

1. True or false. No need to justify

- (1) If the row space equals the column space for the matrix  $A$ , then  $A^T = A$ . ( False )

答案解析 反例,  $A = \begin{bmatrix} 1 & 2 \\ 1 & 0 \end{bmatrix}$  可逆, 因此其行向量和列向量均线性无关, 因此



$$C(A) = C(A^T) = \mathbb{R}^2$$

显然  $A \neq A^T$ 。

这个命题的逆命题成立, 即若  $A^T = A$ , 则  $C(A) = C(A^T)$ 。

- (2) If  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$  are linearly independent vectors, then  $\mathbf{y}_1 = \mathbf{x}_1 - \mathbf{x}_2 + 2\mathbf{x}_3$ ,  $\mathbf{y}_2 = 2\mathbf{x}_1 + \mathbf{x}_3$ ,  $\mathbf{y}_3 = 4\mathbf{x}_1 + \mathbf{x}_2 - 2\mathbf{x}_3$  are also linearly independent. ( True )

答案解析 设

$$c_1\mathbf{y}_1 + c_2\mathbf{y}_2 + c_3\mathbf{y}_3 = \mathbf{0}$$

则有

$$(c_1 + 2c_2 + 4c_3)\mathbf{x}_1 + (-c_1 + c_3)\mathbf{x}_2 + (2c_1 + c_2 - 2c_3)\mathbf{x}_3 = \mathbf{0}$$

由  $\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3$  的线性无关性知

$$\begin{cases} c_1 + 2c_2 + 4c_3 = 0 \\ -c_1 + c_3 = 0 \\ 2c_1 + c_2 - 2c_3 = 0 \end{cases}$$

此线性方程组的系数矩阵

$$A = \begin{bmatrix} 1 & 2 & 4 \\ -1 & 0 & 1 \\ 2 & 1 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} -1 & 0 & 1 \\ 0 & 2 & 5 \\ 0 & 1 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} -1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

$\text{rank}(A) = 3$  故线性方程组只有零解, 即

$$c_1\mathbf{y}_1 + c_2\mathbf{y}_2 + c_3\mathbf{y}_3 = \mathbf{0}$$

只有零解, 故  $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$  线性无关。

- (3) If  $\alpha_1, \alpha_2, \dots, \alpha_s \in \mathbb{R}^n$  are solutions to the linear system  $A\mathbf{x} = \mathbf{0}$  and  $\text{rank}(A_{m \times n}) = n - s + 1$ , then  $\alpha_1, \alpha_2, \dots, \alpha_s$  are linearly dependent. ( True )

答案解析 由  $\text{rank}(A_{m \times n}) = n - s + 1$  知

$$\dim N(A) = \text{number of columns} - \text{rank}(A) = n - (n - s + 1) = s - 1$$

$\alpha_1, \alpha_2, \dots, \alpha_s$  是  $A\mathbf{x} = \mathbf{0}$  的解, 则这  $s$  个向量在矩阵  $A$  的零空间  $N(A)$  中, 但  $N(A)$  的维数为  $s - 1$ , 故  $s - 1$  维子空间  $N(A)$  中的  $s (> \text{维数 } s - 1)$  个向量必然线性相关。

参考 2.3 节的定理:

**Corollary** Let  $V$  be a space of dimension  $n > 0$ . Then

- (a) any set of  $n$  linearly independent vectors spans  $V$  ( $V$  中任意  $n$  个线性无关的向量都张成  $V$ );
- (b) any  $n$  vectors that span  $V$  are linearly independent (任何张成  $V$  的  $n$  个向量是线性无关的);
- (c) any set of less than  $n$  vectors is not a spanning set (没有少于  $n$  个的线性无关向量构成的子集可以张成  $V$ );
- (d) any set of more than  $n$  vectors is linearly dependent ( $V$  中任意含超过  $n$  个向量的向量组是线性相关的);
- (e) a proper subspace (真子空间) of  $V$  has dimension less than  $n$ .

- (4) If  $A\mathbf{x} = \mathbf{0}$  has infinite many solutions, then  $A\mathbf{x} = \mathbf{b}(\mathbf{b} \neq \mathbf{0})$  has infinite many solutions as well.  
( False )

答案解析 假设  $A \in \mathbb{R}^{m \times n}$ ,  $A\mathbf{x} = \mathbf{0}$  有无穷多的解, 只能说明  $\text{rank}(A) < n$ , 如果  $A\mathbf{x} = \mathbf{b}$  在有解的情况下, 也会有无穷多的解, 但还有种可能是  $A\mathbf{x} = \mathbf{b}$  无解, 例如

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \mathbf{b} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

- (5) If  $U$  is the reduced row echelon form of  $A$ , then  $A$  and  $U$  have the same column space ( False ).

答案解析

例如

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \rightarrow U = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$$

显然  $A$  和  $U$  的列空间不一样。

我们可以说的是  $A$  和  $U$  的行空间一样。

- (6) If  $\alpha_1, \alpha_2, \dots, \alpha_s \in \mathbb{R}^n$  and  $A$  is an  $n \times n$  matrix, then  $\alpha_1, \alpha_2, \dots, \alpha_s$  are linearly dependent if and only if  $A\alpha_1, A\alpha_2, \dots, A\alpha_s$  are linearly dependent. (False )

答案解析 这个命题的其中一个方向是对的, 即  $\alpha_1, \alpha_2, \dots, \alpha_s$  线性相关, 则一定存在不全为 0 的常数  $c_1, c_2, \dots, c_s$  使得

$$c_1\alpha_1 + c_2\alpha_2 + \dots + c_s\alpha_s = \mathbf{0}$$

上述等式两边同时左乘上矩阵  $A$  也成立, 即

$$c_1A\alpha_1 + c_2A\alpha_2 + \dots + c_sA\alpha_s = \mathbf{0}$$

$c_1, c_2, \dots, c_s$  不全为 0, 则  $A\alpha_1, A\alpha_2, \dots, A\alpha_s$  线性相关。

但反过来不一定成立, 即  $A\alpha_1, A\alpha_2, \dots, A\alpha_s$  线性相关,  $\alpha_1, \alpha_2, \dots, \alpha_s$  不一定线性相关, 比如取  $A = \mathbf{0}$ 。

这个结论加上条件矩阵  $A$  可逆, 则是正确的, 即:

If  $\alpha_1, \alpha_2, \dots, \alpha_s \in \mathbb{R}^n$  and  $A$  is an invertible  $n \times n$  matrix, then  $\alpha_1, \alpha_2, \dots, \alpha_s$  are linearly dependent if and only if  $A\alpha_1, A\alpha_2, \dots, A\alpha_s$  are linearly dependent.

