

Ch1. 矩阵分解

1. 三角分解, Cholesky 分解
2. 高秩分解.
3. 正交三角分解
4. 奇异值分解
5. 谱分解

一. 三角分解. Cholesky 分解

def. 设 $A \in \mathbb{R}^{n \times n}$, 若 \exists 单位下三角阵 L ,
及上三角阵 U , \rightarrow $A = LU$,
称 A 有三角分解, \sim LU 分解.

注. 三角分解未必存在.

如. $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ 不存在三角分解.

设 $\begin{pmatrix} 1 & 0 \\ a & 1 \end{pmatrix} \begin{pmatrix} b & d \\ 0 & c \end{pmatrix} = \begin{pmatrix} b & d \\ ab & ad+c \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \Rightarrow b=0.$
 $\Rightarrow d=1$ 矛盾

Th. A 可逆, A 存在三角分解

$\Leftrightarrow A$ 的所有顺序主子式 $\neq 0$.

Th. (LU 分解唯一性)

设 $A \in \mathbb{R}^{n \times n}$, 可逆, 且 $A = LU$, 则分解唯一.

证. 设 $A = L_1 U_1 = L_2 U_2$

$$\Rightarrow \underbrace{L_2^{-1} L_1}_{\text{单位下三角}} = \underbrace{U_2 U_1^{-1}}_{\text{上三角}} \longrightarrow \text{对角阵}$$

单位下三角阵逆仍为单位下三角阵. $\begin{pmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{pmatrix} \Rightarrow \begin{matrix} L = U_2 \\ U_1 = U_2 \end{matrix}$

Th. (Cholesky 分解)

设 $A \in \mathbb{R}^{n \times n}$, $A \succ 0$.

则 $\exists!$ 对角元素为正的下三角阵 G , $\Rightarrow \boxed{A = GG^T}$
Cholesky 分解

\sqrt{A} .

$$\left(\begin{array}{cccc} g_{11} & & & \\ g_{21} & g_{22} & & \\ \vdots & \vdots & \ddots & \\ g_{i1} & g_{i2} & \dots & g_{in} \\ \vdots & \vdots & & \vdots \\ g_{n1} & g_{n2} & \dots & g_{nn} \end{array} \right) \left(\begin{array}{cccc} g_{11} & g_{21} & \dots & g_{n1} \\ & g_{22} & \dots & g_{n2} \\ & & \ddots & g_{ni} \\ & & & g_{nn} \end{array} \right)$$

$$\Rightarrow a_{ij} = \sum_{k=1}^j g_{ik} g_{jk}, \quad i > j.$$

$$\Rightarrow g_{jj} g_{2j} = a_{ij} - \sum_{k=1}^{j-1} g_{ik} g_{jk}.$$

二. 满秩分解

$$A \in \mathbb{R}^{m \times n}, \text{rank}(A) = r.$$

证: $A = LR$ 其中 $L \in \mathbb{R}^{m \times r}$ 列满秩
 $R \in \mathbb{R}^{r \times n}$ 行满秩

$$A \xrightarrow{\text{行变换}} H_A = \begin{pmatrix} H_r \\ 0 \end{pmatrix}.$$

设 r_k 为 A 的第 k 个非零行, 记 $r_k = \gamma_k$.

$$\text{证: } j_1 < j_2 < \dots < j_r$$

$$\text{从而 } A = (A_{j_1}, A_{j_2}, \dots, A_{j_r}) H_r.$$

三. 正交三角分解

Gram-Schmidt 正交化方法: 直接应用.

