线性代数期中试卷 答案 (2019.11.16)

一. 简答与计算题(本题共5小题,每小题8分,共40分)

1. 计算行列式
$$D = \begin{bmatrix} 2 & 3 & 4 & 5 \\ 1 & 2 & 3 & 4 \\ -1 & 3 & 1 & 0 \\ 1 & 2 & 1 & 3 \end{bmatrix}$$

$$\mathbf{MF} \colon D = \begin{vmatrix} 0 & -1 & 2 & -1 \\ 0 & 0 & 2 & 1 \\ 0 & 5 & 2 & 3 \\ 1 & 2 & 1 & 3 \end{vmatrix} = - \begin{vmatrix} -1 & 2 & -1 \\ 0 & 2 & 1 \\ 5 & 2 & 3 \end{vmatrix} = - \begin{vmatrix} -1 & 2 & -1 \\ 0 & 2 & 1 \\ 0 & 12 & -2 \end{vmatrix} = -16.$$

2. 设矩阵
$$A = \begin{pmatrix} 1 & 2 & 0 \\ 3 & 4 & 0 \\ 0 & 0 & -4 \end{pmatrix}$$
,求矩阵 $B = \begin{pmatrix} M_{11} & M_{21} & M_{31} \\ M_{12} & M_{22} & M_{32} \\ M_{13} & M_{23} & M_{33} \end{pmatrix}$,其中 M_{ij} 为行列式 $|A|$ 的 ij 元素的余子式. 解: $|A| = 8 \neq 0$,故 $A^* = |A|A^{-1} = 8 \begin{pmatrix} -2 & 1 & 0 \\ 3/2 & -1/2 & 0 \\ 0 & 0 & -1/4 \end{pmatrix} = \begin{pmatrix} -16 & 8 & 0 \\ 12 & -4 & 0 \\ 0 & 0 & -2 \end{pmatrix}$.

解:
$$|A| = 8 \neq 0$$
, 故 $A^* = |A|A^{-1} = 8 \begin{pmatrix} -2 & 1 & 0 \\ 3/2 & -1/2 & 0 \\ 0 & 0 & -1/4 \end{pmatrix} = \begin{pmatrix} -16 & 8 & 0 \\ 12 & -4 & 0 \\ 0 & 0 & -2 \end{pmatrix}$

于是
$$B = \begin{pmatrix} A_{11} & -A_{21} & A_{31} \\ -A_{12} & A_{22} & -A_{32} \\ A_{13} & -A_{23} & A_{33} \end{pmatrix} = \begin{pmatrix} -16 & -8 & 0 \\ -12 & -4 & 0 \\ 0 & 0 & -2 \end{pmatrix}.$$

解法二:
$$M_{11} = -16, M_{21} = -8, M_{31} = 0, M_{12} = -12, M_{22} = -4, M_{32} = 0, M_{13} = M_{23} = 0, M_{33} = -2$$
 故 $B = \begin{pmatrix} -16 & -8 & 0 \\ -12 & -4 & 0 \\ 0 & 0 & -2 \end{pmatrix}$.

3.
$$\exists \exists A^{-1} = \begin{pmatrix} 2 & 1 & 4 \\ 1 & -2 & 3 \\ -2 & 1 & -6 \end{pmatrix}, \quad \vec{x} \; (E+A)^{-1}.$$

$$\mathfrak{M}: (E+A)^{-1} = (A(E+A^{-1}))^{-1} = (E+A^{-1})^{-1}A^{-1}.$$

$$(E+A^{-1})^{-1} = \begin{pmatrix} 3 & 1 & 4 \\ 1 & -1 & 3 \\ -2 & 1 & -5 \end{pmatrix}^{-1} = \begin{pmatrix} 2 & 9 & 7 \\ -1 & -7 & -5 \\ -1 & -5 & -4 \end{pmatrix},$$

$$\text{th} (E+A)^{-1} = \begin{pmatrix} 2 & 9 & 7 \\ -1 & -7 & -5 \\ -1 & -5 & -4 \end{pmatrix} \begin{pmatrix} 2 & 1 & 4 \\ 1 & -2 & 3 \\ -2 & 1 & -6 \end{pmatrix} = \begin{pmatrix} -1 & -9 & -7 \\ 1 & 8 & 5 \\ 1 & 5 & 5 \end{pmatrix}.$$

解法二:
$$(E+A)^{-1} = (A(E+A^{-1}))^{-1} = (E+A^{-1})^{-1}A^{-1}$$
, 即解矩阵方程: $(E+A^{-1})X = A^{-1}$.

