LINEARE ALGEBRA - ÜBUNG 12

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Hausaufgabe 12.1: Orthogonales Komplement Sei $(V, \langle | \rangle)$ ein Skalarproduktraum und $M \subseteq V$.

- a) Beweis: $M^{\perp} = \{ \vec{v} \in V \mid \forall \vec{u} \in M : \vec{v} \perp \vec{u} \} \subseteq V : \vec{v} = \vec{v}$
 - 1) $\vec{0} \in V \Rightarrow \vec{0} \in M^{\perp}$.
 - 2) Sei $\lambda, \mu \in \mathbb{R}$ und $\vec{u}, \vec{v} \in M^{\perp}$.

 $Zz.: \lambda \vec{u} + \mu \vec{v} \in M^{\perp} \Leftrightarrow \forall \vec{m} \in M : (\lambda \vec{u} + \mu \vec{v}) \perp \vec{m} \Leftrightarrow \forall \vec{m} \in M : (\lambda \vec{u} + \mu \vec{v} \mid \vec{m}) = 0.$

$$\langle \lambda \vec{u} + \mu \vec{v} \mid \vec{m} \rangle = \lambda \underbrace{\langle \vec{u} \mid \vec{m} \rangle}_{0} + \mu \underbrace{\langle \vec{v} \mid \vec{m} \rangle}_{0} = \lambda \cdot 0 + \mu \cdot 0 = 0.$$

- b) Beweis: $\forall \vec{m} \in M : \vec{m} \text{ ist zu allen } \vec{v} \in M^{\perp} \text{ orthogonal } \Rightarrow \vec{m} \in (M^{\perp})^{\perp} \Rightarrow M \subseteq (M^{\perp})^{\perp}$
- c) Berechnung: $\{u\}^{\perp} = \{\vec{v} \in V \mid \vec{v} \perp \vec{u}\} = \{\vec{v} \in V \mid \langle \vec{v} \mid \vec{u} \rangle = 0\}$

$$\langle \begin{pmatrix} x \\ y \\ 2 \end{pmatrix} \mid \begin{pmatrix} \frac{1}{2} \\ 2 \end{pmatrix} \rangle \stackrel{!}{=} 0 \Leftrightarrow x \cdot 1 + y \cdot (-2) + z \cdot 2 \stackrel{!}{=} 0 \Rightarrow x = 2y - 2z, y = y, z = z \Rightarrow \{\vec{u}\}^{\perp} = Span(\begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix})$$

Hausaufgabe 12.2: Orthonormalisierung

Sei
$$[\vec{u}_1, \dots, \vec{u}_4] \subset \mathbb{R}^4, \vec{u}_1 := \begin{pmatrix} 2/3 \\ -2/3 \\ 0 \\ 1/3 \end{pmatrix}, \vec{u}_2 := \begin{pmatrix} -2/3 \\ -2/3 \\ 1/3 \\ 0 \end{pmatrix}, \vec{u}_3 := \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \vec{u}_4 := \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}.$$

Orthogonalisierung:

$$\vec{w}_1 = \vec{u}_1 \ und \ \langle \vec{w}_1 \mid \vec{w}_1 \rangle = (4/9) + (4/9) + (1/9) = 1$$

$$\vec{w}_2 = \vec{u}_2 - \frac{\langle \vec{u}_2 \mid \vec{w}_1 \rangle}{\langle \vec{w}_1 \mid \vec{w}_1 \rangle} \cdot \vec{w}_1 = \begin{pmatrix} -2/3 \\ -2/3 \\ 1/3 \\ 0 \end{pmatrix} - \frac{(-4/9) + (4/9)}{1} \cdot \begin{pmatrix} 2/3 \\ -2/3 \\ 0 \\ 1/3 \end{pmatrix} = \vec{u}_2$$

