - \begin{vmatrix} 1 & 1 & 1 \\ 4 & 18 & 8 \\ 0 & 0 & 2 \end{vmatrix} = -2 \begin{vmatrix} 1 & 1 \\ 4 & 18 \end{vmatrix} = -28$$

$$x_1 = \frac{\det B_1}{\det A} = -2$$

$$\det B_2 = \begin{vmatrix} 2 & 2 & 11 & 5 \\ 1 & 1 & 5 & 2 \\ 2 & -3 & 3 & 2 \\ 1 & -3 & 3 & 4 \end{vmatrix} = \begin{vmatrix} 0 & 0 & 1 & 1 \\ 1 & 1 & 5 & 2 \\ 0 & -5 & -7 & -2 \\ 0 & -4 & -2 & 2 \end{vmatrix} = - \begin{vmatrix} 0 & 1 & 1 \\ -5 & -7 & -2 \\ -4 & -2 & 2 \end{vmatrix} = \begin{vmatrix} 0 & 1 & 1 \\ 5 & 7 & 2 \\ -4 & -2 & 2 \end{vmatrix} = - \begin{vmatrix} 5 & 2 \\ -4 & 2 \end{vmatrix} + \begin{vmatrix} 5 & 7 \\ -4 & -2 \end{vmatrix} = 0$$

$$x_2 = \frac{\det B_2}{\det A} = 0$$

$$\det B_3 = \begin{vmatrix} 2 & 3 & 2 & 5 \\ 1 & 1 & 1 & 2 \\ 2 & 1 & -3 & 2 \\ 1 & 1 & -3 & 4 \end{vmatrix} = \begin{vmatrix} 0 & 1 & 0 & 1 \\ 1 & 1 & 1 & 2 \\ 0 & -1 & -5 & -2 \\ 0 & 0 & -4 & 2 \end{vmatrix} = - \begin{vmatrix} 1 & 0 & 1 \\ -1 & -5 & -2 \\ 0 & -4 & 2 \end{vmatrix} = \begin{vmatrix} 1 & 0 & 1 \\ 1 & 5 & 2 \\ 0 & -4 & 2 \end{vmatrix} = \begin{vmatrix} 5 & 2 \\ -4 & 2 \end{vmatrix} + \begin{vmatrix} 1 & 5 \\ 0 & -4 \end{vmatrix} = 14$$

$$x_3 = \frac{\det B_3}{\det A} = 1$$

$$\det B_4 = \begin{vmatrix} 2 & 3 & 11 & 2 \\ 1 & 1 & 5 & 1 \\ 2 & 1 & 3 & -3 \\ 1 & 1 & 3 & -3 \end{vmatrix} = \begin{vmatrix} 0 & 1 & 1 & 0 \\ 1 & 1 & 5 & 1 \\ 0 & -1 & -7 & -5 \\ 0 & 0 & -2 & -4 \end{vmatrix} = - \begin{vmatrix} 1 & 1 & 0 \\ -1 & -7 & -5 \\ 0 & -2 & -4 \end{vmatrix} = \begin{vmatrix} 1 & 1 & 0 \\ 1 & 7 & 5 \\ 0 & -2 & -4 \end{vmatrix} = \begin{vmatrix} 7 & 5 \\ -2 & -4 \end{vmatrix} - \begin{vmatrix} 1 & 0 \\ 2 & -4 \end{vmatrix} = -14$$

$$x_4 = \frac{\det B_4}{\det A} = -1$$

$$ii) x = \begin{bmatrix} -2 \\ 0 \\ 1 \\ -1 \end{bmatrix}$$

8. $A = \begin{bmatrix} 6 & 4 & 2 \\ 2 & 2 & 2 \\ 2 & 0 & 2 \end{bmatrix}$

$(M)_{11} = + \begin{vmatrix} 2 & 2 \\ 0 & 2 \end{vmatrix} = 4$ $(M)_{12} = - \begin{vmatrix} 2 & 2 \\ 2 & 2 \end{vmatrix} = 0$ $(M)_{13} = + \begin{vmatrix} 2 & 2 \\ 2 & 0 \end{vmatrix} = -4$

$(M)_{21} = - \begin{vmatrix} 4 & 2 \\ 0 & 2 \end{vmatrix} = -8$ $(M)_{22} = + \begin{vmatrix} 6 & 2 \\ 2 & 2 \end{vmatrix} = 8$ $(M)_{23} = - \begin{vmatrix} 6 & 4 \\ 2 & 0 \end{vmatrix} = 8$

$(M)_{31} = + \begin{vmatrix} 4 & 2 \\ 2 & 2 \end{vmatrix} = 4$ $(M)_{32} = - \begin{vmatrix} 6 & 2 \\ 2 & 2 \end{vmatrix} = -8$ $(M)_{33} = + \begin{vmatrix} 6 & 4 \\ 2 & 2 \end{vmatrix} = 4$