- (7) If  $A_{m \times n}$  has full row rank, then  $A\mathbf{x} = \mathbf{b}$  is always consistent. ( True )

答案解析  $A$  行满秩, 则  $\text{rank}(A) = m$ , 因此

$$\dim \mathcal{C}(A) = m$$

则由  $\mathcal{C}(A) \subset \mathbb{R}^m$  有

$$\mathcal{C}(A) = \mathbb{R}^m$$

$A\mathbf{x} = \mathbf{b}$  consistent 等价于  $A\mathbf{x} = \mathbf{b}$  有解, 也等价于  $\mathbf{b} \in \mathcal{C}(A)$ , 因此对于任意的

$$\mathbf{b} \in \mathbb{R}^m = \mathcal{C}(A), A\mathbf{x} = \mathbf{b} \text{ 总是有解。}$$

- (8) If  $P$  is an invertible matrix, then  $PA$  and  $A$  must have the same column space. (False )

答案解析  $P$  可逆,  $P$  可以表示成若干个初等矩阵的乘积, 则 意味着

$$A \xrightarrow{\text{若干初等行变换}} PA$$

因此  $PA$  与矩阵  $A$  有相同的行空间, 但一般而言列空间不一定相同。

- (9) If  $S$  and  $T$  are subspaces of a vector space  $V$ , then  $S \cup T$  is a subspace of  $V$ . ( False )

答案解析 反例  $S = \{(x, 0) | x \in \mathbb{R}\}$ ,  $T = \{(0, y) | y \in \mathbb{R}\}$

$S \cup T$  为  $x$  轴并上  $y$  轴, 两条过原点的直线并在一起并不是  $\mathbb{R}^2$  的子空间。

(10) If  $S$  and  $T$  are subspaces of a vector space  $V$ , then  $S \cap T$  is a subspace of  $V$ . (True)

答案解析

(i)  $S$  is a subspace,  $\mathbf{0} \in S$ ,  $T$  is a subspace,  $\mathbf{0} \in T$ , therefore  $\mathbf{0} \in S \cap T$ .

(ii)  $\forall \mathbf{u}, \mathbf{v} \in S \cap T, \forall c \in \mathbb{R}$ , then

$\mathbf{u} + \mathbf{v} \in S, c\mathbf{u} \in S$  since  $S$  is a subspace of  $V$ ,

$\mathbf{u} + \mathbf{v} \in T, c\mathbf{u} \in T$  since  $T$  is a subspace of  $V$ ,

Thus

$\mathbf{u} + \mathbf{v} \in S \cap T, c\mathbf{u} \in S \cap T, \forall \mathbf{u}, \mathbf{v} \in S \cap T, \forall c \in \mathbb{R}$ ,

which implies  $S \cap T$  is a subspace of  $V$ .

(11) If  $A$  is an  $m \times n$  matrix, then  $A$  and  $A^T$  have the same nullity, i.e.  $\dim(N(A)) = \dim(N(A^T))$ .

( False )

答案解析

$$\dim(N(A)) = n - \text{rank}(A)$$

$$\dim(N(A^T)) = m - \text{rank}(A)$$

若  $m \neq n$ , 即  $A$  不是方阵时, 此命题不对。

但  $m = n$ , 即  $A$  是方阵时, 有  $\dim(N(A)) = \dim(N(A^T))$ 。

(12) If the rows of a matrix are linearly dependent, then the columns are also linearly dependent. ( False )

答案解析 假设  $A$  是  $m \times n$  矩阵,

$A$  的行向量线性无关  $\Leftrightarrow A$  的行向量是  $A$  的行空间的一组基  $\Leftrightarrow \dim(C(A^T)) = m$

$A$  的列向量线性无关  $\Leftrightarrow A$  的列向量是  $A$  的列空间的一组基  $\Leftrightarrow \dim(C(A)) = n$

只有在  $m = n$ , 即  $A$  是方阵的情况下, 上述结论正确。

(13) If  $A$  is an  $m \times n$  matrix and  $B$  is an  $n \times m$  matrix, where  $m > n$ , then  $AB\mathbf{x} = \mathbf{0}$  must have non-zero solutions. ( True )

答案解析 首先注意矩阵  $B$  的列数为  $m$ ,

$$m > n \Rightarrow \text{rank}(B) \leq n < m = B \text{ 的列数} \Rightarrow B\mathbf{x} = \mathbf{0} \text{ 一定有非零解}$$

其次,

$$B\mathbf{x} = \mathbf{0} \Rightarrow AB\mathbf{x} = \mathbf{0}$$

即  $B\mathbf{x} = \mathbf{0}$  的解一定是  $AB\mathbf{x} = \mathbf{0}$  的解。

2. Fill in the blanks.

$$(1) \text{ If } A = \begin{bmatrix} 1 & 0 & 2 & -1 \\ 2 & 0 & 4 & -2 \\ -1 & 0 & -2 & 1 \\ -3 & 0 & -6 & 3 \end{bmatrix}, \text{ then } \text{rank}(A) = 1 \text{ and } A^n = 2^{n-1} \begin{bmatrix} 1 & 0 & 2 & -1 \\ 2 & 0 & 4 & -2 \\ -1 & 0 & -2 & 1 \\ -3 & 0 & -6 & 3 \end{bmatrix}.$$