Th. 设 $A \in \mathbb{C}^{n \times n}$, A 列满秩

则 $\exists!$ 酉阵 U 和 对角线元素都大于零
上三角阵 R ,

(且) $A = UR$

证: $A = (\alpha_1, \dots, \alpha_n)$ ^{多秩} \checkmark $\alpha_1, \dots, \alpha_n$ 无关.
 $\alpha_1, \dots, \alpha_n \xrightarrow{\text{施密特化}} \eta_1, \dots, \eta_n.$

$$\begin{cases} \eta_1 = \alpha_1, \\ \eta_2 = \alpha_2 - \frac{(\alpha_2, \eta_1)}{(\eta_1, \eta_1)} \eta_1 \\ \vdots \\ \eta_n = \alpha_n - \frac{(\alpha_n, \eta_1)}{(\eta_1, \eta_1)} \eta_1 - \dots - \frac{(\alpha_n, \eta_{n-1})}{(\eta_{n-1}, \eta_{n-1})} \eta_{n-1} \end{cases}$$

$$\checkmark \begin{cases} \alpha_1 = \eta_1 \\ \alpha_2 = \eta_2 + \frac{(\alpha_2, \eta_1)}{(\eta_1, \eta_1)} \eta_1 = \frac{(\alpha_2, \eta_1)}{\sqrt{(\eta_1, \eta_1)}} \cdot \frac{\eta_1}{\sqrt{(\eta_1, \eta_1)}} \\ \dots \\ \alpha_n = \eta_n + \frac{(\alpha_n, \eta_1)}{(\eta_1, \eta_1)} \eta_1 + \dots + \frac{(\alpha_n, \eta_{n-1})}{(\eta_{n-1}, \eta_{n-1})} \eta_{n-1} \end{cases}$$

$$\text{令 } \beta_i = \frac{\eta_i}{\sqrt{(\eta_i, \eta_i)}}, \quad i=1, \dots, n$$

2) $U = (\beta_1, \dots, \beta_n)$ 为 正交阵.

$$\text{1) } \alpha_1 = \sqrt{(\eta_1, \eta_1)} \beta_1$$

$$\alpha_2 = \sqrt{(\eta_2, \eta_2)} \beta_2 + (\alpha_2, \beta_1) \beta_1$$

\vdots

$$\alpha_n = \sqrt{(\eta_n, \eta_n)} \beta_n + (\alpha_n, \beta_1) \beta_1 + \dots + (\alpha_n, \beta_{n-1}) \beta_{n-1}$$

$$\text{即 } A = (\alpha_1, \dots, \alpha_n) = (\underbrace{\beta_1, \dots, \beta_n}_U) \underbrace{\begin{pmatrix} \sqrt{(\eta_1, \eta_1)} & (\alpha_2, \beta_1) & \dots & (\alpha_n, \beta_1) \\ & \sqrt{(\eta_2, \eta_2)} & \dots & (\alpha_n, \beta_2) \\ & & \ddots & \vdots \\ & & & \sqrt{(\eta_n, \eta_n)} \end{pmatrix}}_R$$

下证必要性.

U_1, U_2 为酉阵

设 $A = U_1 R_1 = U_2 R_2$, R_1, R_2 为正, 上三角阵

$$\underbrace{U_2^* U_1}_{\text{酉阵, 正交阵}} = \underbrace{R_2 R_1^{-1}}_{\text{上三角阵}} \xrightarrow{\text{对角阵}} = \begin{pmatrix} \mu_1 & & \\ & \ddots & \\ & & \mu_n \end{pmatrix},$$

$|\mu_i| = 1$

$$R_2 = \begin{pmatrix} \mu_1 & & \\ & \ddots & \\ & & \mu_n \end{pmatrix} R_1,$$

$$\begin{pmatrix} * & & * \\ & \ddots & \\ * & & * \\ & & \ddots & \\ & & & * \end{pmatrix} = \begin{pmatrix} \mu_1 & & \\ & \ddots & \\ & & \mu_n \end{pmatrix} \begin{pmatrix} * & & \\ & \ddots & \\ & & * \end{pmatrix}$$

$$\underbrace{a_{ii}}_{\text{实正}} = \mu_i \underbrace{b_{ii}}_{\text{实正}} \Rightarrow \mu_i = 1$$

$$\Rightarrow R_2 = R_1$$

$$\Rightarrow U_2 = U_1$$

Th. 设 $A \in \mathbb{C}^{n \times r}$, $\text{rank}(A) = r$,

则 $A = UR$, 其中 $U \in \mathbb{C}^{n \times r}$, $U^*U = E_r$
 $R \in \mathbb{C}^{r \times r}$ 上三角阵, 对角元 > 0 .

