

Question:

The nullities of the matrices $BB^T - \lambda I$ for $\lambda = 0, 1, 2, 3, 4$

$$B = \begin{bmatrix} 0 & 0 & 1 & 0 \\ -2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & -1 & 0 \end{bmatrix}$$

are —, —, —, —, —, respectively.

Ans.

題目問在 eigenvalue λ 代入 0, 1, 2, 3, 4 時, 各個 null space 的 basis 個數。(也就是問 null space rank)

$$BB^T = \begin{bmatrix} 0 & 0 & 1 & 0 \\ -2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} 0 & -2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & -1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & -1 \\ 0 & 4 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ -1 & 0 & 0 & 0 & 1 \end{bmatrix}$$

$$BB^T - \lambda I = \begin{bmatrix} 1-\lambda & & & & -1 \\ & 4-\lambda & & & \\ & & -\lambda & & \\ & & & 1-\lambda & \\ -1 & & & & 1-\lambda \end{bmatrix} \Rightarrow \det(BB^T - \lambda I) = 0 \Rightarrow \overset{\text{降階}}{(-\lambda)} \begin{vmatrix} 1-\lambda & & & & -1 \\ & 4-\lambda & & & \\ & & 1-\lambda & & \\ -1 & & & & 1-\lambda \end{vmatrix}$$

降階

$$\Rightarrow (-\lambda) \left((4-\lambda) \left| \begin{array}{cc|c} 1-\lambda & -1 & \\ & 1-\lambda & \\ -1 & & 1-\lambda \end{array} \right| \right)$$

降階

$$\Rightarrow (-\lambda)(4-\lambda) \left((1-\lambda) \left| \begin{array}{cc|c} 1-\lambda & -1 & \\ & -1 & \\ & & 1-\lambda \end{array} \right| \right)$$

$$= (-\lambda)(4-\lambda)(1-\lambda) \left[(1-\lambda)^2 - 1 \right] = (-\lambda)(4-\lambda)(1-\lambda)(-2\lambda + \lambda^2)$$

$$= -(\lambda) \cdot (\lambda)(4-\lambda)(1-\lambda)(\lambda-2) = 0$$

$$\lambda = 0, 1, 2, 4$$

$\lambda = 0$ 為重根，那 eigenvector 為重根的數目

因為 eigenvector 可以是相同方向，除 0 以外的倍數，
又因 eigenvalue 有 2 個重根，eigenvector 也就有 2
個，所以取單位向量 \vec{x}_1 ，又有 C_1 和 C_2 純量，使兩
eigenvector \vec{x}_1 和 \vec{x}_2 為單位向量

$$\Rightarrow \vec{x}_1 = C_1 \vec{x}_1 + C_2 \vec{x}_2 \Rightarrow (BB^T - \lambda I) \vec{x}_1 = \vec{0}$$

$$\Rightarrow \text{nullity}(BB^T - \lambda I) = 2$$

$\lambda = 1$ 時, 有一個 eigenvector \vec{x}_3 有個純量 c_3 使其為
 $\vec{x}_3 \Rightarrow (BB^T - \lambda I) \vec{x}_3 = \vec{0} \Rightarrow \text{nullity}(BB^T - \lambda I) = 1$

$\lambda = 2$ 時, 有一個 eigenvector \vec{x}_4 , 有個純量 c_4 使其為
 $\vec{x}_4 \Rightarrow (BB^T - \lambda I) \vec{x}_4 = \vec{0} \Rightarrow \text{nullity}(BB^T - \lambda I) = 1$

$\lambda = 3$ 並不是 eigenvalue, 所以 $\text{nullity}(BB^T - \lambda I) = 0$

$\lambda = 4$ 時, 有個 eigenvector \vec{x}_5 , 有個純量 c_5 使其為
 $\vec{x}_5 \Rightarrow (BB^T - \lambda I) \vec{x}_5 = \vec{0} \Rightarrow \text{nullity}(BB^T - \lambda I) = 1$

$\therefore \lambda = 0, 1, 2, 3, 4$ 時, 其 nullity 為
2, 1, 1, 0, 1, respectively.

