

例 6.1 B44. 1.

例 6.2 B44. 2.

例 6.3 B44. 3

例 6.4

11. $A = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \quad B = \begin{pmatrix} 1 & 0 \\ 0 & -2 \end{pmatrix}$

只要满足 B 定理 5.11 则合称, 但相似必须特征值相同.

12. $A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad B = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$

例 6.5

$\because A, B$ 相似 \therefore 特征值完全相同 $\wedge \because A, B$ 为实对称阵.

由定理 5.11, A, B 合同

例 6.6 B44. 6.

例 6.7 B44. 7

例 6.8 课本 161 页

$f = x_1^2 - x_1x_2 + x_2^2 - x_3^2$

$x_1^2 + 4x_1x_3 + x_3^2 + x_2^2 - 3x_1^2 - 2x_1x_2$

$= 12x_1^2 + x_3^2 - 3x_1^2 - 2x_1x_2$

$= (\frac{1}{3}x_1)^2 + (\sqrt{3}x_1)^2 - 12x_1^2$

$= 12x_1^2 + x_3^2 - (\frac{1}{3}x_1 + \sqrt{3}x_1)^2 + 3x_1^2$

$\therefore f$ 的一个标准型为 $y_1^2 - y_2^2 + 3y_3^2$ 注: 标准型不唯一.

例 6.9 课本 162 页

$(A_{E_3}) = \begin{pmatrix} -1 & 1 & -3 \\ 1 & -2 & -2 \\ -3 & -2 & 2 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

$\xrightarrow[r_2+r_1]{c_2+c_1} \begin{pmatrix} -1 & 0 & -3 \\ 0 & -1 & -5 \\ -3 & -5 & 2 \\ 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

(注意 163 页左侧的符号)

$\xrightarrow[r_3-3r_1]{c_3-3c_1} \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & -5 \\ 0 & -5 & 11 \\ 1 & 1 & -3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

$\xrightarrow[r_3-5r_2]{c_3-5c_2} \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 36 \\ 1 & 1 & -8 \\ 0 & 1 & -5 \\ 0 & 0 & 1 \end{pmatrix}$

$\begin{pmatrix} x_1 & x_2 & x_3 \\ c_1 & c_2 & c_3 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \therefore C = \begin{pmatrix} 1 & 1 & -8 \\ 0 & 1 & -5 \\ 0 & 0 & 1 \end{pmatrix}$ 则 $C^T A C = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 36 \end{pmatrix}$ 为对角阵

正惯性指数 1, 负惯性指数 2.

例 6.10

解: f 的矩阵 $A = \begin{pmatrix} 2 & -2 & -4 \\ -2 & 5 & -2 \\ -4 & -2 & 2 \end{pmatrix} \quad |\lambda E - A| = \begin{vmatrix} \lambda-2 & 2 & 4 \\ 2 & \lambda-5 & 2 \\ 4 & 2 & \lambda-2 \end{vmatrix} \xrightarrow{C_1+C_2+C_3} \begin{vmatrix} \lambda+4 & 2 & 4 \\ \lambda-1 & \lambda-5 & 2 \\ \lambda+4 & 2 & \lambda-2 \end{vmatrix}$

$$\frac{\lambda_3 - \lambda_1}{\lambda_3 - \lambda_1} \begin{vmatrix} \lambda+4 & 2 & 4 \\ \lambda-1 & \lambda-5 & 2 \\ 0 & 0 & \lambda-6 \end{vmatrix} = (\lambda-6)[(\lambda+4)(\lambda-5)-2(\lambda+1)] = 0 \Rightarrow \lambda_1 = 6, \lambda_2 = 6, \lambda_3 = -3$$

