《矩阵分析与应用》第4次作业

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- 1. 设 $\mathbf{A} \in \mathbb{R}^{n \times n}$, 试说明下面哪些是线性变换:
 - $(1) \mathbf{T}(\mathbf{X}_{\mathbf{n} \times \mathbf{n}}) = \mathbf{A}\mathbf{X} \mathbf{X}\mathbf{A}.$
 - (2) $\mathbf{T}(\mathbf{A}) = \mathbf{A}^{\mathbf{T}}$.
 - (3) $\mathbf{T}(\mathbf{X}_{\mathbf{n}\times\mathbf{n}}) = \frac{\mathbf{X}+\mathbf{X}^{\mathrm{T}}}{2}$.
 - (4) $T(X_{n\times 1}) = Ax + b$, $b \neq 0$.

答:根据定义,线性映射的充要条件为 $\mathbf{T}(c\mathbf{X}_1 + d\mathbf{X}_2) = c\mathbf{T}(\mathbf{X}_1) + d\mathbf{T}(\mathbf{X}_2)$.

- $(1): \mathbf{T}(c\mathbf{X}_1 + d\mathbf{X}_2) = \mathbf{A}(c\mathbf{X}_1 + d\mathbf{X}_2) (c\mathbf{X}_1 + d\mathbf{X}_2)\mathbf{A} = c(\mathbf{A}\mathbf{X}_1 \mathbf{X}_1\mathbf{A}) + d(\mathbf{A}\mathbf{X}_2 \mathbf{X}_2\mathbf{A}) = c\mathbf{T}(\mathbf{X}_1) + d\mathbf{T}(\mathbf{X}_2)$ 是线性变换。
 - (2): $\mathbf{T}(c\mathbf{X_1} + d\mathbf{X_2}) = (c\mathbf{X_1} + d\mathbf{X_2})^T = c\mathbf{X_1}^T + d\mathbf{X_2}^T = c\mathbf{T}(\mathbf{X_1}) + d\mathbf{T}(\mathbf{X_2})$ 是线性变换。
- (3): $\mathbf{T}(c\mathbf{X_1} + d\mathbf{X_2}) = \frac{(c\mathbf{X_1} + d\mathbf{X_2}) + (c\mathbf{X_1} + d\mathbf{X_2})^T}{2} = c\frac{\mathbf{X_1} + \mathbf{X_1^T}}{2} + d\frac{\mathbf{X_2} + \mathbf{X_2^T}}{2} = c\mathbf{T}(\mathbf{X_1}) + d\mathbf{T}(\mathbf{X_2})$ 是线性变换。
- (4): 由于 $\mathbf{b} \neq 0$, $\mathbf{T}(c\mathbf{X_1} + d\mathbf{X_2}) = \mathbf{A}(c\mathbf{X_1} + d\mathbf{X_2}) + b = c\mathbf{A}\mathbf{X_1} + d\mathbf{A}\mathbf{X_2} + b \neq c\mathbf{T}(\mathbf{X_1}) + d\mathbf{T}(\mathbf{X_2})$ 不是线性变换。
- 2. 设 $\mathbf{A} \in \mathbf{R}^{\mathbf{n} \times \mathbf{n}}$, \mathbf{T} 为 $R^{n \times 1}$ 的一个线性算子,定义为: $\mathbf{T}(\mathbf{x}) = \mathbf{A}\mathbf{x}$. 记 S 为标准基,试说明 $[\mathbf{T}]_{\mathbf{S}} = \mathbf{A}$.

答:根据定义, $\forall \mathbf{x} \in R^n$,都有 $\mathbf{T}(\mathbf{x}) = [\mathbf{T}(\mathbf{x})]_S = [\mathbf{T}]_S[\mathbf{x}]_S = [\mathbf{T}]_S\mathbf{x} = \mathbf{A}\mathbf{x}$,则 $([\mathbf{T}]_S - \mathbf{A})\mathbf{x} = \mathbf{0}$ 对任意的 \mathbf{x} 都成立,因此 $[\mathbf{T}]_S = \mathbf{A}$ 。

3. 对于向量空间 R^3 ,

$$\mathcal{B} = \left\{ \mathbf{u_1} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \mathbf{u_2} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \mathbf{u_3} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}$$

$$\mathcal{B}' = \left\{ \mathbf{v_1} = \begin{pmatrix} -1 \\ 0 \\ 0 \end{pmatrix}, \mathbf{v_2} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \mathbf{v_3} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right\}$$

为该空间的两组基。

(1) 对于恒等算子 \mathbf{I} ,分别计算 $[\mathbf{I}]_{\mathcal{B}}$, $[\mathbf{I}]_{\mathcal{B}'}$, $[\mathbf{I}]_{\mathcal{B}\mathcal{B}'}$.

