第二章矩阵代数

第二节矩阵的代数运算

目的: 掌握矩阵代数运算的定义、条件及

运算性质.

§ 2.2.1 矩阵的加法与数乘

一、矩阵的加法

1、定义

两个同型矩阵 $A = (a_{ij})_{m \times n}$, $B = (b_{ij})_{m \times n}$ 的对应元相加所得的矩阵 $C = (a_{ij} + b_{ij})_{m \times n}$ 称为A和B的和,记作C = A + B.

$$A + B = \begin{pmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \cdots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \cdots & a_{2n} + b_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \cdots & a_{mn} + b_{mn} \end{pmatrix}$$

矩阵的加法就是矩阵对应的元相加

说明 只有当两个矩阵是同型矩阵时,才能进行加法运算.

例如
$$\begin{pmatrix} 12 & 3 & -5 \\ 1 & -9 & 0 \\ 3 & 6 & 8 \end{pmatrix} + \begin{pmatrix} 1 & 8 & 9 \\ 6 & 5 & 4 \\ 3 & 2 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 12+1 & 3+8 & -5+9 \\ 1+6 & -9+5 & 0+4 \\ 3+3 & 6+2 & 8+1 \end{pmatrix} = \begin{pmatrix} 13 & 11 & 4 \\ 7 & -4 & 4 \\ 6 & 8 & 9 \end{pmatrix}.$$

2、运算性质

设A,B,C,O为同型矩阵,则有

$$(1) A + B = B + A$$

$$(2)(A+B)+C=A+(B+C)$$

$$(3) A + O = A$$

$$O + A = A$$

$$(4) A + (-A) = 0$$

另外,矩阵的减法定义为: A-B=A+(-B).

注意:

• 对于矩阵有

$$\begin{pmatrix} a_{11} + b_{11} & a_{12} + b_{12} \\ a_{21} + b_{21} & a_{22} + b_{22} \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} + \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{pmatrix}$$

• 而对于行列式一般 |A+B|≠|A|+|B|

$$\begin{vmatrix} a_{11} + b_{11} & a_{12} + b_{12} \\ a_{21} + b_{21} & a_{22} + b_{22} \end{vmatrix} = \begin{vmatrix} a_{11} + b_{11} & a_{12} + b_{12} \\ a_{21} & a_{22} \end{vmatrix} + \begin{vmatrix} a_{11} + b_{11} & a_{12} + b_{12} \\ b_{21} & b_{22} \end{vmatrix}$$

$$= \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} + \begin{vmatrix} a_{11} & b_{12} \\ a_{21} & b_{22} \end{vmatrix} + \begin{vmatrix} a_{11} & a_{12} \\ b_{21} & b_{22} \end{vmatrix} + \begin{vmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{vmatrix}$$

二、数与矩阵相乘

1、定义

设 λ 是一个数,矩阵 $A = (a_{ij})_{m \times n}$,则 $(\lambda a_{ij})_{m \times n}$ 称为矩阵A和数 λ 的(数量)乘积,记为 λA 或 $A\lambda$.

或
$$A\lambda$$
.
$$\lambda A = A\lambda = \begin{pmatrix} \lambda a_{11} & \lambda a_{12} & \cdots & \lambda a_{1n} \\ \lambda a_{21} & \lambda a_{22} & \cdots & \lambda a_{2n} \\ \cdots & \cdots & \cdots \\ \lambda a_{m1} & \lambda a_{m1} & \cdots & \lambda a_{mn} \end{pmatrix}.$$

特别的, λE 称为数量矩阵.

2、线性运算的运算性质

矩阵的加(减)法和数乘统称为矩阵的线性运算,这些运算都归结为数(元)的加法与乘法.

运算性质

设A,B为同型矩阵, λ , μ 为数,则

$$> \lambda(A+B) = \lambda A + \lambda B$$

$$> (\lambda + \mu)A = \lambda A + \mu A$$

$$> \lambda (\mu A) = (\lambda \mu) A$$

例设
$$A = \begin{pmatrix} 3 & 2 \\ 4 & 1 \\ 1 & 5 \end{pmatrix}, B = \begin{pmatrix} 1 & 3 \\ 2 & 4 \\ 3 & 1 \end{pmatrix}$$

有矩阵X满足A+3X=2B,求X.