$M = \begin{bmatrix} 4 & 0 & -4 \\ -8 & 8 & 8 \\ 4 & -8 & 4 \end{bmatrix}$ $A^* = M^T = \begin{bmatrix} 4 & -8 & 4 \\ 0 & 8 & -8 \\ -4 & 8 & 4 \end{bmatrix}$

$(M')_{11} = + \begin{vmatrix} 8 & -8 \\ 8 & 4 \end{vmatrix} = 96$ $(M')_{12} = - \begin{vmatrix} 0 & -8 \\ -4 & 4 \end{vmatrix} = 32$ $(M')_{13} = + \begin{vmatrix} 0 & 8 \\ -4 & 8 \end{vmatrix} = 32$

$(M')_{21} = - \begin{vmatrix} -8 & 4 \\ 8 & 4 \end{vmatrix} = +64$ $(M')_{22} = + \begin{vmatrix} 4 & 4 \\ -4 & 4 \end{vmatrix} = 32$ $(M')_{23} = - \begin{vmatrix} 4 & -8 \\ -4 & 8 \end{vmatrix} = 0$

$(M')_{31} = + \begin{vmatrix} -8 & 4 \\ 8 & -8 \end{vmatrix} = 32$ $(M')_{32} = - \begin{vmatrix} 4 & 4 \\ 0 & -8 \end{vmatrix} = 32$ $(M')_{33} = + \begin{vmatrix} 4 & -8 \\ 0 & 8 \end{vmatrix} = 32$

$M' = \begin{bmatrix} 96 & 32 & 32 \\ +64 & 32 & 0 \\ 32 & 32 & 32 \end{bmatrix}$ $(A^*)^* = M'^T = \begin{bmatrix} 96 & +64 & 32 \\ 32 & 32 & 32 \\ 32 & 0 & 32 \end{bmatrix}$

9. (a) 证明:

设 $A^*A = C$

当 $i=j$ 时 $C_{ii} = \sum_{k=1}^n (A^*)_{ik} a_{ki} = \sum_{k=1}^n (M)_{ki} a_{ki} = \sum_{k=1}^n (-1)^{k+i} \det A_{ki} \cdot a_{ki} = |A|$

当 $i \neq j$ 时 $C_{ij} = \sum_{k=1}^n (A^*)_{ik} a_{kj} = \sum_{k=1}^n (M)_{ki} a_{kj} = \sum_{k=1}^n (-1)^{k+i} \det A_{ki} \cdot a_{kj}$

而 $\det A_{ki} = \sum_{l=1}^n a_{lj} (-1)^{l+k} \det(A_{ki})_{lj}$ ($l \neq k$, 其中 $k>l$ 与 $k<l$ 符号相反)

$\therefore C_{ij} = \sum_{k=1}^n \sum_{l=1}^n (-1)^{k+i} (-1)^{l+k} a_{kj} a_{lj} \det(A_{ki})_{lj}$ ($l \neq k$, 其中 $k>l$ 与 $k<l$ 符号相反)

则对于某对 k 与 l 时符号相反则相互抵消

$C_{ij} = 0$

综上: $A^*A = |A| I_{n \times n}$

同理 $AA^* = |A| I_{n \times n}$

$\therefore A^*A = AA^* = |A| I_{n \times n}$

(b) 证明: 先证 A 可逆 $\Rightarrow A^*$ 可逆

由 (a) $AA^* = A^*A = |A| I_{n \times n}$ 且 $|A| \neq 0$

$(\frac{A}{|A|})^* = A^* (\frac{A}{|A|}) = I_{n \times n}$

$\therefore \frac{A}{|A|} = (A^*)^{-1}$ 则 A^* 可逆

再证 A^* 可逆 $\Rightarrow A$ 可逆

反证法, 假设 A 不可逆, 则 $|A| = 0$ $AA^* = A^*A = 0$

$\Rightarrow A = 0 \cdot (A^*)^{-1} = 0$

$\Rightarrow A^* = 0 \Rightarrow A^*$ 不可逆与条件矛盾!