(2) 对于投影算子 **P**:
$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x \\ y \\ 0 \end{pmatrix}$$
, 计算 $[\mathbf{P}]_{\mathcal{BB}'}$ 。

答: (1):
$$\mathbf{I}(\mathbf{u}_1) = \mathbf{u}_1 = 1\mathbf{u}_1 + 0\mathbf{u}_2 + 0\mathbf{u}_3 \Rightarrow [\mathbf{I}(\mathbf{u}_1)]_{\mathcal{B}} = \begin{pmatrix} 1\\0\\0\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{u}_2) = \mathbf{u}_2 = 0\mathbf{u}_1 + 1\mathbf{u}_2 + 0\mathbf{u}_3 \Rightarrow [\mathbf{I}(\mathbf{u}_2)]_{\mathcal{B}} = \begin{pmatrix} 0\\1\\0\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{u}_3) = \mathbf{u}_3 = 0\mathbf{u}_1 + 0\mathbf{u}_2 + 1\mathbf{u}_3 \Rightarrow [\mathbf{I}(\mathbf{u}_3)]_{\mathcal{B}} = \begin{pmatrix} 0\\0\\1\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{v}_1) = \mathbf{v}_1 = 1\mathbf{v}_1 + 0\mathbf{v}_2 + 0\mathbf{v}_3 \Rightarrow [\mathbf{I}(\mathbf{v}_1)]_{\mathcal{B}'} = \begin{pmatrix} 1\\0\\0\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{v}_2) = \mathbf{v}_2 = 0\mathbf{v}_1 + 1\mathbf{v}_2 + 0\mathbf{v}_3 \Rightarrow [\mathbf{I}(\mathbf{v}_2)]_{\mathcal{B}'} = \begin{pmatrix} 0\\1\\0\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{v}_3) = \mathbf{v}_3 = 0\mathbf{v}_1 + 0\mathbf{v}_2 + 1\mathbf{v}_3 \Rightarrow [\mathbf{I}(\mathbf{v}_3)]_{\mathcal{B}'} = \begin{pmatrix} 0\\0\\1\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{u}_1) = \begin{pmatrix} 1\\0\\0\\0 \end{pmatrix} = -\mathbf{v}_1 + 0\mathbf{v}_2 + 0\mathbf{v}_3 \Rightarrow [\mathbf{I}(\mathbf{u}_1)]_{\mathcal{B}'} = \begin{pmatrix} -1\\0\\0\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{u}_2) = \begin{pmatrix} 1\\0\\0\\0 \end{pmatrix} = -\mathbf{v}_1 + 0\mathbf{v}_2 + 0\mathbf{v}_3 \Rightarrow [\mathbf{I}(\mathbf{u}_2)]_{\mathcal{B}'} = \begin{pmatrix} -1\\1\\0\\0 \end{pmatrix}$$

$$\mathbf{I}(\mathbf{u_3}) = \begin{pmatrix} 1\\1\\1\\1 \end{pmatrix} = -\mathbf{v_1} + 2\mathbf{v_2} - \mathbf{v_3} \Rightarrow [\mathbf{I}(\mathbf{u_3})]_{\mathcal{BB}'} = \begin{pmatrix} -1\\2\\-1 \end{pmatrix}$$

因此 $[\mathbf{I}]_{\mathcal{BB}'} = \begin{pmatrix} -1&-1&-1\\0&1&2\\0&0&-1 \end{pmatrix}$

(2):

$$\mathbf{P}(\mathbf{u}_1) = \begin{pmatrix} 1\\0\\0 \end{pmatrix} = -\mathbf{v}_1 + 0\mathbf{v}_2 + 0\mathbf{v}_3 \Rightarrow [\mathbf{P}(\mathbf{u}_1)]_{\mathcal{BB}'} = \begin{pmatrix} -1\\0\\0 \end{pmatrix}$$

$$\mathbf{P}(\mathbf{u}_2) = \begin{pmatrix} 1\\1\\0 \end{pmatrix} = -\mathbf{v}_1 + 1\mathbf{v}_2 + 0\mathbf{v}_3 \Rightarrow [\mathbf{P}(\mathbf{u}_2)]_{\mathcal{BB}'} = \begin{pmatrix} -1\\1\\0 \end{pmatrix}$$

$$\mathbf{P}(\mathbf{u}_3) = \begin{pmatrix} 1\\1\\0 \end{pmatrix} = -\mathbf{v}_1 + 1\mathbf{v}_2 + 0\mathbf{v}_3 \Rightarrow [\mathbf{P}(\mathbf{u}_3)]_{\mathcal{BB}'} = \begin{pmatrix} -1\\1\\0 \end{pmatrix}$$
因此 $[\mathbf{P}]_{\mathcal{BB}'} = \begin{pmatrix} -1\\0&1&1\\0&0&0 \end{pmatrix}$