解:
$$X = \frac{1}{3}(2B - A) = \frac{1}{3} \begin{bmatrix} 2 \begin{pmatrix} 1 & 3 \\ 2 & 4 \\ 3 & 1 \end{bmatrix} - \begin{pmatrix} 3 & 2 \\ 4 & 1 \\ 1 & 5 \end{bmatrix} \end{bmatrix}$$

$$= \frac{1}{3} \begin{pmatrix} 2 & 6 \\ 4 & 8 \\ 6 & 2 \end{pmatrix} - \begin{pmatrix} 3 & 2 \\ 4 & 1 \\ 1 & 5 \end{pmatrix} = \frac{1}{3} \begin{pmatrix} -1 & 4 \\ 0 & 7 \\ 5 & -3 \end{pmatrix}$$

又如设 $A=(a_{ij})_n$, k为数,则

$$|kA| = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} = \begin{vmatrix} ka_{11} & ka_{12} & \cdots & ka_{1n} \\ ka_{21} & ka_{22} & \cdots & ka_{2n} \\ \vdots & \vdots & & \vdots \\ ka_{n1} & ka_{n2} & \cdots & ka_{nn} \end{vmatrix}$$

$$= k^{n} \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} = k^{n} |A|.$$

故对于n阶方阵A有: $|kA|=k^n|A|$.

三、线性组合

给定若干个同型矩阵 A_1, A_2, \dots, A_m , 经线性运算

$$\lambda_1 A_1 + \lambda_2 A_2 + \dots + \lambda_m A_m = \sum_{j=1}^m \lambda_j A_j = B,$$
(其中 λ_j 为常数, $j=1,2,\dots,m$)

得到的矩阵B称为矩阵 A_1, A_2, \dots, A_m 的线性组合. 或者称矩阵B可经(由)矩阵 A_1, A_2, \dots, A_m 线性表出(线性表示).

线性组合是讨论<mark>同型</mark>矩阵之间是否有所谓线性关系的基本概念. 特别是当它们都是n维向量时这种讨论很有用.

第三章将详细讨论.

例设
$$M_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, M_2 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, M_3 = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, M_4 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}.$$

证明:任何一个二阶矩阵
$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$$

都是 M_1 , M_2 , M_3 , M_4 的线性组合.

证明: 显然

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} = a_{11}M_1 + a_{12}M_2 + a_{21}M_3 + a_{22}M_4.$$

证毕.

§ 2.2.2 矩阵的乘法

1、定义

设 $A = (a_{ij})_{m \times n}$, $B = (b_{ij})_{n \times s}$, 若矩阵 $C = (c_{ij})_{m \times s}$ 满

足

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{in}b_{nj} = \sum_{k=1}^{n} a_{ik}b_{kj}$$

$$(i = 1, 2, \dots, m; j = 1, 2, \dots, s)$$

则C称为矩阵A和B的<mark>乘积</mark>,记作AB,读做A右乘B 或B左乘A. (注:不同资料读法可能相反,不要深究)

C特点: C的第i行、第j列处的元 = A的第i行元 与B的第j列对应元乘积之和.

例1
$$C = \begin{pmatrix} -2 & 4 \\ 1 & -2 \end{pmatrix}_{2\times 2} \begin{pmatrix} 2 & 4 \\ -3 & -6 \end{pmatrix}_{2\times 2} = \begin{pmatrix} 16 & -32 \\ 8 & 16 \end{pmatrix}_{2\times 2}$$

例2 求AB.

$$A = \begin{pmatrix} 1 & 0 & -1 & 2 \\ -1 & 1 & 3 & 0 \\ 0 & 5 & -1 & 4 \end{pmatrix}, B = \begin{pmatrix} 0 & 3 & 4 \\ 1 & 2 & 1 \\ 3 & 1 & -1 \\ -1 & 2 & 1 \end{pmatrix}$$

解:
$$: A = (a_{ij})_{3\times 4}, \quad B = (b_{ij})_{4\times 3}$$

$$: C = (c_{ij})_{3\times 3}.$$

$$C = AB = \begin{pmatrix} 1 & 0 & 1 & 2 \\ -1 & 1 & 3 & 0 \\ 0 & 5 & -1 & 4 \end{pmatrix} \begin{pmatrix} 3 & 4 \\ 2 & 1 \\ 1 & 2 & 1 \end{pmatrix}$$

$$\begin{pmatrix} -5 & 6 & 7 \end{pmatrix}$$

$$= \begin{pmatrix} -5 & 6 & 7 \\ 10 & 2 & -6 \\ -2 & 17 & 10 \end{pmatrix}.$$

左矩阵

AB

右矩阵

注意 只有当**左矩阵的列数等于右矩阵的行数时**, 两个矩阵才能相乘.

