

三. 正交向量组与标准正交基

正交向量组:

α 与 β 正交: $(\alpha, \beta) = 0$.

正交向量组: $\alpha_1, \alpha_2, \dots, \alpha_s$

两两正交且不含零向量.

如: $\alpha_1 = (1, 1, 1), \alpha_2 = (-1, 2, -1), \alpha_3 = (-1, 0, 1)$

$$(\alpha_1, \alpha_2) = (\alpha_1, \alpha_3) = (\alpha_2, \alpha_3) = 0$$

$\alpha_1, \alpha_2, \alpha_3$: 正交向量组

例1. 设 A 是 n 阶反对称矩阵, x 是 n 维列向量,
且 $Ax = y$. 证明: x 与 y 正交.

分析: A 反对称 $\Rightarrow A^T = -A$

x 与 y 正交? $\Leftrightarrow (x, y) = 0$?

证: $(x, y) = x^T y = x^T Ax$

两端同取转置

$$(x, y) = x^T A^T x = -x^T Ax = -x^T y = -(x, y) \\ \Rightarrow (x, y) = 0$$

定理1. 正交向量组必然线性无关.

证: 设 $\alpha_1, \alpha_2, \dots, \alpha_s$ 是正交向量组, 且

$$k_1\alpha_1 + k_2\alpha_2 + \dots + k_s\alpha_s = \mathbf{0}$$

$$\begin{aligned} \Rightarrow & (\alpha_1, k_1\alpha_1 + k_2\alpha_2 + \dots + k_s\alpha_s) \\ &= k_1(\alpha_1, \alpha_1) + k_2(\alpha_1, \alpha_2) + \dots + k_s(\alpha_1, \alpha_s) \\ &= k_1(\alpha_1, \alpha_1) = 0, \\ \because & (\alpha_1, \alpha_1) > 0, \quad \therefore k_1 = 0, \end{aligned}$$

$$\text{同理: } k_2 = k_3 = \dots = k_s = 0,$$

$\therefore \alpha_1, \alpha_2, \dots, \alpha_s$ 线性无关

线性无关向量组未必是正交向量组.

$$\text{如: } \alpha_1 = (1, 0, 0), \alpha_2 = (1, 1, 0), \alpha_3 = (1, 1, 1)$$

例2. 设 $\alpha_1 = (1, 1, 1), \alpha_2 = (1, -2, 1),$

求 α_3 , 使 $\alpha_1, \alpha_2, \alpha_3$ 为正交向量组.

解: 设 $\alpha_3 = (x_1, x_2, x_3)$, 则:

$$(\alpha_1, \alpha_3) = x_1 + x_2 + x_3 = 0$$

$$(\alpha_2, \alpha_3) = x_1 - 2x_2 + x_3 = 0$$

$$\alpha_3 = (1, 0, -1).$$

标准正交向量组

$\alpha_1, \alpha_2, \dots, \alpha_s$ 满足：

$$(1) (\alpha_i, \alpha_j) = 0, (i \neq j, \alpha_i \neq 0, \alpha_j \neq 0)$$

$$(2) \|\alpha_i\| = 1, (i = 1, 2, \dots, s)$$

则称 $\alpha_1, \alpha_2, \dots, \alpha_s$ 是标准(规范)正交向量组.

如 $\varepsilon_1 = (1, 0, \dots, 0), \varepsilon_2 = (0, 1, \dots, 0), \dots, \varepsilon_n = (0, 0, \dots, 1)$

是 \mathbb{R}^n 的标准正交基.

$$\alpha_1 = \left(\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right), \alpha_2 = \left(-\frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right), \alpha_3 = (0, 1, 0)$$

是 \mathbb{R}^3 的标准正交基.