

# 第十次作业.

1. 计算 Jordan 标准型. (1).  $A = \begin{pmatrix} 1 & -3 & 4 \\ 4 & -7 & 8 \\ 6 & -7 & 7 \end{pmatrix}$

(2).  $B = \begin{pmatrix} 0 & 1 & -1 & 1 \\ -1 & 2 & 1 & 1 \\ -1 & 1 & 1 & 0 \\ -1 & 1 & 0 & 1 \end{pmatrix}$

$\chi_A = (t-3)^3(t+1)^2$

$\chi_B = (t-1)^4$

解: (1).  $\chi_A = (t-3)^3(t+1)^2$  则  $\lambda_1 = 3, \lambda_2 = -1$ .

$\text{rank}(A - 3E) = 2 \Rightarrow N(3) = 3 - 2 = 1$ .

$\therefore J(A) = \begin{pmatrix} J_2(3) & \\ & J_1(-1) \end{pmatrix} = \begin{pmatrix} \boxed{3} & \boxed{1} \\ & \boxed{3} \\ & & \boxed{-1} \end{pmatrix}$

(2).  $\chi_B = (t-1)^4, \lambda = 1$

$\text{rank}(B - E) = 2, \text{rank}(B - E)^2 = 0$ . 则  $\text{rank}(B - E)^k = 0, k \geq 2$ .

$\therefore N(1) = 4 - 2 = 2$ . 又  $N(1,1) = \text{rank}(B - E)^2 + \text{rank}(B - E)^0 - 2\text{rank}(B - E) = 0$

$\therefore N(1,2) = 2, J(B) = \begin{pmatrix} J_2(1) & \\ & J_2(1) \end{pmatrix} = \begin{pmatrix} \boxed{1} & \boxed{1} \\ & \boxed{1} \\ & & \boxed{1} & \boxed{1} \\ & & & \boxed{1} \end{pmatrix}$

2. 解方程 (1).  $X^2 = \begin{pmatrix} 3 & 1 \\ 7 & 5 \end{pmatrix} = A$  (2).  $X^2 = \begin{pmatrix} 6 & 2 \\ 3 & 7 \end{pmatrix} = B$

解:  $\chi_A = (t-4)^2 \because \text{rank}(4E - A) = 1 \therefore \dim V^4 = 2 - 1 = 1 \therefore J(A) = \begin{pmatrix} 4 & 1 \\ 0 & 4 \end{pmatrix}$

设  $J_A = S^{-1}AS, S = \begin{pmatrix} s_{11} & s_{12} \\ s_{21} & s_{22} \end{pmatrix}$  由  $SJ_A = AS \Rightarrow \begin{cases} s_{11} - s_{21} = 0 \\ s_{11} - s_{21} = 0 \\ -s_{11} + s_{12} - s_{22} = 0 \\ s_{12} + s_{21} - s_{22} = 0 \end{cases}$

取一组解  $s_{11} = s_{21} = 1, s_{12} = 2, s_{22} = 3$ , st.  $S$  可逆.

$S = \begin{pmatrix} 1 & 2 \\ 1 & 3 \end{pmatrix}, S^{-1} = \begin{pmatrix} 3 & -2 \\ -1 & 1 \end{pmatrix}$

先解方程  $Y^2 = \begin{pmatrix} 4 & 1 \\ 0 & 4 \end{pmatrix}$ . 设  $Y = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \Rightarrow \begin{cases} a^2 + bc = 4 \\ ab + bd = 1 \\ ac + cd = 0 \\ bc + d^2 = 4 \end{cases}$

$a^2 = d^2 = 4$   
 $c = 0, ab + bd = 1$

$\Rightarrow \begin{cases} (a+d)b = 1 \\ (a+d)c = 0 \end{cases} \Rightarrow c = 0 \Rightarrow \begin{cases} a^2 = d^2 = 4 \\ (a+d)b = 1 \end{cases} \Rightarrow \begin{cases} a = d = 2 \\ c = 0 \\ b = \frac{1}{4} \end{cases} \text{ 或 } \begin{cases} a = d = -2 \\ c = 0 \\ b = -\frac{1}{4} \end{cases}$

