



§4 矩阵分块法

定义：用一些横线和竖线将矩阵分成若干个小块，这种操作称为**对矩阵进行分块**；
每一个小块称为**矩阵的子块**；
矩阵分块后，以子块为元素的形式上的矩阵称为**分块矩阵**.

$$A = \begin{pmatrix} \boxed{a_{11} & a_{12}} & \boxed{a_{13} & a_{14}} \\ \boxed{a_{21} & a_{22}} & \boxed{a_{23} & a_{24}} \\ \boxed{a_{31} & a_{32}} & \boxed{a_{33} & a_{34}} \end{pmatrix} = \begin{pmatrix} \mathbf{A}_{11} & \mathbf{A}_{12} \\ \mathbf{A}_{21} & \mathbf{A}_{22} \end{pmatrix}$$

$$\mathbf{A}_{11} = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}; \quad \mathbf{A}_{12} = \begin{pmatrix} a_{13} & a_{14} \\ a_{23} & a_{24} \end{pmatrix}$$

$$\mathbf{A}_{21} = \begin{pmatrix} a_{31} & a_{32} \end{pmatrix}; \quad \mathbf{A}_{22} = \begin{pmatrix} a_{33} & a_{34} \end{pmatrix}$$

这是一个
分块矩阵

对矩阵 $A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix}$ 分块方法不是唯一的,

可以有很多种, 比如

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}$$

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} = (A_1 \quad A_2 \quad A_3 \quad A_4)$$

思考题

伴随矩阵是分块矩阵吗？

$$A^* = \begin{pmatrix} A_{11} & A_{21} & \cdots & A_{n1} \\ A_{12} & A_{22} & \cdots & A_{n2} \\ \cdots & \cdots & \cdots & \cdots \\ A_{1n} & A_{2n} & \cdots & A_{nn} \end{pmatrix}$$

答：不是。伴随矩阵的元素是代数余子式（一个数），而不是矩阵。

问题：为什么提出矩阵分块法？

答：对于行数和列数较高的矩阵 A ，运算时采用分块法，可以使大矩阵的运算化成小矩阵的运算，简化计算。体现了化整为零的思想。

分块矩阵的加法

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}, \quad B = \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}$$

$$A + B = \begin{pmatrix} A_{11} + B_{11} & A_{12} + B_{12} \\ A_{21} + B_{21} & A_{22} + B_{22} \end{pmatrix}$$

若矩阵 A 、 B 是同型矩阵，且采用相同的分块法，即

$$A = \begin{pmatrix} A_{11} & \cdots & A_{1r} \\ \vdots & \ddots & \vdots \\ A_{s1} & \cdots & A_{sr} \end{pmatrix}, B = \begin{pmatrix} B_{11} & \cdots & B_{1r} \\ \vdots & \ddots & \vdots \\ B_{s1} & \cdots & B_{sr} \end{pmatrix}$$

则有

$$A + B = \begin{pmatrix} A_{11} + B_{11} & \cdots & A_{1r} + B_{1r} \\ \vdots & \ddots & \vdots \\ A_{s1} + B_{s1} & \cdots & A_{sr} + B_{sr} \end{pmatrix}$$

形式上看成
是普通矩阵
的加法！

分块矩阵的数乘

$$A = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}$$

$$\lambda A = \begin{pmatrix} \lambda A_{11} & \lambda A_{12} \\ \lambda A_{21} & \lambda A_{22} \end{pmatrix}$$

若 λ 是数, 且 $A = \begin{pmatrix} A_{11} & \cdots & A_{1r} \\ \vdots & \ddots & \vdots \\ A_{s1} & \cdots & A_{sr} \end{pmatrix}$

则有 $\lambda A = \begin{pmatrix} \lambda A_{11} & \cdots & \lambda A_{1r} \\ \vdots & \ddots & \vdots \\ \lambda A_{s1} & \cdots & \lambda A_{sr} \end{pmatrix}$

形式上看成
是普通的数
乘运算!

