

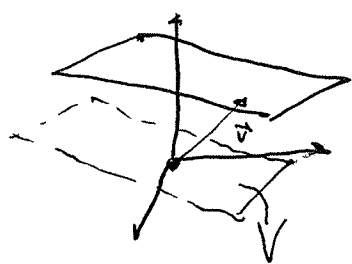
更正: 例 设 $A, B \in M_n(\mathbb{R})$ 且 $AB=BA$

证明: $\text{rank}(A+B) + \text{rank}(AB) \leq \text{rank}(A) + \text{rank}(B)$

证2 线性方程组的几何意义

回忆: 设 $V \subseteq \mathbb{R}^n$ 是子空间, $\vec{v} \in \mathbb{R}^n$

称 $\vec{v} + V$ 是线性流形



定理 2.5. 设

$$A \in \mathbb{R}^{m \times n}, \vec{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}, \vec{b} \in \mathbb{R}^m$$

则方程组 $A\vec{x} = \vec{b}$ 的解集要么是空集 要么是线性流形

下面验证定理 2.5 的逆命题

即任一线性流形都是某线性方程组的解

设线性流形

$$M = \vec{v} + V, \text{ 其中 } \vec{v} = \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix}, \quad ①$$

$V \subseteq \mathbb{R}^n$ 是 $\mathbb{R}^n$ 中 d 维子空间.

由期中考试第8题(ii)

$$V = U_1 \cap \dots \cap U_{n-d},$$

其中 $U_1, \dots, U_{n-d}$ 是 $n-1$ 维子空间

由该题第一问:

U_i 是方程 $a_{i1}x_1 + \dots + a_{in}x_n = 0$ 的解空间
($i=1, 2, \dots, n-d$)

$$\text{令 } A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n-d,1} & \dots & a_{n-d,n} \end{pmatrix} \text{ 则}$$

V 是 $A\vec{x} = \vec{0}_{n-d}$ 的解空间

设 $\vec{b} = A\vec{v}$. 则

$\vec{b}$ 是 $A\vec{x} = \vec{b}$ 的一个解

由第二次习题(4)

$A\vec{x} = \vec{b}$ 在 $\mathbb{R}^n$ 中的所有解

$$\text{是 } \vec{v} + V.$$

②

满秩分解
公式?

证: $a_1 x_1 + \dots + a_n x_n = b$ 在 $\mathbb{R}^n$ 中的解的集合

称为 $\mathbb{R}^n$ 中的超平面. ($a_1, \dots, a_n$ 不全为零)

$n=1$, 点, $n=2$, 直线, $n=3$ 平面

于是 $A\vec{x} = \vec{b}$ 是求若干个超平面的交
线性流形 (或交集) 和若干超平面的
交是一回事儿.

第3章 行列式 (determinant)

回忆: 设 $A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$.

$$\det(A) = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11} a_{22} - a_{12} a_{21}$$

当 $\det(A) \neq 0$ 时 方程组

$A \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$ 的唯一解是

$$x_1 = \frac{\begin{vmatrix} b_1 & a_{12} \\ b_2 & a_{22} \end{vmatrix}}{\det(A)}, \quad x_2 = \frac{\begin{vmatrix} a_{11} & b_1 \\ a_{21} & b_2 \end{vmatrix}}{\det(A)}$$

关于行列式的定义见 p. 18

设 $A = (a_{ij}) \in M_n(\mathbb{R})$

$$\det(A) := \sum_{\sigma \in S_n} \varepsilon_{\sigma} a_{\sigma(1),1} \dots a_{\sigma(n),n}$$

§0 $\mathbb{R}^n$ 上的多重线性函数

定义: 设 $f: \underbrace{\mathbb{R}^n \times \dots \times \mathbb{R}^n}_m \rightarrow \mathbb{R}$
 $(\vec{x}_1, \dots, \vec{x}_m) \mapsto f(\vec{x}_1, \dots, \vec{x}_m)$