$$Y^2 = J_A = S^{-1} A S \Rightarrow S Y^2 S^{-1} = (S Y S^{-1})^2 = A$$

$$\Rightarrow X_1 = S Y_1 S^{-1} = S \begin{pmatrix} 2 & \frac{1}{4} \\ 0 & 2 \end{pmatrix} S^{-1} = \begin{pmatrix} \frac{7}{4} & \frac{1}{4} \\ -\frac{1}{4} & \frac{9}{4} \end{pmatrix}, X_2 = S Y_2 S^{-1} = \begin{pmatrix} \frac{7}{4} & -\frac{1}{4} \\ \frac{1}{4} & -\frac{9}{4} \end{pmatrix}$$

12).  $\chi_B = (t-9)(t-4)$ .  $\lambda_1=9$  的特征向量  $v_1 = \begin{pmatrix} \frac{3}{5} \\ 1 \end{pmatrix}$ .  
 $\lambda_2=4$  的特征向量  $v_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ .

令  $S = (v_1, v_2) = \begin{pmatrix} \frac{3}{5} & 1 \\ 1 & 1 \end{pmatrix}$ . 则  $B = S \begin{pmatrix} 9 & \\ & 4 \end{pmatrix} S^{-1}$

设  $Y = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ , st.  $Y^2 = \begin{pmatrix} 9 & \\ & 4 \end{pmatrix}$ .  $\Rightarrow \begin{cases} a^2 = 9 \\ b^2 = c^2 = 0 \\ d^2 = 4 \end{cases} \Rightarrow \begin{cases} a = \pm 3 \\ d = \pm 2 \\ b = c = 0 \end{cases}$

$$\Rightarrow (S Y S^{-1})^2 = B \Rightarrow X = S Y S^{-1} \stackrel{a=3, d=2}{=} \begin{pmatrix} \frac{12}{5} & \frac{2}{5} \\ \frac{2}{5} & \frac{13}{5} \end{pmatrix}$$

$a=3, d=-2, X = \begin{pmatrix} -\frac{12}{5} & -\frac{2}{5} \\ -\frac{2}{5} & -\frac{13}{5} \end{pmatrix}$      $a=3, d=-2, X = \begin{pmatrix} 0 & 2 \\ 3 & 1 \end{pmatrix}$      $a=-3, d=2, X = \begin{pmatrix} 0 & -2 \\ -3 & -1 \end{pmatrix}$

3. 计算  $\begin{pmatrix} 0 & 0 & \dots & 1 \\ 0 & \dots & 1 & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 1 & 0 & \dots & 0 \end{pmatrix} \in M_n(\mathbb{C})$  的 Jordan 标准型.

用极小多项式  
计算特征值.

解:  $\because A^2 = A A = \begin{pmatrix} \vec{e}_n^t \\ \vdots \\ \vec{e}_1^t \end{pmatrix} (\vec{e}_n, \dots, \vec{e}_1) = E. \therefore t^2 - 1$  零化 A. 写 Jordan 型.

又  $\because A - E \neq 0, A + E \neq 0. \therefore \mu_A(t) = t^2 - 1 = (t-1)(t+1)$ . 无重因子

$\therefore A$  可对角化.  $n$  为偶数,  $E - A = \begin{pmatrix} 1 & & & 1 \\ & \ddots & & \\ & & 1 & -1 \\ & & & \ddots \\ & & & & 1 \\ & & & & & -1 \\ & & & & & & \ddots \\ & & & & & & & 1 \end{pmatrix} \text{rank}(E - A) = \frac{n}{2}$

$n$  为奇数,  $E - A = \begin{pmatrix} 1 & & & 1 \\ & \ddots & & \\ & & 1 & -1 \\ & & & \ddots & \\ & & & & 1 \\ & & & & & 0 \\ & & & & & & \ddots \\ & & & & & & & 1 \end{pmatrix} \text{rank}(E - A) = \frac{n-1}{2}$

$-E - A$  的情况同样方法讨论.