$$m_1 + m_2 + \cdots + m_s = m$$

分块矩阵的乘法

一般地，设 A 为 $m \times l$ 矩阵， B 为 $l \times n$ 矩阵

$$A = \begin{pmatrix} A_{11} & A_{12} & \cdots & A_{1t} \\ A_{21} & A_{22} & \cdots & A_{2t} \\ \vdots & \vdots & & \vdots \\ A_{s1} & A_{s2} & \cdots & A_{st} \end{pmatrix},$$

$$C = AB = \begin{pmatrix} C_{11} & C_{12} & \cdots & C_{1r} \\ C_{21} & C_{22} & \cdots & C_{2r} \\ \vdots & \vdots & & \vdots \\ C_{s1} & C_{s2} & \cdots & C_{sr} \end{pmatrix}, \quad C_{ij} = \sum_{k=1}^t A_{ik} B_{kj} \\ (i = 1, \cdots, s; j = 1, \cdots, r)$$

按行分块以及按列分块

$m \times n$ 矩阵 A 有 m 行 n 列 ,

若将第 j 列记作 $\beta_j = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix}$,

$\because \alpha_i$ 是列矩阵 (列向量)
 $\because \alpha_i^T$ 是行矩阵 (行向量)

$$\text{则 } A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

于是设 A 为 $m \times s$ 矩阵, B 为 $s \times n$ 矩阵,
若把 A 按行分块, 把 B 按列块, 则

$$C = (c_{ij})_{m \times n} = AB = \begin{pmatrix} \alpha_1^T \\ \alpha_2^T \\ \vdots \\ \alpha_m^T \end{pmatrix} (\beta_1, \beta_2, \dots, \beta_n) = \begin{pmatrix} \alpha_1^T \beta_1 & \alpha_1^T \beta_2 & \cdots & \alpha_1^T \beta_n \\ \alpha_2^T \beta_1 & \alpha_2^T \beta_2 & \cdots & \alpha_2^T \beta_n \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_m^T \beta_1 & \alpha_m^T \beta_2 & \cdots & \alpha_m^T \beta_n \end{pmatrix}$$

$$c_{ij} = \alpha_i^T \beta_j = (a_{i1}, a_{i2}, \dots, a_{is}) \begin{pmatrix} b_{1j} \\ b_{2j} \\ \vdots \\ b_{sj} \end{pmatrix} = \sum_{k=1}^s a_{ik} b_{kj}.$$

分块矩阵的转置

若 $A = \begin{pmatrix} A_{11} & \cdots & A_{1r} \\ \vdots & \ddots & \vdots \\ A_{s1} & \cdots & A_{sr} \end{pmatrix}$, 则 $A^T = \begin{pmatrix} A_{11}^T & \cdots & A_{s1}^T \\ \vdots & \ddots & \vdots \\ A_{1r}^T & \cdots & A_{sr}^T \end{pmatrix}$

例如： $A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} =$

$$A^T = \begin{pmatrix} \alpha_1^T \\ \alpha_2^T \\ \alpha_3^T \\ \alpha_4^T \end{pmatrix}$$

分块矩阵不仅形式上进行转置，而且每一个子块也进行转置。

分块对角矩阵

定义： 设 A 是 n 阶方阵，若

1. A 的分块矩阵只有在对角线上有非零子块，
2. 其余子块都为零矩阵，
3. 对角线上的子块都是方阵，

那么称 A 为**分块对角矩阵**(或称准对角矩阵)。

例如： $A = \begin{pmatrix} 5 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 8 & 3 \\ 0 & 0 & 5 & 2 \end{pmatrix}$


分块对角矩阵的性质

性质1

$$A = \begin{pmatrix} A_1 & & & \\ & A_2 & & \\ & & \ddots & \\ & & & A_s \end{pmatrix}$$

