本讲主要内容: 正规阵谱分解

备注: 实对称(反对称)、Hermite 阵、优阵(含实正交阵)都为正规阵

复习:正规分解:若方阵 $A = A_{n\times n}$ 正规,全体互异(不同)根为 $\lambda_1, \dots, \lambda_n$,则存在优阵 \mathbb{Q}

 $(Q^H = Q^{-1})$ 使 A 优相似于对角形 D: 可写

$$Q^{-1}AQ = D = \begin{pmatrix} \lambda_1 \mathbf{I}_1 & 0 \\ & \ddots & \\ 0 & \lambda_k \mathbf{I}_k \end{pmatrix}$$
 (把重根写在一起),

 I_1, \dots, I_k 为小单位阵.

例如

$$D = \begin{pmatrix} 2 & & & \\ & 2 & & \\ & & 3 & \\ & & & 3 \end{pmatrix} = \begin{pmatrix} 2 \begin{pmatrix} 1 & & \\ & 1 \end{pmatrix} & & \\ & & & 3 \begin{pmatrix} 1 & \\ & & 1 \end{pmatrix} \end{pmatrix} = \begin{pmatrix} 2I_1 & & \\ & & 3I_2 \end{pmatrix}$$

设
$$Q^{-1}AQ = D = \begin{pmatrix} \lambda_1 \mathbf{I}_1 & 0 \\ & \ddots & \\ 0 & \lambda_k \mathbf{I}_k \end{pmatrix}$$
 (Q为U阵) ………… ①

$$\overrightarrow{\text{pi}} \ \overrightarrow{D} = \lambda_1 \begin{pmatrix} I_1 & & 0 \\ & \ddots & \\ 0 & & 0 \end{pmatrix} + \lambda_2 \begin{pmatrix} 0 & & 0 \\ & I_2 & \\ 0 & & \ddots \end{pmatrix} + \dots + \lambda_k \begin{pmatrix} 0 & & 0 \\ & \ddots & \\ 0 & & I_k \end{pmatrix}$$

$$\Rightarrow D_1 = \begin{pmatrix} I_1 & 0 \\ & \ddots & \\ 0 & 0 \end{pmatrix}, D_2 = \begin{pmatrix} 0 & 0 \\ & I_2 & \\ 0 & & \ddots \end{pmatrix}, \dots, D_s = \begin{pmatrix} 0 & 0 \\ & \ddots & \\ 0 & & I_k \end{pmatrix}$$

$$\text{PLAQ} = D = \lambda_1 D_1 + \lambda_2 D_2 + \cdots + \lambda_k D_k$$

显然,知 : ①
$$\mathbf{D}_1 + \mathbf{D}_2 + \cdots + \mathbf{D}_k = \begin{pmatrix} I_1 & & \\ & \ddots & \\ & & I_k \end{pmatrix} = I \ ($$
 单位阵 $)$

②
$$D_1D_2 = 0, \dots, D_iD_j = 0 \ (i \neq j)$$

③
$$D_1^2 = D_1, \dots, D_k^2 = D_k$$
 (幂等),

因为
$$Q^{-1}AQ = D = \lambda_1 D_1 + \lambda_2 D_2 + \cdots + \lambda_k D_k$$

$$A = QDQ^{-1} = Q(\lambda_1D_1 + \cdots + \lambda_kD_k)Q^{-1};$$

利用以上结论可知如下公式:

:
$$G_1 + G_2 + \dots + G_k = Q(D_1 + \dots + D_k)Q^{-1} = QIQ^{-1} = QQ^{-1} = I$$

②
$$G_1G_2 = 0$$
,, $G_iG_j = 0 (i \neq j)$

$$\because G_1 G_2 = (Q D_1 Q^{-1}) (Q D_2 Q^{-1}) = Q (D_1 D_2) Q^{-1} = 0,$$

③
$$G_1^2 = G_1, \dots, G_k^2 = G_k$$
 (幂等),因为 $G_1^2 = (QD_1Q^{-1})^2 = G_1, \dots$ 同理 $G_k^2 = G_k$