故
$$(E+A)^{-1} = \begin{pmatrix} -1 & -9 & -7 \\ 1 & 8 & 5 \\ 1 & 5 & 5 \end{pmatrix}$$

解法三:
$$A = (A^{-1})^{-1} = \begin{pmatrix} 2 & 1 & 4 \\ 1 & -2 & 3 \\ -2 & 1 & -6 \end{pmatrix}^{-1} = \begin{pmatrix} 3/2 & 5/3 & 11/6 \\ 0 & -2/3 & -1/3 \\ -1/2 & -2/3 & -5/6 \end{pmatrix}$$
, 故 $(E+A)^{-1} = \begin{pmatrix} 5/2 & 5/3 & 11/6 \\ 0 & 1/3 & -1/3 \\ -1/2 & -2/3 & 1/6 \end{pmatrix}^{-1} = \begin{pmatrix} -1 & -9 & -7 \\ 1 & 8 & 5 \\ 1 & 5 & 5 \end{pmatrix}$.

解:
$$B = (\alpha_1, \alpha_2, \alpha_3)$$
 $\begin{pmatrix} 0 & 1 & -2 \\ -3 & -1 & 1 \\ 1 & 2 & -1 \end{pmatrix} = AC$,易知 $|C| = 8$, $|B| = |AC| = |A| \cdot |C| = 16$,故 $|A| = 2$.

于是
$$|A+B| = |A(E+C)| = |A| \cdot |E+C| = 2 \begin{vmatrix} 1 & 1 & -2 \\ -3 & 0 & 1 \\ 1 & 2 & 0 \end{vmatrix} = 22.$$

解法二: $|B| = |-3\alpha_2 + \alpha_3, \alpha_1 - \alpha_2 + 2\alpha_3, -\alpha_2 + 3\alpha_3| = |-8\alpha_3, \alpha_1 - \alpha_2, -\alpha_2 + 3\alpha_3| = 8|A| = 16$,故|A| = 2. $|A + B| = |\alpha_1 - 3\alpha_2 + \alpha_3, \alpha_1 + 2\alpha_3, -2\alpha_1 + \alpha_2| = |-5.5\alpha_1, 2\alpha_3, \alpha_2| = 11|A| = 22.$

解法三:
$$B = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} 0 & 1 & -2 \\ -3 & -1 & 1 \\ 1 & 2 & -1 \end{pmatrix} = AC$$
,则 $A = BC^{-1} = B(\frac{1}{8} \begin{pmatrix} -1 & -3 & -1 \\ -2 & 2 & 6 \\ -5 & 1 & 3 \end{pmatrix})$
$$|A + B| = |B(C^{-1} + E)| = |B| \cdot \begin{vmatrix} 7/8 & -3/8 & -1/8 \\ -2/8 & 10/8 & 6/8 \\ -5/8 & 1/8 & 11/8 \end{vmatrix} = 16 \times \frac{11}{8} = 22.$$

5. 设矩阵 $A,B \in \mathbb{R}^{m \times n}$,证明 $\mathbf{r}(AA^{\mathrm{T}} + BB^{\mathrm{T}}) = \mathbf{r}(A,B)$. 证: $(AA^T + BB^T) = (A,B) \begin{pmatrix} A^T \\ B^T \end{pmatrix}$.

$$i \mathbb{E} \colon \left(AA^T + BB^T \right) = (A, B) \begin{pmatrix} A^T \\ B^T \end{pmatrix}.$$

若
$$x$$
 满足 $\begin{pmatrix} A^T \\ B^T \end{pmatrix} x = \theta$,则有 $(AA^T + BB^T)x = (A, B) \begin{pmatrix} A^T \\ B^T \end{pmatrix} x = \theta$.