- $|A| = |A_1| |A_2| \dots |A_s|$
- 若 $|A_i| \neq 0, i=1,2,\dots,s$, 则 $|A| \neq 0$, 并且

$$A^{-1} = \begin{pmatrix} A_1^{-1} & & & \\ & A_2^{-1} & & \\ & & \ddots & \\ & & & A_s^{-1} \end{pmatrix}$$



证明: $AA^{-1} = \begin{pmatrix} A_1 & & & \\ & A_2 & & \\ & & \ddots & \\ & & & A_s \end{pmatrix} \begin{pmatrix} A_1^{-1} & & & \\ & A_2^{-1} & & \\ & & \ddots & \\ & & & A_s^{-1} \end{pmatrix}$

$$= \begin{pmatrix} A_1 A_1^{-1} & & & \\ & A_2 A_2^{-1} & & \\ & & \ddots & \\ & & & A_s A_s^{-1} \end{pmatrix} = \begin{pmatrix} E_1 & & & \\ & E_2 & & \\ & & \ddots & \\ & & & E_s \end{pmatrix} = E$$

性质2

若 $|A_i| \neq 0, i = 1, 2, \dots, s$, 则 $A = \begin{pmatrix} & & & A_1 \\ & & & \\ & & A_2 & \\ & \ddots & & \\ A_s & & & \end{pmatrix}$ 可逆,

$$\text{且 } A^{-1} = \begin{pmatrix} & & & A_s^{-1} \\ & & \ddots & \\ & A_2^{-1} & & \\ A_1^{-1} & & & \end{pmatrix}$$

$$AA^{-1} = \begin{pmatrix} & & & A_1 \\ & & & \\ & & A_2 & \\ & \ddots & & \\ A_s & & & \end{pmatrix} \begin{pmatrix} & & & A_s^{-1} \\ & & \ddots & \\ & A_2^{-1} & & \\ A_1^{-1} & & & \end{pmatrix} = \begin{pmatrix} E_1 & & & \\ & E_2 & & \\ & & \ddots & \\ & & & E_s \end{pmatrix} = E$$


例1 判断矩阵A是否可逆, 若可逆, 求其逆.

$$A = \begin{pmatrix} 0 & \cdots & 0 & a_1 \\ 0 & \cdots & a_2 & 0 \\ \cdots & \ddots & \cdots & \cdots \\ a_n & \cdots & 0 & 0 \end{pmatrix} \quad a_i \neq 0 \quad (i = 1, 2, \cdots, n)$$

$$\text{解} \Rightarrow |A| = (-1)^{\frac{n(n-1)}{2}} a_1 a_2 \cdots a_n, \quad (\text{P7 例5})$$

$$\because a_i \neq 0 \quad (i = 1, 2, \cdots, n), \Rightarrow |A| \neq 0, \Rightarrow A \text{ 可逆}$$

$$\Rightarrow \begin{pmatrix} 0 & \cdots & 0 & a_1 \\ 0 & \cdots & a_2 & 0 \\ \cdots & \ddots & \cdots & \cdots \\ a_n & \cdots & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & \cdots & a_n^{-1} \\ \cdots & \cdots & \ddots & \cdots \\ 0 & a_2^{-1} & \cdots & 0 \\ a_1^{-1} & 0 & \cdots & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \cdots & \cdots & \cdots & \cdots \\ 0 & 0 & \cdots & 1 \end{pmatrix} = E$$



$$\ddots \begin{pmatrix} \mathbf{0} & \cdots & \mathbf{0} & a_1 \\ \mathbf{0} & \cdots & a_2 & \mathbf{0} \\ \cdots & \ddots & \cdots & \cdots \\ a_n & \cdots & \mathbf{0} & \mathbf{0} \end{pmatrix} \begin{pmatrix} \mathbf{0} & \mathbf{0} & \cdots & a_n^{-1} \\ \cdots & \cdots & \ddots & \cdots \\ \mathbf{0} & a_2^{-1} & \cdots & \mathbf{0} \\ a_1^{-1} & \mathbf{0} & \cdots & \mathbf{0} \end{pmatrix} = \begin{pmatrix} \mathbf{1} & \mathbf{0} & \cdots & \mathbf{0} \\ \mathbf{0} & \mathbf{1} & \cdots & \mathbf{0} \\ \cdots & \cdots & \cdots & \cdots \\ \mathbf{0} & \mathbf{0} & \cdots & \mathbf{1} \end{pmatrix} = \mathbf{E}$$