例. 用 QR 分解求解 $Ax = b$. 其中 $A = \begin{pmatrix} 1 & 1 & 3 \\ 2 & 1 & 2 \\ 2 & -5 & 8 \\ -1 & 3 & -7 \end{pmatrix}$, $b = \begin{pmatrix} -1 \\ 1 \\ -1 \\ 9 \end{pmatrix}$

证. $A = QR$, $Ax = b \Leftrightarrow QRx = b$
 $\Leftrightarrow Rx = Q^T b \Leftrightarrow x = R^{-1} Q^T b$

$(R, Q^T b) \xrightarrow{\text{高斯消元}} (E, R^{-1} Q^T b)$

四. 奇异值分解

Th. (奇异值分解定理)

设 $A \in \mathbb{C}^{m \times n}$, $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_r > 0$,

则存在 m 阶和 n 阶酉阵 U, V

使得 $A = U \Sigma V^*$,

其中 $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_r, 0, \dots, 0)_{m \times n}$.

这里 $\sigma_1, \dots, \sigma_r$ 称为 A 的奇异值.

引理1. $\text{rank}(A) = \text{rank}(A^*A) = \text{rank}(AA^*)$

证: $Ax=0 \Rightarrow A^*Ax=0$

$A^*Ax=0 \Rightarrow x^*A^*Ax=0 \Rightarrow Ax=0$

即: $Ax=0$ 与 $A^*Ax=0$ 是同解方程组

从而 $\text{rank}(A) = \text{rank}(A^*A)$.

引理2. A^*A 与 AA^* 的特征值都大于或等于零.

证: $A^*A \succeq 0, \Rightarrow \lambda_i(A^*A) \geq 0$.

引理3. 设 $A \in \mathbb{C}^{m \times n}$, $\text{rank}(A) = r$

则, AA^* 与 A^*A 有完全相同之非零特征值 $\lambda_1, \dots, \lambda_r$.

证: AA^* 与 A^*A 为方阵, 且对称阵,
对称阵之特征值为实数, 个数均为 r .

设 λ 为 A^*A 之特征值, $A^*A\alpha_i = \lambda\alpha_i$, $i=1 \sim k$.

\Rightarrow $AA^*A\alpha_i = \lambda A\alpha_i$, $i=1 \sim k$. (代数重数 = n 几何重数 = k)
(下证 $A\alpha_1, \dots, A\alpha_k$ 无关)

设 $l_1 A\alpha_1 + \dots + l_k A\alpha_k = 0$

$\Rightarrow l_1 \lambda \alpha_1 + \dots + l_k \lambda \alpha_k = 0 \Rightarrow l_1 \alpha_1 + \dots + l_k \alpha_k = 0 \Rightarrow l_i = 0$

故 λ 为 AA^* 之特征值, 重数 \geq λ 为 A^*A 之特征值之重数
反之亦然

Def. $A \in \mathbb{C}^{m \times n}$, $\text{rank}(A) = r$, 设 $A^*A =$ 正特征值 $\lambda_1, \dots, \lambda_r$.
 称 $\sqrt{\lambda_1}, \dots, \sqrt{\lambda_r}$ 为 A 的 奇异值.

引理4. 设 λ 为 $A^*A =$ 正特征值,
 $\alpha_1, \dots, \alpha_k$ 为 λ 之两两正交之单位特征向量.

则 $A\alpha_1, \dots, A\alpha_k$ 为 $AA^* =$ 对应 λ 之两两正交之特征向量.
 且 $\sqrt{(A\alpha_i, A\alpha_i)} = \sqrt{\lambda}$, $i = 1, \dots, k$.