备注③: 且有
$$G_1^H = G_1, \dots, G_k^H = G_k$$
 (hermite)

因
$$D_1^H=D_1,\cdots,D_k^H=D_k$$
 可知 $G_1^H=(QD_1Q^H)^H=QD_1^HQ^H=QD_1Q^H=G_1$ 可写主要公式如下

$$A = \lambda_1 G_1 + \dots + \lambda_k G_k$$
 (叫 A 的谱分解)

其中
$$G_1, \dots G_k$$
 叫 A 的谱阵

且有公式: ① $G_1 + G_2 + \cdots G_k = I$

②
$$G_1G_2=0$$
, ·····, $G_iG_j=0 (i\neq j)$

③
$$G_1^2 = G_1, \dots G_k^2 = G_k$$
 (幂等),

备注: 且有 hermite 公式: $G_1^H = G_1, \dots, G_k^H = G_k$

.....

利用幂等公式:
$$G_1^2 = G_1, \dots G_k^2 = G_k$$
 可知

$$G_1^p = G_1, \dots G_k^p = G_k, \quad p = 0, 1, 2, \dots$$

备注:也有补充公式:

公式 (4):
$$A^p = \lambda_1^p G_1^p + \dots + \lambda_k^p G_k^p$$
, $p = 0, 1, 2, \dots$

公式(5):
$$f(A) = f(\lambda_1)G_1 + \dots + f(\lambda_k)G_k$$
, 其中 $f(x) = c_0 + c_1x + \dots + c_nx^p$ 为任一多项式.

公式(4),(5)证明思路如下:

例如
$$A^2 = (\lambda_1 G_1 + \dots + \lambda_k G_k)^2 = \lambda_1^2 G_1^2 + \dots + \lambda_k^2 G_k^2 + 0 + \dots + 0$$

= $\lambda_1^2 G_1 + \dots + \lambda_k^2 G_k$

可知:
$$A^p = (\lambda_1 G_1 + \dots + \lambda_k G_s)^p = \lambda_1^p G_1^p + \dots + \lambda_k^p G_k^p + 0 + \dots + 0$$

= $\lambda_1^p G_1 + \dots + \lambda_k^p G_k$

取任一多项式: $f(x) = c_0 + c_1 x + \dots + c_p x^p$, 可知

$$f(A) = c_0 I + c_1 A + \dots + c_p A^p$$

$$= c_0 (G_1 + \dots + G_k) + c_1 (\lambda_1 G_1 + \dots + \lambda_k G_k) + \dots + c_p (\lambda_1^p G_1 + \dots + \lambda_k^p G_k)^p$$

$$= (c_0 + c_1 \lambda_1 + \dots + c_p \lambda_1^p) G_1 + \dots + (c_0 + c_1 \lambda_k + \dots + c_p \lambda_k^p) G_k$$

$$= f(\lambda_1) G_1 + \dots + f(\lambda_k) G_k$$

$$\implies f(A) = f(\lambda_1)G_1 + \dots + f(\lambda_k)G_k.$$

备注: 公式(5)对任一多项式都成立,故可取特定的f(x)代入公式。

取不同的 f(x), 由公式 $f(A) = f(\lambda_1)G_1 + \cdots + f(\lambda_k)G_k$ 可求出**谱阵** G_1, \cdots, G_k

谱阵公式:设A正规,全体不同根为 $\lambda_1,\dots,\lambda_n$,则有谱阵公式

$$G_1 = \frac{(A - \lambda_1 I) \cdots (A - \lambda_k I)}{(\lambda_1 - \lambda_1) \cdots (\lambda_1 - \lambda_k)},$$

$$G_2 = \frac{(A - \lambda_1 I)(A - \lambda_2 I) \cdots (A - \lambda_k I)}{(\lambda_2 - \lambda_1)(\lambda_2 - \lambda_2) \cdots (\lambda_2 - \lambda_k)}$$

