

1.

$$(1) f = x_1^2 + 4x_2^2 + 2x_3^2 + 4x_1x_2 + 2x_1x_3 + 12x_2x_3$$

$$A = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 4 & 6 \\ 1 & 6 & 2 \end{pmatrix} \quad C_1 = \begin{pmatrix} 1 & -2 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$C_1^T A C_1 = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 2 & 0 & 4 \\ 1 & 4 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 4 \\ 0 & 4 & 1 \end{pmatrix}$$

$$C_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -4 & 1 \end{pmatrix} \quad C_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$C_2^T C_1^T A C_1 C_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & -4 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 4 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$C_3^T C_2^T C_1^T A C_1 C_2 C_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} = \Lambda$$

$$\hat{\Rightarrow} X = C_1 C_2 C_3^T \quad X^T A X = Y^T \Lambda Y$$

$$(2) A = \begin{pmatrix} A_1 & \\ & A_2 \end{pmatrix}_{n+m} \quad \forall X = \begin{pmatrix} x_1 \\ \vdots \\ x_n \\ x_{n+1} \\ \vdots \\ x_{n+m} \end{pmatrix}$$

$$X^T A X = (x_1 \dots x_n) A_1 \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + (x_{n+1} \dots x_{n+m}) A_2 \begin{pmatrix} x_{n+1} \\ \vdots \\ x_{n+m} \end{pmatrix} > 0$$

即  $A$  正定

2. (1)  $V_1 = \{A \in \mathbb{R}^{2 \times 2} \mid A^T = A\}$

$$\forall A = \begin{pmatrix} a_1 & a_3 \\ a_2 & a_4 \end{pmatrix} \in V_1 \quad A^T = A \Rightarrow a_2 = a_3$$

$$\Rightarrow V_1 = L\left(\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}\right) = L(\varepsilon_1, \varepsilon_2, \varepsilon_3)$$

(2)  $V_2 = \{A \in \mathbb{R}^{2 \times 2} \mid \text{tr} A = 0\}$

$$\forall A = \begin{pmatrix} a_1 & a_3 \\ a_2 & a_4 \end{pmatrix} \quad a_1 + a_4 = 0$$

$$\Rightarrow V_2 = L\left(\begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}\right) = L(\eta_1, \eta_2, \eta_3)$$

$$V_1 + V_2 = L(\varepsilon_1, \varepsilon_2, \eta_1, \eta_2)$$

3. (1)  $A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$

$$AX = 0 \Rightarrow \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} X = 0$$

$$\rightarrow \begin{pmatrix} -1 & 1 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 0 & 0 & 0 & 0 \end{pmatrix}$$

$$X = c_1 \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} + c_2 \begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}$$

$$\sigma^1(\theta) = L(c(-e_1 + e_2), (-e_3 + e_4))$$

$$(2) [\lambda I - A] = \begin{pmatrix} \lambda-1 & -1 & 0 & 0 \\ -1 & \lambda-1 & 0 & 0 \\ 0 & 0 & \lambda-1 & -1 \\ 0 & 0 & -1 & \lambda-1 \end{pmatrix}$$

$$D_1 = 1 \quad D_2 = 1 \quad D_3 = 1$$

$$D_4 = (\lambda-1)^4$$

$$\Rightarrow d_1 = 1 \quad d_2 = 1 \quad d_3 = 1 \quad d_4 = (\lambda-1)^4 \\ = \lambda^4 - 4\lambda^3 + 6\lambda^2 - 4\lambda + 1$$

$$J = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

$$V = \begin{pmatrix} 0 & 0 & 0 & -1 \\ 1 & 0 & 0 & 4 \\ 0 & 1 & 0 & -6 \\ 0 & 0 & 1 & 4 \end{pmatrix}$$

4.