答案解析 注意矩阵  $A$  的 2 至 4 行都是第一行 (非零向量) 的倍数, 因此  $A$  的秩为 1, 则

$$A = \begin{bmatrix} 1 & 0 & 2 & -1 \\ 2 & 0 & 4 & -2 \\ -1 & 0 & -2 & 1 \\ -3 & 0 & -6 & 3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 2 & -1 \end{bmatrix}$$

$$\begin{aligned}
 A^n &= \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} [1 \ 0 \ 2 \ -1] \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} [1 \ 0 \ 2 \ -1] \cdots \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} [1 \ 0 \ 2 \ -1] \\
 &= \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} \left( [1 \ 0 \ 2 \ -1] \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} \right) \left( [1 \ 0 \ 2 \ -1] \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} \right) \cdots \left( [1 \ 0 \ 2 \ -1] \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} \right) [1 \ 0 \ 2 \ -1] \\
 &= 2^{n-1} \begin{bmatrix} 1 \\ 2 \\ -1 \\ -3 \end{bmatrix} [1 \ 0 \ 2 \ -1] = 2^{n-1} A
 \end{aligned}$$

$$(2) \begin{bmatrix} \frac{1}{2} & -\frac{\sqrt{3}}{2} \\ \frac{\sqrt{3}}{2} & \frac{1}{2} \end{bmatrix}^8 = \underline{\hspace{2cm}}.$$

答案解析 注意矩阵  $\begin{bmatrix} \frac{1}{2} & -\frac{\sqrt{3}}{2} \\ \frac{\sqrt{3}}{2} & \frac{1}{2} \end{bmatrix} = \begin{bmatrix} \cos \frac{\pi}{3} & -\sin \frac{\pi}{3} \\ \sin \frac{\pi}{3} & \cos \frac{\pi}{3} \end{bmatrix}$  是逆时针旋转  $\frac{\pi}{3}$  的旋转变换所对应的矩阵，根

据映射的复合， $\begin{bmatrix} \frac{1}{2} & -\frac{\sqrt{3}}{2} \\ \frac{\sqrt{3}}{2} & \frac{1}{2} \end{bmatrix}^8$  是逆时针旋转 8 次  $\frac{\pi}{3}$ ，即逆时针旋转  $\frac{8\pi}{3}$  的旋转变换所对应的矩阵，

因此

$$\begin{bmatrix} \frac{1}{2} & -\frac{\sqrt{3}}{2} \\ \frac{\sqrt{3}}{2} & \frac{1}{2} \end{bmatrix}^8 = \begin{bmatrix} \cos \frac{8\pi}{3} & -\sin \frac{8\pi}{3} \\ \sin \frac{8\pi}{3} & \cos \frac{8\pi}{3} \end{bmatrix} = \begin{bmatrix} -\frac{1}{2} & -\frac{\sqrt{3}}{2} \\ \frac{\sqrt{3}}{2} & -\frac{1}{2} \end{bmatrix}$$

(3) If  $A$  is a 5 by 4 matrix with  $\text{rank}(A) = 2$ ,  $\mathbf{x}_1 = [1 \ 2 \ 0 \ 1]^T$ ,  $\mathbf{x}_2 = [2 \ 1 \ 1 \ 3]^T$  are solutions to  $A\mathbf{x} = \mathbf{b}$ ,  $\mathbf{x}_3 = [1 \ 0 \ 1 \ 0]^T$  is a solution to  $A\mathbf{x} = \mathbf{0}$ , then the complete solutions to  $A\mathbf{x} = \mathbf{b}$  are

$$[1 \ 2 \ 0 \ 1]^T + k_1[-1 \ 1 \ -1 \ -2]^T + k_2[1 \ 0 \ 1 \ 0]^T, k_1, k_2 \in \mathbb{R}.$$

答案解析  $\text{rank}(A) = 2$ ，则

$$\dim N(A) = A \text{ 的列数} - A \text{ 的秩} = 4 - 2 = 2$$

故  $A\mathbf{x} = \mathbf{0}$  的任意两个线性无关的解向量都是  $N(A)$  的一组基。

由题意， $\mathbf{x}_1 = [1 \ 2 \ 0 \ 1]^T$ ， $\mathbf{x}_2 = [2 \ 1 \ 1 \ 3]^T$  是  $A\mathbf{x} = \mathbf{b}$  的两个解，因此  $\mathbf{x} = \mathbf{x}_1 - \mathbf{x}_2 = [-1 \ 1 \ -1 \ -2]^T$  是齐次线性方程组  $A\mathbf{x} = \mathbf{0}$  的解， $\mathbf{x}_3 = [1 \ 0 \ 1 \ 0]^T$  也是  $A\mathbf{x} = \mathbf{0}$  的解，且  $\mathbf{x}$  与  $\mathbf{x}_3$  线性无关，故  $A\mathbf{x} = \mathbf{0}$  的一般解可以表示为

$$k_1\mathbf{x} + k_2\mathbf{x}_3 = k_1[-1 \ 1 \ -1 \ -2]^T + k_2[1 \ 0 \ 1 \ 0]^T$$

$A\mathbf{x} = \mathbf{b}$  的通解可以表示为

$$[1 \ 2 \ 0 \ 1]^T + k_1[-1 \ 1 \ -1 \ -2]^T + k_2[1 \ 0 \ 1 \ 0]^T, k_1, k_2 \in \mathbb{R}$$

- (4) If  $\mathbf{x}_1 = [1 \ 1 \ 2]^T, \mathbf{x}_2 = [2 \ -1 \ 1]^T \in \mathbb{R}^3$  are two solutions to the nonhomogeneous linear system  $A\mathbf{x} = \mathbf{b}$ ,  $\text{rank}(A) = 2$ , then the complete solutions to  $A\mathbf{x} = \mathbf{b}$  are  $[1 \ 1 \ 2]^T + k[-1 \ 2 \ 1]^T, (k \in \mathbb{R})$ .