称为 m 重线性函数, 如果
 $\forall i \in \{1, \dots, m\}, \vec{y} \in \mathbb{R}^n, \alpha, \beta \in \mathbb{R}$

$$f(\vec{x}_1, \dots, \vec{x}_{i-1}, \alpha \vec{x}_i + \beta \vec{y}, \vec{x}_{i+1}, \dots, \vec{x}_m)$$

$$= \alpha f(\vec{x}_1, \dots, \vec{x}_{i-1}, \vec{x}_i, \vec{x}_{i+1}, \dots, \vec{x}_m) \\ + \beta f(\vec{x}_1, \dots, \vec{x}_{i-1}, \vec{y}, \vec{x}_{i+1}, \dots, \vec{x}_m)$$

即固定 $\vec{x}_1, \dots, \vec{x}_m$ 任意 m 个向量,

~~关于~~ 关于那个固定向量的线性函数

例: 设 $f: \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{R}$ 2重线性
(双线性). 展开 $f(\vec{u} + \vec{v}, \vec{x} + \vec{y})$

$$\begin{aligned} f(\vec{u} + \vec{v}, \vec{x} + \vec{y}) &= f(\vec{u}, \vec{x} + \vec{y}) + f(\vec{v}, \vec{x} + \vec{y}) \\ &= f(\vec{u}, \vec{x}) + f(\vec{u}, \vec{y}) + f(\vec{v}, \vec{x}) + f(\vec{v}, \vec{y}) \end{aligned}$$

设 $\alpha, \beta \in \mathbb{R}$

$$f(\alpha \vec{x}, \beta \vec{y}) = \alpha f(\vec{x}, \beta \vec{y}) = \alpha \beta f(\vec{x}, \vec{y})$$

定理 0.1 设 $f: \underbrace{\mathbb{R}^n \times \dots \times \mathbb{R}^n}_m \rightarrow \mathbb{R}$ m 重线性

$$\text{令 } \vec{x}_j = \begin{pmatrix} x_{1j} \\ \vdots \\ x_{nj} \end{pmatrix}, j = 1, 2, \dots, m$$

$$\text{则 } f(\vec{x}_1, \dots, \vec{x}_m) = \sum_{i_1=1}^n \dots \sum_{i_m=1}^n a_{i_1, \dots, i_m} x_{i_1, 1} \dots x_{i_m, m}$$

$$\text{其中 } a_{i_1, \dots, i_m} = f(\vec{e}^{(i_1)}, \dots, \vec{e}^{(i_m)})$$

[注: $(a_{i_1, \dots, i_m})_{i_1, \dots, i_m \in \{1, \dots, n\}}$ 在2阶上称为 (m, n) 型张量]

$$\text{证: 由 } \vec{x}_j = \sum_{i_j=1}^n x_{i_j, j} \vec{e}^{(i_j)}, j = 1, \dots, m \quad (1)$$

$$f(\vec{x}_1, \vec{x}_2, \dots, \vec{x}_m)$$

$$= f\left(\sum_{i_1=1}^n x_{i_1, 1} \vec{e}^{(i_1)}, \vec{x}_2, \dots, \vec{x}_m\right)$$

$$= \sum_{i_1=1}^n x_{i_1, 1} f(\vec{e}^{(i_1)}, \vec{x}_2, \dots, \vec{x}_m)$$

$$= \sum_{i_1=1}^n x_{i_1, 1} f\left(\vec{e}^{(i_1)}, \sum_{i_2=1}^n x_{i_2, 2} \vec{e}^{(i_2)}, \vec{x}_3, \dots, \vec{x}_m\right)$$

$$= \sum_{i_1=1}^n x_{i_1, 1} \left[\sum_{i_2=1}^n x_{i_2, 2} f(\vec{e}^{(i_1)}, \vec{e}^{(i_2)}, \vec{x}_3, \dots, \vec{x}_m) \right]$$

$$= \sum_{i_1=1}^n \sum_{i_2=1}^n f(\vec{e}^{(i_1)}, \vec{e}^{(i_2)}, \vec{x}_3, \dots, \vec{x}_m) x_{i_1, 1} x_{i_2, 2}$$

$$\dots$$

$$= \sum_{i_1=1}^n \sum_{i_2=1}^n \dots \sum_{i_m=1}^n f(\vec{e}^{(i_1)}, \dots, \vec{e}^{(i_m)}) x_{i_1, 1} \dots x_{i_m, m}$$