$\therefore A$ 可逆

(c) 证明: 由 (a) $AA^* = |A| I_{n \times n}$

对两边取行列式 $|A| |A^*| = \begin{vmatrix} |A| & & 0 \\ & \ddots & \\ 0 & & |A| \end{vmatrix} = |A| \begin{vmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{vmatrix} = \dots = |A|^n$

$\Rightarrow |A^*| = |A|^{n-1}$

(d)

$$AA^* = |A| I_{n \times n}$$

$$\Rightarrow A^* = |A| A^{-1}$$

$$\text{类似地有 } A^*(A^*)^* = |A^*| I_{n \times n} = |A|^{n-1} I_{n \times n}$$

由 (b) A 可逆则 A^* 可逆

$$(A^*)^* = |A|^{n-1} (A^*)^{-1} = |A|^{n-1} (|A| A^{-1})^{-1} = |A|^{n-2} A$$

10. 证明: ① 性质 1: 单位矩阵 $|I_{n \times n}| = 1$

对第 i 列 仅有 $a_{ii} = 1$ 其余为 0

$$|I_{n \times n}| = \sum_{j=1}^n a_{ij} (-1)^{i+j} |A_{ij}| = a_{ii} |A_{ii}| = a_{ii} |I_{(n-1) \times (n-1)}| = |I_{(n-1) \times (n-1)}| = \dots = |I_{1 \times 1}| = 1$$

对第 i 行同理

② 性质 2: 对于行来说, 行列式的作是线性的

$$\text{假设 } D = [cA_k + c'B_k] \quad A = [A_k] \quad B = [B_k] \quad \text{即证 } |D| = c|A| + c'|B|$$

$$\text{对第 } i \text{ 列展开 } |D| = \sum_{j=1}^n d_{ji} (-1)^{j+i} |D_{ji}| \quad \text{即证 } \forall j \text{ 有 } d_{ji} (-1)^{j+i} |D_{ji}| = c a_{ji} (-1)^{j+i} |A_{ji}| + c' (b_{ji} (-1)^{j+i} |B_{ji}|)$$

$$\begin{aligned} \nu = k \text{ 时 } & \begin{cases} d_{ji} = c a_{ji} + c' b_{ji} \\ |D_{ji}| = |A_{ji}| = |B_{ji}| \end{cases} \end{aligned}$$

$$\Rightarrow d_{ji} (-1)^{j+i} |D_{ji}| = c a_{ji} (-1)^{j+i} |A_{ji}| + c' (b_{ji} (-1)^{j+i} |B_{ji}|)$$

$$\nu \neq k \text{ 时 } \quad d_{ji} = a_{ji} = b_{ji}$$

$$\text{欲证 } d_{ji} (-1)^{j+i} |D_{ji}| = c (a_{ji} (-1)^{j+i} |A_{ji}|) + c' (b_{ji} (-1)^{j+i} |B_{ji}|)$$

$$\text{即证 } |D_{ji}| = c |A_{ji}| + c' |B_{ji}|$$

如此将矩阵成功降阶, 改为证一个低阶矩阵是否满足线性关系

可知经有限次降阶后必有 $\nu = k$, 因此综上 $|D_{ji}| = c |A_{ji}| + c' |B_{ji}|$ 得证

则 $|D| = c|A| + c'|B|$ 得证

对第 i 行展开 同理分情况讨论, 若 $i = k$ 则

$$\begin{aligned} & \begin{cases} d_{ik} = c a_{ik} + c' b_{ik} \\ |D_{ik}| = |A_{ik}| = |B_{ik}| \end{cases} \quad \text{显然有 } d_{ji} (-1)^{j+i} |D_{ji}| = c (a_{ji} (-1)^{j+i} |A_{ji}|) + c' (b_{ji} (-1)^{j+i} |B_{ji}|) \\ & \Rightarrow |D| = c|A| + c'|B| \end{aligned}$$

$$\text{若 } i \neq k \text{ 则 } \quad d_{ji} = a_{ji} = b_{ji}$$

$$\text{即证 } |D_{ji}| = c |A_{ji}| + c' |B_{ji}|$$

同理经有限次降阶, 当 $i = k$ 时得证

③ 性质 3: 若两行相等则行列式为 0

$$\text{设 } D = \begin{bmatrix} w_p \\ w_q \end{bmatrix} \text{ 且 } w_p = w_q, \text{ 即证 } |D| = 0$$

$$\text{对第 } i \text{ 行展开 } |D| = \sum_{j=1}^n d_{ij} (-1)^{i+j} |D_{ij}|$$

$$\begin{aligned} \rightarrow \text{当 } i = p \text{ 或 } q \text{ 不妨设 } i = p \text{ 则 } |D| &= \sum_{j=1}^n d_{pj} (-1)^{p+j} |D_{pj}| \\ &= \sum_{j=1}^n d_{qj} (-1)^{q+j} |D_{qj}| \end{aligned}$$