若
$$x$$
 満足 $(AA^T + BB^T)x = \theta$,令 $y = \begin{pmatrix} A^T \\ B^T \end{pmatrix} x$,则有 $x^T (AA^T + BB^T)x = y^T y = 0$,

故
$$y = \begin{pmatrix} A^T \\ B^T \end{pmatrix} x = \theta$$
,从而 $(AA^T + BB^T)x = \theta$ 与 $\begin{pmatrix} A^T \\ B^T \end{pmatrix} x = \theta$ 同解.

于是
$$r(N(AA^T + BB^T)) = r(N\begin{pmatrix} A^T \\ B^T \end{pmatrix})$$
,进一步有 $r(AA^T + BB^T) = r\begin{pmatrix} A^T \\ B^T \end{pmatrix} = r(A, B)$.

二.(15分) 设
$$A = \begin{pmatrix} 1 & -3 & 5 \\ -2 & 1 & -3 \\ -1 & -7 & 9 \end{pmatrix}, \beta = \begin{pmatrix} 4 \\ -3 \\ 6 \end{pmatrix}, \gamma = \begin{pmatrix} 3 \\ s \\ 2.4 \end{pmatrix}$$
, 其中 s 为参数.

(1) 解方程组
$$Ax = \beta$$
; (2)

$$(2)$$
 令 $B = \begin{pmatrix} A & \beta \\ \gamma^{\mathrm{T}} & 3 \end{pmatrix}$,解方程组 $By = \theta$.

解:
$$(1)(A,\beta) \rightarrow \begin{pmatrix} 1 & -3 & 5 & | & 4 \\ 0 & -5 & 7 & | & 5 \\ 0 & -10 & 14 & | & 10 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 4/5 & | & 1 \\ 0 & 1 & -7/5 & | & -1 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

得一个特解为:
$$\eta = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$
, 齐次方程组的基础解系为: $\xi = \begin{pmatrix} -4/5 \\ 7/5 \\ 1 \end{pmatrix}$, 故通解为: $\eta + k\xi$, $k \in R$.

(2) 利用(1)的计算结果,有
$$B \rightarrow \begin{pmatrix} 1 & 0 & 4/5 & 1 \\ 0 & 1 & -7/5 & -1 \\ 0 & 0 & 0 & 0 \\ 3 & s & 2.4 & 3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 4/5 & 1 \\ 0 & 1 & -7/5 & -1 \\ 0 & 0 & s & 5s/7 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

(2) 利用(1)的计算结果,有
$$B \to \begin{pmatrix} 1 & 0 & 4/5 & 1 \\ 0 & 1 & -7/5 & -1 \\ 0 & 0 & 0 & 0 \\ 3 & s & 2.4 & 3 \end{pmatrix} \to \begin{pmatrix} 1 & 0 & 4/5 & 1 \\ 0 & 1 & -7/5 & -1 \\ 0 & 0 & s & 5s/7 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$
 当 $s = 0$ 时, $B \to \begin{pmatrix} 1 & 0 & 4/5 & 1 \\ 0 & 1 & -7/5 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$,基础解系: $\xi_1 = \begin{pmatrix} -4/5 \\ 7/5 \\ 1 \\ 0 \end{pmatrix}$, $\xi_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \\ 1 \end{pmatrix}$,

故通解为:
$$k_1\xi_1 + k_2\xi_2$$
, $k_1, k_2 \in R$.
当 $s \neq 0$ 时, $B \rightarrow \begin{pmatrix} 1 & 0 & 0 & 3/7 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 5/7 \\ 0 & 0 & 0 & 0 \end{pmatrix}$,基础解系: $\xi_3 = \begin{pmatrix} -3/7 \\ 0 \\ -5/7 \\ 1 \end{pmatrix}$,通解为: $k_3\xi_3$, $k_3 \in R$.

(2) 解法二:利用(1) 的过程,
$$(A,\beta)y = \theta$$
 可得通解 $y = k_1\xi_1 + k_2\xi_2$,其中 $\xi_1 = \begin{pmatrix} -4/5 \\ 7/5 \\ 1 \\ 0 \end{pmatrix}$, $\xi_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \\ 1 \end{pmatrix}$,

代入 B 的最后一行 $(\gamma^T, 3)y = 0$ 计算后得到 $\frac{7}{5}sk_1 + sk_2 = 0$,

当 s=0 时,等式恒成立,故通解为 $k_1\xi_1+k_2\xi_2, k_1,k_2\in R$.