证. $A^*A\alpha_i = \lambda\alpha_i \Rightarrow A^*A\alpha_i = \lambda\alpha_i$, $i = 1, \dots, k$
 $(A\alpha_i, A\alpha_j) = \alpha_j^* A^* A \alpha_i = \lambda \alpha_j^* \alpha_i = \begin{cases} \lambda, & i=j \\ 0, & i \neq j \end{cases}$
 $\Rightarrow A\alpha_1, \dots, A\alpha_k$ 两两正交, $\sqrt{(A\alpha_i, A\alpha_i)} = \sqrt{\lambda}$.

Th. $A \in \mathbb{C}^{m \times n}$, $\sqrt{\lambda_1}, \dots, \sqrt{\lambda_r}$ 为 A 之奇异值.

2) \exists 酉阵 U, V , $\Rightarrow A = U \Sigma V^* = U \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_r} & & \\ & & & 0 & \dots & 0 \end{pmatrix}_{m \times n} V^*$

证: 设 $\alpha_1, \dots, \alpha_n$ 为 A^*A 之两两正交之单位特征向量.

$$A^*A\alpha_i = \lambda_i \alpha_i, \quad i=1, \dots, r, \quad A^*A\alpha_i = 0, \quad i=r+1, \dots, n.$$

设 β_1, \dots, β_n 为 AA^* 之两两正交之单位特征向量.

其中 $AA^*\beta_i = \lambda_i \beta_i, \quad i=1, \dots, r, \quad \Rightarrow \boxed{\beta_i = \frac{A\alpha_i}{\sqrt{\lambda_i}}}$

令 $U = (\beta_1, \dots, \beta_r, \beta_{r+1}, \dots, \beta_n)$, $V = (\alpha_1, \dots, \alpha_r, \alpha_{r+1}, \dots, \alpha_n)$

2) $U^*AV = (\beta_1, \dots, \beta_r, \beta_{r+1}, \dots, \beta_n)^* A (\alpha_1, \dots, \alpha_r, \alpha_{r+1}, \dots, \alpha_n)$
 $= (\beta_1, \dots, \beta_n)^* (\sqrt{\lambda_1}\beta_1, \dots, \sqrt{\lambda_r}\beta_r, 0, \dots, 0)$

$$\begin{aligned}
 &= (\beta_1, \dots, \beta_n)^* (\beta_1, \dots, \beta_r, \beta_{r+1}, \dots, \beta_n) \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_r} & & 0 \\ & & & \ddots & \\ & & & & 0 \end{pmatrix} \\
 &= \begin{pmatrix} \sqrt{\lambda_1} & & \\ & \ddots & \\ & & \sqrt{\lambda_r} & & 0 \\ & & & \ddots & \\ & & & & 0 \end{pmatrix}
 \end{aligned}$$

\uparrow
 p

$$A = U \Sigma V^*$$

例. 求 $A = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \end{pmatrix}$ 的奇异值分解.

解. $AA^* = \begin{pmatrix} 2 & -1 \\ -1 & 2 \end{pmatrix}$, $|\lambda E - AA^*| = (\lambda - 1)(\lambda - 3)$.

$$\lambda_1 = 1, \beta_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \end{pmatrix}, \quad \lambda_2 = 3, \beta_2 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$\text{①} \quad A^*A = \text{特征值 } 0. \quad \lambda_1 = 1, \alpha_1 = \frac{1}{\sqrt{\lambda_1}} A^* \beta_1 = A^* \beta_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\lambda_2 = 3, \alpha_2 = \frac{1}{\sqrt{\lambda_2}} A^* \beta_2 = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$

$$\lambda_3 = 0, \alpha_3 = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \quad (A^*A\alpha = 0)$$

$$\text{②} \quad U = (\beta_1, \beta_2), \quad V = (\alpha_1, \alpha_2, \alpha_3)$$

$$\text{③} \quad A = U \begin{pmatrix} 1 & 0 & 0 \\ 0 & \sqrt{3} & 0 \end{pmatrix} V^*$$