$$und \ \langle \vec{w}_2 \mid \vec{w}_2 \rangle = (4/9) + (4/9) + (1/9) = 1$$

$$\vec{w}_{3} = \vec{u}_{3} - \frac{\langle \vec{u}_{3} \mid \vec{w}_{1} \rangle}{\langle \vec{w}_{1} \mid \vec{w}_{1} \rangle} \cdot \vec{w}_{1} - \frac{\langle \vec{u}_{3} \mid \vec{w}_{2} \rangle}{\langle \vec{w}_{2} \mid \vec{w}_{2} \rangle} \cdot \vec{w}_{2} = \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} + \frac{2/3}{1} \cdot \begin{pmatrix} \frac{2/3}{-2/3} \\ -\frac{2/3}{3} \\ 0 \end{pmatrix} + \frac{2/3}{1} \cdot \begin{pmatrix} \frac{-2/3}{-2/3} \\ -\frac{2/3}{3} \\ 1/3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1/9 \\ 2/9 \\ 2/9 \end{pmatrix}$$

$$und \ \langle \vec{w}_{3} \mid \vec{w}_{3} \rangle = \frac{1}{81} + \frac{4}{81} + \frac{4}{81} = \frac{9}{81} = \frac{1}{9}$$

$$\vec{w}_4 = \vec{u}_4 - \frac{\langle \vec{u}_4 \mid \vec{w}_1 \rangle}{\langle \vec{w}_1 \mid \vec{w}_1 \rangle} \cdot \vec{w}_1 - \frac{\langle \vec{u}_4 \mid \vec{w}_2 \rangle}{\langle \vec{w}_2 \mid \vec{w}_2 \rangle} \cdot \vec{w}_2 - \frac{\langle \vec{u}_4 \mid \vec{w}_3 \rangle}{\langle \vec{w}_3 \mid \vec{w}_3 \rangle} \cdot \vec{w}_3$$

$$= \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} - \frac{1/3}{1} \cdot \begin{pmatrix} 2/3 \\ -2/3 \\ 0 \\ 1/3 \end{pmatrix} - \frac{0}{1} \cdot \begin{pmatrix} -2/3 \\ -2/3 \\ 1/3 \\ 0 \end{pmatrix} - \frac{2/9}{1/9} \cdot \begin{pmatrix} 0 \\ 1/9 \\ 2/9 \\ 2/9 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} - \begin{pmatrix} 2/9 \\ -2/9 \\ 0 \\ 1/9 \end{pmatrix} - \begin{pmatrix} 0 \\ 2/9 \\ 4/9 \\ 4/9 \end{pmatrix} = \begin{pmatrix} -2/9 \\ 0 \\ -4/9 \\ 4/9 \end{pmatrix}$$

Normalisierung:

$$\begin{split} \vec{w_1} &= \begin{pmatrix} \frac{2/3}{-2/3} \\ \frac{0}{1/3} \end{pmatrix}, \vec{w_2} = \begin{pmatrix} \frac{-2/3}{-2/3} \\ \frac{1/3}{0} \end{pmatrix}, \vec{w_3} = \begin{pmatrix} \frac{0}{1/9} \\ \frac{2/9}{2/9} \end{pmatrix}, \vec{w_4} = \begin{pmatrix} \frac{-2/9}{0} \\ \frac{0}{-4/9} \end{pmatrix} \ und \ \vec{v_r} = \frac{\vec{w_r}}{||\vec{w_r}||} \\ ||\vec{w_1}|| &= ||\vec{w_2}|| = 1 \\ ||\vec{w_3}|| &= \sqrt{(1/81) + (4/81) + (4/81)} = \sqrt{1/9} = \frac{1}{3} \Rightarrow \vec{w_3} = 3 \cdot \begin{pmatrix} \frac{0}{1/9} \\ \frac{1}{2/9} \\ \frac{2}{2/9} \end{pmatrix} = \begin{pmatrix} \frac{0}{1/3} \\ \frac{2}{2/3} \\ \frac{2}{3} \end{pmatrix} \\ ||\vec{w_4}|| &= \sqrt{(4/81) + (16/81) + (16/81)} = \sqrt{36/81} = \sqrt{4/9} = \frac{2}{3} \Rightarrow \vec{w_4} = \frac{3}{2} \cdot \begin{pmatrix} -\frac{2}{9} \\ 0 \\ -\frac{4}{9} \\ \frac{4}{9} \end{pmatrix} = \begin{pmatrix} -\frac{1}{3} \\ 0 \\ -\frac{2}{3} \\ \frac{2}{3} \end{pmatrix} \end{split}$$