定义: 设 $f: \mathbb{R}^m \times \dots \times \mathbb{R}^m \rightarrow \mathbb{R}$
 $(\vec{x}_1, \dots, \vec{x}_m) \mapsto f(\vec{x}_1, \dots, \vec{x}_m)$

是斜对称的. 如果 $\forall i, j \in \{1, \dots, m\}$

$$\text{有 } f(\vec{x}_1, \dots, \vec{x}_i, \dots, \vec{x}_j, \dots, \vec{x}_m) = -f(\vec{x}_1, \dots, \vec{x}_j, \dots, \vec{x}_i, \dots, \vec{x}_m)$$

例: 设 $\vec{x}_1 = \begin{pmatrix} x_{11} \\ x_{21} \end{pmatrix}$, $\vec{x}_2 = \begin{pmatrix} x_{12} \\ x_{22} \end{pmatrix}$

定义: $\det: \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{R}$
 $(\vec{x}_1, \vec{x}_2) \mapsto \begin{vmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{vmatrix}$

验证 $\det$ 双线性斜对称

证: 设 $\alpha, \beta \in \mathbb{R}$, $\vec{y} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$

$$\det(\alpha\vec{x}_1 + \beta\vec{y}, \vec{x}_2) = \begin{vmatrix} \alpha \begin{pmatrix} x_{11} \\ x_{21} \end{pmatrix} + \beta \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} & \begin{pmatrix} x_{12} \\ x_{22} \end{pmatrix} \end{vmatrix}$$

$$= \begin{vmatrix} \alpha x_{11} + \beta y_1 & x_{12} \\ \alpha x_{21} + \beta y_2 & x_{22} \end{vmatrix} = (\alpha x_{11} + \beta y_1) x_{22} - x_{12} (\alpha x_{21} + \beta y_2)$$

$$= \alpha (x_{11} x_{22} - x_{12} x_{21}) + \beta (y_1 x_{22} - y_2 x_{12})$$

$$= \alpha \begin{vmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{vmatrix} + \beta \begin{vmatrix} y_1 & x_{12} \\ y_2 & x_{22} \end{vmatrix}$$

$$= \alpha \det(\vec{x}_1, \vec{x}_2) + \beta \det(\vec{y}, \vec{x}_2)$$

$$\det(\vec{x}_2, \vec{x}_1) = \begin{vmatrix} x_{12} & x_{11} \\ x_{22} & x_{21} \end{vmatrix} \quad (4)$$

$$= x_{12} x_{21} - x_{11} x_{22} = - \begin{vmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \end{vmatrix}$$

引理 0.1 设 $f: \underbrace{\mathbb{R}^m \times \dots \times \mathbb{R}^m}_m \rightarrow \mathbb{R}$

斜对称. $i, j \in \{1, \dots, m\}$ 且 $i \neq j$

则 $f(\vec{x}_1, \dots, \underbrace{\vec{v}_i}_{i}, \dots, \underbrace{\vec{v}_j}_{j}, \dots, \vec{x}_m) = 0$

证: 因为 f 斜对称. 所以

$$f(\vec{x}_1, \dots, \underbrace{\vec{v}_i}_{i}, \dots, \underbrace{\vec{v}_j}_{j}, \dots, \vec{x}_m) = -f(\vec{x}_1, \dots, \underbrace{\vec{v}_j}_{j}, \dots, \underbrace{\vec{v}_i}_{i}, \dots, \vec{x}_m)$$

$$\Rightarrow 2 f(\vec{x}_1, \dots, \underbrace{\vec{v}_i}_{i}, \dots, \underbrace{\vec{v}_j}_{j}, \dots, \vec{x}_m) = 0$$

$$\because 2 \neq 0 \therefore f(\vec{x}_1, \dots, \underbrace{\vec{v}_i}_{i}, \dots, \underbrace{\vec{v}_j}_{j}, \dots, \vec{x}_m) = 0$$