$\therefore f(x_1, x_2, x_3)$ 的正惯性指数为 2, 负惯性指数为 1

$\lambda = 6$ 时:

$$[\lambda E - A] = \begin{bmatrix} 4 & 2 & 4 \\ 2 & 1 & 2 \\ 4 & 2 & 4 \end{bmatrix} \Rightarrow x_1 = -\frac{1}{2}x_2 - x_3 \Rightarrow \alpha_1 = [1, -2, 0]^T$$

$$\alpha_2 = [1, 0, -1]^T$$

施密特正交化后单位化:

$$\eta_1 = \frac{1}{\sqrt{5}}[-1, 2, 0]^T, \eta_2 = \frac{\sqrt{5}}{3}[-\frac{4}{5}, -\frac{2}{5}, 1]^T$$

$\lambda = -3$ 时

$$[\lambda E - A] = \begin{bmatrix} -5 & 2 & 4 \\ 2 & -8 & 2 \\ 4 & 2 & -5 \end{bmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{bmatrix} 2 & -8 & 2 \\ -5 & 2 & 4 \\ 4 & 2 & -5 \end{bmatrix} \xrightarrow{r_1 \times \frac{1}{2}} \begin{bmatrix} 1 & -4 & 1 \\ -5 & 2 & 4 \\ 4 & 2 & -5 \end{bmatrix} \xrightarrow{r_2 + 5r_1, r_3 - 4r_1} \begin{bmatrix} 1 & -4 & 1 \\ 0 & -18 & 9 \\ 0 & 18 & -9 \end{bmatrix}$$

$$\Rightarrow x_1 = x_3, x_2 = \frac{1}{2}x_3 \Rightarrow \alpha_3 = [2, 1, 2]^T \text{ 单位化 } \eta_3 = \frac{1}{3}[2, 1, 2]^T$$

$$\text{令 } P = [\eta_1, \eta_2, \eta_3]$$

在正交变换 $x = Py$ 下得到一个标准型为 $6y_1^2 + 6y_2^2 - 3y_3^2$

例 6.11

$$\text{解: } f(x_1, x_2, x_3) = x_1^2 + x_2^2 + 2x_1x_2 + x_3^2 + x_3^2 - 2x_1x_3 + x_1^2 + x_3^2 + 2x_1x_3$$

$$= 2x_1^2 + 2x_2^2 + 2x_3^2 + 2x_1x_2 - 2x_1x_3 + 2x_1x_3$$

$$A = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} \xrightarrow{r_1 \leftrightarrow r_2} \begin{bmatrix} 1 & 2 & -1 \\ 2 & 1 & 1 \\ 1 & -1 & 2 \end{bmatrix} \xrightarrow{r_2 - 2r_1, r_3 - r_1} \begin{bmatrix} 1 & 2 & -1 \\ 0 & -3 & 3 \\ 0 & -3 & 3 \end{bmatrix} \xrightarrow{r_3 - r_2} \begin{bmatrix} 1 & 2 & -1 \\ 0 & -3 & 3 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\therefore r(A) = 2$$

例 6.12

$$\text{解: 由题得: } A = \begin{bmatrix} a & 2 & 2 \\ 2 & a & 2 \\ 2 & 2 & a \end{bmatrix}, P^T A P = P^{-1} A P = \begin{bmatrix} 6 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = \Lambda$$

$$\text{求相似矩阵迹相同: } \text{tr}(A) = \text{tr}(\Lambda) \text{ 即 } 3a = 6 \Rightarrow a = 2$$

例 6.13

$$\text{解: (1) } A = \begin{pmatrix} 0 & 2 & -2 \\ 2 & 4 & 4 \\ -2 & 4 & -3 \end{pmatrix} \therefore f = x^T \begin{pmatrix} 0 & 2 & -2 \\ 2 & 4 & 4 \\ -2 & 4 & -3 \end{pmatrix} x$$

$$(2) |\lambda E - A| = \begin{vmatrix} \lambda & -2 & 2 \\ -2 & \lambda-4 & -4 \\ 2 & -4 & \lambda+3 \end{vmatrix} \xrightarrow{r_2 + r_3} \begin{vmatrix} \lambda & -2 & 2 \\ 0 & \lambda-8 & \lambda-1 \\ 2 & -4 & \lambda+3 \end{vmatrix} \xrightarrow{c_2 + c_3} \begin{vmatrix} \lambda & 0 & 2 \\ 0 & 2\lambda-9 & \lambda-1 \\ 2 & \lambda-1 & \lambda+3 \end{vmatrix}$$

$$= \lambda[(2\lambda-9)(\lambda+3) - (\lambda-1)^2] - 4(2\lambda-9) = \lambda^3 - \lambda^2 - 36\lambda + 36 = \lambda^2(\lambda-1) - 36(\lambda-1) = (\lambda^2 - 36)(\lambda-1)$$