$$\text{D.h. } \vec{w_1} = \begin{pmatrix} \frac{2/3}{-2/3} \\ \frac{-2/3}{0} \\ \frac{1/3}{1/3} \end{pmatrix}, \vec{w_2} = \begin{pmatrix} -\frac{2/3}{-2/3} \\ \frac{1/3}{0} \\ \frac{1/3}{0} \end{pmatrix}, \vec{w_3} = \begin{pmatrix} 0 \\ \frac{1/3}{2/3} \\ \frac{2/3}{2/3} \end{pmatrix}, \vec{w_4} = \begin{pmatrix} -\frac{1/3}{0} \\ \frac{0}{-2/3} \\ \frac{2/3}{2/3} \end{pmatrix}$$

Hausaufgabe 12.3: Hauptachsentransformation Sei $A := \begin{pmatrix} 1 & -1 & -2 \\ -1 & 1 & -2 \\ -2 & -2 & -2 \end{pmatrix} \in M_3(\mathbb{R}).$

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$$A := \begin{pmatrix} 1 & -1 & -2 \\ -1 & 1 & -2 \\ -2 & -2 & -2 \end{pmatrix} \in M_3(\mathbb{R}).$$

Eigenwerte

$$\begin{vmatrix} X - 1 & 1 & 2 \\ 1 & X - 1 & 2 \\ 2 & 2 & X + 2 \end{vmatrix} \stackrel{\text{(1)}}{=} \begin{vmatrix} X - 2 & 1 & 2 \\ 0 & X - 1 & 2 \\ (-X/2) + 1 & 2 & X + 2 \end{vmatrix} \stackrel{\text{(2)}}{=} \begin{vmatrix} X - 2 & 1 & 2 \\ 0 & X - 1 & 2 \\ 0 & 5/2 & X + 3 \end{vmatrix} \stackrel{\text{(3)}}{=} (X - 2) \cdot \begin{vmatrix} X - 1 & 2 \\ 5/2 & X + 3 \end{vmatrix}$$

$$\stackrel{\text{(4)}}{=} (X - 2)(X^2 + 2X - 8) \Rightarrow X_1 = 2, X_2 = -1 + \sqrt{9} = 2, X_3 = -1 - \sqrt{9} = -4$$

- (1) Spalte I minus $\frac{1}{2}$ Spalte III
- (2) Zeile III plus $\frac{1}{2}$ Zeile I
- (3) Laplace nach Spalte I
- (4) Sarrus

Eigenvektoren:

$$\lambda_{1,2}: \qquad \lambda_{3}: \\ \begin{pmatrix} 1 & 1 & 2 \\ 1 & 1 & 2 \\ 2 & 2 & 4 \end{pmatrix} \Rightarrow Span(\begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix}, \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}) \qquad \begin{pmatrix} -5 & 1 & 2 \\ 1 & -5 & 2 \\ 2 & 2 & -2 \end{pmatrix} \Rightarrow Span(\begin{pmatrix} \frac{1}{2} \\ \frac{1}{2} \end{pmatrix})$$