$$\ddots \begin{pmatrix} \mathbf{0} & \cdots & \mathbf{0} & a_1 \\ \mathbf{0} & \cdots & a_2 & \mathbf{0} \\ \cdots & \ddots & \cdots & \cdots \\ a_n & \cdots & \mathbf{0} & \mathbf{0} \end{pmatrix}^{-1} = \begin{pmatrix} \mathbf{0} & \mathbf{0} & \cdots & a_n^{-1} \\ \cdots & \cdots & \ddots & \cdots \\ \mathbf{0} & a_2^{-1} & \cdots & \mathbf{0} \\ a_1^{-1} & \mathbf{0} & \cdots & \mathbf{0} \end{pmatrix}$$

例2: 设 $A = \begin{pmatrix} 5 & 0 & 0 \\ 0 & 3 & 1 \\ 0 & 2 & 1 \end{pmatrix}$, 求 A^{-1} .

解: $A = \left(\begin{array}{c|cc} 5 & 0 & 0 \\ \hline 0 & 3 & 1 \\ 0 & 2 & 1 \end{array} \right) = \begin{pmatrix} A_1 & O \\ O & A_2 \end{pmatrix} \quad A^{-1} = \begin{pmatrix} A_1^{-1} & O \\ O & A_2^{-1} \end{pmatrix}$

$$A_1 = (5), A_1^{-1} = \begin{pmatrix} \frac{1}{5} \end{pmatrix}$$

$$A_2 = \begin{pmatrix} 3 & 1 \\ 2 & 1 \end{pmatrix}, A_2^{-1} = \begin{pmatrix} 1 & -1 \\ -2 & 3 \end{pmatrix}$$

例3 设

$$A = \begin{pmatrix} 1 & 2 & 0 & 0 & 0 \\ 2 & 5 & 0 & 0 & 0 \\ 0 & 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & -2 & 1 \\ 0 & 0 & 0 & 0 & -2 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 & 1 & 0 \\ -1 & 2 & 3 & 0 \\ 1 & 2 & 0 & 4 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 1 & 4 \end{pmatrix}$$

用矩阵分块的方法：(1) 计算 A^2 ， AB ；

(2) 求 A^{-1} 。

解 把矩阵 A ， B 进行如下分块

$$A = \begin{pmatrix} 1 & 2 & 0 & 0 & 0 \\ 2 & 5 & 0 & 0 & 0 \\ 0 & 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & -2 & 1 \\ 0 & 0 & 0 & 0 & -2 \end{pmatrix}, \quad B = \begin{pmatrix} 1 & 0 & 1 & 0 \\ -1 & 2 & 3 & 0 \\ 1 & 2 & 0 & 4 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & 1 & 4 \end{pmatrix}$$

并令
其中

$$A = \begin{pmatrix} A_1 & O \\ O & A_2 \end{pmatrix}, \quad B = \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix},$$


$$B_{11} = \begin{pmatrix} 1 & 0 \\ -1 & 2 \end{pmatrix}, \quad B_{12} = \begin{pmatrix} 1 & 0 \\ 3 & 0 \end{pmatrix}, \quad B_{21} = \begin{pmatrix} 1 & 2 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}, \quad B_{22} = \begin{pmatrix} 0 & 4 \\ 2 & 4 \\ 1 & 4 \end{pmatrix}$$

$$A_1 = \begin{pmatrix} 1 & 2 \\ 2 & 5 \end{pmatrix}, A_2 = \begin{pmatrix} -2 & 1 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{pmatrix},$$