解得: $\lambda_1=6, \lambda_2=-6, \lambda_3=1$

$\lambda=6$ 时

$$[\lambda E - A] = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 2 & -4 \\ 2 & -4 & 9 \end{bmatrix} \xrightarrow{\gamma_1 \leftrightarrow \gamma_2} \begin{bmatrix} -2 & 2 & -4 \\ 6 & -2 & 2 \\ 2 & -4 & 9 \end{bmatrix} \xrightarrow{\gamma_1 \times (-\frac{1}{2}), \gamma_2 \times \frac{1}{2}} \begin{bmatrix} 1 & -1 & 2 \\ 3 & -1 & 1 \\ 2 & -4 & 9 \end{bmatrix} \xrightarrow{\gamma_2 - 3\gamma_1, \gamma_3 - 2\gamma_1} \begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & -5 \\ 0 & -2 & 5 \end{bmatrix}$$

$$\Rightarrow \gamma_1 = \frac{1}{2} \gamma_3, \gamma_2 = \frac{1}{2} \gamma_3 \Rightarrow \alpha_1 = [1, 5, 2]^T \text{ 单位化: } \eta_1 = \frac{1}{\sqrt{30}} [1, 5, 2]^T$$

$\lambda=-6$ 时

$$[\lambda E - A] = \begin{bmatrix} -6 & -2 & 2 \\ -2 & -10 & -4 \\ 2 & -4 & -3 \end{bmatrix} \xrightarrow{\gamma_1 \leftrightarrow \gamma_2} \begin{bmatrix} -2 & -10 & -4 \\ -6 & -2 & -2 \\ 2 & -4 & -3 \end{bmatrix} \xrightarrow{\gamma_1 \times (-\frac{1}{2}), \gamma_2 \times \frac{1}{2}} \begin{bmatrix} 1 & 5 & 2 \\ -3 & -1 & 1 \\ 2 & -4 & -3 \end{bmatrix} \xrightarrow{\gamma_2 + 3\gamma_1, \gamma_3 - 2\gamma_1} \begin{bmatrix} 1 & 5 & 2 \\ 0 & 14 & 7 \\ 0 & -14 & -7 \end{bmatrix}$$

$$\Rightarrow \gamma_1 = \frac{1}{2} \gamma_3, \gamma_2 = -\frac{1}{2} \gamma_3 \Rightarrow \alpha_2 = [1, -1, 2]^T, \text{ 单位化: } \eta_2 = \frac{1}{\sqrt{6}} [1, -1, 2]^T$$

$\lambda=1$ 时

$$[\lambda E - A] = \begin{bmatrix} 1 & -2 & 2 \\ -2 & -3 & -4 \\ 2 & -4 & 4 \end{bmatrix} \xrightarrow{\gamma_2 + 2\gamma_1, \gamma_3 - 2\gamma_1} \begin{bmatrix} 1 & -2 & 2 \\ 0 & -7 & 0 \\ 0 & -8 & 0 \end{bmatrix} \Rightarrow \gamma_2 = 0, \gamma_1 = -2\gamma_3$$

$$\Rightarrow \alpha_3 = [-2, 0, 1]^T, \text{ 单位化 } \eta_3 = \frac{1}{\sqrt{5}} [-2, 0, 1]^T$$

$$\text{令 } Q = [\eta_1, \eta_2, \eta_3]$$

则 Q 为一个正交阵, 令 $x = Qy$, 标准形为 $6y_1^2 - 6y_2^2 + y_3^2$

$$= \begin{bmatrix} \frac{1}{\sqrt{30}} & \frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{5}} \\ \frac{5}{\sqrt{30}} & -\frac{1}{\sqrt{6}} & 0 \\ \frac{2}{\sqrt{30}} & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{5}} \end{bmatrix}$$

