

相似变换矩阵 P 不唯一 \leftarrow 特征向量取法、排列不唯一



齐次线性方程组 $(\lambda I - A)x = 0$
↑
的基向量取法不唯一。

正交变换矩阵不唯一，

(按我们前面取自由未知量/基础解系的规则)
下边得到的矩阵往往是参考答案)

$$20. \text{解: } \begin{cases} |A| = 1 \\ \text{tr} A = \text{tr} \Lambda \end{cases} \Rightarrow x, y.$$

$$\text{or. } \begin{cases} |A + 4E| = 0 \\ \text{tr} A = \text{tr} \Lambda \end{cases} \Rightarrow x, y.$$

25-2 解: A 为对称阵, 故 A 可正交相似对角化.

即 \exists 正交 P , s.t. $P^T A P = P^T A P = \Lambda$ 为对角阵.

$$\therefore A = P \Lambda P^T = P \Lambda P^T$$

$$\begin{aligned} |\lambda E - A| &= \begin{vmatrix} \lambda - 2 & -1 & -2 \\ -1 & \lambda - 2 & -2 \\ -2 & -2 & \lambda - 1 \end{vmatrix} \xrightarrow{C_1 + C_2 + C_3} \begin{vmatrix} \lambda - 5 & -1 & -2 \\ \lambda - 5 & \lambda - 2 & -2 \\ \lambda - 5 & -2 & \lambda - 1 \end{vmatrix} \\ &\xrightarrow{\substack{r_2 - r_1 \\ r_3 - r_1}} (\lambda - 5) \begin{vmatrix} 1 & -1 & -2 \\ 0 & \lambda - 1 & 0 \\ 0 & -1 & \lambda + 1 \end{vmatrix} \\ &= (\lambda - 5)(\lambda - 1)(\lambda + 1). \end{aligned}$$

$\therefore \lambda = -1, 1, 5$ 为 A 的 3 个特征值.

$$\therefore A = P \Lambda P^T = P \text{diag}(-1, 1, 5) \cdot P^T$$

$$\begin{aligned}
 \varphi(A) &= \varphi(P \Lambda P^T) = P \cdot \varphi(\Lambda) \cdot P^T \\
 &= P \cdot \Lambda^8 (\Lambda - E) (\Lambda - 5E) \cdot P^T \\
 &= P \cdot \begin{pmatrix} 1 & & \\ & 1 & \\ & & 5 \end{pmatrix} \begin{pmatrix} -2 & & \\ & 0 & \\ & & -4 \end{pmatrix} \begin{pmatrix} -6 & & \\ & -4 & \\ & & 0 \end{pmatrix} P^T \\
 &= P \begin{pmatrix} 12 & & \\ & 0 & \\ & & 0 \end{pmatrix} P^T \\
 &\stackrel{\text{令 } P=(P_1, P_2, P_3)}{=} (P_1, P_2, P_3) \begin{pmatrix} 12 & & \\ & 0 & \\ & & 0 \end{pmatrix} \cdot \begin{pmatrix} P_1^T \\ P_2^T \\ P_3^T \end{pmatrix} \\
 &= (12P_1, 0, 0) \begin{pmatrix} P_1^T \\ P_2^T \\ P_3^T \end{pmatrix} = 12P_1 \cdot P_1^T
 \end{aligned}$$

其中 P_1 为 $\lambda = -1$ 对应的单位特征向量.

$$\text{由 } (-E - A)X = 0.$$

$$-E - A = \begin{pmatrix} -3 & -1 & -2 \\ -1 & -3 & -2 \\ -2 & -2 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 1 \\ 1 & 3 & 2 \\ 3 & 1 & 2 \end{pmatrix} \xrightarrow[r_3 - r_1]{r_2 - r_1} \begin{pmatrix} 1 & 1 & 1 \\ 0 & 2 & 1 \\ 0 & -2 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\Rightarrow P_1 = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix}$$

$$\therefore \varphi(A) = 12 P_1 \cdot P_1^T = 12 \times \frac{1}{6} \times \begin{pmatrix} 1 \\ 1 \\ -2 \end{pmatrix} (1, 1, -2) = 2 \begin{pmatrix} 1 & 1 & -2 \\ 1 & 1 & -2 \\ -2 & -2 & 4 \end{pmatrix}$$

注: ① A 对称, 可正交相似对角化, 可用 $\varphi(A) = \varphi(P \Lambda P^T) = \varphi(P \Lambda P^T)$

$$= P \varphi(\Lambda) P^T = P \varphi(\Lambda) P^T \text{ 计算.}$$

② A 不对称, 但可相似对角化时,

$$\text{可用 } \varphi(A) = \varphi(P \Lambda P^{-1})$$

$$= P \varphi(\Lambda) P^{-1}$$

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

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

③ 当 A 不可对角化时, 例 $A = P \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} P^{-1}$

则 $A^k = P(\lambda E + \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix})^k P^{-1}$ 可用二项式展开计算.

$$\begin{aligned}
 31. \text{解: } f &= x_1^2 + 3x_2^2 + 5x_3^2 + 2x_1x_2 - 4x_1x_3 \\
 &= (x_1^2 + 2x_1x_2 - 4x_1x_3) + 3x_2^2 + 5x_3^2 \\
 &= (x_1 + x_2 - 2x_3)^2 - x_2^2 - 4x_3^2 + 4x_2x_3 + 3x_2^2 + 5x_3^2 \\
 &= (x_1 + x_2 - 2x_3)^2 + \underline{2x_2^2 + 4x_2x_3} + x_3^2 \\
 &= (x_1 + x_2 - 2x_3)^2 + 2(x_2 + x_3)^2 - 2x_3^2 + x_3^2 \\
 &= (x_1 + x_2 - 2x_3)^2 + 2(x_2 + x_3)^2 - x_3^2
 \end{aligned}$$

$$\text{令 } \begin{cases} y_1 = x_1 + x_2 - 2x_3 \\ y_2 = \sqrt{2}(x_2 + x_3) \\ y_3 = x_3 \end{cases} \quad \text{得 } \begin{cases} x_1 = y_1 - x_2 + 2x_3 = y_1 - \frac{y_2}{\sqrt{2}} + y_3 + 2y_3 = y_1 - \frac{y_2}{\sqrt{2}} + 3y_3 \\ x_2 = \frac{y_2}{\sqrt{2}} - x_3 = \frac{y_2}{\sqrt{2}} - y_3 \\ x_3 = y_3 \end{cases}$$

$$\therefore \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 & -\frac{1}{\sqrt{2}} & 3 \\ 0 & \frac{1}{\sqrt{2}} & -1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} \text{ 为所用变换.}$$

$$\text{变换矩阵 } C = \begin{pmatrix} 1 & -\frac{1}{\sqrt{2}} & 3 \\ 0 & \frac{1}{\sqrt{2}} & -1 \\ 0 & 0 & 1 \end{pmatrix}$$

$$f = y_1^2 + y_2^2 - y_3^2 \quad (\text{注意: 这里不是 } f = y_1^2 + 2y_2^2 - y_3^2)$$

33. 解: 二次型 f 的矩阵

$$A = \begin{pmatrix} -2 & 1 & 1 \\ 1 & -6 & 0 \\ 1 & 0 & -4 \end{pmatrix}$$

$$\because -2 < 0, \quad \begin{vmatrix} -2 & 1 \\ 1 & -6 \end{vmatrix} = 11 > 0, \quad |A| = -38 < 0$$

\therefore 由 (Hurwitz) 定理知 f 为负定二次型.

(注: 不是负二次型).