而由 9(a) 类似地证明: 某行的元素与异行的代数余子式相乘值为 0

$$\begin{cases} |D_{pj}| = \sum_{q=1}^n d_{qj} (-1)^{q+j} \det(D_{pq})_{qn} & (\alpha \neq \nu, \alpha > \nu \text{ 与 } \alpha < \nu \text{ 与 } (-1)^{\alpha\nu} \text{ 符号相反}) \\ |D| = \sum_{j=1}^n \sum_{\alpha=1}^n d_{pj} d_{\alpha j} (-1)^{p+j} (-1)^{\alpha j} \det(D_{pq})_{qn} = 0 \end{cases}$$

$$\therefore |D| = 0$$

\rightarrow 当 $i \neq p$ 或 q 只需证明 $|D_{ij}| = 0$

如此将矩阵降阶, 改为证一个低阶矩阵是否在相同条件下满足 $|D| = 0$

而经有限次降阶, 在 2 阶时 $\begin{vmatrix} a & a \\ b & b \end{vmatrix} = 0$ 显然成立, 经逆归反推 $|D| = 0$ 也成立

对第 i 列展开: $|D| = \sum_{j=1}^n d_{ji} (-1)^{j+i} |D_{ji}|$

当 $j \neq p$ 或 q 时, 由前所证, 继续对任一列展开均有 $|D_{ji}| = 0$, 因此 $|D| = 0$.

当 $j = p$ 或 q 时 只需证 $d_{pi} (-1)^{p+i} |D_{pi}| + d_{qi} (-1)^{q+i} |D_{qi}| = 0$. 假设 $p < q$.

$$|D_{pi}| = \sum_{x=1}^n (-1)^{x+i+1} d_{qx} |(D_{pi})_{qx}|$$

$$|D_{qi}| = \sum_{x=1}^n (-1)^{x+i} d_{px} |(D_{qi})_{px}|$$

$$\therefore d_{pi} (-1)^{p+i} |D_{pi}| + d_{qi} (-1)^{q+i} |D_{qi}| = \sum_{x=1}^n [(-1)^{p+q+2i+1} d_{pi} d_{qx} |(D_{pi})_{qx}| + (-1)^{p+q+i} d_{qi} d_{px} |(D_{qi})_{px}|]$$

$$\text{又} \because d_{pi} = d_{qi}, d_{qx} = d_{px}, |(D_{pi})_{qx}| = |(D_{qi})_{px}|$$

$$\therefore d_{pi} (-1)^{p+i} |D_{pi}| + d_{qi} (-1)^{q+i} |D_{qi}| = 0$$

因此 $|D| = 0$ 得证

综合以上: 行列式用任何行或任何列展开的公式满足行列式函数的三个性质

11. 证明: 由 9 题 (a) $AA^* = A^*A = |A| I_{n \times n}$.

A 不可逆则 $|A| = 0 \Rightarrow AA^* = 0$

则 $\text{Col } A^* \subset \text{Nul } A$

$$\Rightarrow \text{rank } A^* \leq \dim \text{Nul } A = n - \text{rank } A$$

$$\Rightarrow \text{rank } A + \text{rank } A^* \leq n$$

若 A 不可逆 $\Rightarrow A$ 不满秩 $\text{rank } A \leq n-1$

$$\Rightarrow \text{rank } A^* \leq n - (n-1) = 1$$

则 A^* 为秩为 0 或 1

12. 解 $\lambda I - A = \begin{bmatrix} \lambda-2 & 1 & 0 & 0 \\ 1 & \lambda-2 & 1 & 0 \\ 0 & 1 & \lambda-2 & 1 \\ 0 & 0 & 1 & \lambda-2 \end{bmatrix}$

$$\det(\lambda I - A) = \begin{vmatrix} \lambda-2 & 1 & 0 & 0 \\ 1 & \lambda-2 & 1 & 0 \\ 0 & 1 & \lambda-2 & 1 \\ 0 & 0 & 1 & \lambda-2 \end{vmatrix} = \begin{vmatrix} 0 & 1-(\lambda-2)^2 & 2-\lambda \\ 1 & \lambda-2 & 1 \\ & 1 & \lambda-2 & 1 \\ & & 1 & \lambda-2 \end{vmatrix}$$

$$= -1 \begin{vmatrix} 1-(\lambda-2)^2 & 2-\lambda \\ & 1 & \lambda-2 & 1 \\ & & 1 & \lambda-2 \end{vmatrix} = \begin{vmatrix} (\lambda-2)^2-1 & \lambda-2 \\ & 1 & \lambda-2 & 1 \\ & & 1 & \lambda-2 \end{vmatrix}$$

$$= [(\lambda-2)^2-1] \begin{vmatrix} \lambda-2 & 1 \\ 1 & \lambda-2 \end{vmatrix} - \begin{vmatrix} \lambda-2 & 0 \\ & 1-\lambda-2 \end{vmatrix}$$

$$= [(\lambda-2)^2-1]^2 - (\lambda-2)^2$$

$$= [(\lambda-2)^2 + (\lambda-2) - 1][(\lambda-2)^2 - (\lambda-2) - 1]$$