Gram-Schmidt Verfahren:

$$\begin{array}{lll} \lambda_{1,2}: & \lambda_{3}: \\ \vec{u}_{1} = \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix}, \vec{u}_{2} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} & \vec{u}_{3} = \begin{pmatrix} 1 \\ \frac{1}{2} \end{pmatrix} \\ \vec{w}_{1} = \vec{u}_{1}, \vec{w}_{2} = \vec{u}_{2} - \frac{\langle \vec{u}_{2} \mid \vec{w}_{1} \rangle}{\langle \vec{w}_{1} \mid \vec{w}_{1} \rangle} \cdot \vec{w}_{1} & \vec{w}_{3} = \vec{u}_{3} \\ \vec{w}_{2} = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} - \frac{2}{5} \cdot \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -1/5 \\ 1 \\ -2/5 \end{pmatrix} & ||\vec{w}_{3}|| = \sqrt{6} \Rightarrow \vec{w}_{3} = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ \frac{1}{2} \end{pmatrix} = \begin{pmatrix} 1/\sqrt{6} \\ 1/\sqrt{6} \\ 2/\sqrt{6} \end{pmatrix} \\ ||\vec{w}_{1}|| = \sqrt{5} \Rightarrow \vec{w}_{1} = \frac{1}{\sqrt{5}} \begin{pmatrix} -2 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} -2/\sqrt{5} \\ 0 \\ 1/\sqrt{5} \end{pmatrix} \\ ||\vec{w}_{2}|| = \sqrt{6/5} \Rightarrow \vec{w}_{2} = \frac{1}{\sqrt{6/5}} \begin{pmatrix} -1/5 \\ 1 \\ -2/5 \end{pmatrix} = \begin{pmatrix} -\sqrt{30} \\ 1/\sqrt{6/5} \\ -\sqrt{30}/15 \end{pmatrix} \end{array}$$

Aus den Ergebnissen des Gram-Schmidt Verfahrens folgt $S = (\vec{w}_1, \vec{w}_2, \vec{v}_3)$

$$S = \begin{pmatrix} -2/\sqrt{5} & -\sqrt{30}/30 & 1/\sqrt{6} \\ 0 & 1/\sqrt{6/5} & 1/\sqrt{6} \\ 1/\sqrt{5} & -\sqrt{30}/15 & 2/\sqrt{6} \end{pmatrix} \quad und \quad \begin{vmatrix} -2/\sqrt{5} & -\sqrt{30}/30 & 1/\sqrt{6} \\ 0 & 1/\sqrt{6/5} & 1/\sqrt{6} \\ 1/\sqrt{5} & -\sqrt{30}/15 & 2/\sqrt{6} \end{vmatrix} = -1$$

Da $det(S) = -1 \text{ folgt } \tilde{S} = (-\vec{w}_1, \vec{w}_2, \vec{w}_3).$

Anmerkung: Die Berechnung von det(S) hab ich hier noch ergänzt:

$$\begin{split} \det(S) &= \begin{vmatrix} -2/\sqrt{5} & -\sqrt{30}/30 & 1/\sqrt{6} \\ 0 & 1/\sqrt{6/5} & 1/\sqrt{6} \\ 1/\sqrt{5} & -\sqrt{30}/15 & 2/\sqrt{6} \end{vmatrix} \stackrel{(1)}{=} \begin{vmatrix} -2/\sqrt{5} & -\sqrt{30}/30 & 1/\sqrt{6} \\ 0 & 1/\sqrt{6/5} & 1/\sqrt{6} \\ 0 & -\sqrt{30}/12 & 5/2\sqrt{6} \end{vmatrix} \stackrel{(2)}{=} -\frac{2}{\sqrt{5}} \begin{vmatrix} 1/\sqrt{6/5} & 1/\sqrt{6} \\ -\sqrt{30}/12 & 5/2\sqrt{6} \end{vmatrix} \\ \stackrel{Sarrus}{\Rightarrow} -\frac{2}{\sqrt{5}} \left[\left(\frac{1}{\sqrt{6/5}} \cdot \frac{5}{2\sqrt{6}} \right) + \left(\frac{\sqrt{30}}{12} \cdot \frac{1}{\sqrt{6}} \right) \right] = -\frac{2}{\sqrt{5}} \left(\frac{5\sqrt{5}}{12} + \frac{\sqrt{5}}{12} \right) = -\frac{12\sqrt{5}}{12\sqrt{5}} = -1 \end{split}$$

- (1) III $+\frac{1}{2}I$
- (2) Laplace nach Spalte I