例 6.4

解: (1) 由题得 $|\lambda E - A| = |3E - A| = \begin{vmatrix} 3 & -1 & 0 & 0 \\ -1 & 3 & 0 & 0 \\ 0 & 0 & 3y & -1 \\ 0 & 0 & -1 & 1 \end{vmatrix} = \begin{vmatrix} 3 & -1 \\ -1 & 3 \end{vmatrix} \times \begin{vmatrix} 3y & -1 \\ -1 & 1 \end{vmatrix} = 8(3y-1) = 0 \Rightarrow y=2$

(2) 不能使用初等行变换

$$(2). (AP)^T \cdot (AP) = P^T A^T A P = P^T B P, \text{ 式中 } B = A^T A$$

$$A^T A = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 2y & 1 \\ 0 & 0 & 1 & 2 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 2y & 1 \\ 0 & 0 & 1 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & y^2+1 & y+2 \\ 0 & 0 & y+2 & 5 \end{pmatrix} = \begin{pmatrix} I & 0 \\ 0 & B_{22} \end{pmatrix}, I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, B_{22} = \begin{pmatrix} 5 & 4 \\ 4 & 5 \end{pmatrix}$$

对 B_{22} 作合同变换:

$$\begin{pmatrix} y^2+1 & y+2 \\ y+2 & 5 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \xrightarrow{r_2 \leftrightarrow r_1} \begin{pmatrix} y+2 & 5 \\ y^2+1 & y+2 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \xrightarrow{C_2 \leftrightarrow C_1} \begin{pmatrix} 5 & y+2 \\ y+2 & y^2+1 \\ 0 & 1 \\ 1 & 0 \end{pmatrix}$$

$$\xrightarrow{r_2 - \frac{y+2}{5}r_1} \begin{pmatrix} 5 & y+2 \\ 0 & \frac{(2y-1)^2}{5} \\ 0 & 1 \\ 1 & 0 \end{pmatrix} \xrightarrow{C_2 - \frac{y+2}{5}C_1} \begin{pmatrix} 5 & 0 \\ 0 & \frac{(2y-1)^2}{5} \\ 0 & 1 \\ 1 & -\frac{y+2}{5} \end{pmatrix}$$

令 $P = \begin{pmatrix} I_2 & 0 \\ 0 & P_1 \end{pmatrix}$ 其中 $P_1 = \begin{pmatrix} 0 & 1 \\ 1 & -\frac{y+2}{5} \end{pmatrix}$, 则 $APJ(AP)$ 为对角阵

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 5 & 0 \\ 0 & 0 & 0 & \frac{(2y-1)^2}{5} \end{pmatrix}$$

例 6.15

解: 由题得: $A = \begin{pmatrix} 1 & a & 1 \\ a & 1 & b \\ 1 & b & 1 \end{pmatrix}$ 与 $\Lambda = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}$ 相似

由相似的性质: $\gamma(A) = \gamma(\Lambda)$, $|A| = |\Lambda|$, $\text{tra}(A) = \text{tra}(\Lambda)$, $\lambda_A = \lambda_\Lambda$

$$|\lambda E - A| = \begin{vmatrix} \lambda-1 & -a & -1 \\ -a & \lambda-1 & -b \\ -1 & -b & \lambda-1 \end{vmatrix} = (\lambda-1) \begin{vmatrix} \lambda-1 & -b \\ -b & \lambda-1 \end{vmatrix} + a \begin{vmatrix} -a & -b \\ -1 & \lambda-1 \end{vmatrix} - \begin{vmatrix} -a & \lambda-1 \\ -1 & -b \end{vmatrix}$$

$$= (\lambda-1)^3 - 2ab - (\lambda-1) - (a^2+b^2)(\lambda-1) \quad \text{①}$$

$\lambda_1 = 0, \lambda_2 = 1, \lambda_3 = 2$ 代入 ① 得:

$$\begin{cases} a^2+b^2-2ab=0 \\ 2ab=0 \\ a^2+b^2+2ab=0 \end{cases} \Rightarrow a=b=0.$$

