

2018~2019

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$$(1) \begin{pmatrix} 1 & 0 & 1 \\ 2 & 2 & 0 \\ 0 & 3 & 3 \end{pmatrix}$$

$$(\alpha_1 + \alpha_2, \alpha_2 + \alpha_3, \alpha_3 + \alpha_1) = (\alpha_1, \frac{1}{2}\alpha_2, \frac{1}{3}\alpha_3) \begin{pmatrix} 1 & 0 & 1 \\ 2 & 2 & 0 \\ 0 & 3 & 3 \end{pmatrix}$$

$$(2) \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix}^{-1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix}$$

$$\mathcal{A}(\alpha_1, \alpha_2, \alpha_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$

$$(\alpha_1, \alpha_2 - \alpha_3, \alpha_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & -1 & 1 \end{pmatrix} = (\alpha_1, \alpha_2, \alpha_3)P$$

$$\begin{aligned} \mathcal{A}(\alpha_1, \alpha_2 - \alpha_3, \alpha_3) &= \mathcal{A}(\alpha_1, \alpha_2, \alpha_3)P = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix} P \\ &= (\alpha_1, \alpha_2 - \alpha_3, \alpha_3)P^{-1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix} P \end{aligned}$$

$$(3) \quad x = 0, y = 3$$

$$Tr\left(\begin{pmatrix} 3 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & x \end{pmatrix}\right) = 3 + x = Tr\left(\begin{pmatrix} -1 & 0 & 0 \\ 0 & y & 0 \\ 0 & 0 & 1 \end{pmatrix}\right) = y$$

$$det\left(\begin{pmatrix} 3 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & x \end{pmatrix}\right) = -3 = det\left(\begin{pmatrix} -1 & 0 & 0 \\ 0 & y & 0 \\ 0 & 0 & 1 \end{pmatrix}\right) = -y$$

$$(4) \quad 4n^2$$

$$(\pm \frac{1}{2n})^2 \times k = \frac{k}{4n^2} = 1$$

$$(5) \quad t > 0, \left| \begin{pmatrix} t & \sqrt{2} \\ \sqrt{2} & 2 \end{pmatrix} \right| > 0, \left| \begin{pmatrix} t & \sqrt{2} & t-1 \\ \sqrt{2} & 2 & 0 \\ t-1 & 0 & 2 \end{pmatrix} \right| > 0$$

$$Q=\begin{pmatrix} t & \sqrt{2} & t-1 \\ \sqrt{2} & 2 & 0 \\ t-1 & 0 & 2 \end{pmatrix}$$

$$t>0, \left|\begin{matrix} t & \sqrt{2} \\ \sqrt{2} & 2 \end{matrix}\right|>0, \left|\begin{matrix} t & \sqrt{2} & t-1 \\ \sqrt{2} & 2 & 0 \\ t-1 & 0 & 2 \end{matrix}\right|>0$$

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(1) ✕

$$A_1=\begin{pmatrix}1&0\\0&0\end{pmatrix}=B_1=B_2,A_2=\begin{pmatrix}0&0\\0&1\end{pmatrix}$$

(2) ✓

$$A\sim\begin{pmatrix}\lambda_1&0&0&0\\0&\lambda_2&0&0\\0&0&\ddots&0\\0&0&0&\lambda_n\end{pmatrix}\sim B$$

(3) ✓

by definition

(4) ✕

$$\begin{pmatrix}0&0&0&1\\0&0&1&0\\0&1&0&0\\1&0&0&0\end{pmatrix}\text{ is real symmetric matrix,}$$

$$\exists P, \text{ such that } \begin{pmatrix}0&0&0&1\\0&0&1&0\\0&1&0&0\\1&0&0&0\end{pmatrix}=P^T\begin{pmatrix}1&0&0&0\\0&1&0&0\\0&0&-1&0\\0&0&0&-1\end{pmatrix}P$$

$$\begin{pmatrix}0&0&0&1\\0&0&1&0\\0&1&0&0\\1&0&0&0\end{pmatrix}\text{ congruent to }\begin{pmatrix}1&0&0&0\\0&1&0&0\\0&0&-1&0\\0&0&0&-1\end{pmatrix}$$

$$\begin{aligned} & \text{if } \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} \text{ congruent to } \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \text{ then} \\ & \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix} \text{ congruent to } \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \text{ then exist a inversible matrix } Q, \\ & \text{that } \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix} = Q^T I Q = Q^T Q, \\ & \text{but } \lambda(Q^T Q) \geq 0, \text{ which leads a contradiction!} \end{aligned}$$

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$$(i) \quad Ax = 0$$

$$x_1 = \begin{pmatrix} 1 \\ -1 \\ -1 \\ 0 \end{pmatrix}, x_2 = \begin{pmatrix} 1 \\ 0 \\ -3 \\ -1 \end{pmatrix}$$

$$(ii) \quad Ax_p = \beta$$

$$x_p = \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$$

Hence

$$x = x_p + t_1 x_1 + t_2 x_2 (t_1, t_2 \in F)$$

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$$(1)$$

$$Q = \begin{pmatrix} -2 & 2 & 2 \\ 2 & 1 & 4 \\ 2 & 4 & 1 \end{pmatrix}$$

YOUR INPUT

Diagonalize $\begin{bmatrix} -2 & 2 & 2 \\ 2 & 1 & 4 \\ 2 & 4 & 1 \end{bmatrix}$.