$$\Rightarrow N(1) = n - \text{rank}(E - A) = \begin{cases} \frac{n+1}{2}, & n \text{ 奇} \\ \frac{n}{2}, & n \text{ 偶} \end{cases}$$

$$N(-1) = n - \text{rank}(E + A) = \begin{cases} \frac{n+1}{2}, & n \text{ 奇} \\ \frac{n}{2}, & n \text{ 偶} \end{cases} \quad E - A = \begin{pmatrix} 1 & & & \\ & \ddots & & \\ & & 2 & \\ & & & \ddots \\ & & & & 1 \end{pmatrix}$$

$$\therefore J(A) = \begin{pmatrix} E_{\frac{n+1}{2}} & \\ & -E_{\frac{n-1}{2}} \end{pmatrix}, \quad n \text{ 奇} \quad J(A) = \begin{pmatrix} E_{\frac{n}{2}} & \\ & -E_{\frac{n}{2}} \end{pmatrix}, \quad n \text{ 偶}$$

4. 设  $A = \begin{pmatrix} 2 & 0 & 0 \\ a & 2 & 0 \\ b & c & -1 \end{pmatrix} \in M_3(\mathbb{C})$ . 问  $A$  可能有什么 Jordan 标准型?  
求  $A$  可对角化的充要条件.

解:  $\chi_A = (t-2)^2(t+1)$ ,  $\text{rank}(2E - A) = \text{rank} \begin{pmatrix} 0 & 0 & 0 \\ -a & 0 & 0 \\ -b & -c & 3 \end{pmatrix}$

$A$  可对角化  $\Leftrightarrow 2 = \overset{N(2)}{\dim V^2} \Leftrightarrow a=0$ , 此时,  $J(A) = \begin{pmatrix} 2 & & \\ & 2 & \\ & & -1 \end{pmatrix}$   
 $= 3 - \text{rank}(2E - A) \Leftrightarrow \text{rank}(2E - A) = 1$

$A$  不可对角化, 则  $\dim V^2 = 1$ , 即  $a \neq 0$ , 此时,  $J(A) = \begin{pmatrix} J_2(2) & \\ & J_1(-1) \end{pmatrix}$ .

5. 设  $A \in M_n(\mathbb{C})$  的特征值为  $\lambda_1, \lambda_2, \dots, \lambda_n$ . 证明:  $\forall f \in \mathbb{C}[t]$ ,  $f(A)$  特征值为  $f(\lambda_i)$ .

Pf: 设  $A = P^{-1}J(A)P$ , 其中  $P \in GL_n(\mathbb{C})$ ,  $J(A)$  为  $A$  的 Jordan 标准形  $\frac{f(\lambda_n)}{f(\lambda_1)}$ .

$$\therefore A^k = P^{-1}J(A)^kP \quad \therefore \forall f \in \mathbb{C}[t], \quad f(A) = P^{-1}f(J(A))P$$

$$\therefore f(A) \sim_s f(J(A)). \quad \text{又 } J(A) = \begin{pmatrix} \lambda_1 * & & 0 \\ & \lambda_2 * & \\ 0 & & \lambda_n * \end{pmatrix} \quad * \text{ 为 } 1 \text{ 或 } 0.$$

$$\therefore f(A) \sim_s f(J(A)) = \begin{pmatrix} f(\lambda_1) * & & \\ & \ddots & \\ 0 & & f(\lambda_n) \end{pmatrix} \quad \text{特征值为 } f(\lambda_1), \dots, f(\lambda_n). \quad \square$$

6. 设  $V$  是域  $F$  上的  $n$  维线性空间.  $A \in L(V)$ . 若  $V$  的某个循环子空间可分解为两个  $A$ -子空间的直和. 则这两个  $A$ -子空间也是循环子空间.

Pf: 设  $W$  是  $V$  的  $A$ -循环子空间. 且  $W = W_1 \oplus W_2$ , 其中  $W_1, W_2$  均为  $A$ -子空间.

设  $\vec{v}_1, \dots, \vec{v}_s$  为  $W_1$  的一组基,  $\vec{v}_{s+1}, \dots, \vec{v}_m$  为  $W_2$  的一组基. 证循环子空间

则  $\vec{v}_1, \dots, \vec{v}_s, \vec{v}_{s+1}, \dots, \vec{v}_m$  为  $W$  的一组基. 用  $M = X$ .