引理 0.2 利用定理 0.1 中符号. 并

设 $m=n$. 则如果 f 非线性斜对称,

$$\text{则 } f(\vec{x}_1, \dots, \vec{x}_n) = \lambda \sum_{\sigma \in S_n} \varepsilon_{\sigma} x_{\sigma(1),1} \dots x_{\sigma(n),n}$$

$$\text{其中 } \lambda = a_{1,2,\dots,n} = f(\vec{e}^1, \vec{e}^2, \dots, \vec{e}^n)$$

证: 由定理 0.1

$$f(\vec{x}_1, \dots, \vec{x}_n) = \sum_{i_1=1}^n \dots \sum_{i_n=1}^n a_{i_1, \dots, i_n} x_{i_1, 1} \dots x_{i_n, n}$$

$\therefore f$ 斜对称 $\therefore$ 当 $i_1, \dots, i_n$ 中有两个相同时 $a_{i_1, \dots, i_n} = 0$.

当 $i_1, \dots, i_n$ 两两互不相同时

$$\sigma = \begin{pmatrix} 1 & 2 & \dots & n \\ i_1 & i_2 & \dots & i_n \end{pmatrix} \text{ 是 } -1 \text{ 置换}$$

满足 $\sigma(k) = i_k, k=1, 2, \dots, n$

于是 $f(\vec{x}_1, \dots, \vec{x}_n) = \sum_{\sigma \in S_n} a_{\sigma(1), \dots, \sigma(n)} x_{\sigma(1), 1} \dots x_{\sigma(n), n}$

$$= \sum_{\sigma \in S_n} a_{\sigma(1), \dots, \sigma(n)} x_{\sigma(1), 1} \dots x_{\sigma(n), n}$$

$$\text{即} \sum_{\sigma \in S_n} a_{\sigma(1), \dots, \sigma(n)} = \sum_{\sigma \in S_n} a_{1, 2, \dots, n}$$

即证的证法

设 $\sigma = \tau_1 \dots \tau_k$, 其中 $\tau_1, \dots, \tau_k$ 是轮换 (3)

若 $k=0$, 则

$$a_{\sigma(1), \dots, \sigma(n)} = a_{1, 2, \dots, n} \text{ 即证成立}$$

设 $k=1$, 则 $\sigma = (i, j)$, $i, j \in \{1, \dots, n\}$, $i \neq j$

$$a_{\sigma(1), \dots, \sigma(n)} = f(\vec{e}^{(1)}, \dots, \vec{e}^{(i)}, \dots, \vec{e}^{(j)}, \dots, \vec{e}^{(n)})$$

$$= -f(\vec{e}^{(1)}, \dots, \vec{e}^{(j)}, \dots, \vec{e}^{(i)}, \dots, \vec{e}^{(n)})$$

$$= -a_{1, 2, \dots, n} = \sum_{\sigma \in S_n} a_{\sigma(1), \dots, \sigma(n)}$$

设 $k-1$ 时即证成立 且 $\pi = \tau_2 \dots \tau_k$

$$a_{\sigma(1), \dots, \sigma(n)} = f(\vec{e}^{[\sigma(1)]}, \dots, \vec{e}^{[\sigma(n)]})$$

$$= f(\vec{e}^{[\tau_1(\pi(1))]}, \dots, \vec{e}^{[\tau_1(\pi(n))]})$$

$$= -f(\vec{e}^{[\pi(1)]}, \dots, \vec{e}^{[\pi(n)]})$$

$$= -\sum_{\pi \in S_n} a_{\pi(1), \dots, \pi(n)} = \sum_{\sigma \in S_n} a_{\sigma(1), \dots, \sigma(n)}$$

即证的证法.



