

## Quiz 4-2 参考答案

1. (1) Let  $A^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 \end{bmatrix}$ , and  $A^*$  is the adjoint matrix (伴随矩阵) of  $A$ , then

$(2A^*)^{-1} =$ \_\_\_\_\_.

(2) The area of the triangle on the plane  $\mathbf{R}^2$  with the vertices  $(-1, -1), (4, 3), (0, 2)$  is \_\_\_\_\_.

(3) Let  $\alpha, \beta$  be two column vectors in  $\mathbf{R}^4$ , and  $\alpha^T \beta = k$ . List all the four eigenvalues of the matrix  $A = \alpha \beta^T$ :\_\_\_\_\_.

(4) A matrix  $A$  is diagonalizable if and only if it has no zero eigenvalue. ( )

(5) A matrix  $A$  is diagonalizable if and only if  $A^2$  is diagonalizable. ( )

$$(1) (2A^*)^{-1} = (2|A|A^{-1})^{-1} = \frac{1}{2|A|}A. \text{ 又有 } A = (A^{-1})^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & -2 & 1 \end{bmatrix},$$

$$\text{则有 } (2A^*)^{-1} = \frac{1}{2|A|}A = \frac{1}{2}A = \frac{1}{2} \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & -2 & 1 \end{bmatrix}.$$

$$(2) \text{由三个顶点可以得到向量: } (5, 4)^T, (1, 3)^T, \text{ 则有面积为 } \frac{1}{2} \begin{vmatrix} 5 & 1 \\ 4 & 3 \end{vmatrix} = 11/2.$$

(3)  $0, 0, 0, k$ 。

$$|\lambda I_4 - A| = |\lambda I_4 - \alpha \beta^T| = \lambda^3 |\lambda I_1 - \beta^T \alpha| = \lambda^3 (\lambda - k),$$

则有特征值为  $0, 0, 0, k$ 。

(4) F

反例:  $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$ 。A有两个非零特征值1, 1, 但A不可对角化。

(5) F

反例:  $A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$  不可对角化, 但  $A^2 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$  是对角矩阵。

2. Suppose  $A$  is similar to  $B$ , and

$$A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & x \end{bmatrix}, \quad B = \begin{bmatrix} 2 & 0 & 0 \\ 0 & y & 0 \\ 0 & 0 & -1 \end{bmatrix}.$$

(1) Find  $x$  and  $y$ . (2) Find an invertible matrix  $P$ , such that  $P^{-1}AP$  is diagonal.

解:

(1)

$$\det(A) = -2, \det(B) = -2y, \operatorname{trace}(A) = x + 2, \operatorname{trace}(B) = y + 1.$$

则有

$$\begin{cases} \det(A) = \det(B), \\ \operatorname{trace}(A) = \operatorname{trace}(B). \end{cases} \Rightarrow \begin{cases} -2 = -2y, \\ x + 2 = y + 1. \end{cases} \Rightarrow \begin{cases} x = 0, \\ y = 1. \end{cases}$$

(2)

$$A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix},$$

有特征值为2, 1, -1。

当 $\lambda = 2$ 时:

$$A - \lambda I = \begin{bmatrix} 0 & 0 & 0 \\ 0 & -2 & 1 \\ 0 & 1 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \xi_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}.$$

当 $\lambda = 1$ 时:

$$A - \lambda I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 1 \\ 0 & 1 & -1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \xi_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}.$$

当 $\lambda = -1$ 时:

$$A - \lambda I = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \xi_3 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}.$$

$$P = \begin{bmatrix} \xi_1 & \xi_2 & \xi_3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 1 & 1 \end{bmatrix}.$$

3. Find an orthogonal diagonalizing matrix for the following matrix:

$$A = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 3 & -2 \\ 1 & -2 & 3 \end{bmatrix}.$$

解:

$$|A - \lambda I| = \begin{vmatrix} 2 - \lambda & 1 & 1 \\ 1 & 3 - \lambda & -2 \\ 1 & -2 & 3 - \lambda \end{vmatrix} = -\lambda(\lambda - 3)(\lambda - 5).$$

则有特征值为0, 3, 5.

当 $\lambda = 0$ 时:

$$A - \lambda I = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 3 & -2 \\ 1 & -2 & 3 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \xi_1 = \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}.$$

当 $\lambda = 3$ 时:

$$A - \lambda I = \begin{bmatrix} -1 & 1 & 1 \\ 1 & 0 & -2 \\ 1 & -2 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & -2 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \xi_2 = \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}.$$

当 $\lambda = 5$ 时:

$$A - \lambda I = \begin{bmatrix} -3 & 1 & 1 \\ 1 & -2 & -2 \\ 1 & -2 & -2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{bmatrix} \Rightarrow \xi_3 = \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}.$$

$\xi_1, \xi_2, \xi_3$ 相互正交, 因为只需要对 $\xi_1, \xi_2, \xi_3$ 做单位化

$$q_1 = \frac{\xi_1}{\xi_1^\top \xi_1} = \frac{1}{\sqrt{3}} \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}, \quad q_2 = \frac{\xi_2}{\xi_2^\top \xi_2} = \frac{1}{\sqrt{6}} \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}, \quad q_3 = \frac{\xi_3}{\xi_3^\top \xi_3} = \frac{1}{\sqrt{2}} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}.$$

则对矩阵  $A$  做对角化的正交矩阵  $Q$  为:

$$Q = \begin{bmatrix} q_1 & q_2 & q_3 \end{bmatrix} = \begin{bmatrix} -1/\sqrt{3} & 2/\sqrt{6} & 0 \\ 1/\sqrt{3} & 1/\sqrt{6} & -1/\sqrt{2} \\ 1/\sqrt{3} & 1/\sqrt{6} & 1/\sqrt{2} \end{bmatrix}.$$

4. Find a unitary diagonalizing matrix for the following matrix:

$$\mathbf{B} = \begin{bmatrix} 1 & 2-i \\ 2+i & -3 \end{bmatrix}.$$

解:

$$|B - \lambda I| = \begin{vmatrix} 1-\lambda & 2-i \\ 2+i & -3-\lambda \end{vmatrix} = (\lambda+4)(\lambda-2).$$

则特征值为  $-4, 2$ 。

当  $\lambda = -4$  时:

$$B - \lambda I = \begin{bmatrix} 5 & 2-i \\ 2+i & 1 \end{bmatrix} \rightarrow \begin{bmatrix} 2+i & 1 \\ 0 & 0 \end{bmatrix} \Rightarrow \xi_1 = \begin{bmatrix} -1 \\ 2+i \end{bmatrix}.$$

当  $\lambda = 2$  时:

$$B - \lambda I = \begin{bmatrix} -1 & 2-i \\ 2+i & -5 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2+i \\ 0 & 0 \end{bmatrix} \Rightarrow \xi_2 = \begin{bmatrix} 2-i \\ 1 \end{bmatrix}.$$

再对  $\xi_1, \xi_2$  做单位化

$$q_1 = \frac{\xi_1}{\xi_1^H \xi_1} = \frac{1}{\sqrt{6}} \begin{bmatrix} -1 \\ 2+i \end{bmatrix}, \quad q_2 = \frac{\xi_2}{\xi_2^H \xi_2} = \frac{1}{\sqrt{6}} \begin{bmatrix} 2-i \\ 1 \end{bmatrix}.$$

则对矩阵  $A$  做对角化的酉矩阵  $Q$  为:

$$Q = \begin{bmatrix} q_1 & q_2 \end{bmatrix} = \frac{1}{\sqrt{6}} \begin{bmatrix} 1 & 2-i \\ 2+i & 1 \end{bmatrix}.$$

5. Let  $\mathbf{A} = \begin{bmatrix} 3 & 4 & 0 & 0 \\ 4 & -3 & 0 & 0 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 2 \end{bmatrix}$ . Compute  $\mathbf{A}^k$ , where  $k$  is a positive integer.

(Hint: Let  $\mathbf{A} = \begin{bmatrix} \mathbf{B} & \mathbf{O} \\ \mathbf{O} & \mathbf{C} \end{bmatrix}$ , and find the power of the matrix  $\mathbf{B}$  and  $\mathbf{C}$  respectively)

解：(1) 令  $B = \begin{bmatrix} 3 & 4 \\ 4 & -3 \end{bmatrix}$ , 有

$$|B - \lambda I| = \begin{vmatrix} 3 - \lambda & 4 \\ 4 & -3 - \lambda \end{vmatrix} = (\lambda - 5)(\lambda + 5).$$

当  $\lambda = 5$  时:

$$B - \lambda I = \begin{bmatrix} -2 & 4 \\ 4 & -8 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & -2 \\ 0 & 0 \end{bmatrix} \Rightarrow \xi_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}.$$

当  $\lambda = -5$  时:

$$B - \lambda I = \begin{bmatrix} 8 & 4 \\ 4 & 2 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 1/2 \\ 0 & 0 \end{bmatrix} \Rightarrow \xi_2 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}.$$

令

$$S = [\xi_1 \quad \xi_2] = \begin{bmatrix} 2 & -1 \\ 1 & 2 \end{bmatrix}, \quad \Lambda = \begin{bmatrix} 5 & 0 \\ 0 & -5 \end{bmatrix}.$$

则有

$$B = S\Lambda S^{-1},$$

$$B^k = S\Lambda^k S^{-1} = \begin{bmatrix} 2 & -1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 5^k & 0 \\ 0 & (-5)^k \end{bmatrix} \begin{bmatrix} 2/5 & 1/5 \\ -1/5 & 2/5 \end{bmatrix} = \begin{bmatrix} 4 * 5^{k-1} - (-5)^{k-1} & 2 * 5^{k-1} + 2 * (-5)^{k-1} \\ 2 * 5^{k-1} + 2 * (-5)^{k-1} & 5^{k-1} - 4 * (-5)^{k-1} \end{bmatrix}$$

令  $C = \begin{bmatrix} 2 & 4 \\ 0 & 2 \end{bmatrix} = 2D$ , 其中  $D = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}$ 。则有

$$C^k = 2^k D^k = 2^k \begin{bmatrix} 1 & 2k \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 2^k & k2^{k+1} \\ 0 & 2^k \end{bmatrix}.$$

综上有

$$A^k = \begin{bmatrix} B^k & 0 \\ 0 & C^k \end{bmatrix} 2^k D^k = \begin{bmatrix} 4 * 5^{k-1} - (-5)^{k-1} & 2 * 5^{k-1} + 2 * (-5)^{k-1} & 0 & 0 \\ 2 * 5^{k-1} + 2 * (-5)^{k-1} & 5^{k-1} - 4 * (-5)^{k-1} & 0 & 0 \\ 0 & 0 & 2^k & k2^{k+1} \\ 0 & 0 & 0 & 2^k \end{bmatrix}.$$