例 6.16 B54 例 6.5.6

例 6.17

解: 否

证明: $(x_1 - 2x_2 + 3x_3)^2 = x_1^2 + (-2x_2 + 3x_3)^2 - 2x_1(-2x_2 + 3x_3)$
 $= x_1^2 + 4x_2^2 + 9x_3^2 + 4x_1x_2 - 12x_1x_3 - 6x_1x_3$

$\therefore A = \begin{bmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -3 & -6 & 9 \end{bmatrix}$ 显然 A 的各行(列)成比例 即 $|A| = 0$, 所以 A 不是正定的

例 6.18 B48.2

例 6.19 是, 理由如下:

$$A^3 = \begin{bmatrix} 1 & -1 & -1 \\ -1 & 3 & 0 \\ -1 & 0 & 6 \end{bmatrix} \quad \Delta_1 = 1 > 0 \quad \Delta_2 = \begin{vmatrix} 1 & -1 \\ -1 & 3 \end{vmatrix} = 4 > 0 \quad \Delta_3 = |A| = -\begin{vmatrix} -1 & 3 \\ -1 & 0 \end{vmatrix} + 6\begin{vmatrix} 1 & -1 \\ -1 & 3 \end{vmatrix} = -3 + 24 = 21 > 0$$

例 6.20

A 为实对称阵, $A^2 + A + 2I_n$ 也为实对称阵, 设 $\lambda_1, \dots, \lambda_n$ 为 A 的特征值, 则 $\lambda_i^2 + \lambda_i + 2$ 为 $A^2 + A + 2I_n$ 的特征值.

对于任意 λ : $\lambda^2 + \lambda + 2 = (\lambda + \frac{1}{2})^2 + \frac{7}{4} > \frac{7}{4} > 0$ 即 $A^2 + A + 2I_n$ 的特征值大于 0.

由 P69 推论 5.2.2, $A^2 + A + 2I_n$ 正定

例 6.21 ~ 例 6.25 B49 5~9.

例 6.26

解: $A = \begin{bmatrix} a & 1 & a \\ 1 & 2 & 1 \\ a & 1 & 3 \end{bmatrix}$

由 P69 例 5.2.7: $a > 0$.

$$\Delta_1 = a > 0 \quad \Delta_2 = \begin{vmatrix} a & 1 \\ 1 & 2 \end{vmatrix} = 2a - 1 > 0 \Rightarrow a > \frac{1}{2}$$

$$\Delta_3 = |A| \frac{r_1 - ar_2}{r_3 - ar_2} \begin{vmatrix} 0 & 1-2a & 0 \\ 1 & 2 & 1 \\ 0 & 1-2a & 3-a \end{vmatrix} = - \begin{vmatrix} 1-2a & 0 \\ 1-2a & 3-a \end{vmatrix} = -(1-2a)(3-a) > 0 \Rightarrow -\frac{1}{2} < a < 3$$

综上 $\frac{1}{2} < a < 3$

例 6.27

$$A = \begin{bmatrix} 1 & \lambda & -1 \\ \lambda & 4 & 2 \\ -1 & 2 & 4 \end{bmatrix} \quad \Delta_1 = 1 > 0 \quad \Delta_2 = 4 - \lambda^2 > 0 \Rightarrow -2 < \lambda < 2$$

$$\Delta_3 = |A| \frac{r_2 - \lambda r_1}{r_3 + r_1} \begin{vmatrix} 1 & \lambda & -1 \\ 0 & 4-\lambda^2 & 2+\lambda \\ 0 & \lambda+2 & 3 \end{vmatrix} = 3(4-\lambda^2) - (\lambda+2)^2 > 0 \Rightarrow -2 < \lambda < 1$$

综上: $-2 < \lambda < 1$

例 6.28 P255 例 6.5.8

例 6.29 P255 例 6.5.9