

Chapter 5

$$T_{1(1)} A = \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \quad |\lambda E - A| = 0 \Rightarrow \begin{pmatrix} \lambda-1 & -1 \\ -1 & \lambda-1 \end{pmatrix} = (\lambda-1)^2 - 1 = 0$$

$$\lambda_1 = 2 \Rightarrow \text{基解系} \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \rightarrow \eta_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\lambda_2 = 0 \Rightarrow \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \rightarrow \eta_2 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$(3) \quad |\lambda E - A| = \begin{vmatrix} \lambda-2 & +1 & -2 \\ -5 & \lambda+3 & -3 \\ 1 & 0 & \lambda+3 \end{vmatrix} = (\lambda+1)^3 = 0$$

$$\lambda_1 = \lambda_2 = \lambda_3 = -1$$

$$\text{解 } (-E - A)X = 0 \text{ 得基解系 } \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} \rightarrow \text{特征向量 } c \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$$

$$(5) \quad |\lambda E - A| = \begin{vmatrix} \lambda-1 & -3 & -1 & -2 \\ 0 & \lambda+1 & -1 & -3 \\ 0 & 0 & \lambda-2 & -5 \\ 0 & 0 & 0 & \lambda-2 \end{vmatrix} = 0 \text{ 得 } (\lambda-1)(\lambda+1)(\lambda-2)^2$$

$$\lambda_1 = 1, \lambda_2 = -1, \lambda_3 = \lambda_4 = 2$$

$$(\lambda_1 = 1) \rightarrow (A - \lambda_1 E)X = 0 \quad \begin{bmatrix} 0 & 3 & 1 & 2 \\ 0 & -2 & -1 & -3 \\ 0 & 0 & 1 & 5 \\ 0 & 0 & 0 & 1 \end{bmatrix} X = 0 \Rightarrow \eta_1 = (1, 0, 0, 0)^T$$

$$(\lambda_2 = -1) \rightarrow \eta_2 = (-\frac{3}{2}, 1, 0, 0)^T$$

$$\lambda_3 = \lambda_4 = 2 \rightarrow \eta_3 = (\frac{1}{3}, \frac{1}{3}, 1, 0)^T$$

$$\rightarrow \eta_1, \eta_2, \eta_3$$

$$T_2: \quad \because A x = \lambda x$$

$$\therefore A^2 x = A A x = A \lambda x = \lambda A x = \lambda^2 x$$

$$\therefore \lambda x = \lambda^2 x$$

$$\lambda(\lambda-1) = 0 \quad \lambda_1 = 1 \text{ 或 } \lambda = 0$$

$$T3 \quad Ax = \lambda x \Rightarrow A\lambda x = A^2 x = \lambda^2 x$$

$$\Rightarrow A^2 \lambda x = A^3 x = \lambda^3 x$$

$$A^k x = A^k \lambda x = \lambda^k x = 0$$

$$\lambda = 0$$

T5

$$\text{设 } (PAP)^T B = \lambda B$$

$$\Rightarrow P^T A^T (P^{-1})^T B = \lambda B$$

$$A^T (P^{-1})^T B = (P^T)^{-1} \lambda B$$

$$A (P^T)^{-1} B = \lambda (P^T)^{-1} B$$

$$(P^T)^{-1} B = \alpha$$

$$B = P^T \alpha$$

T6. 不存在 λ 使得

$$A\alpha = \lambda\alpha$$

$$\text{则 } A\alpha = \lambda(\alpha_1 + b\alpha_2)$$

$$= \lambda_1 \alpha_1 + \lambda_2 b \alpha_2 = \lambda\alpha = a\lambda\alpha_1 + b\lambda\alpha_2$$