当
$$s \neq 0$$
 时, $k_1 = -\frac{5}{7}k_2$, 故通解为 $k_2(-\frac{5}{7}\xi_1 + \xi_2) = k_2\begin{pmatrix} -3/7\\0\\-5/7\\1 \end{pmatrix}$, $k_2 \in R$.

三. (10分) 设 n 阶矩阵 A 满足 $(A^*)^* = O$,其中 $(A^*)^*$ 是 A 的伴随矩阵 A^* 的伴随矩阵,证明 |A| = 0. 证: 反证法,设 $|A| \neq 0$,则有 $A^* = |A|A^{-1}, |A^*| = |A|^{n-1} \neq 0$,

进一步有
$$(A^*)^* = |A^*|(A^*)^{-1} = |A|^{n-2}A$$
.

因为 $(A^*)^* = O$,故 $|A|^{n-2}A = O$,从而 A = O,得出 |A| = 0 矛盾,故 |A| = 0.

证法二:
$$|A|AA^*A^{**} = |A|^2A^{**} = |A|^2O = O$$
, $|A|AA^*A^{**} = |A| \cdot |A^*|A = |AA^*|A = |A|E|A = |A|^nA$, 故 $|A|^nA = O$, 于是或者 $|A| = 0$, 或者 $A = O$, 从而也有 $|A| = 0$.

证法三: $AA^* = |A|E$,两边取行列式得 $|A| \cdot |A^*| = |A|^n$,同理有 $|A^*| \cdot |A^{**}| = |A^*|^n$. 因为 $A^{**} = O$,故 $|A^*|^n = |A^*| \cdot |O| = 0$,于是 $|A^*| = 0$,进一步 $|A|^n = |A| \cdot |A^*| = 0$,最后有 |A| = 0.

四.(15分) 设两个向量组
$$A: \alpha_1 = \begin{pmatrix} 2\\4\\3\\1 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 4\\8\\6\\2 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 1\\3\\1\\2 \end{pmatrix}$$
 和 $B: \beta_1 = \begin{pmatrix} 1\\1\\2\\-1 \end{pmatrix}, \beta_2 = \begin{pmatrix} 2\\-3\\-5\\2 \end{pmatrix}, \beta_3 = \begin{pmatrix} -3\\7\\12\\-5 \end{pmatrix}.$

- (1) 分别求向量组 A 的一个极大无关组和向量组 B 的一个极大无关组
- (2) 找一个向量 γ 使得向量组 $\alpha_1, \alpha_2, \alpha_3, \gamma$ 与向量组 $\beta_1, \beta_2, \beta_3, \gamma$ 等价,给出理由.

$$(2)$$
 我一问量 γ 使得问量组 $\alpha_1, \alpha_2, \alpha_3, \gamma$ 与问量组 $\beta_1, \beta_2, \beta_3$ 解: (1) $(\alpha_1, \alpha_2, \alpha_3, \beta_1, \beta_2, \beta_3) \rightarrow \begin{pmatrix} 1 & 2 & 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & -1 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$

故 A 的一个极大无关组为: $\alpha_1, \alpha_3, A \cup B$ 的一个极大无关组为: $\alpha_1, \alpha_3, \beta_2$.

$$(\beta_1, \beta_2, \beta_3, \alpha_1, \alpha_2, \alpha_3) \rightarrow \begin{pmatrix} 1 & 0 & 1 & 0 & 0 & -1 \\ 0 & 1 & -2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix},$$

故 B 的一个极大无关组为: $\beta_1, \beta_2, A \cup B$ 的一个极大无关组为: $\beta_1, \beta_2, \alpha_1$.

(2) A 中加 β_2 可表示 B, B 中加 α_1 可表示 A,故可取 $\gamma = \beta_2 + \alpha_1 = (4, 1, -2, 3)^T$, 于是 $\{\alpha_1, \alpha_2, \alpha_3, \gamma\}$ 等价于 $\{\alpha_1, \alpha_3, \beta_2\}$,等价于 $\{\beta_1, \beta_2, \alpha_1\}$ 等价于 $\{\beta_1, \beta_2, \beta_3, \gamma\}$. 即添加 γ 后两组向量组等价.