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$$G_k = \frac{(A - \lambda_1) \cdots (A - \lambda_k)}{(\lambda_k - \lambda_1) \cdots (\lambda_k - \lambda_k)}$$
,(可知**谱阵都是** A 多项式)

其中,记号" 집"表示"没有此项",(此记号便于记公式,它不是"约分"的含义)

证: 先令
$$f(x) = (x - \lambda_1)(x - \lambda_2) \cdots (x - \lambda_k)$$
,则 $f(\lambda_2) = \cdots = f(\lambda_k) = 0$

$$\exists f(\lambda_1) = (\lambda_1 - \lambda_1)(\lambda_1 - \lambda_2) \cdot \cdots \cdot (\lambda_1 - \lambda_k) = (\lambda_1 - \lambda_2) \cdot \cdots \cdot (\lambda_1 - \lambda_k) = 0,$$

代入公式(5):
$$f(A) = f(\lambda_1)G_1 + \cdots + f(\lambda_k)G_k$$
:

$$\implies f(A) = f(\lambda_1)G_1 + 0G_2 + \dots + 0G_k = f(\lambda_1)G_1$$

同理, 令 $f(x) = (x - \lambda_1)(x - \lambda_2) \cdot \cdot \cdot \cdot (x - \lambda_k)$, 由公式(5)解得

$$G_k = \frac{f(A)}{f(\lambda_k)} = \frac{(A - \lambda_1) \cdot \cdots \cdot (A - \lambda_k)}{(\lambda_k - \lambda_1) \cdot \cdots \cdot (\lambda_k - \lambda_k)};$$

注: 若 A 正规, 且只有 2 个不同根 $(\lambda_1 \neq \lambda_2)$, 则有谱公式

$$G_1 = \underbrace{(A - \lambda_1)(A - \lambda_2)}_{(A_1 - \lambda_2)} = \underbrace{A - \lambda_2}_{A_1 - \lambda_2}, \qquad G_2 = \underbrace{A - \lambda_1}_{A_2 - \lambda_1}; \qquad \underline{\mathbb{H}} G_1 + G_2 = I$$

注,若 A 只有 3 个不同根 $\lambda_1, \lambda_2, \lambda_3$,则有<mark>谱公式</mark>

$$G_1 = \frac{(A - \lambda_1 I)(A - \lambda_2 I)(A - \lambda_3 I)}{(\lambda_1 - \lambda_2)(\lambda_1 - \lambda_2)(\lambda_1 - \lambda_3)} = \frac{(A - \lambda_2 I)(A - \lambda_3 I)}{(\lambda_1 - \lambda_2)(\lambda_1 - \lambda_3)}$$

$$G_2 = \frac{(A - \lambda_1 I)(A - \lambda_2 I)(A - \lambda_3 I)}{(\lambda_2 - \lambda_1)(\lambda_2 - \lambda_2)(\lambda_2 - \lambda_3)} = \frac{(A - \lambda_1 I)(A - \lambda_3 I)}{(\lambda_2 - \lambda_1)(\lambda_2 - \lambda_3)}$$

$$G_3 = \frac{(A - \lambda_1 I)(A - \lambda_2 I)(A - \lambda_3 I)}{(\lambda_3 - \lambda_1)(\lambda_3 - \lambda_2)(\lambda_3 - \lambda_3)} = \frac{(A - \lambda_1 I)(A - \lambda_2 I)}{(\lambda_3 - \lambda_1)(\lambda_3 - \lambda_2)}.$$

例:
$$A = \begin{pmatrix} 1 & 0 & -2 \\ 0 & 0 & 0 \\ -2 & 0 & 4 \end{pmatrix}$$
 (实对称正规阵), 求谱分解与 $A^{100} + 1 = ?$