$$\Rightarrow$$

$$a(a - \lambda_1)\alpha_1 + b(a - \lambda_2)\alpha_2 = 0$$

$\because a \neq 0, b \neq 0, \alpha_1, \alpha_2$ 不为 0 且线性无关

$$\text{有 } \lambda = \lambda_1; \lambda = \lambda_2$$

与 $\lambda_1 \neq \lambda_2$ 矛盾

$\therefore \alpha$ 不是特征向量

$$T_7 f_A(\lambda) = (\lambda+2)^4(\lambda-1)$$

$$T_8 A \sim B \Rightarrow \exists \text{可逆阵 } P^{-1}AP = B$$

$$\therefore P^T A^T (P^{-1})^T = B^T$$

$$P^T A^T (P^T)^{-1} = B^T \Rightarrow [(P^T)^{-1}]^{-1} A^T [(P^T)^{-1}]$$

$(P^T)^{-1}$ 也是可逆阵

$$\Rightarrow A^T \sim B^T$$

$$T_9 B_1 + B_2 = P^{-1}A_1P + P^{-1}A_2P = P^{-1}(A_1 + A_2)P \Rightarrow \cancel{B_1 + B_2} \sim A_1 + A_2$$

$$B_1 B_2 = P^{-1}A_1P \cdot P^{-1}A_2P = P^{-1}(A_1 A_2)P \Rightarrow \cancel{B_1 B_2} \sim A_1 A_2$$

$$T_{10} \Rightarrow A_1 + A_2 \sim B_1 + B_2; A_1 A_2 \sim B_1 B_2$$

$$BA = A^{-1}ABA$$

$$\text{当 } P=A \text{ 时有 } BA = P^{-1}ABA \Rightarrow AB \sim BA$$

$$T_{11} A^2 = A, A \text{ 特征值 } 0 \text{ 或 } 1$$

$$\text{即 } |\lambda E - A| = 0 \text{ 只有 } \lambda = 0 \text{ 或 } \lambda = 1 \text{ 成立}$$

$$\therefore |\lambda E - A| \neq 0 \text{ 则 } (\lambda E - A) \text{ 可逆}$$

$$T_{12} |A - A^2| = 0$$

$$|A(E - A)| = 0$$

$$|A| |E - A| = 0$$

$$\text{即 } |0E - A| |E - A| = 0 \quad \lambda \neq 0, 1 \text{ 不成立}$$

T18

$$A = \begin{bmatrix} 0 & 2 & -1 \\ -2 & 5 & -2 \\ -4 & 8 & -3 \end{bmatrix}$$

$$|\lambda E - A| = \begin{vmatrix} \lambda & -2 & 1 \\ 2 & \lambda - 5 & 2 \\ 4 & -8 & \lambda + 3 \end{vmatrix} = \lambda(\lambda - 1)^2 \quad \lambda_1 = 0 \quad \lambda_2 = \lambda_3 = 1.$$

$$\lambda_1 = 0 \Rightarrow AX = 0 \Rightarrow \begin{pmatrix} 0 & 2 & -1 \\ -2 & 5 & -2 \\ -4 & 8 & -3 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & -\frac{5}{2} & 1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{pmatrix} \quad \lambda_1 \text{ 对应 } \left(\frac{1}{4} \frac{1}{2} 1\right)^T$$

$$\lambda_2 = \lambda_3 = 1 \Rightarrow \begin{pmatrix} 1 & -2 & 1 \\ 2 & -4 & 2 \\ 4 & -8 & 4 \end{pmatrix} X = 0 \Rightarrow \eta_2 = (2, 1, 0)^T \quad \eta_3 = (-1, 0, 1)^T$$

$$Q = (\eta_1, \eta_2, \eta_3) = \begin{pmatrix} 1 & 2 & -1 \\ 2 & 1 & 0 \\ 4 & 0 & 1 \end{pmatrix}$$

$$Q^{-1}AQ = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$(Q^{-1}AQ)^n = Q^{-1}A^nQ = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\text{得 } A^n = A = \begin{pmatrix} 0 & 2 & -1 \\ -2 & 5 & -2 \\ -4 & 8 & -3 \end{pmatrix}$$

T20 (1) $|\lambda E - A| = (\lambda + 2)[(\lambda - x)(\lambda - 1) - 2]$ 由于 $A \sim B$, 特征值相同

$$\text{所以 } y = -2 \quad x = 0$$

$$(2) \lambda_1 = -1, \lambda_2 = 2, \lambda_3 = -2.$$

$$(\lambda_1 E - A) = \begin{pmatrix} 1 & 0 & 0 \\ -2 & -1 & -2 \\ -3 & -1 & -2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \eta_1 = \begin{pmatrix} 0 \\ 2 \\ -1 \end{pmatrix}^T$$

$$(\lambda_2 E - A) = \begin{pmatrix} 4 & 0 & 0 \\ -2 & 2 & -2 \\ -3 & -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix} J_2 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

$$(\lambda_3 E - A) = \begin{pmatrix} 0 & 0 & 0 \\ -3 & -3 & 3 \\ -3 & -1 & -3 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} J_3 = \begin{pmatrix} -1 & 0 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$P = \begin{pmatrix} 0 & 0 & -1 \\ 2 & 1 & 0 \\ -1 & 1 & 1 \end{pmatrix}$$