$\therefore W_1, W_2$  均为  $A$ -子空间

$\therefore A|_W$  在  $\vec{v}_1, \dots, \vec{v}_m$  下的矩阵为  $A = \begin{pmatrix} A_1 & \\ & A_2 \end{pmatrix} \in M_m(F)$ .

其中  $A_1 \in M_s(F)$  为  $A|_{W_1}$  在  $\vec{v}_1, \dots, \vec{v}_s$  下的矩阵,

$A_2 \in M_{m-s}(F)$  为  $A|_{W_2}$  在  $\vec{v}_{s+1}, \dots, \vec{v}_m$  下的矩阵.

$$\therefore \chi_{A|_W} = \chi_A = |tA - E| = \begin{vmatrix} tE_s - A_1 & \\ & tE_{m-s} - A_2 \end{vmatrix} = |tE_s - A_1| \cdot |tE_{m-s} - A_2| \\ = \chi_{A_1} \chi_{A_2} = \chi_{A|_{W_1}} \chi_{A|_{W_2}}.$$

又  $\therefore W$  是  $A$ -循环子空间  $\therefore \chi_{A|_W} = \mu_{A|_W} = \text{lcm}(\mu_{A|_{W_1}}, \mu_{A|_{W_2}})$ .

设  $\text{lcm}(\mu_{A|_{W_1}}, \mu_{A|_{W_2}}) = \mu_{A|_{W_1}} \cdot P_1 = \mu_{A|_{W_2}} \cdot P_2$ , 其中  $P_1, P_2 \in F[t]$ .

$$\text{又 } \chi_{A|_W} = \chi_{A|_{W_1}} \cdot \chi_{A|_{W_2}} = \mu_{A|_{W_1}} \cdot P_1, \quad \deg \mu_{A|_{W_1}} \leq \deg \chi_{A|_{W_1}}$$

$$\Rightarrow \deg \chi_{A|_{W_2}} \leq \deg P_1. \quad \text{又 } \deg(\mu_{A|_{W_1}} \cdot P_1) \leq \deg(\mu_{A|_{W_1}} \mu_{A|_{W_2}})$$

$$\Rightarrow \deg(P_1) \leq \deg(\mu_{A|_{W_2}}) \Rightarrow \deg(\chi_{A|_{W_2}}) \leq \deg(\mu_{A|_{W_2}})$$

$$\Rightarrow \deg(\chi_{A|_{W_2}}) = \deg(\mu_{A|_{W_2}}), \quad \text{又 } \mu_{A|_{W_2}} | \chi_{A|_{W_2}} \Rightarrow \mu_{A|_{W_2}} = \chi_{A|_{W_2}}.$$

$$\Rightarrow \mu_{A|_{W_1}} = \chi_{A|_{W_1}} \Rightarrow W_1, W_2 \text{ 均为 } A\text{-循环子空间}.$$

方2. 设  $W = F[A]\vec{v}$ , 其中  $\vec{v} \in V$ . 设  $W = W_1 \oplus W_2$ ,  $W_i$  为  $A$ -子空间.

则  $\exists! \vec{v}_1 \in W_1, \vec{v}_2 \in W_2$ , s.t.  $\vec{v} = \vec{v}_1 + \vec{v}_2$ . ( $i=1, 2$ ).

下证  $W_i = F[A]\vec{v}_i$ ,  $i=1, 2$ .

$\forall \vec{w}_1 \in W_1 \subseteq W$ , 则  $\vec{w}_1 = f(A)\vec{v} \in W_1 \oplus W_2$ . 分解唯一.

又  $\exists f \in F[A]$ , s.t.  $\vec{w}_1 = f(A)\vec{v} = f(A)(\vec{v}_1 + \vec{v}_2) = f(A)\vec{v}_1 + f(A)\vec{v}_2$

$\therefore W_1, W_2$  均为  $A$ -子空间.  $\therefore f(A)\vec{v}_2 \in W_2$ ,  $i=1, 2$ .

由直和分解唯一性, 知  $f(A)\vec{v}_1 = \vec{w}_1$ ,  $f(A)\vec{v}_2 = \vec{0}$

$\therefore \vec{w}_1 \in F[A]\vec{v}_1$ .  $\therefore W_1$  是  $A$ -循环的. 同理可证  $W_2$  是  $A$ -循环.