可知(**秩1阵**),全体根 $\lambda(A) = \{5,0,0\}$,有2个不同根为 $\lambda_1 = 5, \lambda_2 = 0$,令

$$G_1 = \frac{A - \lambda_2 I}{\lambda_1 - \lambda_2} = \frac{A - 0}{5 - 0} = \frac{1}{5} A = \frac{1}{5} \begin{pmatrix} 1 & 0 & -2 \\ 0 & 0 & 0 \\ -2 & 0 & 4 \end{pmatrix}$$

$$G_2 = \frac{A - \lambda_1 I}{\lambda_2 - \lambda_1} = \frac{A - 5I}{0 - 5} = \frac{1}{5} (5I - A) = \frac{1}{5} \begin{pmatrix} 4 & 0 & 2 \\ 0 & 5 & 0 \\ 2 & 0 & 1 \end{pmatrix}$$

可验
$$G_1+G_2=I$$
 , (也可由 $G_2=I-G_1$ 求 G_2)

得谱公式: $A = \lambda_1 G_1 + \lambda_2 G_2$, 且 $f(A) = f(\lambda_1)G_1 + f(\lambda_2)G_2$

$$\Rightarrow$$
: $f(x) = x^{100} + 1$,

$$f(A) = A^{100} + 1 = f(5)G_1 + f(0)G_2 = (5^{100} + 1)G_1 + 1G_2$$
$$= 5^{100}G_1 + (G_1 + G_2) = 5^{99}A + I$$

注:
$$A^{100} = \lambda_1^{100} G_1 + 0$$
 $G_2 = 5^{100} \left(\frac{1}{5}A\right) = 5^{99}A$

小结: 正规阵 A 有谱公式: $A = \lambda_1 G_1 + \lambda_2 G_2 + \cdots + \lambda_s G_s$, 且

$$A^p = \lambda_1^p G_1^p + \cdots + \lambda_k^p G_k^p$$
, $\coprod G_1 + G_2 + \cdots + G_s = I$

备注**: 若 A 正规. 则有

补充公式 (6): $AG_1 = \lambda_1 G_1$, $AG_2 = \lambda_2 G_2$, \dots , $AG_k = \lambda_k G_k$

结论: G_1 , G_2 ,……, G_k 中各列都是 A 的特征向量!!! (分别属于 λ_1 ,…, λ_k)

$$\mathbf{II}: : AG_1 = (\lambda_1 G_1 + \dots + \lambda_k G_k)G_1 = (\lambda_1 G_1^2 + 0 + \dots + 0) = \lambda_1 G_1,$$

例如,观察前例中 G_1 , G_2 中的列,可知特向为: $\begin{pmatrix} 1\\0\\-2 \end{pmatrix}$, $\begin{pmatrix} 0\\1\\0 \end{pmatrix}$ (且互正交)

例: $A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$ (对称正规阵) $\lambda_1 = 3, \lambda_2 = 1$, 求 A 与 f(A) 的谱公式, $A^{100} = ?$

解: A 正规,有谱阵:
$$G_1 = \frac{A - \lambda_2 I}{(\lambda_1 - \lambda_2)} = \frac{A - I}{3 - 1} = \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$$

$$G_2 = \frac{A - \lambda_1 I}{(\lambda_2 - \lambda_1)} = \frac{A - 3I}{1 - 3} = \frac{1}{2} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} (G_1 + G_2 = I)$$

注: 观察 G_1 , G_2 的列,可知特向为: $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$, $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ (且正交)

得谱分解: $A = \lambda_1 G_1 + \lambda_2 G_2 = 3G_1 + 1G_2$, 且 $f(A) = f(\lambda_1)G_1 + f(\lambda_2)G_2$

$$\mathbb{H} \quad A^{100} = 3^{100}G_1 + 1^{100}G_2 = \frac{3^{100}}{2} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 3^{100} + 1 & 3^{100} - 1 \\ 3^{100} - 1 & 3^{100} + 1 \end{pmatrix}$$

注: 有时可用分块公式
$$\begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}^k = \begin{pmatrix} A_1^k & 0 \\ 0 & A_2^k \end{pmatrix} 求 A^k$$