答案解析 参考第(3)题的解析, 原理一样, 此时注意矩阵A的列数一定为3。

- (5) If  $\mathbf{x}_1, \mathbf{x}_2 \in \mathbb{R}^n$  are two different solutions ( $\mathbf{x}_1 \neq \mathbf{x}_2$ ) to the nonhomogeneous linear system  $A\mathbf{x} = \mathbf{b} (\mathbf{b} \neq \mathbf{0})$ ,  $\text{rank}(A) = n - 1$ , then the complete solutions to  $A\mathbf{x} = \mathbf{b}$  are  $\mathbf{x}_1 + k(\mathbf{x}_1 - \mathbf{x}_2), (k \in \mathbb{R})$ .

答案解析 参考第(3)题的解析, 原理一样, 此时注意矩阵A的列数一定为n。

- (6) Let  $T$  be a linear transformation of  $\mathbb{R}^2$  such that  $T: (3,2)^T \mapsto (2,0)^T, (-4,3)^T \mapsto (2,2)^T$ , then the matrix  $A$  so that  $T(\mathbf{x}) = A\mathbf{x}$  is  $A = \begin{bmatrix} 2 & 2 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 3 & -4 \\ 2 & 3 \end{bmatrix}^{-1} = \frac{1}{17} \begin{bmatrix} 2 & 14 \\ -4 & 6 \end{bmatrix}$  and  $T(x_1, x_2) = \frac{1}{17} \begin{bmatrix} 2x_1 + 14x_2 \\ -4x_1 + 6x_2 \end{bmatrix}$ .

答案解析 利用映射的复合, 考虑映射  $L_1(\mathbf{x}) = B\mathbf{x}, L_2(\mathbf{x}) = C\mathbf{x}$ ,

$$\begin{aligned} \mathbb{R}^2 &\xrightarrow{L_1} \mathbb{R}^2 \xrightarrow{L_2} \mathbb{R}^2 \\ \begin{bmatrix} 3 \\ 2 \end{bmatrix} &\mapsto \begin{bmatrix} 1 \\ 0 \end{bmatrix} \mapsto \begin{bmatrix} 2 \\ 0 \end{bmatrix} \\ \begin{bmatrix} -4 \\ 3 \end{bmatrix} &\mapsto \begin{bmatrix} 0 \\ 1 \end{bmatrix} \mapsto \begin{bmatrix} 2 \\ 2 \end{bmatrix} \\ \mathbf{x} &\mapsto B\mathbf{x} \mapsto CB\mathbf{x} \end{aligned}$$

显然  $B = \begin{bmatrix} 3 & -4 \\ 2 & 3 \end{bmatrix}^{-1}, C = \begin{bmatrix} 2 & 2 \\ 0 & 2 \end{bmatrix}$

则  $T$  可视为  $L_1$  和  $L_2$  的复合映射, 设且有

$$T(\mathbf{x}) = L_2 L_1(\mathbf{x}) = CB\mathbf{x}$$

则有

$$A = CB = \begin{bmatrix} 2 & 2 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 3 & -4 \\ 2 & 3 \end{bmatrix}^{-1} = \frac{1}{17} \begin{bmatrix} 2 & 14 \\ -4 & 6 \end{bmatrix}$$

$$T(x_1, x_2) = \frac{1}{17} \begin{bmatrix} 2 & 14 \\ -4 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \frac{1}{17} \begin{bmatrix} 2x_1 + 14x_2 \\ -4x_1 + 6x_2 \end{bmatrix}$$

- (7) If  $A$  is a 4 by 3 matrix with  $\text{rank}(A) = 2$  and  $B = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 2 \\ 0 & 0 & 3 \end{bmatrix}$ , then  $\text{rank}(AB) = \underline{2}$ .

答案解析 首先我们有若  $P, Q$  可逆, 则

$$\text{rank}(A) = \text{rank}(PA) = \text{rank}(AQ) = \text{rank}(PAQ)$$

因为  $P$  可逆,  $P$  可以表示成若干个初等矩阵的乘积, 则 意味着

$$A \xrightarrow{\text{若干初等行变换}} PA$$

因此  $PA$  与矩阵  $A$  有相同的行空间, 再由矩阵的秩等于行空间的维数因此  $\text{rank}(A) = \text{rank}(PA)$ 。

$Q$  可逆, 则  $Q^T$  可逆, 因此

$$\text{rank}(A^T) = \text{rank}(Q^T A^T) = \text{rank}((AQ)^T)$$

再由  $\text{rank}(A^T) = \text{rank}(A), \text{rank}((AQ)^T) = \text{rank}(AQ)$  得出

$$\text{rank}(A) = \text{rank}(AQ)$$

此处需注意矩阵  
乘积的顺序

$$B = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 1 & 2 \\ 0 & 0 & 3 \end{bmatrix} \text{可逆, 故而 } \text{rank}(AB) = \text{rank}(A) = 2$$

(8) If  $\mathbf{x}_1 = [1 \ 2 \ 3]^T, \mathbf{x}_2 = [2 \ 1 \ 6]^T, \mathbf{x}_3 = [3 \ 4 \ a]^T$  are linearly dependent, then  $a = \underline{9}$ .