T_{21}

$$Q = \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \quad Q^{-1} A Q = \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \lambda_3 \end{pmatrix}$$

$$(Q^{-1} A Q)^n = Q^{-1} A^n Q = \begin{pmatrix} \lambda_1^n & & \\ & \lambda_2^n & \\ & & \lambda_3^n \end{pmatrix}$$

$$A^n = Q \begin{pmatrix} \lambda_1^n & & \\ & \lambda_2^n & \\ & & \lambda_3^n \end{pmatrix} Q^{-1}$$

$$= \begin{pmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} \lambda_1^n & & \\ & \lambda_2^n & \\ & & \lambda_3^n \end{pmatrix} Q^{-1} = \begin{pmatrix} \lambda_1^n & 0 & 0 \\ \lambda_1^n - \lambda_2^n & \lambda_2^n & 0 \\ \lambda_1^n - \lambda_2^n (\lambda_2^n - \lambda_3^n) & \lambda_2^n & \lambda_3^n \end{pmatrix}$$

$$(A^n)^T = \begin{pmatrix} \lambda_1^n & \lambda_1^n - \lambda_2^n & \lambda_1^n - \lambda_2^n (\lambda_2^n - \lambda_3^n) \\ 0 & \lambda_2^n & \lambda_2^n \\ 0 & 0 & \lambda_3^n \end{pmatrix} //$$

$$T_{22} \quad |\lambda E - A| = (\lambda - 1)^2 (\lambda - 2)^2 \quad \lambda_1 = \lambda_2 = 1; \lambda_3 = \lambda_4 = 2.$$

$$(A - \lambda_1 E) = \begin{pmatrix} a & b & c & 1 \\ a & b & 0 & 0 \\ a & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \quad \text{若要 } A \sim \text{对角阵}$$

n 个可重数 = 代数重数 $\therefore a = 0$

$$(A - \lambda_3 E) = \begin{pmatrix} a & b & c & 0 \\ a & b & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix}$$

$$c = 0$$

b 可取任意值

得: $\eta_1 = (-2, -2, 1, 0)^T$

$\eta_2 = (-3, -b, 0, 1)^T \quad Q = (\eta_1, \eta_2, \eta_3, \eta_4)$

$\eta_3 = (0, 0, 1, 0)^T$

$\eta_4 = (0, 0, 0, 1)^T$

$Q^{-1}AQ = \begin{pmatrix} 1 & & & \\ & 1 & & \\ & & 2 & \\ & & & 2 \end{pmatrix} //$

T23 $Q = \begin{pmatrix} 1 & -2 & 2 \\ 2 & -1 & -2 \\ 2 & 2 & 1 \end{pmatrix} \quad Q^{-1}AQ = \begin{pmatrix} 1 & & \\ & 0 & \\ & & -1 \end{pmatrix}$

$A = Q \begin{bmatrix} 1 & & \\ & 0 & \\ & & -1 \end{bmatrix} Q^{-1} = \frac{1}{9} \begin{bmatrix} -3 & 6 & 0 \\ 6 & 0 & 6 \\ 0 & 6 & 3 \end{bmatrix} //$

T25

(1) $\begin{pmatrix} a & c \\ b & 2c \end{pmatrix}$

$\therefore \begin{cases} ac + 2bc = 0 \\ 2ac - bc = \pm 1 \\ a^2 + b^2 = 1 \\ c^2 + 4c^2 = 1 \end{cases} \Rightarrow \begin{cases} a = \pm \frac{2}{5}\sqrt{5} \\ b = \mp \frac{2\sqrt{5}}{5} \\ c = \frac{\sqrt{5}}{5} \end{cases} \quad \text{或} \quad \begin{cases} a = \mp \frac{2}{5}\sqrt{5} \\ b = \pm \frac{2\sqrt{5}}{5} \\ c = -\frac{\sqrt{5}}{5} \end{cases}$