行列式定义: $\det$ 是 $\mathbb{R}^n$ 上 n 重线性斜对称函数. 满足 $\det(\vec{e}^{(1)}, \dots, \vec{e}^{(n)}) = 1$

设 $A \in M_n(\mathbb{R})$, A 的行列式 $\det$

$\det(\vec{A}^{(1)}, \dots, \vec{A}^{(n)})$ 记为

$\det(A)$ 或 $|A|$.

注 1. $\det(E) = 1$.

注 2. (*) $\det(A) = \sum_{\sigma \in S} \varepsilon_{\sigma} a_{\sigma(1),1} \dots a_{\sigma(n),n}$

其中 $A = (a_{ij})_{n \times n}$.

例: 利用 (*) 展开

$$\underbrace{\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}}_A$$

$$S_3 = \left\{ e, (12), (23), (13), \begin{matrix} (12)(13) \\ \parallel \\ (1 \ 2 \ 3) \\ (3 \ 1 \ 2) \end{matrix}, \begin{matrix} (12)(23) \\ \parallel \\ (1 \ 2 \ 3) \\ (2 \ 3 \ 1) \end{matrix} \right\}$$

$$\det(A) = a_{11}a_{22}a_{33} - a_{21}a_{12}a_{33} - a_{11}a_{32}a_{23} - a_{31}a_{22}a_{13} + a_{31}a_{12}a_{23} + a_{21}a_{32}a_{13} \quad (6)$$

例: 设 A 中两列相同. 证明

$$\det(A) = 0$$

证: ~~法 1 由 法 1~~. 设 B 是由 A 交换 A 中两列:

$\det(A)$ 是关于列的斜对称函数. 由引理 0.1, $\det(A) = 0$

另证: 不依赖性质 2 $\neq 0$

由 (*)

$$\det(A) = \sum_{\sigma \in S} \varepsilon_{\sigma} a_{\sigma(1),1} \dots a_{\sigma(n),n}$$

不妨设 $\vec{A}^{(1)} = \vec{A}^{(2)}$, $\tau = (12)$

$$\triangleq P_{\sigma} = \varepsilon_{\sigma} a_{\sigma(1),1} a_{\sigma(2),2} \dots a_{\sigma(n),n}$$

$$\begin{aligned} P_{\sigma\tau} &= \varepsilon_{\sigma\tau} a_{\sigma\tau(1),1} a_{\sigma\tau(2),2} \dots a_{\sigma\tau(n),n} \\ &= -\varepsilon_{\sigma} a_{\sigma(2),1} a_{\sigma(1),2} a_{\sigma(3),3} \dots a_{\sigma(n),n} \end{aligned}$$

$$= - \sum_{\sigma} a_{\sigma(1),1} a_{\sigma(2),2} a_{\sigma(3),3} \cdots a_{\sigma(n),n}$$

$$(\because a_{\sigma(2),1} = a_{\sigma(2),2}, a_{\sigma(1),1} = a_{\sigma(1),2})$$

$$= -P_{\sigma}$$

因此在 (*) 中这两次抵消. 而

$$\forall \lambda, \mu \in S_n \quad \lambda\tau = \mu\tau \Leftrightarrow \lambda = \mu$$

于是 (*) 中由 τ 可以写成 $\frac{n!}{2}$ 个两两抵消的项. 于是 $\det(A) = 0$. $\square$

§1. 行列式的初等性质

$$D_0 \text{ (正规性)} \quad \det(E) = 1$$

$$D_1 \text{ (列等)} \quad \text{若 } A \in M_n(\mathbb{R}) \text{ 中两列相同} \\ \text{则 } \det(A) = 0$$

$$D_2 \text{ (斜对称)} \quad \text{设 } B \text{ 是通过交换 } A \text{ 的两列} \\ \text{得到的矩阵, 则} \\ \det(B) = -\det(A)$$

D_3 (多重线性)

(7)

