

矩阵论及其应用

习题 2

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1

令 $A = \begin{bmatrix} 1 & -1 \\ -1 & 3 \end{bmatrix}$, 则 $(u, v) = u^T Av$ 满足:

- 1) $(v, u) = y_1x_1 - y_1x_2 - y_2x_1 + 3y_2x_2 = \begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} y_1 - y_2 \\ -y_1 + 3y_2 \end{bmatrix} = u^T Av = (u, v)$
- 2) $(ku, v) = (ku)^T Av = k(u^T Av) = k(u, v)$
- 3) $(u + w, v) = (u + w)^T Av = u^T Av + w^T Av = (u, v) + (w, v)$
- 4) $(u, u) = u^T Au = x_1^2 - 2x_1x_2 + 3x_2^2 = (x_1 - x_2)^2 + 2x_2^2 \geq 0$ 且仅当 $u = 0$ 时等号成立

综上, (u, v) 是 R^2 上的内积。

2

若 $(\alpha, \beta)_1, (\alpha, \beta)_2$ 是 V 的不同内积, 则:

- 1) $(\alpha, \beta) = (\alpha, \beta)_1 + (\alpha, \beta)_2 = (\beta, \alpha)_1 + (\beta, \alpha)_2 = (\beta, \alpha)$
- 2) $(k\alpha, \beta) = (k\alpha, \beta)_1 + (k\alpha, \beta)_2 = k(\alpha, \beta)_1 + k(\alpha, \beta)_2 = k(\alpha, \beta)$
- 3) $(\alpha + \delta, \beta) = (\alpha + \delta, \beta)_1 + (\alpha + \delta, \beta)_2 = (\alpha, \beta)_1 + (\alpha, \beta)_2 + (\delta, \beta)_1 + (\delta, \beta)_2 = (\alpha, \beta) + (\delta, \beta)$
- 4) $(\alpha, \alpha) = (\alpha, \alpha)_1 + (\alpha, \alpha)_2 \geq 0$ 当且仅当 $\alpha = 0$ 时等号成立

设 $(\alpha, \beta)_1$ 为 V 上的内积, 定义 $(\alpha, \beta) = (\alpha, \beta)_1 + (\beta, \alpha)_1$, 下面证明 (α, β) 为 V 上的内积:

- 1) $(\alpha, \beta) = (\alpha, \beta)_1 + (\beta, \alpha)_1 = (\beta, \alpha)_1 + (\alpha, \beta)_1 = (\beta, \alpha)$
- 2) $(k\alpha, \beta) = (k\alpha, \beta)_1 + (\beta, k\alpha)_1 = k(\alpha, \beta)_1 + k(\beta, \alpha)_1 = k(\alpha, \beta)$

$$3) (\alpha + \delta, \beta) = (\alpha + \delta, \beta)_1 + (\beta, \alpha + \delta)_1 = (\alpha, \beta)_1 + (\beta, \alpha)_1 + (\delta, \beta)_1 + (\beta, \delta)_1 = (\alpha, \beta) + (\delta, \beta)$$

$$4) (\alpha, \alpha) = 2(\alpha, \alpha)_1 \geq 0 \text{ 当且仅当 } \alpha = 0 \text{ 时等号成立}$$

证毕。

3

令 $A = [\alpha_1, \alpha_2, \dots, \alpha_n]$, $B = [\beta_1, \beta_2, \dots, \beta_n]$, 由题意知 A 的列向量是 B 中列向量的线性组合, 故必存在实数矩阵 $C \in R^{n \times n}$ 使得 $A = BC$ 成立。于是等式两边左乘 B 得到: $BA = B^2C$ 。又已知 $B^2 = B$, 故 $BA = BC = A$, 证毕。

4

使用 Schmidt 方法构造正交基与标准正交基:

$$\begin{aligned} q'_1 = v_1 \quad q_1 &= \frac{q'_1}{\|q'_1\|} = \begin{bmatrix} 0 \\ \frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{bmatrix} \\ q'_2 &= v_2 - (v_2, q_1)q_1 = \begin{bmatrix} 0 \\ \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{bmatrix} \quad q_2 = \frac{q'_2}{\|q'_2\|} = \begin{bmatrix} 0 \\ \frac{1}{3} \\ \frac{2}{3} \\ \frac{2}{3} \end{bmatrix} \\ q'_3 &= v_3 - (v_3, q_1)q_1 - (v_3, q_2)q_2 = \begin{bmatrix} 1 \\ -\frac{1}{3} \\ -\frac{1}{6} \\ -\frac{7}{6} \end{bmatrix} \quad q_3 = \frac{q'_3}{\|q'_3\|} = \frac{2}{\sqrt{10}} \begin{bmatrix} 1 \\ -\frac{1}{3} \\ -\frac{1}{6} \\ -\frac{7}{6} \end{bmatrix} \end{aligned} \quad (4.1)$$