五. 谱分解

(一) 正规阵的谱分解

A 为正规阵 \Rightarrow 存在酉阵 U , $\exists A = U \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_s \end{pmatrix} U^*$

$$\begin{aligned} \underline{A} &= (u_1, \dots, u_n) \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_n \end{pmatrix} \begin{pmatrix} u_1^* \\ \vdots \\ u_n^* \end{pmatrix} = \sum_{i=1}^n \lambda_i u_i u_i^* \\ &= (u_{1,1}, \dots, u_{1,k_1}, \dots; u_{s,1}, \dots, u_{s,k_s}) \begin{pmatrix} \lambda_1 & & \\ & \ddots & \\ & & \lambda_s \end{pmatrix} \begin{pmatrix} u_{1,1}^* \\ \vdots \\ u_{1,k_1}^* \\ \vdots \\ u_{s,1}^* \\ \vdots \\ u_{s,k_s}^* \end{pmatrix} \\ &= \sum_{i=1}^s \lambda_i \sum_{j=1}^{k_i} u_{i,j} u_{i,j}^* = \underline{\sum_{i=1}^s \lambda_i P_i} \end{aligned}$$

其中 $\lambda_1, \dots, \lambda_s$ 为 A 的不同特征值.

注意到:

$$\left. \begin{aligned} (u_i u_i^*)^* &= u_i u_i^*, & i=1 \sim n \\ (u_i u_i^*)^2 &= u_i u_i^*, & i=1 \sim n \\ (u_i u_i^*)(u_j u_j^*) &= 0, & i \neq j \end{aligned} \right\} \Rightarrow \begin{aligned} p_i^* &= p_i, & i=1 \sim n \\ p_i^2 &= p_i, & i=1 \sim n \\ p_i p_j &= 0, & i \neq j \end{aligned}$$

称 P 为正交投影阵.

Th. 如果 A 为正规阵, 则 $A = \sum_{i=1}^n \lambda_i p_i$,
其中 λ_i 为不同特征值, $p_i^* = p_i, p_i^2 = p_i, p_i p_j = 0$.

注. 若 A 为正规阵且可逆, 则 $A^{-1} = \sum_{i=1}^n \frac{1}{\lambda_i} u_i u_i^*$.

13. 已知 $A = \begin{pmatrix} 8 & 4 & 1 \\ 4 & 7 & 4 \\ -1 & 4 & 8 \end{pmatrix}$, 求 A^{2016}

解. $|\lambda E - A| = (\lambda - 9)^2(\lambda + 9)$. $A^T = A$.

$$\lambda_1 = 9 \left(2 \frac{1}{2} \right), \quad \alpha_1 = \frac{1}{3} \begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix}, \quad \alpha_2 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ 0 \\ -\frac{1}{\sqrt{2}} \end{pmatrix},$$

$$\lambda_2 = -9 \left(1 \frac{1}{2} \right), \quad \alpha_3 = \frac{1}{6} \begin{pmatrix} \sqrt{2} \\ -4\sqrt{2} \\ \sqrt{2} \end{pmatrix}.$$

$$\text{令 } P_1 = \alpha_1 \alpha_1^* + \alpha_2 \alpha_2^*, \quad P_2 = \alpha_3 \alpha_3^*$$

$$\text{则 } A = 9P_1 - 9P_2$$

$$A^{2016} = 9^{2016} (P_1 - P_2)^{2016} = 9^{2016} (P_1 + P_2).$$

(二) 一般可对角化阵的谱分解

设 A 可对角化, 3 个同特征值 $\lambda_1, \dots, \lambda_s$,

重数为 k_1, \dots, k_s .