例如

$$\begin{pmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \\ 5 & 8 & 9 \end{pmatrix} \begin{pmatrix} 1 & 6 & 8 \\ 6 & 0 & 1 \end{pmatrix}$$
不存在.

例3 设
$$A = (a_1, a_2, \dots, a_n)$$
, $B = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix}$, 则
$$= \begin{pmatrix} \sum_{i=1}^n a_i b_i \\ \sum_{i=1}^n a_i b_i \end{pmatrix}$$
 , $BA = \begin{pmatrix} b_1 a_1 & b_1 a_2 & \cdots & b_1 a_n \\ b_2 a_1 & b_2 a_2 & \cdots & b_2 a_n \\ \vdots & \vdots & & \vdots \\ b_n a_1 & b_n a_2 & \cdots & b_n a_n \end{pmatrix}$

注意 该 1×1 矩阵作为运算结果可与数 $\sum_{i=1}^{n} a_i b_i$ 同等看待,但是在运算过程中不能视做数,这是因为数与矩阵的乘法和矩阵与矩阵的乘法是两种不同的运算。

如:上述矩阵 $A \setminus B$ 和另外矩阵 $C_{m \times n}$ $(m \neq 1)$, AB 看作数ABC有意义,而实际无意义.

例4 对于线性方程组

$$\begin{cases} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2 \\ \dots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m \end{cases}$$

若记
$$A = (a_{ij})_{m \times n}, X = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, b = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}, 则上述线性方 程组可表示为矩阵方程
$$AX = b.$$$$

$$AX = b$$
.

矩阵的乘法为其它许多研究提供了方便的手段.

2、矩阵乘法的运算性质

- (1)(AB)C = A(BC);
- (2) A(B+C) = AB + AC, (B+C)A = BA + CA;
- $(3)\lambda(AB)=(\lambda A)B=A(\lambda B) (其中 \lambda 为数);$
- $(4) E_m A_{mn} = A_{mn} = A_{mn} E_n;$
- (5) 若A是n阶矩阵,则 A^k 为A的k次幂,即 $A^k = \underbrace{A A \cdots A}_{k}$,并且 $A^m A^k = A^{m+k}$, $(A^m)^k = A^{mk}$.

(m,k为正整数)

并对方阵A规定: $A^0=E$.

几点注意:

例 设
$$A = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}$$
, $B = \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}$, $C = \begin{pmatrix} 2 & 0 \\ 0 & -2 \end{pmatrix}$

显然, AB≠BA, BA=BC.

(1) 矩阵乘法不满足交换律,即一般:

$$AB \neq BA$$
, $(AB)^k \neq A^kB^k$.

这是因为一般它们运算的结果不是同型矩阵. 即使是同型矩阵也不一定相等. 特殊的, 若矩阵A, B满足AB=BA, 则称A与B是可交换的. 显然, 此时A, B均为同阶方阵.

例如:

单位矩阵 E 和任何同阶方阵可交换. 数量矩阵 λE 和任何同阶方阵可交换.

(2) 由AB = O不能得出A、B至少有一个零矩阵. 如前面的A, B矩阵

$$A = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix} \neq 0, \quad B = \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} \neq 0,$$

$$\overline{M} \quad AB = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = O.$$

(3) 由BA=BC(或AB=CB),且 $B\neq O$,不能得出 A=C 的结论,即乘法一般不满足消去律. 如前面的

$$A = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}, B = \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} \neq O, C = \begin{pmatrix} 2 & 0 \\ 0 & -2 \end{pmatrix}$$

$$BA = \begin{pmatrix} 2 & 2 \\ -2 & -2 \end{pmatrix} = BC, \quad \angle BA \neq C.$$

这一点一定要引起注意!