# 欧氏空间

Def 1. 设  $V$  是  $\mathbb{R}$  上  $n$  维线性空间,  $f(x, y)$  是  $V$  上对称双线性型, 且  $f(x, y)$  是正定二次型, 则称  $(V, f)$  是一个欧氏空间.  $f$  称为  $V$  上的内积. 记作  $x \cdot y$  或  $(x|y)$ . 即  $f: V \times V \rightarrow \mathbb{R}$  满足

$$x, y \mapsto f(x, y) \quad \text{满足} \begin{cases} f(x, y) = f(y, x) \\ f(x, x) \geq 0 \\ f(x, x) = 0 \iff x = 0 \end{cases}$$

Def 2. 长度  $|x| := \sqrt{x \cdot x} \quad (x \in V)$   
 距离  $|x - y| \quad (x, y \in V)$   
 夹角  $\theta := \arccos \frac{x \cdot y}{|x| |y|}$ , 其中

$\begin{cases} \theta = 0, & \text{称 } x, y \text{ 同向} \\ \theta = \pi, & \text{称 } x, y \text{ 反向} \\ \theta = \frac{\pi}{2}, & \text{称 } x, y \text{ 正交.} \end{cases}$  线性相关

Prop 1. 设  $V$  为欧氏空间  $x, y \in V$ . 则

- (i). Cauchy 不等式.  $|\underbrace{x \cdot y}_{\in \mathbb{R}}| \leq |x| |y|$   $\iff$  "成立  $\iff$   $x, y$  线性相关.
- (ii). 三角不等式.  $|x + y| \leq |x| + |y|$ .  
 $\iff$  成立  $\iff$   $x, y$  同向. (i.e.  $\exists \lambda \in \mathbb{R}_{>0}$ , st.  $x = \lambda y$ ).

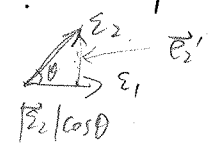
Def 3 (单位正交基) 设  $V$  是  $n$  维欧氏空间,  $\bar{e}_1, \dots, \bar{e}_n$  是  $V$  的一组基满足

- (i).  $\bar{e}_1, \dots, \bar{e}_n$  为单位向量, i.e.  $|\bar{e}_i| = 1 = \bar{e}_i \cdot \bar{e}_i$
  - (ii).  $\bar{e}_1, \dots, \bar{e}_n$  两两正交, i.e.  $\bar{e}_i \cdot \bar{e}_j = 0$ .
- $\bar{e}_i \cdot \bar{e}_j = \delta_{ij}$ .

## Gram-Schmit 正交化.

设  $V$  为  $n$  维欧氏空间.  $\bar{z}_1, \dots, \bar{z}_n$  为  $V$  的一组基. 构造单位正交基.

- 1).  $\bar{e}_1 = \frac{\bar{z}_1}{|\bar{z}_1|}$  (单位化) 则  $\langle \bar{z}_1 \rangle = \langle \bar{e}_1 \rangle$ .
- 2).  $\bar{e}'_2 = \bar{z}_2 - (\bar{z}_2 \cdot \bar{e}_1) \bar{e}_1$ ,  $\bar{e}_2 = \frac{\bar{e}'_2}{|\bar{e}'_2|}$  (单位化). 则  $\langle \bar{z}_1, \bar{z}_2 \rangle = \langle \bar{e}_1, \bar{e}_2 \rangle$ .
- ...
- 3). 令  $\bar{e}'_n = \bar{z}_n - (\bar{z}_n \cdot \bar{e}_1) \bar{e}_1 - (\bar{z}_n \cdot \bar{e}_2) \bar{e}_2 - \dots - (\bar{z}_n \cdot \bar{e}_{n-1}) \bar{e}_{n-1}$   
 令  $\bar{e}_n = \frac{\bar{e}'_n}{|\bar{e}'_n|}$  则  $\langle \bar{e}_1, \dots, \bar{e}_n \rangle$  为  $V$  的两两正交单位向量.  
 $\langle \bar{z}_1, \dots, \bar{z}_n \rangle$



注:  $(\bar{e}_1, \dots, \bar{e}_n) = (\bar{z}_1, \dots, \bar{z}_n) \cdot C$ , 其中  $C$  为上三角矩阵

QR 分解:  $V$  非退化矩阵可分解为正交矩阵  $\times$  上三角矩阵.

例. 设  $\vec{v}_1, \dots, \vec{v}_m \in V$  满足  $\forall i, j \in \{1, \dots, m\}, i \neq j, \vec{v}_i \cdot \vec{v}_j < 0$ . 证:  $m \leq \dim V + 1$ .

Pf: 设  $\dim V = n$ .  $\vec{v}_1, \dots, \vec{v}_s$  是  $\vec{v}_1, \dots, \vec{v}_m$  的极大线性无关组

$\vec{e}_1, \dots, \vec{e}_s$  是通过  $\vec{v}_1, \dots, \vec{v}_s$  实行 Gram-Schmidt 正交化得到的单位正交向量. 断言:  $\forall i \in \{1, \dots, s\}, j \in \{s+1, \dots, m\}, \vec{e}_i \cdot \vec{v}_j < 0$ . 首先证明断言, 对  $s$  用数学归纳法.

$s=1$ .  $\vec{e}_1 = \frac{1}{|\vec{v}_1|} \vec{v}_1, 1/|\vec{v}_1| > 0 \Rightarrow \vec{e}_1 \cdot \vec{v}_j = (1/|\vec{v}_1|) (\vec{v}_1 \cdot \vec{v}_j) < 0$ .

设  $s-1$  时断言成立, 当  $s$  时.  $\vec{e}_s = \lambda_s (\vec{v}_s - (\vec{e}_1 \cdot \vec{v}_s) \vec{e}_1 - \dots - (\vec{e}_{s-1} \cdot \vec{v}_s) \vec{e}_{s-1})$ , 其中  $\lambda_s > 0$ .

则  $\vec{e}_s \cdot \vec{v}_j = \lambda_s (\vec{v}_s \cdot \vec{v}_j - (\vec{e}_1 \cdot \vec{v}_s)(\vec{e}_1 \cdot \vec{v}_j) - \dots - (\vec{e}_{s-1} \cdot \vec{v}_s)(\vec{e}_{s-1} \cdot \vec{v}_j))$ . 由归纳假设知  $\forall i \in \{1, \dots, s-1\}, j \in \{s, s+1, \dots, m\}, \vec{e}_i \cdot \vec{v}_j < 0$ .

$(\vec{e}_1 \cdot \vec{v}_s < 0, \dots, \vec{e}_{s-1} \cdot \vec{v}_s < 0, \vec{e}_1 \cdot \vec{v}_j < 0, \dots, \vec{e}_{s-1} \cdot \vec{v}_j < 0)$

于是  $(\vec{e}_1 \cdot \vec{v}_s)(\vec{e}_1 \cdot \vec{v}_j) > 0$ , 其中  $i \in \{1, \dots, s-1\}, j \in \{s, s+1, \dots, m\}$ .

由题知  $\vec{v}_s \cdot \vec{v}_j < 0$ , 则  $\vec{e}_s \cdot \vec{v}_j < 0$ . 断言成立.

假设  $m > n+1 \geq s+1$ , 设  $\vec{v}_{n+1} = \alpha_1 \vec{e}_1 + \dots + \alpha_s \vec{e}_s, \vec{v}_{n+2} = \beta_1 \vec{e}_1 + \dots + \beta_s \vec{e}_s$ . ( $n+1, n+2 \in \{s+1, \dots, m\}$ ).

由断言  $\vec{v}_{n+1} \cdot \vec{e}_i < 0 \Rightarrow \alpha_i < 0, \forall i \in \{1, \dots, s\}$ .

同理,  $\beta_i < 0, \forall i \in \{1, \dots, s\}$

而  $0 > \vec{v}_{n+1} \cdot \vec{v}_{n+2} = \alpha_1 \beta_1 + \dots + \alpha_s \beta_s > 0. (\rightarrow \leftarrow)$ .

实际上,  $\dim(\text{span}\{\vec{v}_1, \dots, \vec{v}_m\}) \leq \dim(\vec{v}_1, \dots, \vec{v}_m) + 1$ .