答案解析  $\mathbf{x}_1 = [1 \ 2 \ 3]^T, \mathbf{x}_2 = [2 \ 1 \ 6]^T, \mathbf{x}_3 = [3 \ 4 \ a]^T$  线性相关, 当且仅当矩阵  $A = [\mathbf{x}_1 \ \mathbf{x}_2 \ \mathbf{x}_3]$  的秩小于 3。

$$A = [\mathbf{x}_1 \ \mathbf{x}_2 \ \mathbf{x}_3] = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 4 \\ 3 & 6 & a \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -2 \\ 0 & 0 & a-9 \end{bmatrix}$$

当  $a-9=0$ , 即  $a=9$  时,  $\text{rank}(A) = 2 < 3$ .

(9) Let  $T$  be a linear transformation from  $\mathbb{R}^3$  to  $\mathbb{R}^2$  and  $T(\mathbf{x}) = (x_2 - x_1, x_3 - x_2)$ , then the kernel of  $T$  is  $\{[a \ a \ a]^T | a \in \mathbb{R}\}$ .

答案解析 kernel of  $T = \{\mathbf{x} | T(\mathbf{x}) = \mathbf{0}\}$

即  $T(\mathbf{x}) = (x_2 - x_1, x_3 - x_2) = (0, 0)$  解得  $x_2 = x_1, x_3 = x_1$ , 故

$$\text{kernel of } T = \{\mathbf{x} | T(\mathbf{x}) = \mathbf{0}\} = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \middle| x_1 = x_2 = x_3 \right\} = \left\{ \begin{bmatrix} x_1 \\ x_1 \\ x_1 \end{bmatrix} \middle| x_1 \in \mathbb{R} \right\} = \left\{ \begin{bmatrix} a \\ a \\ a \end{bmatrix} \middle| a \in \mathbb{R} \right\}$$

3. Which of the following subsets are actually subspaces? If the subset is a subspace, find its basis and dimension. If not, explain why.

(1) All skew-symmetric 3 by 3 matrices ( $A^T = -A$ ).

答案解析 反对称矩阵可以表示为

$$\begin{bmatrix} 0 & -a & -b \\ a & 0 & -c \\ b & c & 0 \end{bmatrix} = a \begin{bmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 0 & -1 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} + c \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix}$$

A basis:  $\left\{ \begin{bmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & -1 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{bmatrix} \right\}$

基包含三个向量, dimension = 3

(2) All symmetric 3 by 3 matrices.

答案解析 对称矩阵可以表示为

$$\begin{bmatrix} a & d & e \\ d & b & f \\ e & f & c \end{bmatrix} = a \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} + c \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ + d \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} + e \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} + f \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

A basis:  $\left\{ \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \right\}$

基包含 6 个向量, dimension = 6

(3) The set of singular 3 by 3 matrices.

答案解析 不是子空间, 因为对加法不封闭, 例如

$$\begin{bmatrix} 1 & & \\ & 1 & \\ & & 0 \end{bmatrix} + \begin{bmatrix} 0 & & \\ & 0 & \\ & & 1 \end{bmatrix} = \begin{bmatrix} 1 & & \\ & 1 & \\ & & 1 \end{bmatrix}$$

(4) The set of nonsingular 3 by 3 matrices.

答案解析 不是子空间，因为 0 矩阵不可逆。

(5)  $\{(x, y, z, w) \in \mathbb{R}^4 | x + 2y - 3z - w = 0\}$ .

答案解析

$$\begin{aligned} \{(x, y, z, w) \in \mathbb{R}^4 | x + 2y - 3z - w = 0\} &= \{(-2y + 3z + w, y, z, w) | y, z, w \in \mathbb{R}\} \\ &= \{y(-2, 1, 0, 0) + z(3, 0, 1, 0) + w(1, 0, 0, 1) | y, z, w \in \mathbb{R}\} \end{aligned}$$

A basis:  $\{(-2, 1, 0, 0), (3, 0, 1, 0), (1, 0, 0, 1)\}$

基包含三个向量，dimension = 3

4. Let

$$A = \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 1 & a & 0 \\ 1 & 3 & 1 & a \end{bmatrix}, \mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

(1) If  $a = 1$ , find the dimension and a basis for the four fundamental subspaces of  $A$ .

(2) If  $a = 1$ , under what condition on  $\mathbf{b}$  is the system  $A\mathbf{x} = \mathbf{b}$  solvable? Find all the solutions when  $\mathbf{b} = [1 \ 2 \ 3]^T$ .

(3) If  $a = 2$ , find a matrix  $B$  so that  $AB = I$ .

解

$$[A, \mathbf{b}] = \begin{bmatrix} 1 & 2 & 0 & 1 & b_1 \\ 0 & 1 & a & 0 & b_2 \\ 1 & 3 & 1 & a & b_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 & 1 & b_1 \\ 0 & 1 & a & 0 & b_2 \\ 0 & 1 & 1 & a-1 & b_3-b_1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 & 1 & b_1 \\ 0 & 1 & a & 0 & b_2 \\ 0 & 0 & 1-a & a-1 & b_3-b_1-b_2 \end{bmatrix}$$

$$(1) \text{ If } a = 1, A \rightarrow \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -2 & 1 \\ 0 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Column space: dimension = 2, a basis  $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} \right\}$

Row space: dimension = 2, a basis  $\left\{ \begin{bmatrix} 1 \\ 2 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} \right\}$

Nullspace: dimension = 2, a basis  $\left\{ \begin{bmatrix} 2 \\ -1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \end{bmatrix} \right\}$

Left nullspace: dimension = 1, a basis  $\left\{ \begin{bmatrix} -1 \\ -1 \\ 1 \end{bmatrix} \right\}$  (solve  $A^T \mathbf{x} = \mathbf{0}$ )