五.(10分) 设
$$A = \begin{pmatrix} 1 & -2 & 2 \\ -2 & 1 & 0 \\ -5 & 5 & 10 \end{pmatrix}$$

(1) 求 A 的特征值和特征向量; (2) 计算行列式
$$|3E + A^*|$$
.
解: (1) $|\lambda E - A| = \begin{vmatrix} \lambda - 1 & 2 & -2 \\ 2 & \lambda - 1 & 0 \\ 5 & -5 & \lambda - 10 \end{vmatrix} = \begin{vmatrix} \lambda + 1 & 2 & -2 \\ \lambda + 1 & \lambda - 1 & 0 \\ 0 & -5 & \lambda - 10 \end{vmatrix} = (\lambda + 1)(\lambda - 5)(\lambda - 8)$,

故特征值为:
$$\lambda_1 = -1, \lambda_2 = 5, \lambda_3 = 8.$$

$$\lambda_1 = -1 \text{ 时, } \begin{pmatrix} -2 & 2 & -2 \\ 2 & -2 & 0 \\ 5 & -5 & -11 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}, \text{ 基础解系:} \xi_1 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \text{ 特征向量: } k_1 \xi_1, k_1 \neq 0.$$

$$\lambda_2 = 5 \text{ 时, } \begin{pmatrix} 4 & 2 & -2 \\ 2 & 4 & 0 \\ 5 & -5 & -5 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -2/3 \\ 0 & 1 & 1/3 \\ 0 & 0 & 0 \end{pmatrix}, \text{ 基础解系:} \xi_2 = \begin{pmatrix} 2/3 \\ -1/3 \\ 1 \end{pmatrix}, \text{ 特征向量: } k_2 \xi_2, k_2 \neq 0.$$

$$\lambda_3 = 8 \text{ th, } \begin{pmatrix} 7 & 2 & -2 \\ 2 & 7 & 0 \\ 5 & -5 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -14/45 \\ 0 & 1 & 4/45 \\ 0 & 0 & 0 \end{pmatrix}, \text{ 基础解系:} \xi_3 = \begin{pmatrix} 14/45 \\ -4/45 \\ 1 \end{pmatrix}, \text{ 特征向量: } k_3 \xi_3, k_3 \neq 0.$$

$$(2) |A| = \lambda_1 \lambda_2 \lambda_3 = -40 \neq 0, \text{ is } A^* = |A|A^{-1} = -40A^{-1},$$

$$\lambda_2 = 5$$
 时, $\begin{pmatrix} 4 & 2 & -2 \\ 2 & 4 & 0 \\ 5 & -5 & -5 \end{pmatrix}$ $\rightarrow \begin{pmatrix} 1 & 0 & -2/3 \\ 0 & 1 & 1/3 \\ 0 & 0 & 0 \end{pmatrix}$,基础解系: $\xi_2 = \begin{pmatrix} 2/3 \\ -1/3 \\ 1 \end{pmatrix}$,特征向量: $k_2\xi_2, k_2 \neq 0$.

$$\lambda_3 = 8$$
时, $\begin{pmatrix} 7 & 2 & -2 \\ 2 & 7 & 0 \\ 5 & -5 & -2 \end{pmatrix}$ $\rightarrow \begin{pmatrix} 1 & 0 & -14/45 \\ 0 & 1 & 4/45 \\ 0 & 0 & 0 \end{pmatrix}$,基础解系: $\xi_3 = \begin{pmatrix} 14/45 \\ -4/45 \\ 1 \end{pmatrix}$,特征向量: $k_3\xi_3, k_3 \neq 0$

(2)
$$|A| = \lambda_1 \lambda_2 \lambda_3 = -40 \neq 0$$
, ix $A^* = |A|A^{-1} = -40A^{-1}$,