若BA=0, AB=0, 不能得出A=0或B=0的结论, 如

$$A = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \neq 0, \quad B = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \neq 0$$

例5 若 $A^2 = B^2 = E$,则 $(AB)^2 = E$ 的充分必要条件是A = B可交换.

证明:

充分性 若A与B可交换, 即 AB = BA,

则
$$(AB)^2 = ABAB = A(BA)B = A(AB)B = (AA)(BB)$$

= $A^2B^2 = EE = E$

必要性 若 $(AB)^2=E$, 两边同左乘A,再右乘B得 $A(AB)^2B = AEB = AB$

而 $A(AB)^2B = AABABB = (AA)BA(BB) = EBAE = BA$ 故 BA = AB,即A = BB 可交换.

例6 如果方阵A, B满足AB+BA=E, 且 $A^2=O$ (或 $B^2=O$),则 $(AB)^2=AB$.

证明: 仅以 $A^2 = 0$ 为例.

在AB+BA=E两边同时左乘矩阵A,再右乘矩阵B得

A(AB+BA)B = AEB = AB

而 A(AB+BA)B = (AAB+ABA)B = (O+ABA)B= $(AB)^2$ 故 $(AB)^2 = AB$.

3、方阵的多项式

当4为方阵时, 称矩阵

$$f(A) = a_0 A^m + a_1 A^{m-1} + \dots + a_{m-1} A + a_m E$$

为矩阵A的多项式,也称f(A)是普通多项式

$$f(\lambda) = a_0 \lambda^m + a_1 \lambda^{m-1} + \dots + a_{m-1} \lambda + a_m$$

当 $\lambda = A$ 的值.

性质:

设 $f(\lambda), g(\lambda)$ 是两个多项式, 令

$$h(\lambda) = f(\lambda) + g(\lambda), \quad s(\lambda) = f(\lambda)g(\lambda).$$

(1)
$$h(A) = f(A) + g(A)$$
, $s(A) = f(A)g(A)$.

(2)
$$f(A)g(A) = g(A)f(A)$$
.

4、n阶矩阵乘积的行列式

方阵对应着行列式,于是有如下定理:

定理: 若 A, B是n阶方阵, 则 |AB| = |A| |B|.

(此定理可以推广到有限个同阶矩阵的情况)

证明: 设 $A = (a_{ij})$, $B = (b_{ij})$, $C = AB = (c_{ij})$, 则由拉普拉斯定理知下式成立:

$$\begin{vmatrix} A & O \\ -E & B \end{vmatrix} = \begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} & 0 & 0 & \dots & 0 \\ a_{21} & a_{22} & \dots & a_{2n} & 0 & 0 & \dots & 0 \\ \vdots & \vdots & & \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} & 0 & 0 & \dots & 0 \\ -1 & 0 & \dots & 0 & b_{11} & b_{12} & \dots & b_{1n} \\ 0 & -1 & \dots & 0 & b_{21} & b_{22} & \dots & b_{2n} \\ \vdots & \vdots & & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \dots & -1 & b_{n1} & b_{n2} & \dots & b_{nn} \end{vmatrix} = |A||B|$$

利用行列式性质6,用 -E的那些 -1把 $\begin{vmatrix} A & 0 \\ -E & B \end{vmatrix}$ 中的B所在部分都消成0.

$$\begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} & a_{11}b_{11} & 0 & \dots & 0 \\ a_{21} & a_{22} & \dots & a_{2n} & a_{21}b_{11} & 0 & \dots & 0 \\ \vdots & \vdots & & \vdots & & \vdots & & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} & a_{n1}b_{11} & 0 & \dots & 0 \\ -1 & 0 & \dots & 0 & 0 & b_{12} & \dots & b_{1n} \\ 0 & -1 & \dots & 0 & b_{21} & b_{22} & \dots & b_{2n} \\ \vdots & \vdots & & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \dots & -1 & b_{n1} & b_{n2} & \dots & b_{nn} \end{vmatrix}$$

