

Matrix Theory, Final						Test Date: 2017 年 1 月 5 日	
矩阵论班号及班内序号:			学号			姓名	
必做题 (70 分)						选做题 (30 分)	总分
题号	1	2	3	4	5		
得分							

**Part I (必做题, 共 5 题, 70 分)**

第 1 题 (10 分)	得分
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Let  $A = \begin{pmatrix} 1 & -1 & 4 \\ 1 & 4 & -2 \\ 1 & 4 & 2 \\ 1 & -1 & 0 \end{pmatrix}$ .

- (a) Find an orthonormal basis for the column space of  $A$  using Gram-Schmidt orthogonalization process.
- (b) Find a matrix  $Q$  and  $R$  such that  $A = QR$ , where  $Q$  is a matrix whose column vectors form an orthonormal set and  $R$  is an upper triangular matrix with positive diagonal elements.

**Solution:**

第 2 题 (10 分)	得分
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Let  $\mathbf{P}_3$  be the vector space consisting of all real polynomials of degree less than 3. Let  $\sigma$  be the linear mapping from  $\mathbf{P}_3$  to  $\mathbf{R}^2$  defined by

$$\sigma(p(x)) = \begin{pmatrix} \int_{-1}^1 p(x) dx \\ p(0) \end{pmatrix}$$

- (1) Find the range and kernel of this mapping.
- (2) Find a matrix  $A$  such that

$$\sigma(a + bx + cx^2) = A \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$

**Solution:**

第 3 题 (20 分)	得分
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Let  $A = \begin{pmatrix} 2 & -6 & 2 \\ 0 & -1 & 1 \\ 0 & -4 & 3 \end{pmatrix}$

- (1) Find the Smith normal form and all elementary divisors of  $A$ .
- (2) Find a Jordan canonical form  $J$  of  $A$ , and find a nonsingular matrix  $P$  such that  $P^{-1}AP = J$ .
- (3) Compute  $e^{Jt}$ . (Give the details of your computations.)

**Solution:**

第 4 题 (10 分)	得分
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Suppose that  $A \in \mathbb{R}^{3 \times 3}$  and the minimal polynomial of  $A$  is  $m(\lambda) = (\lambda - 1)(\lambda - 2)$ .

(1) What are the possible characteristic polynomials of  $A$ ? Explain.

(2) What are the possible Jordan canonical forms of  $A$ ? Explain.

**Solution:**

第 5 题 (20 分)	得分
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Let  $A = \begin{pmatrix} 1 & 0 \\ 2 & 1 \\ 1 & 1 \end{pmatrix} \in \mathbf{R}^{3 \times 2}$

- (1) Find the Moore-Penrose inverse  $A^+$  of matrix  $A$ .
- (2) Find all least-squares solutions of the system  $A\mathbf{x} = \mathbf{b}$ , where  $\mathbf{b} = (0, 1, 0)^T$ .
- (3) Find the orthogonal projection matrix  $P$  from  $\mathbf{R}^3$  to the column space of  $A$ .

**Solution:**

**Part II (选做题, 每题 10 分)**

请在以下题目中 (第 6 至第 9 题) 选择三题解答. 如果你做了四题, 请在题号上画圈标明需要批改的三题. 否则, 阅卷者会随意挑选三题批改, 这可能影响你的成绩.

**第 6 题** Let  $\begin{pmatrix} A & O \\ O & B \end{pmatrix} \in \mathbf{R}^{n \times n}$ , where  $A$  and  $B$  are square matrices. Show that if  $\begin{pmatrix} A & O \\ O & B \end{pmatrix}$  is diagonalizable, then both  $A$  and  $B$  are diagonalizable.

**第 7 题** Let  $A$  be a skew-Hermitian matrix, i.e.,  $A^H = -A$ . Show that  
 (a)  $I - A$  and  $I + A$  are invertible.  
 (b)  $(I - A)(I + A)^{-1}$  is a unitary matrix with eigenvalues not equal to  $-1$

**第 8 题** Let  $A$  and  $B$  be  $n \times n$  Hermitian matrices. Show that  $A$  and  $B$  are similar if they have the same characteristic polynomial.

**第 9 题** Let  $A \in \mathbf{R}^{m \times n}$ . Show that  $A^+ A = I_n$  if and only if  $\text{rank}(A) = n$

选做题得分	
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 若正面不够书写, 请写在反面.

选做题解答:

