

线性代数习题册

第五章 习题 (部分解答)

$$|\lambda E - A| = \lambda^3 - 12\lambda^2 + 53\lambda - 42 = (\lambda - 1)(\lambda^2 - 11\lambda + 42)$$

$$\lambda = 1, \quad \xi = \begin{pmatrix} 2 \\ -2 \\ 0 \end{pmatrix}$$

习 题 5-1

1. 求下列矩阵的特征值与特征向量:

题解 (1) $\begin{pmatrix} 2 & 2 & -2 \\ 2 & 5 & -4 \\ -2 & -4 & 5 \end{pmatrix};$

(2) $\begin{pmatrix} a_1 & 0 & 0 \\ 0 & a_2 & 0 \\ 0 & 0 & a_3 \end{pmatrix};$

解: $|\lambda E - A| = \begin{vmatrix} \lambda - 2 & -2 & 2 \\ -2 & \lambda - 5 & 4 \\ 2 & 4 & \lambda - 5 \end{vmatrix} = (\lambda - 1)^2(\lambda - 10)$

$\therefore \lambda_1 = \lambda_2 = 1 \quad \lambda_3 = 10 \Rightarrow \begin{pmatrix} 1 & -2 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$

$\lambda_1 = \lambda_2 = 1$ 时 $(\lambda_1 E - A)x = 0$ 基础解系为 $\eta_1 = \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix} \quad \eta_2 = \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix}$

$\lambda_3 = 10$ 时 $(\lambda_3 E - A)x = 0 \Rightarrow$ 基础解系为 $\eta_3 = \begin{pmatrix} -1 \\ -2 \\ 2 \end{pmatrix}$

$\therefore \lambda_1 = \lambda_2 = 1$ 的特征向量为 $k_1\eta_1 + k_2\eta_2$ (k_1, k_2 不全为零)

$\lambda_3 = 10 \quad \dots \quad k_3\eta_3 \quad (k_3 \neq 0)$

(3)

$$\begin{pmatrix} 2 & 4 & 6 & 8 \\ 0 & 2 & 4 & 6 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 2 \end{pmatrix}$$

$$\lambda_1 = \lambda_2 = \lambda_3 = \lambda_4 = 2$$

$$\xi = (1, 0, 0, 0)'$$

$$(\lambda E - A)x = 0 \Rightarrow (\lambda E - A) \begin{pmatrix} 0 & -4 & -6 & -8 \\ 0 & 0 & -4 & -6 \\ 0 & 0 & 0 & -4 \\ 0 & 0 & 0 & 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

2. 设 λ_1, λ_2 是矩阵 A 的两个不同的特征值, ξ_1 是 A 的属于特征值 λ_1 的特征向量, ξ_2 是 A 的属于特征值 λ_2 的特征向量, 证明: ξ_1, ξ_2 线性无关。

反证: 若 ξ_1, ξ_2 线性相关, 则: $\xi_1 = k\xi_2$ ~~$\xi_1 = k\xi_2$~~

由已知: $A\xi_1 = \lambda_1\xi_1, A\xi_2 = \lambda_2\xi_2$

由 $\begin{cases} A\xi_1 = \lambda_1\xi_1 \\ \xi_1 = k\xi_2 \end{cases} \Rightarrow A(k\xi_2) = \lambda_1(k\xi_2)$ 即 $k\xi_2$ 是特征值 λ_1 的特征向量。

$A\xi_2 = \lambda_2\xi_2 \Rightarrow A(k\xi_2) = \lambda_2(k\xi_2)$, 即: $k\xi_2$ 又是特征值 λ_2 的特征向量。

故: $\lambda_1 = \lambda_2$, (一个特征向量, 只属于一个特征值!), 这与已知矛盾。故 ξ_1, ξ_2 线性无关。

3. 满足 $A^2 = A$ 的 n 阶矩阵叫做幂等矩阵, 证明: 幂等矩阵 A 的特征值是 1 或者 0。

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证: 设 $A\xi = \lambda\xi$, 求证: $\lambda = 0, \lambda = 1$.

$$\left. \begin{array}{l} \text{由 } A\xi = \lambda\xi \\ A\xi = A^2\xi = \lambda^2\xi \end{array} \right\} \Rightarrow (\lambda - \lambda^2)\xi = 0, \Rightarrow \lambda(\lambda - 1)\xi = 0 \left. \vphantom{\begin{array}{l} A\xi = \lambda\xi \\ A\xi = A^2\xi = \lambda^2\xi \end{array}} \right\} \Rightarrow \xi \neq 0$$

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$$\Rightarrow \lambda = 0, \lambda = 1.$$

1. 若矩阵 $A \sim B$, 证明: $A' \sim B'$, $kA \sim kB$.

证: $A \sim B \Rightarrow B = P^{-1}AP$

$$\begin{aligned} \Rightarrow B' &= (P^{-1}AP)' = (AP)'(P^{-1})' \\ &= P'A'(P')^{-1} \end{aligned}$$

由定义: $B' \sim A'$.

$kA \sim kB$ 同样可证.

2. 判定下列矩阵是否可以 diagonalization, 若能, 将其 diagonalization:

$$(1) A = \begin{pmatrix} 4 & 6 & 0 \\ -3 & -5 & 0 \\ -3 & -6 & 1 \end{pmatrix};$$

$$\lambda E - A = \begin{pmatrix} \lambda-4 & -6 & 0 \\ 3 & \lambda+5 & 0 \\ 3 & 6 & \lambda-1 \end{pmatrix}$$

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

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

$$\lambda_1 = -2 \quad \lambda_1 E - A \Rightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix} \quad \xi_1 = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}$$

$$\lambda_2 = \lambda_3 = 1 \quad \lambda_2 E - A \Rightarrow \begin{pmatrix} 1 & 2 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\xi_2 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix} \quad \xi_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$(2) A = \begin{pmatrix} 3 & -2 & 0 \\ -1 & 3 & -1 \\ -5 & 7 & -1 \end{pmatrix};$$

$$\lambda E - A = \begin{pmatrix} \lambda-3 & 2 & 0 \\ 1 & \lambda-3 & 1 \\ 5 & -7 & \lambda+1 \end{pmatrix}$$

$$\Delta |\lambda E - A| = \begin{vmatrix} \lambda-3 & 2 & 0 \\ 1 & \lambda-3 & 1 \\ 5 & -7 & \lambda+1 \end{vmatrix} = -(\lambda^3 - 5\lambda^2 - 8\lambda + 4)$$

$$= \begin{vmatrix} \lambda-1 & 2 & 0 \\ \lambda-1 & \lambda-3 & 1 \\ \lambda-1 & -7 & \lambda+1 \end{vmatrix}$$

$$= (\lambda-1)(\lambda-2)^2 = 0$$

$$\text{得 } \lambda_1 = 1, \lambda_2 = \lambda_3 = 2$$

$$\lambda_1 = 1 \quad (\lambda_1 E - A)x = 0 \quad \text{基础解系 } \eta_1 = (1, 1, 1)'$$

$$\lambda_2 = \lambda_3 = 2$$

$$(\lambda_2 E - A)x = 0 \quad \text{基础解系 } \eta_2 = (2, 1, -1)'$$

$\therefore A$ 只有两个线性无关的特征向量

$$3. A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$\therefore A$ 只有两个无关特征向量

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

$$\lambda_1 = 0, \lambda_2 = \lambda_3 = 1$$

$$1: \lambda_1 = 0 \quad \lambda_1 E - A = \begin{pmatrix} -1 & -1 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad \xi_1 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$2: \lambda_2 = 1 \quad \lambda_2 E - A = \begin{pmatrix} 0 & -1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad \xi_2 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

1. 求下列矩阵 A 的正交矩阵 T , 使得 $T^{-1}AT$ 为对角矩阵:

习题 5-3

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

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

解: $|\lambda A - E| = \begin{vmatrix} \lambda & 2 & -2 \\ 2 & \lambda+3 & -4 \\ -2 & -4 & \lambda+3 \end{vmatrix}$

$$\xrightarrow{r_2 + (-2)r_1} \begin{vmatrix} \lambda & 2 & -2 \\ 2-2\lambda & \lambda-1 & 0 \\ -2 & -4 & \lambda+3 \end{vmatrix}$$

$$= (\lambda-1) \begin{vmatrix} \lambda & 2 & -2 \\ -2 & 1 & 0 \\ -2 & -4 & \lambda+3 \end{vmatrix}$$

$$= (\lambda-1)^2 (\lambda+8)$$

\therefore 特征值 $\lambda_1 = \lambda_2 = 1, \lambda_3 = -8$

$\lambda_1 = \lambda_2 = 1$ 时 $(\lambda_1 E - A)X = 0 \Rightarrow x_1 = -2x_2 + 2x_3$

的基础解系 $\eta_1 = \begin{pmatrix} -2 \\ 1 \\ 0 \end{pmatrix}, \eta_2 = \begin{pmatrix} 2 \\ 0 \\ 1 \end{pmatrix}$

η_1 与 η_2 正交

$\lambda_3 = -8$ 时 $(\lambda_3 E - A)X = 0$
 $\begin{cases} x_1 = -\frac{1}{2}x_3 \\ x_2 = -x_3 \end{cases}$
 的基础解系为 $\eta_3 = \begin{pmatrix} -1 \\ -2 \\ 1 \end{pmatrix}$

规范化得 $v_1 = \begin{pmatrix} -2/\sqrt{5} \\ 1/\sqrt{5} \\ 0 \end{pmatrix}, v_2 = \begin{pmatrix} 2/\sqrt{5} \\ 0 \\ 1/\sqrt{5} \end{pmatrix}, v_3 = \begin{pmatrix} 2/\sqrt{5} \\ 4/\sqrt{5} \\ 5/\sqrt{5} \end{pmatrix}$

$$v_3 = \begin{pmatrix} 2/\sqrt{5} \\ 4/\sqrt{5} \\ 5/\sqrt{5} \end{pmatrix}$$

$$\therefore T = \begin{pmatrix} -2/\sqrt{5} & 2/\sqrt{5} & 2/\sqrt{5} \\ 1/\sqrt{5} & 0 & 4/\sqrt{5} \\ 0 & 1/\sqrt{5} & 5/\sqrt{5} \end{pmatrix}$$

$$\therefore T^{-1}AT = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -8 \end{pmatrix}$$

解: $|\lambda A - E| = \begin{vmatrix} \lambda-3 & 2 & 0 \\ 2 & \lambda-2 & 2 \\ 0 & 2 & \lambda-1 \end{vmatrix}$

$$= (\lambda-3)(\lambda-2)(\lambda-1) + 0 + 0 - 0 - 4(\lambda-1) - 4(\lambda-3)$$

$$= (\lambda-2)[(\lambda-3)(\lambda-1) - 8] = (\lambda+1)(\lambda-2)(\lambda-5)$$

$$x = \lambda^3 - 6\lambda^2 + 3\lambda + 10$$

$$\lambda_1 = -1, \eta_1 = \begin{pmatrix} 1 \\ 2 \\ 2 \end{pmatrix}, \lambda_2 = 2, \eta_2 = \begin{pmatrix} -2 \\ -1 \\ 2 \end{pmatrix}, \lambda_3 = 5, \eta_3 = \begin{pmatrix} 2 \\ -2 \\ 1 \end{pmatrix}$$

规范化得 $v_1 = \begin{pmatrix} 1/3 \\ 2/3 \\ 2/3 \end{pmatrix}, v_2 = \begin{pmatrix} -2/3 \\ -1/3 \\ 2/3 \end{pmatrix}, v_3 = \begin{pmatrix} 2/3 \\ -2/3 \\ 1/3 \end{pmatrix}$

$$T = \begin{pmatrix} 1/3 & -2/3 & 2/3 \\ 2/3 & -1/3 & -2/3 \\ 2/3 & 2/3 & 1/3 \end{pmatrix}$$

$$\therefore T^{-1}AT = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 5 \end{pmatrix}$$