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} & a_{11}b_{1}a_{11}b_{12}b_{21} & 0 & \cdots & 0 \\ a_{21} & a_{22} & \cdots & a_{2n} & a_{21}b_{1}a_{21}b_{122}b_{21} & 0 & \cdots & 0 \\ \vdots & \vdots & & \vdots & & \vdots & & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} & a_{n1}b_{1}a_{n1}b_{1n2}b_{21} & 0 & \cdots & 0 \\ -1 & 0 & \cdots & 0 & 0 & b_{12} & \cdots & b_{1n} \\ 0 & -1 & \cdots & 0 & 0b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & & \vdots & & \vdots & & \vdots \\ 0 & 0 & \cdots & -1 & b_{n1} & b_{n2} & \cdots & b_{nn} \end{vmatrix}$$

$$\begin{vmatrix} a_{11} & a_{12} & \cdots & a_{11}b_{11} + a_{12}b_{21} + \cdots + a_{1n}b_{n1} \\ a_{21} & a_{22} & \cdots & a_{2n} & a_{21}b_{11} + a_{21}b_{21} & 0 & \cdots & 0 \\ \vdots & \vdots & & \vdots & & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} & a_{n1}b_{11} + a_{n1}b_{n2}b_{21} & 0 & \cdots & 0 \\ -1 & 0 & \cdots & 0 & 0 & b_{12} & \cdots & b_{1n} \\ 0 & -1 & \cdots & 0 & 0 & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & & \vdots & & \vdots & & \vdots \\ 0 & 0 & \cdots & -1 & b_{n1} & b_{n2} & \cdots & b_{nn} \end{vmatrix}$$

$$\begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots & & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{vmatrix} = \begin{pmatrix} c_{11} & 0 & \dots & 0 \\ c_{21} & 0 & \dots & 0 \\ \vdots & \vdots & & \vdots & & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix} \begin{pmatrix} c_{n1} & 0 & \dots & 0 \\ -1 & 0 & \dots & 0 & 0 & b_{12} & \dots & b_{1n} \\ 0 & -1 & \dots & 0 & 0 & b_{22} & \dots & b_{2n} \\ \vdots & \vdots & & \vdots & & \vdots & & \vdots \\ 0 & 0 & \dots & -1 & 0 & b_{n2} & \dots & b_{nn} \end{pmatrix}$$

注: (1) 可推广到有限个同阶方阵相乘情况

$$|A_1A_2\cdots A_m| = |A_1||A_2|\cdots |A_m|$$

(2) 对于同阶方阵A, B有

$$|A||B|=|AB|=|B||A|$$

小结

线性组合的概念

线性运算

矩阵运算

加法(含减法)

数与矩阵相乘(数乘)

矩阵与矩阵相乘

方阵的行列式

注意

- (1) 只有当两个矩阵是同型矩阵时,才能进行加法运算.
- (2) 只有当左矩阵的列数等于右矩阵的行数时,两个矩阵才能相乘,且矩阵相乘不满足交换律.
- (3)矩阵的数乘运算与行列式的数乘运算不同.

综合训练

例1 判断下述结论是否正确(A, B为同阶方阵)

(1)
$$(A+B)(A-B) = A^2 - B^2$$
. ×

(2)
$$(AB)^2 = A^2B^2$$
. ×

(3) 设
$$A = \begin{pmatrix} a_1 \\ a_1 \end{pmatrix}$$
则对于任二阶方阵 B 有 $AB = BA$. \checkmark

$$(4)$$
 若 $|A| = |B|$,则 $A = B$. ×

(4) 若
$$|A| = |B|$$
, 则 $A = B$. ×
(5) 若 $A^2 = O$, 则 $A = O$. × 如 $A = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}$

 $=4E=2^{2}E$

因此,当k为偶数时,k/2为整数,则

$$A^{k} = A^{2 \times \frac{k}{2}} = (A^{2})^{\frac{k}{2}} = (2^{2}E)^{\frac{k}{2}} = 2^{2 \times \frac{k}{2}}E = 2^{k}E.$$

当k为大于1奇数时, k-1为偶数, 此时由上面结论知

$$A^{k} = A^{(k-1)+1} = A^{k-1}A = 2^{k-1}EA = 2^{k-1}A.$$

此结论对于k=1情况也成立.

例3 设 $A = \frac{1}{2}(B+E)$. 证明: $A^2 = A$ 当且仅当 $B^2 = E$.

