

(a)

$$A = \left[\begin{array}{ccc|c} 1 & -1 & 3 & \\ 1 & 2 & 0 & \\ -1 & 0 & -2 & \\ 0 & 1 & -1 & \\ \hline 1 & 2 & 0 & \end{array} \right] \Leftrightarrow \left[\begin{array}{ccc|c} 1 & -1 & 3 & \\ 0 & 3 & -3 & \\ 0 & -1 & 1 & \\ 0 & 1 & -1 & \\ 0 & 3 & -3 & \end{array} \right]$$

\Leftrightarrow

$$\left[\begin{array}{ccc|c} 1 & -1 & 3 & \\ 0 & 1 & -1 & \\ 0 & 0 & 0 & \\ 0 & 0 & 0 & \\ 0 & 0 & 0 & \end{array} \right]$$

$\text{Rank}(A) = 2$

0 空间维数 $3 - \text{Rank}(A) = 1$

1 空间维数 2.

(b)

$$\left[\begin{array}{c|c} -2 & \\ \hline 1 & \\ 1 & \\ 1 & \end{array} \right]$$

(c)

$$\left[\begin{array}{c|c} 1 & -1 \\ \hline 1 & -1 \\ 0 & 0 \end{array} \right]$$

$$(d) C \Leftrightarrow \left[\begin{array}{cc|c} & & \\ 1 & 5 & 3 \\ 0 & -6 & -4 \\ 0 & -3 & -2 \\ 0 & 0 & 0 \\ 0 & 9 & 6 \end{array} \right] \Leftrightarrow \left[\begin{array}{ccc} 1 & 5 & 3 \\ 0 & 3 & 2 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{array} \right]$$

$$\left[\begin{array}{cccc|c} 1 & -1 & 1 & 5 \\ 1 & 2 & 1 & -1 \\ -1 & 0 & 1 & 2 \\ 0 & 1 & 1 & 5 \\ 1 & 2 & -2 & -1 \end{array} \right] \Leftrightarrow \left[\begin{array}{cccc|c} 1 & -1 & 1 & 5 \\ 0 & 3 & 0 & -6 \\ 0 & -1 & 2 & 7 \\ 0 & 1 & 1 & 5 \\ 0 & 3 & -3 & -6 \end{array} \right]$$

$$\Leftrightarrow \left[\begin{array}{cccc|c} 1 & -1 & 1 & 5 \\ 0 & 0 & 6 & 15 \\ 0 & -1 & 2 & 7 \\ 0 & 0 & 3 & 12 \\ 0 & 0 & 3 & 15 \end{array} \right] \Leftrightarrow \left[\begin{array}{cccc|c} 1 & -1 & 1 & 5 \\ 0 & -1 & 2 & 7 \\ 0 & 0 & 3 & 15 \\ 0 & 0 & 0 & -15 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$\text{Col}(CC) \neq \text{col}(A)$

$$(e) [a_1 \ a_2 \ a_3] = A \quad [c_1 \ c_2 \ c_3 \ c_4] = C$$

$$C = \begin{bmatrix} -a_1 + a_2 & a_1 + 2a_2 & 2a_1 + a_2 & a_1 + a_2 \end{bmatrix}$$

$$= \begin{bmatrix} a_1 & a_2 & a_3 \end{bmatrix} \begin{bmatrix} -1 & 1 & 2 & 1 \end{bmatrix}$$

$$B \cdot \begin{bmatrix} -1 & 1 & 2 & 1 \\ 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 1 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

5.

(a) $Z = TY$, T is an upper triangular matrix.

(b) $W = VP$, P swaps adjacent odd and even column.

(c) $\langle p_i, q_i \rangle \geq 0$. p_i, q_i is i column of P, Q, respectively.

(d) $A = [a_1 \cdots a_i \cdots a_k \ a_{k+1} \cdots a_j \cdots a_n]$, $i=1 \cdots k, j=k+1 \cdots n$

$$\langle a_i, a_j \rangle = 0$$

6. (a) $a = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$ $a_i \in \mathbb{R}$, $i=1 \cdots n$.

$$aa^T = \begin{bmatrix} a_1 a_1^T \\ a_2 a_2^T \\ \vdots \\ a_n a_n^T \end{bmatrix} \Leftrightarrow \begin{bmatrix} a, a^T \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

$$\text{Rank}(aa^T) = 1.$$

$$(D) \quad AB = 0 \quad \text{Rank}(AB) = 0$$

如果 A 满秩, 则 $\text{Rank}(AB) = \text{Rank}(B) = 0$

因此 $B = 0$ 与已知矛盾.

同理 B 满秩, $A = 0$ 与已知矛盾.

因此, 如果 $AB = 0$, A, B 都不能满秩得证.