(2) $\begin{pmatrix} 0 & 1 & 0 \\ a & 0 & c \\ b & 0 & 1/2 \end{pmatrix} \quad \begin{cases} ac + \frac{1}{2}b = 0 \\ \frac{1}{2}a - bc = \pm 1 \\ a^2 + b^2 = 1 \\ c^2 + \frac{1}{4} = 1 \end{cases} \quad \text{得}$

$\begin{cases} a = \pm \frac{1}{2} \\ b = \pm \frac{\sqrt{3}}{2} \\ c = -\frac{\sqrt{3}}{2} \end{cases} \quad \text{或} \quad \begin{cases} a = \pm \frac{1}{2} \\ b = \mp \frac{\sqrt{3}}{2} \\ c = +\frac{\sqrt{3}}{2} \end{cases}$

$$T_{27} \quad A^2 + 6A + 8E = O$$

$$\rightarrow A^2 + 6A + 9E = E$$

$$(A+3E)^2 = E$$

$$(A+3E)(A+3E) = E$$

$$\rightarrow (A+3E)^{-1} = A+3E$$

$$\text{且 } A = A^T$$

$$(A+3E)^{-1} = (A+3E)^T$$

$\rightarrow A+3E$ 正交阵

$$T_{29} \quad |E-A| = |A^T A - A|$$

$$= |A^T - E| |A|$$

$$= |A-E| |A|$$

$$= |A-E|$$

$$= (-1)^n |E-A|$$

$$n = 2k+1$$

$$\text{即 } |E-A| = -|E-A|$$

$$|E-A| = 0 \Rightarrow \text{不可逆}$$

$T_{31}(1)$

$$A = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 3 & 2 \\ 0 & 2 & 3 \end{pmatrix} \quad |\lambda E - A| = (\lambda-1)(\lambda-2)(\lambda-5)$$

$$\lambda_1 = 1; \lambda_2 = 2; \lambda_3 = 5$$

$$\lambda_1 = 1 \Rightarrow \eta_1 = (0, -1, 1)^T \Rightarrow \xi_1 = \frac{\sqrt{2}}{2} (0, -1, 1)^T$$

$$\lambda_2 = 2 \Rightarrow \eta_2 = (1, 0, 0)^T$$

$$\lambda_3 = 5 \Rightarrow \eta_3 = (0, 1, 1)^T \Rightarrow \xi_3 = \frac{\sqrt{2}}{2} (0, 1, 1)^T$$

$$\Rightarrow Q = \begin{pmatrix} \frac{\sqrt{2}}{2} & 1 & \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & 0 & \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & 0 & \frac{\sqrt{2}}{2} \end{pmatrix}$$

$$(3) \quad A = \begin{pmatrix} 3 & -2 & 0 \\ -2 & 2 & -2 \\ 0 & -2 & 1 \end{pmatrix} \Rightarrow |\lambda E - A| = (\lambda+1)(\lambda-2)(\lambda-5)$$

$$\lambda_1 = -1, \lambda_2 = 2, \lambda_3 = 5$$

$$\eta_1 = (1, 2, 2)^T$$

$$\xi_1 = \frac{1}{3} (1, 2, 2)^T$$

$$\eta_2 = (-2, -1, 2)^T$$

$$\xi_2 = \frac{1}{3} (-2, -1, 2)^T$$

$$\eta_3 = (2, -2, 1)^T$$

$$\xi_3 = \frac{1}{3} (2, -2, 1)^T$$

T32

$$\begin{cases} x_1 - 2x_2 + 0x_3 = 0 \\ x_1 + 0x_2 - x_3 = 0 \end{cases} \Rightarrow \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & -\frac{1}{2} \\ 0 & 0 & 0 \end{pmatrix} \eta_3 = (2, 1, 2)^T$$

$$Q = \begin{pmatrix} 1 & 1 & 2 \\ -2 & 0 & 1 \\ 0 & -1 & 2 \end{pmatrix} \quad Q^{-1}AQ = \begin{pmatrix} -1 & & \\ & -1 & \\ & & 8 \end{pmatrix}$$