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SOLUTION

First, the find eigenvalues and eigenvectors (for steps, see [eigenvalues and eigenvectors calculator](#)).

Eigenvalue: 6, **eigenvector:** $\begin{bmatrix} \frac{1}{2} \\ 1 \\ 1 \end{bmatrix}$.

Eigenvalue: -3, **eigenvector:** $\begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$.

Eigenvalue: -3, **eigenvector:** $\begin{bmatrix} -2 \\ 0 \\ 1 \end{bmatrix}$.

Hence

$$P = \begin{pmatrix} 1/3 & -2/\sqrt{5} & -2/\sqrt{5} \\ 2/3 & 1/\sqrt{5} & 0 \\ 2/3 & 0 & 1/\sqrt{5} \end{pmatrix}$$

then

$$Q = P^T \begin{pmatrix} 6 & 0 & 0 \\ 0 & -3 & 0 \\ 0 & 0 & -3 \end{pmatrix} P$$

(2) 双曲面

$$6x^2 - 3y^2 - 3z^2 = -1$$

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proof:

$$\begin{pmatrix} 1 & 1 & \cdots & 1 \\ 1 & 1 & \cdots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \cdots & 1 \end{pmatrix} \sim \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix} = \begin{pmatrix} n & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{pmatrix}$$

$$\begin{pmatrix} n & 0 & \cdots & 0 \\ n-1 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 0 & \cdots & 0 \end{pmatrix} \sim \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix} = \begin{pmatrix} n & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{pmatrix}$$

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proof:

$$\text{Let } Q = (\alpha_1, \alpha_2, \dots, \alpha_n), \text{ then } A = Q^T Q \\ \text{rank}(A) = \text{rank}(Q^T Q) = \text{rank}(Q)$$

列空间

矩阵 $A_{n \times m} = (\mathbf{a}_1, \dots, \mathbf{a}_m)$ 的列空间 $C(A)$ 为 A 的各列张成的线性空间:

$$C(A) = L(A) = \text{Im}(A) = L(\mathbf{a}_1, \dots, \mathbf{a}_m) = \left\{ \sum_{i=1}^m \mathbf{a}_i x_i \mid x_1, \dots, x_m \in R \right\} \\ = \{A\mathbf{x} \mid \mathbf{x} \in R^m\}.$$

行空间

$A_{n \times m}$ 的行空间为各个行向量张成的空间, 即 A^T 的列空间

$$C(A^T) = \text{Im}(A^T) = \{A^T \mathbf{y} \mid \mathbf{y} \in R^n\}$$

零/核空间

矩阵 $A_{n \times m}$ 的核空间(kernel space)或零空间(null space):

$$N(A) = \ker(A) = \{\mathbf{x} \in R^m \mid A\mathbf{x} = \mathbf{0}\},$$

$N(A)$ 为与 A 的各行正交的向量构成的子空间。

核空间是行空间的正交补

$$N(A) = L(A^T)^\perp, N(A) \cap L(A^T) = \{\mathbf{0}\}, \text{ 记作 } R^m = L(A^T) \oplus N(A)$$

证明: 对 $\forall \mathbf{x} \in N(A), A\mathbf{x} = \mathbf{0}$. 对 $\forall \mathbf{y} \in L(A^T)$, 存在 \mathbf{b} 使得

$\mathbf{y} = A^T \mathbf{b}$, 则 $\mathbf{x}^T \mathbf{y} = \mathbf{x}^T A^T \mathbf{b} = (A\mathbf{x})^T \mathbf{b} = \mathbf{0}^T \mathbf{b} = 0$, 所以 $N(A) \subset L(A^T)^\perp$.

反之, 若 $\mathbf{x} \in L(A^T)^\perp, \mathbf{x} \perp L(A^T)$, 特别地正交于 A^T 的每一列, A 的每一行,

A 与 AA^T
 A^T 与 $A^T A$
张成相同空间

$$\text{定理5: } C(AA^T) = C(A), C(A^T A) = C(A^T), ; \\ \text{rank}(AA^T) = \text{rank}(A^T A) = \text{rank}(A).$$

证明: $A_{n \times m}$, 设 $\mathbf{y} \in C(A)$, 存在 $\mathbf{x} \in R^m$, 使得 $\mathbf{y} = A\mathbf{x}$,

由定理2, $R^m = C(A^T) \oplus N(A)$, 存在 $\mathbf{x}_{\text{row}} \in C(A^T), \mathbf{x}_0 \in N(A), A\mathbf{x}_0 = \mathbf{0}$, 使得

$\mathbf{x} = \mathbf{x}_{\text{row}} + \mathbf{x}_0$. 所以 $\mathbf{y} = A\mathbf{x} = A\mathbf{x}_{\text{row}} + A\mathbf{x}_0 = A\mathbf{x}_{\text{row}}$

$\mathbf{x}_{\text{row}} \in C(A^T) \Rightarrow$ 存在 $\mathbf{t} \in R^n$, 使得 $\mathbf{x}_{\text{row}} = A^T \mathbf{t}$,

$\Rightarrow \mathbf{y} = A\mathbf{x}_{\text{row}} = AA^T \mathbf{t} \in C(AA^T) \Rightarrow C(A) \subseteq C(AA^T)$

另一方面, $C(AA^T) \subseteq C(A)$, 这是因为任何 $\mathbf{y} \in C(AA^T)$, 存在

$\mathbf{t} \in R^n, \mathbf{y} = AA^T \mathbf{t} = A\mathbf{u} \in C(A)$.