(C) 设 $\text{Rank}(A) = r$. 那么 A 存在一个最大线性无关组 $v_1 \dots v_r$

如果 $AX = b$ 有解, 这意味着 b 可以被 $[a_1 \dots a_n]$ 线性表示. 那么 b 也可以被 $v_1 \dots v_r$ 线性表示.

$$[a_1 \ a_2 \ \dots \ a_n]x = [v_1 \ \dots \ v_r]\bar{x} = b$$

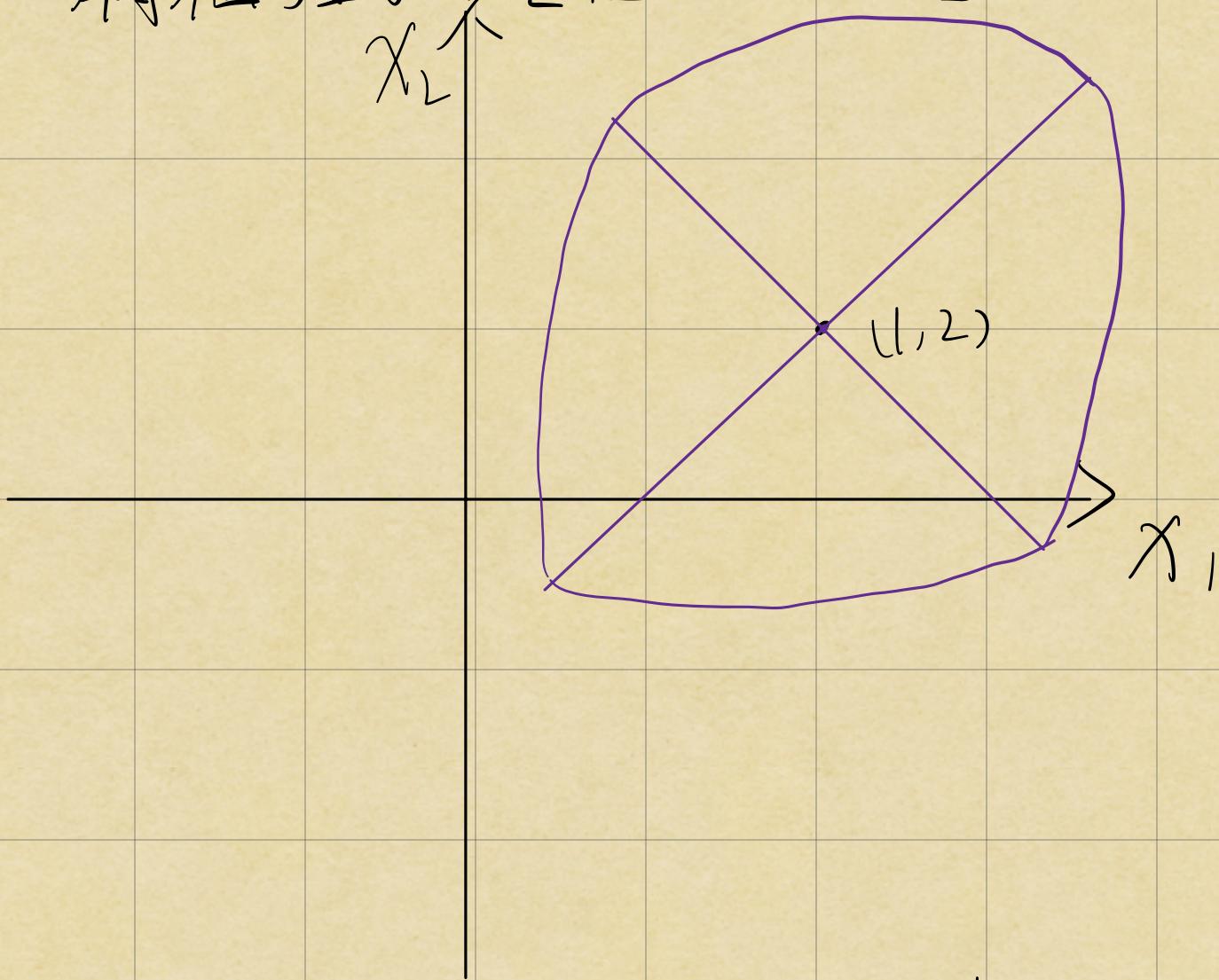
所以 $v_1 \dots v_r$ 仍是增广矩阵 $(A|b)$ 的一个最大线性无关组. 因此 $AX = b$ 有解就等价于 $\text{Rank}(A) = \text{Rank}(A|b)$.

$$7. (a) P = A^T A \quad . \quad A_P = \begin{bmatrix} \sqrt{P_{11}} - \sqrt{P_{22}} \\ \sqrt{P_{12}} \end{bmatrix}$$

$E_2(A_P, X_C)$

(b) P 的特征值, $\lambda_1=3, \lambda_2=5$.

特征向量为 $V_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}, V_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$



$$8. (1) P_1 \cap P_2 = \left\{ x \in \mathbb{R}^n \mid \begin{bmatrix} A_1 \\ A_2 \end{bmatrix} x \leq \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \right\}$$

$$(2) P_1 = \left\{ x \in \mathbb{R}^n \mid \begin{bmatrix} 0 & 1 \\ 5 & -2 \\ -1 & -2 \\ -4 & -2 \end{bmatrix} x \leq \begin{bmatrix} 7 \\ 36 \\ -14 \\ -26 \end{bmatrix} \right\}$$

半平面 $[1] \square X \leq 3$.

$$\text{设 } X = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, P = \left\{ X \in \mathbb{R}^n \mid \begin{cases} x_2 \leq 7 \\ 5x_1 - 2x_2 \leq 36 \\ -x_1 - 2x_2 \leq -14 \\ -4x_1 - 2x_2 \leq 26 \end{cases} \right\}$$

半平面: $x_1 + x_2 \leq 3$