例如:
$$A = \begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}$$
, $A_1 = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$, $A_2 = (2)$ 求 $\begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}^{100}$ (不必用 A 的谱公式)

因为
$$A_1^{100} = \frac{1}{2} \begin{pmatrix} 3^{100} + 1 & 3^{100} - 1 \\ 3^{100} - 1 & 3^{100} + 1 \end{pmatrix}$$

$$\begin{pmatrix} A_1 & 0 \\ 0 & A_2 \end{pmatrix}^{100} = \begin{pmatrix} 2 & 1 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}^{100} = \begin{pmatrix} \frac{3^{100} + 1}{2} & \frac{3^{100} - 1}{2} & 0 \\ \frac{3^{100} - 1}{2} & \frac{3^{100} + 1}{2} & 0 \\ 0 & 0 & 2^{100} \end{pmatrix}$$

例(备用): 求
$$A = \begin{pmatrix} -1 & -3 & 3 & -3 \\ -3 & -1 & -3 & 3 \\ 3 & -3 & -1 & -3 \\ -3 & 3 & -3 & -1 \end{pmatrix}$$
 与 $f(A)$ 的谱公式,计算 A^{100}

Ans: 观察可知 A+4I 为秩 1 阵, 故 $\lambda(A+4I) = \{12,0,0,0\}$, 利用"求的平移法"

可知
$$\lambda(A) = \{8, -4, -4, -4\}$$
, A 的不同根为 $\lambda_1 = 8, \lambda_2 = -4$

因为 A 正规, 可用谱阵公式

$$G_{1} = \frac{A - \lambda_{2}I}{(\lambda_{1} - \lambda_{2})} = \frac{1}{12}(A + 4) = \frac{3}{12} \begin{pmatrix} 1 & -1 & 1 & -1 \\ -1 & 1 & -1 & 1 \\ 1 & -1 & 1 & -1 \\ -1 & 1 & -1 & 1 \end{pmatrix} = \frac{1}{4} \begin{pmatrix} 1 & -1 & 1 & -1 \\ -1 & 1 & -1 & 1 \\ 1 & -1 & 1 & -1 \\ -1 & 1 & -1 & 1 \end{pmatrix}$$

$$G_2 = \frac{A - \lambda_1 I}{(\lambda_2 - \lambda_1)} = \frac{-1}{12} (A - 8) = \frac{-3}{12} \begin{pmatrix} -3 & -1 & 1 & -1 \\ -1 & -3 & -1 & 1 \\ 1 & -1 & -3 & -1 \\ -1 & 1 & -1 & -3 \end{pmatrix} = \frac{1}{4} \begin{pmatrix} 3 & 1 & -1 & 1 \\ 1 & 3 & 1 & -1 \\ -1 & 1 & 3 & 1 \\ 1 & -1 & 1 & 3 \end{pmatrix}$$

(注:
$$G_1 + G_2 = I$$
)

可得谱公式: $A = \lambda_1 G_1 + \lambda_2 G_2 = 8G_1 - 4G_2$, 且 $f(A) = f(8)G_1 + f(-4)G_2$

Eg 例 .
$$A = \begin{pmatrix} 2 & 1-i \\ 1+i & 1 \end{pmatrix}$$
, $(i = \sqrt{-1})$ 求 $f(A)$ 谱分解,计算 A^{100}

解:
$$|xI - A| = (x - 3)x$$
, $\lambda(A) = \{3, 0\}$, $\lambda_1 = 3$, $\lambda_2 = 0$

$$A^H = A$$
 (正规), 必有谱分解: $A = \lambda_1 G_1 + \lambda_2 G_2$, $f(A) = f(\lambda_1)G_1 + f(\lambda_2)G_2$

有谱阵:
$$G_1 = \frac{A - \lambda_2 I}{(\lambda_1 - \lambda_2)} = \frac{A - 0I}{3 - 0} = \frac{1}{3} A = \frac{1}{3} \begin{pmatrix} 2 & 1 - i \\ 1 + i & 1 \end{pmatrix}$$

$$G_2 = \frac{A - \lambda_1 I}{(\lambda_2 - \lambda_1)} = \frac{A - 3I}{0 - 3} = \frac{1}{3} \begin{pmatrix} 1 & i - 1 \\ -1 - i & 2 \end{pmatrix} (G_1 + G_2 = I)$$