$$A = Q \begin{pmatrix} -1 & & \\ & -1 & \\ & & 8 \end{pmatrix} Q^{-1} = \begin{pmatrix} 1 & 1 & 2 \\ -2 & 0 & 1 \\ 0 & -1 & 2 \end{pmatrix} \text{diag}(-1, -1, 8) \begin{pmatrix} \frac{1}{9} & -\frac{4}{9} & \frac{1}{9} \\ \frac{4}{9} & \frac{2}{9} & -\frac{5}{9} \\ \frac{2}{9} & \frac{1}{9} & \frac{2}{9} \end{pmatrix}$$

$$= \begin{pmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{pmatrix}$$

T33

A, B 实对称阵

$$P^{-1}AP = \text{diag}(\lambda_1, \lambda_2, \lambda_3)$$

$$Q^{-1}BQ = \text{diag}(\lambda_4, \lambda_5, \lambda_6)$$

A, B 有相同特征多项式 \rightarrow 多特征值

$$P^{-1}AP = Q^{-1}BQ$$

$$QP^{-1}APQ^{-1} = B \rightarrow A \sim B$$

T34 AB 有 n 个不相等特征值

$$\rightarrow AB \neq 0 \rightarrow A \neq 0, B \neq 0$$

$$\text{设 } \underline{AB\alpha = \lambda\alpha}$$

若 $\lambda \neq 0$ 则

$$AB\alpha = \lambda\alpha \Rightarrow BAB\alpha = \lambda B\alpha$$

$$\text{令 } B\alpha = \beta$$

$$BA\beta = \lambda\beta$$

$$\text{由于 } \lambda \neq 0, \alpha \neq 0, AB\alpha \neq 0 \text{ 则 } B\alpha \neq 0$$

$$\underline{BA\beta = \lambda\beta}$$

若 $\lambda = 0$ 则

$$AB\alpha = \lambda\alpha = 0$$

$$\alpha \neq 0$$

$$|AB| = |BA| = 0$$

$$BA\alpha = \lambda\alpha = 0$$

有非零解 β . $\therefore \lambda$ 为特征值

综合 $\lambda=0, \lambda \neq 0$ 都有

AB 的特征值为 BA 的特征值

BA 的特征值为 AB 的特征值

\Rightarrow AB 与 BA 有相同相似性

两者相似于同一个对角阵

证

$$(1) A = \begin{pmatrix} a_1 b_1 & a_1 b_2 & \dots & a_1 b_n \\ \vdots & \vdots & & \vdots \\ a_n b_1 & a_n b_2 & \dots & a_n b_n \end{pmatrix}$$

$$\alpha^T \beta = (a_i b_j) = \begin{pmatrix} a_1 b_1 & \dots & a_1 b_n \\ \vdots & & \vdots \\ a_n b_1 & \dots & a_n b_n \end{pmatrix} = A$$

$$(2) A^2 = \alpha \beta^T \alpha \beta^T = \alpha (\beta^T \alpha) \beta^T = 0$$

$$(3) A^* \Rightarrow$$

对 A 进行变换 $A = \begin{pmatrix} a_1 b_1 & a_1 b_2 & \dots & a_1 b_n \\ \frac{a_2}{a_1} b_1 & \frac{a_2}{a_1} b_2 & \dots & \frac{a_2}{a_1} b_n \\ \vdots & \vdots & & \vdots \\ \frac{a_n}{a_1} b_1 & \frac{a_n}{a_1} b_2 & \dots & \frac{a_n}{a_1} b_n \end{pmatrix}$ 设 $a_1 \neq 0$

若 $a_i = 0$ 该行为 0

若 $a_i \neq 0$ 该行进行行变换后为 0

$$A \Rightarrow \begin{pmatrix} a_1 b_1 & \dots & a_1 b_n \\ 0 & \dots & 0 \\ \vdots & & \vdots \\ 0 & \dots & 0 \end{pmatrix}$$

$$r(A) = 1$$

则超过 1 阶子式都

所以 $A^* = 0$ 为 0

$$(4) Ax = \lambda x$$

$$Ax = \begin{pmatrix} a_1 \sum b_i x_i \\ a_2 \sum b_i x_i \\ \vdots \\ a_n \sum b_i x_i \end{pmatrix}$$

$$Ax = \alpha \beta^T x$$

$$A^2 x = \alpha \beta^T \alpha \beta^T x = \lambda^2 x \Rightarrow \lambda = 0$$