则 1) $A^2 = \begin{pmatrix} A_1 & O \\ O & A_2 \end{pmatrix} \begin{pmatrix} A_1 & O \\ O & A_2 \end{pmatrix} = \begin{pmatrix} A_1^2 & O \\ O & A_2^2 \end{pmatrix}$

其中 $A_1^2 = \begin{pmatrix} 1 & 2 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 2 & 5 \end{pmatrix} = \begin{pmatrix} 5 & 12 \\ 12 & 29 \end{pmatrix},$

$$A_2^2 = \begin{pmatrix} -2 & 1 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{pmatrix} \begin{pmatrix} -2 & 1 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{pmatrix} = \begin{pmatrix} 4 & -4 & 1 \\ 0 & 4 & -4 \\ 0 & 0 & 4 \end{pmatrix};$$


$$A_1^2 = \begin{pmatrix} 5 & 12 \\ 12 & 29 \end{pmatrix}, \quad A_2^2 = \begin{pmatrix} 4 & -4 & 1 \\ 0 & 4 & -4 \\ 0 & 0 & 4 \end{pmatrix}$$

$$A^2 = \begin{pmatrix} A_1^2 & \mathbf{O} \\ \mathbf{O} & A_2^2 \end{pmatrix} = \begin{pmatrix} 5 & 12 & 0 & 0 & 0 \\ 12 & 29 & 0 & 0 & 0 \\ 0 & 0 & 4 & -4 & 1 \\ 0 & 0 & 0 & 4 & -4 \\ 0 & 0 & 0 & 0 & 4 \end{pmatrix}$$


$$AB = \begin{pmatrix} A_1 & O \\ O & A_2 \end{pmatrix} \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix} = \begin{pmatrix} A_1 B_{11} & A_1 B_{12} \\ A_2 B_{21} & A_2 B_{22} \end{pmatrix},$$

其中 $A_1 B_{11} = \begin{pmatrix} 1 & 2 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} -1 & 4 \\ -3 & 10 \end{pmatrix},$

$$A_1 B_{12} = \begin{pmatrix} 1 & 2 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 3 & 0 \end{pmatrix} = \begin{pmatrix} 7 & 0 \\ 17 & 0 \end{pmatrix},$$

$$A_2 B_{21} = \begin{pmatrix} -2 & 1 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} -2 & -3 \\ 0 & -2 \\ 0 & 0 \end{pmatrix},$$

$$A_2 B_{22} = \begin{pmatrix} -2 & 1 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{pmatrix} \begin{pmatrix} 0 & 4 \\ 2 & 4 \\ 1 & 4 \end{pmatrix} = \begin{pmatrix} 2 & -4 \\ -3 & -4 \\ -2 & -8 \end{pmatrix},$$

所以

$$AB = \begin{pmatrix} A_1 B_{11} & A_1 B_{12} \\ A_2 B_{21} & A_2 B_{22} \end{pmatrix} = \begin{pmatrix} -1 & 4 & 7 & 0 \\ -3 & 10 & 17 & 0 \\ -2 & -3 & 2 & -4 \\ 0 & -2 & -3 & -4 \\ 0 & 0 & -2 & -8 \end{pmatrix}.$$

2)

$$A = \begin{pmatrix} 1 & 2 & 0 & 0 & 0 \\ 2 & 5 & 0 & 0 & 0 \\ 0 & 0 & -2 & 1 & 0 \\ 0 & 0 & 0 & -2 & 1 \\ 0 & 0 & 0 & 0 & -2 \end{pmatrix} = \begin{pmatrix} A_1 & O \\ O & A_2 \end{pmatrix} \Rightarrow A^{-1} = \begin{pmatrix} A_1^{-1} & O \\ O & A_2^{-1} \end{pmatrix}$$

$$\text{由 } A_1 = \begin{pmatrix} 1 & 2 \\ 2 & 5 \end{pmatrix} \Rightarrow A_1^{-1} = \begin{pmatrix} 5 & -2 \\ -2 & 1 \end{pmatrix},$$