谱分解
$$A = \lambda_1 G_1 + \lambda_2 G_2 = 3\left(\frac{A}{3}\right) + 0\left(\frac{A - 3I}{-3}\right), \quad f(A) = f(3)G_1 + f(0)G_2$$

$$A^{100} = 3^{100}G_1 + 0^{100}G_2 = 3^{100}G_1 = 3^{100}\left(\frac{A}{3}\right) = 3^{99}A$$

备注: 利用补充公式(6),可知 G_1 , G_2 中各列都是 A 的特征向量!

观察 G_1 , G_2 的列,可知 2 个特向 $\begin{pmatrix} 1-i \\ 1 \end{pmatrix}$, $\begin{pmatrix} -1 \\ 1+i \end{pmatrix}$ (互正交) 不唯一

即知
$$\lambda_1=3$$
: 特向 $X_1=\begin{pmatrix}1-i\\1\end{pmatrix}$; $\lambda_2=0$: 特向量 $X_2=\begin{pmatrix}-1\\1+i\end{pmatrix}$

可知正规分解(也是 hermite 分解):

$$Q^{H}AQ = \begin{pmatrix} \frac{1}{\sqrt{3}}(1+i) & \frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}}(1-i) \end{pmatrix} \begin{pmatrix} 2 & 1-i \\ 1+i & 1 \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{3}}(1-i) & -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}}(1+i) \end{pmatrix} = \begin{pmatrix} 3 & 0 \\ 0 & 0 \end{pmatrix}$$

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Ex.求下列为正规阵 A 与 f(A) 的谱分解, 计算 $A^{100} = ?$

(1)
$$A = \begin{pmatrix} 3 & 1 \\ 1 & 3 \end{pmatrix}$$
, (2) $A = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}$, (3) $A = \begin{pmatrix} 1 & -i \\ i & 1 \end{pmatrix}$, (4) $A = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix}$

$$(5) \ \ A = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}, \quad (6) \ \ A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 1 & 0 \end{pmatrix}$$

补充题:
$$A = \begin{pmatrix} 1 & -i & 0 \\ i & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$
 用分块法求 $A^{100} = ?$

思考题:

1.
$$A = \begin{pmatrix} 3 & 1-i \\ 1+i & 2 \end{pmatrix}$$
, $(i = \sqrt{-1})$ (1) $\Re f(A)$ 谱分解,计算 A^{100} ;

(2)利用谱阵 G_1 , G_2 的列写出 2 个特征向量(是否正交)

(3)求优阵
$$Q$$
,使 $Q^{-1}AQ = D$ 为对角形

提示: 先用"平移法"求秩 1 阵 A-I 的根 $\lambda(A-I)=?$

2.
$$A = \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix}$$
, (1) $$\hat{x} f(A)$ $\hat{y} f(A)$ $\hat{y} f(A)$ $\hat{y} f(A)$$

(2)利用谱阵 G_1 , G_2 的列写出 3 个特征向量(是否正交)

(3)求**优阵**
$$Q$$
,使 $Q^{-1}AQ=D$ 为对角形

(4)令
$$B = \sqrt{\lambda_1}G_1 + \sqrt{\lambda_2}G_2$$
,证明: $B^2 = (\sqrt{\lambda_1}G_1 + \sqrt{\lambda_2}G_2)^2 = \lambda_1G_1 + \lambda_1G_2 = A$ 可得平方根公式: $\sqrt{A} = \sqrt{\lambda_1}G_1 + \sqrt{\lambda_2}G_2$

(5)用公式
$$\sqrt{A} = \sqrt{\lambda_1}G_1 + \sqrt{\lambda_2}G_2$$
计算**平方根** $\sqrt{A} = ?$