$$A_{i,j} = \lambda_i \delta_{i,j}, \quad \begin{matrix} i=1 \sim s \\ j=1, \dots, k_i \end{matrix}$$

$$\text{令 } P = (\alpha_{1,1}, \dots, \alpha_{1,k_1}, \dots, \alpha_{s,1}, \dots, \alpha_{s,k_s})$$

$$\text{2.1 } P^{-1} A P = \text{diag}(\underbrace{\lambda_1, \dots, \lambda_1}_{k_1 \uparrow}, \dots, \underbrace{\lambda_s, \dots, \lambda_s}_{k_s \uparrow})$$

$$\text{即 } A = P \text{diag}(\lambda_1, \dots, \lambda_1, \dots, \lambda_s, \dots, \lambda_s) P^{-1}$$

$$\text{令 } P^{-1} = (\beta_{1,1}, \dots, \beta_{1,k_1}, \dots, \beta_{s,1}, \dots, \beta_{s,k_s})^T$$

则 $\underline{A} = \sum_{i=1}^s \lambda_i (\alpha_{i,1} \beta_{i,1}^T + \dots + \alpha_{i,k_i} \beta_{i,k_i}^T)$
 $\underline{A} = \sum_{i=1}^s \lambda_i P_i$ 称为 $A =$ 谱分解.

注意到 $PP^T = E_n \Rightarrow \sum_{i=1}^s (\alpha_{i,1} \beta_{i,1}^T + \dots + \alpha_{i,k_i} \beta_{i,k_i}^T) = E_n$

即 $\sum_{i=1}^s P_i = E_n$

又 $P^T P = E_n \Rightarrow \beta_{i_1, j_1}^T \alpha_{i_2, j_2} = \delta_{i_1, i_2} \delta_{j_1, j_2}$

$\Rightarrow P_i P_j = 0, i \neq j$

且 $P_i^2 = (\alpha_{i,1} \beta_{i,1}^T + \dots + \alpha_{i,k_i} \beta_{i,k_i}^T) (\alpha_{i,1} \beta_{i,1}^T + \dots + \alpha_{i,k_i} \beta_{i,k_i}^T) = P_i$

$$\begin{aligned} \text{又 } \sum_{i=1}^s P_i = E_n &\Rightarrow n = \text{rank}(E_n) \leq \sum_{i=1}^s \text{rank}(P_i) \\ &\leq k_1 + \dots + k_s = n \\ &\Rightarrow \text{rank}(P_i) = k_i. \end{aligned}$$

Th. (谱分解定理).

设 A 为实对称阵, A 有 s 个不同特征值 $\lambda_1, \dots, \lambda_s$,
重数分别为 k_1, \dots, k_s . 则 $\exists s$ 个实对称阵 $P_i, i=1, \dots, s$,

$$\begin{aligned} \exists: \quad &A = \sum_{i=1}^s \lambda_i P_i, \quad P_i^2 = P_i, \quad P_i P_j = 0 \quad (i \neq j) \\ &\sum_{i=1}^s P_i = E_n, \quad \text{rank}(P_i) = k_i. \end{aligned}$$

$$A = P \Sigma P^T \Rightarrow A^T = P^{-T} \Sigma P^T \Rightarrow A^T P^{-T} = P^{-T} \Sigma.$$

故 $P^{-T} = (\beta_{1,1}, \dots, \beta_{1,k_1}, \dots, \beta_{s,1}, \dots, \beta_{s,k_s})$ 是
 A^T 的特征向量 $\lambda_1, \dots, \lambda_1, \dots, \lambda_s, \dots, \lambda_s$ 对应的特征向量。

i.e. $A^T \beta_{i,j} = \lambda_i \beta_{i,j}, \quad \begin{matrix} i=1 \sim s \\ j=1, \dots, k_i \end{matrix}$

或 $\beta_{i,j}^T A = \lambda_i \beta_{i,j}^T$

称 $\beta_{i,j}^T$ 为 A 的左特征向量。

$\lambda_{i,j} \dots$ 右 \dots