$$\text{由 } A_2 = \begin{pmatrix} -2 & 1 & 0 \\ 0 & -2 & 1 \\ 0 & 0 & -2 \end{pmatrix} \Rightarrow A_2^{-1} = -\frac{1}{8} \begin{pmatrix} 4 & 2 & 1 \\ 0 & 4 & 2 \\ 0 & 0 & 4 \end{pmatrix}.$$

$$\boxed{A_1^{-1} = \begin{pmatrix} 5 & -2 \\ -2 & 1 \end{pmatrix}}$$

$$\therefore A^{-1} = \begin{pmatrix} A_1^{-1} & O \\ O & A_2^{-1} \end{pmatrix} = \begin{pmatrix} 5 & -2 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 & 0 \\ 0 & 0 & -\frac{1}{2} & -\frac{1}{4} & -\frac{1}{8} \\ 0 & 0 & 0 & -\frac{1}{2} & -\frac{1}{4} \\ 0 & 0 & 0 & 0 & -\frac{1}{2} \end{pmatrix}.$$

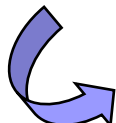
例4：试证实矩阵 $A_{m \times n} = O_{m \times n}$ 的充分必要条件是方阵 $A^T A = O_{n \times n}$.

证明：把 A 按列分块，有 $A = (a_{ij})_{m \times n} = (\alpha_1, \alpha_2, \dots, \alpha_n)$

于是
$$A^T A = \begin{pmatrix} \alpha_1^T \\ \alpha_2^T \\ \vdots \\ \alpha_n^T \end{pmatrix} (\alpha_1, \alpha_2, \dots, \alpha_n) = \begin{pmatrix} \alpha_1^T \alpha_1 & \alpha_1^T \alpha_2 & \cdots & \alpha_1^T \alpha_n \\ \alpha_2^T \alpha_1 & \alpha_2^T \alpha_2 & \cdots & \alpha_2^T \alpha_n \\ \vdots & \vdots & & \vdots \\ \alpha_n^T \alpha_1 & \alpha_n^T \alpha_2 & \cdots & \alpha_n^T \alpha_n \end{pmatrix} = O$$

那么

$$\alpha_j^T \alpha_j = (a_{1j}, a_{2j}, \dots, a_{mj}) \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{pmatrix} = a_{1j}^2 + a_{2j}^2 + \cdots + a_{mj}^2 = 0$$



$$a_{1j} = a_{2j} = \cdots = a_{mj} = 0$$
$$j = 1, 2, \dots, n$$

即 $A = O$.


例5 设 $D = \begin{pmatrix} A & O \\ C & B \end{pmatrix}$,

其中 A, B 分别为 k 阶和 r 阶可逆矩阵, C 为 $r \times k$

证明: D 可逆, 并求其逆.

证 $\because |D| = \begin{vmatrix} A & O \\ C & B \end{vmatrix} = |A||B| \neq 0,$

$\therefore D$ 可逆. 设逆阵 $D^{-1} = \begin{pmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{pmatrix},$



于是
$$\begin{pmatrix} A & O \\ C & B \end{pmatrix} \begin{pmatrix} X_{11} & X_{12} \\ X_{21} & X_{22} \end{pmatrix} = \begin{pmatrix} E_k & O \\ O & E_r \end{pmatrix},$$

即
$$\Rightarrow \begin{cases} AX_{11} = E_k \\ AX_{12} = O \\ CX_{11} + BX_{21} = O \\ CX_{12} + BX_{22} = E_r \end{cases} \Rightarrow \begin{cases} X_{11} = A^{-1} \\ X_{12} = O \\ X_{21} = -B^{-1}CA^{-1} \\ X_{22} = B^{-1} \end{cases}$$

$$\therefore D^{-1} = \begin{pmatrix} A^{-1} & O \\ -B^{-1}CA^{-1} & B^{-1} \end{pmatrix}.$$