4. 设 T 为
$$R^3$$
 的一个线性算子,其定义为 $\mathbf{T}(x,y,z) = (x-y,y-x,x-z)$, $\mathcal{B} = \left\{ \mathbf{u_1} = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \mathbf{u_2} = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \mathbf{u_3} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \right\}$ 为其一组基, $\mathbf{v} = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}$ 为 R^3 的一个向量。

(1) 分别计算 $[\mathbf{T}]_{\mathcal{B}}$ 和 $[\mathbf{v}]_{\mathcal{B}}$

(2) 计算 $[\mathbf{T}(\mathbf{v})]_{\mathcal{B}}$, 并验证 $[\mathbf{T}(\mathbf{v})]_{\mathcal{B}} = [\mathbf{T}]_{\mathcal{B}}[\mathbf{v}]_{\mathcal{B}}$ 成立。

答: (1):

$$\mathbf{T}(\mathbf{u_1}) = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \mathbf{u_1} - \mathbf{u_2} + 0\mathbf{u_3} \Rightarrow [\mathbf{T}(\mathbf{u_1})]_{\mathcal{B}} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix}$$

$$\mathbf{T}(\mathbf{u_2}) = \begin{pmatrix} -1 \\ 1 \\ -1 \end{pmatrix} = -\frac{3}{2}\mathbf{u_1} + \frac{1}{2}\mathbf{u_2} + \frac{1}{2}\mathbf{u_3} \Rightarrow [\mathbf{T}(\mathbf{u_2})]_{\mathcal{B}} = \begin{pmatrix} -\frac{3}{2} \\ \frac{1}{2} \\ \frac{1}{2} \end{pmatrix}$$

$$\mathbf{T}(\mathbf{u_3}) = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \frac{1}{2}\mathbf{u_1} + \frac{1}{2}\mathbf{u_2} - \frac{1}{2}\mathbf{u_3} \Rightarrow [\mathbf{T}(\mathbf{u_3})]_{\mathcal{B}} = \begin{pmatrix} \frac{1}{2} \\ \frac{1}{2} \\ -\frac{1}{2} \end{pmatrix}$$
因此 $[\mathbf{T}]_{\mathcal{B}} = \begin{pmatrix} 1 & -\frac{3}{2} & \frac{1}{2} \\ -1 & \frac{1}{2} & \frac{1}{2} \\ 0 & \frac{1}{2} & -\frac{1}{2} \end{pmatrix}$

$$\mathbf{v} = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix} = 1\mathbf{u_1} + \mathbf{u_2} + 0\mathbf{u_3} \Rightarrow [\mathbf{v}]_{\mathcal{B}} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

(2):

$$\mathbf{T}(\mathbf{v}) = \begin{pmatrix} 0 \\ 0 \\ -1 \end{pmatrix} = -\frac{1}{2}\mathbf{u}_{1} - \frac{1}{2}\mathbf{u}_{2} + \frac{1}{2}\mathbf{u}_{3} \Rightarrow [\mathbf{T}(\mathbf{v})]_{\mathcal{B}} = \begin{pmatrix} -\frac{1}{2} \\ -\frac{1}{2} \\ \frac{1}{2} \end{pmatrix}$$
$$[\mathbf{T}]_{\mathcal{B}}[\mathbf{v}]_{\mathcal{B}} = \begin{pmatrix} 1 & -\frac{3}{2} & \frac{1}{2} \\ -1 & \frac{1}{2} & \frac{1}{2} \\ 0 & \frac{1}{2} & -\frac{1}{2} \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -\frac{1}{2} \\ -\frac{1}{2} \\ \frac{1}{2} \end{pmatrix}$$

式子左边 = 右边, 因此 $[\mathbf{T}(\mathbf{v})]_{\mathcal{B}} = [\mathbf{T}]_{\mathcal{B}}[\mathbf{v}]_{\mathcal{B}}$ 成立