 $(3E+A^*)\xi_i = 3\xi_i - 40\lambda_i^{-1}\xi_i = (3-40/\lambda_i)\xi_i, i = 1, 2, 3$,故 $3E+A^*$ 有特征值 $\mu_i = 3-40/\lambda_i = 43, -5, -2$, 于是 $|3E + A^*| = \mu_1 \mu_2 \mu_3 = 430.$

(2) 的解法二:
$$|A| = \lambda_1 \lambda_2 \lambda_3 = -40 \neq 0$$
,

故
$$A^* = |A|A^{-1} = -40A^{-1} = -40 \begin{pmatrix} -1/4 & -3/4 & 1/20 \\ -1/2 & -1/2 & 1/10 \\ 1/8 & -1/8 & 3/40 \end{pmatrix} = \begin{pmatrix} 10 & 30 & -2 \\ 20 & 20 & -4 \\ -5 & 5 & -3 \end{pmatrix}$$
,
于是 $|3E + A^*| = \begin{vmatrix} 13 & 30 & -2 \\ 20 & 23 & -4 \\ -5 & 5 & 0 \end{vmatrix} = \begin{vmatrix} 13 & 43 & -2 \\ 20 & 43 & -4 \\ -5 & 0 & 0 \end{vmatrix} = 430$.

(2) 的解法三:
$$|A| = \lambda_1 \lambda_2 \lambda_3 = -40$$
, 设 $B = A(3E + A^*) = 3A + |A|E = 3A - 40E$,

(2) 的解法三:
$$|A| = \lambda_1 \lambda_2 \lambda_3 = -40$$
,设 $B = A(3E + A^*) = 3A + |A|E = 3A - 40E$,于是 $|A| \cdot |3E + A^*| = |B| = \begin{vmatrix} -37 & -6 & 6 \\ -6 & -37 & 0 \\ -15 & 15 & -10 \end{vmatrix} = -17200$,故 $|3E + A^*| = -17200/(-40) = 430$.

六.(10分) 设
$$n$$
 阶实矩阵 $A \sim D = \begin{pmatrix} d_1 & & \\ & d_2 & \\ & & \ddots & \\ & & & d_n \end{pmatrix}, d_i \in \mathbf{R}, i = 1, 2, \cdots, n, f(\lambda) = |\lambda E - A|.$

(1) 证明 $f(d_i) = 0, i = 1, 2, \dots, n$; (2) 证明 f(A) = O. 证: (1) 因为 $A \sim D$,故 $f(\lambda) = |\lambda E - A| = |\lambda E - D| = (\lambda - d_1) \cdots (\lambda - d_n)$,所以 $f(d_i) = 0$.

$$(2) \ f(A) \sim f(D) = \begin{pmatrix} f(d_1) & 0 & \cdots & 0 \\ 0 & f(d_2) & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & f(d_n) \end{pmatrix} = O, \ \ \text{id} \ f(A) = P^{-1}OP = O.$$

(2) 的证法二: 因为 $A \sim D$, 故有可逆矩阵 P 使得 $A = P^{-1}DP$, 且 A 有特征值 d_1, d_2, \cdots, d_n ,

从而
$$f(\lambda) = (\lambda - d_1)(\lambda - d_2) \cdots (\lambda - d_n)$$
. 于是 $f(A) = (A - d_1 E) \cdots (A - d_n E)$

$$= (P^{-1}DP - d_1E) \cdots (p^{-1}DP - d_nE)$$

$$= P^{-1}(D - d_1E)P \cdot P^{-1}(D - d_2E)P \cdots P^{-1}(D - d_nE)P$$

$$= P^{-1}(D - d_1E)(D - d_2E) \cdots (D - d_nE)P$$

$$= P^{-1}(D - d_1 E)(D - d_2 E) \cdots (D - d_n E)P$$

$$= P^{-1}\begin{pmatrix} 0 & & & & \\ & d_2 - d_1 & & \\ & & \ddots & \\ & & & d_n - d_1 \end{pmatrix} \begin{pmatrix} d_1 - d_2 & & & \\ & & 0 & & \\ & & & \ddots & \\ & & & & d_n - d_2 \end{pmatrix} \cdots \begin{pmatrix} d_1 - d_n & & \\ & d_2 - d_n & & \\ & & & \ddots & \\ & & & & 0 \end{pmatrix} P$$