$$\sigma e_1 = \lambda_1 e_1 \quad \sigma e_2 = \lambda_2 e_2$$

$$(1) \quad k_1 e_1 + k_2 e_2 = 0$$

$$k_1 \lambda_1 e_1 + k_2 \lambda_2 e_2 = 0$$

$$\Rightarrow k_2(\lambda_2 - \lambda_1) e_2 = 0$$

$$\Rightarrow k_2 = 0 \Rightarrow k_1 = 0$$

$$\begin{aligned} (2) \quad & \#_{\lambda_2} \sigma(e_1 + e_2) = \lambda e_1 + \lambda e_2 \\ & \# \sigma e_1 + \sigma e_2 = \lambda_1 e_1 + \lambda_2 e_2 \\ & \Rightarrow (\lambda - \lambda_1) e_1 + (\lambda - \lambda_2) e_2 = 0 \end{aligned}$$

$$\Rightarrow \begin{cases} \lambda - \lambda_1 = 0 \\ \lambda - \lambda_2 = 0 \end{cases} \quad (\times)$$

5、

$$\# \eta_1 = e_1$$

$$\eta_2 = e_2 - \frac{(\eta_1, e_2)}{(\eta_1, \eta_1)} \eta_1$$

$$= e_2 - \frac{0}{1} \eta_1 = e_2$$

$$\eta_3 = e_3 - \frac{(\eta_1, e_3)}{(\eta_1, \eta_1)} \eta_1 - \frac{(\eta_2, e_3)}{(\eta_2, \eta_2)} \eta_2$$

$$= e_3 - \frac{1}{1} e_1 - \frac{1}{1} e_2$$

$$= -e_1 - e_2 + e_3$$

$$|\eta_1| = 1 \quad |\eta_2| = 1$$

$$|\eta_3| = (-1, -1, 1) \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 3 \end{pmatrix} \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$$

$$= 5 - 2 - 2 = 1$$

$$\sigma_1 = \frac{\eta_1}{|\eta_1|} = e_1$$

$$\sigma_2 = \frac{\eta_2}{|\eta_2|} = e_2$$

$$\sigma_3 = \frac{\eta_3}{|\eta_3|} = -e_1 - e_2 + e_3$$

$$(2) \quad \sigma(\alpha) = \alpha - 2(\alpha, e_1)e_1$$

$$\sigma(e_1) = e_1 - 2e_1 = -e_1$$

$$\forall \alpha \in L(e_2, e_3) \quad e_2 \perp e_1 \quad e_3 \perp e_1$$

$$\alpha = k_2 e_2 + k_3 e_3$$

$$\sigma(\alpha) = \alpha - 0 = \alpha$$

$$\mathbb{R}P L(e_2, e_3) \subset V_1$$

$$\text{又} \forall \alpha \in V_1$$

$$\alpha = k_1 e_1 + k_2 e_2 + k_3 e_3$$

$$\sigma \alpha = -k_1 e_1 + k_2 e_2 + k_3 e_3$$

$$\Rightarrow k_1 = 0$$

$$\Rightarrow \alpha \in L(e_2, e_3)$$

$$\Rightarrow V_1 = L(e_2, e_3)$$

$$\Rightarrow \lambda_1 = -1 \quad \lambda_{2,3} = 1$$

$$\Rightarrow |A| = -1 \quad \text{特征值} = \pm 1$$

$$\text{或 } \sigma(e_1, e_2, e_3) = (e_1, e_2, e_3) \begin{pmatrix} -1 & & \\ & 1 & \\ & & 1 \end{pmatrix}$$

$$\Rightarrow |A| = -1 \quad \text{特征值} = \pm 1$$

$$A = \begin{pmatrix} 1 & 2 & 1 \\ 2 & 4 & 6 \\ 1 & 6 & 1 \end{pmatrix}$$

$$C_1 = \begin{pmatrix} 1 & -2 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$C_1^T A C_1 = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 2 & 0 & 4 \\ 1 & 4 & 0 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 4 \\ 0 & 4 & 0 \end{pmatrix}$$

$$C_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 1 & 1 \end{pmatrix}$$

$$C_2^T C_1^T A C_1 C_2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 4 & 4 \\ 0 & 4 & -4 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & -8 \end{pmatrix} \quad C_3 = \begin{pmatrix} 1 & \frac{1}{2\sqrt{2}} \\ & \frac{1}{2\sqrt{2}} \end{pmatrix}$$

$$C_3^T C_2^T C_1^T A C_1 C_2 C_3 = \begin{pmatrix} 1 & 1 & -1 \end{pmatrix} = \Lambda$$

$$X = C_1 C_2 C_3 Y, \quad X^T A X = Y^T \Lambda Y$$