(2) If  $a = 1$ , when  $b_3 - b_1 - b_2 = 0$  the system  $A\mathbf{x} = \mathbf{b}$  is solvable. When  $\mathbf{b} = [1 \ 2 \ 3]^T$ ,

$$[A, \mathbf{b}] = \begin{bmatrix} 1 & 2 & 0 & 1 & b_1 \\ 0 & 1 & 1 & 0 & b_2 \\ 1 & 3 & 1 & 1 & b_3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 0 & 1 & 1 \\ 0 & 1 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -2 & 1 & -3 \\ 0 & 1 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Solutions to  $A\mathbf{x} = \mathbf{b}$ :

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -3 + 2x_3 - x_4 \\ 2 - x_3 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -3 \\ 2 \\ 0 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 2 \\ -1 \\ 1 \\ 0 \end{bmatrix} + x_4 \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \end{bmatrix}, x_3, x_4 \in \mathbb{R}$$

(3) If  $a = 2$ ,

$$A \rightarrow \begin{bmatrix} 1 & 2 & 0 & 1 \\ 0 & 1 & 2 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix}$$

$A$ 的前三列线性无关, 则 $A$ 有右逆, 由于 $A = [A_1 X]$ , 其中 $A_1 = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 2 \\ 1 & 3 & 1 \end{bmatrix}$

$$A_1^{-1} = \begin{bmatrix} 5 & 2 & -4 \\ -2 & -1 & 2 \\ 1 & 1 & -1 \end{bmatrix}$$

$A$ 的其中一个右逆是

$$B = \begin{bmatrix} A_1^{-1} \\ \mathbf{0} \end{bmatrix} = \begin{bmatrix} 5 & 2 & -4 \\ -2 & -1 & 2 \\ 1 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

5. Let  $\alpha = (4, 3, 3, 1)^T, \alpha_1 = (1, 2, 3, 4)^T, \alpha_2 = (0, 1, 2, 3)^T, \alpha_3 = (0, 0, 1, 2)^T, \alpha_4 = (0, 0, 0, 1)^T$ .

(1) Can  $\alpha$  be represented by  $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ ? If so, write the linear combination.

(2) Can  $\alpha_4$  be represented by  $\alpha_1, \alpha_2, \alpha_3$ ? If so, write the linear combination.

答案解析 令

$$A = [\alpha_1 \ \alpha_2 \ \alpha_3 \ \alpha_4 \ \alpha] = \begin{bmatrix} 1 & 0 & 0 & 0 & 4 \\ 2 & 1 & 0 & 0 & 3 \\ 3 & 2 & 1 & 0 & 3 \\ 4 & 3 & 2 & 1 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 & 4 \\ 0 & 1 & 0 & 0 & -5 \\ 0 & 2 & 1 & 0 & -9 \\ 0 & 3 & 2 & 1 & -15 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 & 4 \\ 0 & 1 & 0 & 0 & -5 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 2 & 1 & 0 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 & 4 \\ 0 & 1 & 0 & 0 & -5 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & -2 \end{bmatrix}$$

(1)  $\alpha = 4\alpha_1 - 5\alpha_2 + \alpha_3 - 2\alpha_4$

(2)  $\alpha_4$  cannot be a linear combination of  $\alpha_1, \alpha_2, \alpha_3$ .

6. Let  $\alpha_1 = (1, 0, 2, 1)^T, \alpha_2 = (1, 2, 0, 1)^T, \alpha_3 = (2, 1, 3, 0)^T, \alpha_4 = (2, 5, -1, 4)^T, \alpha_5 = (1, -1, 3, -1)^T$ , and  $V = \text{Span}\{\alpha_1, \alpha_2, \alpha_3, \alpha_4, \alpha_5\}$ . Choose a basis of  $V$  from the set of vectors  $\{\alpha_1, \alpha_2, \alpha_3, \alpha_4, \alpha_5\}$ , and use the basis to represent the other vectors.

答案解析 令  $A = [\alpha_1 \ \alpha_2 \ \alpha_3 \ \alpha_4 \ \alpha_5] = \begin{bmatrix} 1 & 1 & 2 & 2 & 1 \\ 0 & 2 & 1 & 5 & -1 \\ 2 & 0 & 3 & -1 & 3 \\ 1 & 1 & 0 & 4 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 3 & -1 \\ 0 & 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}$

A basis for  $V$  from the set of vectors  $\{\alpha_1, \alpha_2, \alpha_3, \alpha_4, \alpha_5\}$ :  $\{\alpha_1, \alpha_2, \alpha_3\}$

$$\alpha_4 = \alpha_1 + 3\alpha_2 - \alpha_3$$

$$\alpha_5 = -\alpha_2 + \alpha_3$$

7. Let

$$A = \begin{bmatrix} 1 & -2 & 3 & -4 \\ 0 & 1 & -1 & 1 \\ 1 & 2 & 0 & -3 \end{bmatrix}$$

(1) Find all the solutions to  $Ax = \mathbf{0}$ .

(2) Find all the matrices  $B$  satisfying  $AB = I$ .

答案解析 (1)



$$A = \begin{bmatrix} 1 & -2 & 3 & -4 \\ 0 & 1 & -1 & 1 \\ 1 & 2 & 0 & -3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & -4 \\ 0 & 1 & -1 & 1 \\ 0 & 4 & -3 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 & 3 & -4 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 1 & -5 \end{bmatrix}$$

The solutions to  $A\mathbf{x} = \mathbf{0}$  :

$$k[-1 \ 2 \ 3 \ 1]^T, k \in \mathbb{R}$$

(2)要求矩阵A的所有右逆, 先求一个右逆, 利用A的前三列线性无关, 令

$$A_1 = \begin{bmatrix} 1 & -2 & 3 \\ 0 & 1 & -1 \\ 1 & 2 & 0 \end{bmatrix}$$

利用 Gauss-Jordan 法求出

$$A_1^{-1} = \begin{bmatrix} 2 & 6 & -1 \\ -1 & -3 & 1 \\ -1 & -4 & 1 \end{bmatrix}$$

$$\text{令 } B_p = \begin{bmatrix} A_1^{-1} \\ \mathbf{0} \end{bmatrix} = \begin{bmatrix} 2 & 6 & -1 \\ -1 & -3 & 1 \\ -1 & -4 & 1 \\ 0 & 0 & 0 \end{bmatrix}, \text{ 则 } AB_p = I.$$