证: 充分性 若
$$B^2 = E$$
,则
$$A^2 = \frac{1}{4}(B+E)^2 = \frac{1}{4}(B^2 + 2B + E) = \frac{1}{4}(E+2B+E)$$

$$= \frac{1}{4}(2B+2E) = \frac{1}{2}(B+E) = A$$

必要性 若已知 $A^2=A$,由于

$$A^{2} = \frac{1}{4}(B+E)^{2} = \frac{1}{4}(B^{2} + 2B + E), \quad A = \frac{1}{2}(B+E)$$

故
$$\frac{1}{4}(B^2 + 2B + E) = \frac{1}{2}(B + E)$$
, 化简得 $\frac{1}{4}B^2 = \frac{1}{4}E$,

即 $B^2=E$.

例4 设
$$A = \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix}$$
 求 A^{k} $(k \ge 2)$.

$$\mathbf{M1} \quad A^{2} = \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} \\
= \begin{pmatrix} \lambda^{2} & 2\lambda & 1 \\ 0 & \lambda^{2} & 2\lambda \\ 0 & 0 & \lambda^{2} \end{pmatrix}.$$

$$A^{3} = A^{2}A = \begin{pmatrix} \lambda^{2} & 2\lambda & 1 \\ 0 & \lambda^{2} & 2\lambda \\ 0 & 0 & \lambda^{2} \end{pmatrix} \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = \begin{pmatrix} \lambda^{3} & 3\lambda^{2} & 3\lambda \\ 0 & \lambda^{3} & 3\lambda^{2} \\ 0 & 0 & \lambda^{3} \end{pmatrix}$$

$$A^{4} = A^{3}A = \begin{pmatrix} \lambda^{4} & 4\lambda^{2} & 6\lambda \\ 0 & \lambda^{4} & 4\lambda^{2} \\ 0 & 0 & \lambda^{4} \end{pmatrix}.$$

曲此归纳出
$$A^{k} = \begin{pmatrix} \lambda^{k} & k\lambda^{k-1} & \frac{k(k-1)}{2}\lambda^{k-2} \\ 0 & \lambda^{k} & k\lambda^{k-1} \\ 0 & 0 & \lambda^{k} \end{pmatrix} \quad (k \geq 2)$$

用数学归纳法证明

当 k=2 时,显然成立。

假设k=n 时成立,则k=n+1时,

$$A^{n+1} = A^{n}A = \begin{pmatrix} \lambda^{n} & n\lambda^{n-1} & \frac{n(n-1)}{2}\lambda^{n-2} \\ 0 & \lambda^{n} & n\lambda^{n-1} \\ 0 & 0 & \lambda^{n} \end{pmatrix} \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix},$$

$$=\begin{pmatrix} \lambda^{n+1} & (n+1)\lambda^n & \frac{(n+1)n}{2}\lambda^{n-1} \\ 0 & \lambda^{n+1} & (n+1)\lambda^n \\ 0 & 0 & \lambda^{n+1} \end{pmatrix},$$

所以对于任意的 k≥2 都有

$$A^k = egin{pmatrix} \lambda^k & k\lambda^{k-1} & rac{k(k-1)}{2}\lambda^{k-2} \ 0 & \lambda^k & k\lambda^{k-1} \ 0 & 0 & \lambda^k \end{pmatrix}.$$

解2 设
$$A = \begin{pmatrix} \lambda & 1 & 0 \\ 0 & \lambda & 1 \\ 0 & 0 & \lambda \end{pmatrix} = \lambda E + B$$
,其中 $B = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$,

数量矩阵 λE 和同阶矩阵B可交换. 且

$$B^{2} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, B^{3} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, B^{k} = 0, (k \ge 3)$$

由二项式定理得:

$$A^{k} = (\lambda E + B)^{k}$$

$$= C_{k}^{0} \lambda^{k} E + C_{k}^{1} \lambda^{k-1} B + C_{k}^{2} \lambda^{k-2} B^{2} + \dots + C_{k}^{k} B^{k}$$

$$= \lambda^{k} E + k \lambda^{k-1} B + \frac{k(k-1)}{2!} \lambda^{k-2} B^{2}$$

$$= \lambda^{k} E + k \lambda^{k-1} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} + \frac{k(k-1)}{2!} \lambda^{k-2} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$= \begin{pmatrix} \lambda^k & k\lambda^{k-1} & \frac{k(k-1)}{2}\lambda^{k-2} \\ 0 & \lambda^k & k\lambda^{k-1} \\ 0 & 0 & \lambda^k \end{pmatrix}$$