注意若  $AB_1 = I, AB_2 = I$ , 则  $A(B_1 - B_2) = 0$ , 因此  $B_1 - B_2$  的列向量均为  $A\mathbf{x} = \mathbf{0}$  的解, 因此所有A的右逆有如下形式:

$$B_p + [\alpha_1 \ \alpha_2 \ \alpha_3]$$

其中  $\alpha_1, \alpha_2, \alpha_3$  为  $A\mathbf{x} = \mathbf{0}$  的解, 故

$$B = \begin{bmatrix} 2 & 6 & -1 \\ -1 & -3 & 1 \\ -1 & -4 & 1 \\ 0 & 0 & 0 \end{bmatrix} + \begin{bmatrix} -x & -y & -z \\ 2x & 2y & 2z \\ 3x & 3y & 3z \\ x & y & z \end{bmatrix} = \begin{bmatrix} 2-x & 6-y & -1-z \\ -1+2x & -3+2y & 1+2z \\ -1+3x & -4+3y & 1+3z \\ x & y & z \end{bmatrix}$$

8. If  $A_{m \times n} B_{n \times s} = 0$ , then

$$\text{rank}(A) + \text{rank}(B) \leq n$$

**证明:**  $A_{m \times n} B_{n \times s} = 0 \Rightarrow A[\alpha_1 \ \alpha_2 \ \cdots \ \alpha_s] = \mathbf{0} \Rightarrow A\alpha_1 = \mathbf{0}, A\alpha_2 = \mathbf{0}, \cdots, A\alpha_s = \mathbf{0}.$

即B的列向量在A的零空间  $N(A)$  中, 因此B的列空间是A的零空间  $N(A)$  的子空间, 故而

$$\begin{aligned} \text{rank}(B) &= \dim C(B) \leq \dim N(A) = n - \text{rank}(A) \\ \text{rank}(A) + \text{rank}(B) &\leq n \end{aligned}$$

9. Let  $B$  be a square matrix of order  $n$  and  $C$  be a  $n \times s$  matrix with  $\text{rank}(C) = n$ . Show that if  $BC = 0$  then  $B = 0$ .

答案解析 先证第8题, 再由  $BC = 0$  和  $\text{rank}(C) = n$  得出

$$\text{rank}(B) \leq n - \text{rank}(C) = n - n = 0$$

即矩阵B的秩为0, 因此  $B = 0$ .

10. Suppose  $A_{s \times n} B_{n \times r} = A_{s \times n} C_{n \times r}$ , show that if  $\text{rank}(A) = n$  then  $B = C$ .

答案解析 先证第8题, 再由  $A_{s \times n} B_{n \times r} = A_{s \times n} C_{n \times r} \Rightarrow A(B - C) = 0$  和  $\text{rank}(A) = n$  得出

$$\text{rank}(B - C) \leq n - \text{rank}(A) = n - n = 0$$

因此  $B = C$ .

11. Let  $B$  be a square matrix of order  $n$  and  $C$  be a  $n \times s$  matrix with  $\text{rank}(C) = n$ . Show that if  $BC = C$  then  $B = I$ .

答案解析 先证第 8 题, 再由  $BC = C \Rightarrow (B - I)C = 0$  和  $\text{rank}(C) = n$  得出

$$\text{rank}(B - I) \leq n - \text{rank}(C) = n - n = 0$$

因此  $B = I$ 。

12. Suppose  $\text{rank}(A_{n \times n}) = r$ , show that we can find a square matrix  $B_{n \times n}$  with  $\text{rank } n - r$  so that  $BA = 0$ .

参考答案: 由  $\text{rank}(A_{n \times n}) = r$  知  $A^T \mathbf{x} = \mathbf{0}$  的解空间, 即  $N(A^T)$ , 的维数为  $n - r$ 。设  $N(A^T)$  的一组基为

$$\alpha_1, \alpha_2, \dots, \alpha_{n-r}$$

则  $\alpha_1, \alpha_2, \dots, \alpha_{n-r}$  线性无关, 令

$$B^T = [\alpha_1 \quad \alpha_2 \quad \dots \quad \alpha_{n-r} \quad \mathbf{0} \quad \dots \quad \mathbf{0}]$$

显然  $\text{rank}(B) = \text{rank}(B^T) = n - r$

且有

$$A^T B^T = A^T [\alpha_1 \quad \alpha_2 \quad \dots \quad \alpha_{n-r} \quad \mathbf{0} \quad \dots \quad \mathbf{0}] = [A^T \alpha_1 \quad A^T \alpha_2 \quad \dots \quad A^T \alpha_{n-r} \quad A^T \mathbf{0} \quad \dots \quad A^T \mathbf{0}] = \mathbf{0}$$

故而  $A^T B^T = (BA)^T = \mathbf{0}$ , 因此

$$BA = \mathbf{0}$$

13. (1) Show that  $\text{rank}(AB) \leq \min\{\text{rank}(A), \text{rank}(B)\}$ , where  $A$  is an  $m \times n$  matrix, and  $B$  is an  $n \times s$  matrix.

(2) Let  $A$  be an  $m \times n$  matrix, and  $m < n$ . Prove that the homogenous system of linear equations  $(A^T A)\mathbf{x} = \mathbf{0}$  has nonzero solutions.

参考答案: (1) 令  $B = [\beta_1 \quad \beta_2 \quad \dots \quad \beta_s]$

$$AB = A[\beta_1 \quad \beta_2 \quad \dots \quad \beta_s] = [A\beta_1 \quad A\beta_2 \quad \dots \quad A\beta_s]$$

说明  $AB$  的列向量  $A\beta_1, A\beta_2, \dots, A\beta_s$  是  $A$  的列向量的线性组合, 故而

$$\begin{aligned} A\beta_1 &\in C(A), A\beta_2 \in C(A), \dots, A\beta_s \in C(A) \\ \Rightarrow C(AB) &\subset C(A) \end{aligned}$$

因此

$$\text{rank}(AB) = \dim(C(AB)) \leq \dim C(A) = \text{rank}(A)$$

类似的, 令  $A = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{bmatrix}$ , 则

$$AB = \begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_m \end{bmatrix} B = \begin{bmatrix} \alpha_1 B \\ \alpha_2 B \\ \vdots \\ \alpha_m B \end{bmatrix}$$

说明  $AB$  的行向量是  $B$  的行向量的线性组合, 故而

$$\text{rank}(AB) = \dim(C((AB)^T)) \leq \dim C(B^T) = \text{rank}(B)$$

(2) 由第一问  $\text{rank}(A^T A) \leq \min\{\text{rank}(A), \text{rank}(B)\} \leq m < n$ , 故  $A^T A$  不是满秩矩阵,  $(A^T A)\mathbf{x} = \mathbf{0}$  一定有非零解。

14. Prove that

(1)  $\text{rank}(A + B) \leq \text{rank}(A) + \text{rank}(B)$ , where  $A$  and  $B$  are matrices of the same size.

(2) Suppose that  $A = aa^T + bb^T$ , where  $a, b$  are  $n$ -dimensional vectors. Prove that: (a)  $\text{rank}(A) \leq 2$ ; and (b)  $\text{rank}(A) \leq 1$  when  $a, b$  are linearly dependent.

参考答案: (1) 设  $A, B$  均是  $m \times n$  矩阵,  $\text{rank}(A) = p, \text{rank}(B) = q$ , 将  $A, B$  按列分块为

$$A = (\alpha_1, \alpha_2, \dots, \alpha_n), B = (\beta_1, \beta_2, \dots, \beta_n)$$

于是

$$A + B = (\alpha_1 + \beta_1, \alpha_2 + \beta_2, \dots, \alpha_n + \beta_n)$$

不妨设 $\alpha_1, \alpha_2, \dots, \alpha_p$ 为 $A$ 的列空间的一组基,  $\beta_1, \beta_2, \dots, \beta_q$ 为 $B$ 的列空间的一组基, 则显然 $A+B$ 的列向量可由 $\alpha_1, \alpha_2, \dots, \alpha_p, \beta_1, \beta_2, \dots, \beta_q$ 线性表出, 令矩阵 $D = (\alpha_1, \alpha_2, \dots, \alpha_p, \beta_1, \beta_2, \dots, \beta_q)$ , 其中矩阵 $D$ 包含 $p+q$ 列, 我们有

$$\mathcal{C}(A+B) \subset \mathcal{C}(D)$$

故

$$\text{rank}(A+B) = \dim(\mathcal{C}(A+B)) \leq \dim(\mathcal{C}(D)) \leq p+q = \text{rank}(A) + \text{rank}(B)$$

(2) 由第(1)问,

$$\text{rank}(A) = \text{rank}(aa^T + bb^T) \leq \text{rank}(aa^T) + \text{rank}(bb^T) \leq 1 + 1 = 2$$

当 $a, b$ 线性相关时, 若 $a, b$ 皆为 $0$ 向量, 则 $A = 0$ ,  $\text{rank}(A) = 0$ .

若 $a, b$ 不都为 $0$ 向量时, 不妨设 $a \neq 0$ , 由 $a, b$ 线性相关, 得出存在常数 $k$ , 使得 $b = ka$ , 此时

$$A = aa^T + bb^T = (1+k^2)aa^T$$

$$\text{rank}(A) = \text{rank}(aa^T) = 1$$

15. Suppose that  $A$  is a full column rank matrix, and  $AB = C$ . Show that  $Bx = 0$  has the same solution set as  $Cx = 0$ . (i.e.,  $Bx = 0 \Leftrightarrow Cx = 0$ )

参考答案 显然对于任意矩阵 $A, B$ , 只要乘积 $AB$ 有意义, 一定有

$$Bx = 0 \Rightarrow ABx = 0$$

其次, 由于矩阵 $A$ 列满秩, 则矩阵 $A$ 存在左逆 $D$ 使得 $DA = I$ , 因此

$$ABx = 0 \Rightarrow DABx = D0 = 0 \Rightarrow Bx = 0$$

16. (1) If  $A_{m \times n} B_{n \times s} = 0$ , prove that  $\text{rank}(A) + \text{rank}(B) \leq n$ .

(2) Suppose that  $A^2 = A + 2I$  holds for an  $n \times n$  matrix  $A$ . Show that:  $\text{rank}(A+I) + \text{rank}(A-2I) = n$ .

参考答案 (1)的证明见第8题。

$$(2) A^2 = A + 2I \Rightarrow A^2 - A - 2I = 0 \Rightarrow (A+I)(A-2I) = 0$$

由第(1)问

$$\text{rank}(A+I) + \text{rank}(A-2I) \leq n$$

再由 $\text{rank}(A-2I) = \text{rank}(2I-A)$ 以及不等式 $\text{rank}(A+B) \leq \text{rank}(A) + \text{rank}(B)$ 得

$$\begin{aligned} & \text{rank}(A+I) + \text{rank}(A-2I) \\ &= \text{rank}(A+I) + \text{rank}(2I-A) \\ &\geq \text{rank}(A+I+2I-A) = \text{rank}(3I) = n \end{aligned}$$

故

$$\text{rank}(A+I) + \text{rank}(A-2I) = n$$