~~D_{31} 若 A 中有一列是 $\vec{0}_n$, 则 $\det(A) = 0$~~
~~[固定其他 (非零) 列, A 关于 $\vec{0}_n$ 的行列式性质]~~

$$\forall \vec{x}, \vec{y} \in \mathbb{R}^n, \alpha, \beta \in \mathbb{R}$$

$$\det(\vec{A}^{(1)}, \dots, \vec{A}^{(i-1)}, \alpha\vec{x} + \beta\vec{y}, \vec{A}^{(i+1)}, \dots, \vec{A}^{(n)}) \\ = \alpha \det(\vec{A}^{(1)}, \dots, \vec{A}^{(i-1)}, \vec{x}, \vec{A}^{(i+1)}, \dots, \vec{A}^{(n)}) \\ + \beta \det(\vec{A}^{(1)}, \dots, \vec{A}^{(i-1)}, \vec{y}, \vec{A}^{(i+1)}, \dots, \vec{A}^{(n)})$$

$$D_{31} \quad \det(\vec{A}^{(1)}, \dots, \vec{A}^{(i-1)}, \alpha\vec{A}^{(i)}, \vec{A}^{(i+1)}, \dots, \vec{A}^{(n)}) \\ = \alpha \det(A)$$

$$[\text{取 } \vec{x} = \vec{A}^{(i)}, \vec{y} = \vec{0}_n]$$

$$D_{32} \quad \det(\alpha A) = \alpha^n \det(A)$$

$$[\det(\alpha A) = \det(\alpha \vec{A}^{(1)}, \dots, \alpha \vec{A}^{(n)}) = \alpha^n \det(A) \text{ (由 } D_{31} \text{)}]$$

$$D_{33} \quad \text{若 } \vec{A}^{(i)} = \vec{0}_n, \text{ 则 (对 } \forall i \in \{1, \dots, n\}) \\ \text{则 } \det(A) = 0$$

$$[\text{取 } \alpha = \beta, \vec{x} = \vec{y}, \alpha = \beta = 0]$$

$$D_{34} \text{ 设 } \vec{V} = \langle \vec{A}^{(1)}, \dots, \vec{A}^{(2)}, \vec{A}^{(2+1)}, \dots, \vec{A}^{(n)} \rangle$$

$$\forall \det(A) = \det(\vec{A}^{(1)}, \dots, \vec{A}^{(2)}, \vec{A}^{(2+1)}, \dots, \vec{A}^{(n)})$$

$$[\text{验证: 不妨设 } i=1, \vec{V} = \alpha_2 \vec{A}^{(2)} + \dots + \alpha_n \vec{A}^{(n)}, \alpha_i \in \mathbb{R}]$$

$$\det(\vec{A}^{(1)} + \vec{V}, \dots, \vec{A}^{(2)}, \dots, \vec{A}^{(n)}) =$$

$$\det(\vec{A}^{(1)}, \vec{A}^{(2)}, \dots, \vec{A}^{(n)}) + \det(\vec{V}, \vec{A}^{(2)}, \dots, \vec{A}^{(n)})$$

$$= \det(A) + \det\left(\sum_{k=2}^n \alpha_k \vec{A}^{(k)}, \vec{A}^{(2)}, \dots, \vec{A}^{(n)}\right)$$

$$= \det(A) + \sum_{k=2}^n \det(\vec{A}^{(k)}, \vec{A}^{(2)}, \dots, \vec{A}^{(n)})$$

$$= \det(A) \quad [\text{列等}]$$

定理 1.1 设 $A \in M_n(\mathbb{R})$. $\forall \det(A) = \det(A^t)$

证: 设 $A = (a_{ij})_{n \times n}$ $\forall A^t = (a'_{ij})$,

其中 $a'_{ij} = a_{ji}$, $i, j \in \{1, \dots, n\}$.

$$|A^t| = \sum_{\sigma \in S_n} \varepsilon_{\sigma} a'_{\sigma(1),1} \dots a'_{\sigma(n),n} \quad (8)$$

$$= \sum_{\sigma \in S_n} \varepsilon_{\sigma} a_{1,\sigma(1)} \dots a_{n,\sigma(n)}$$

$$= \sum_{\sigma \in S_n} \varepsilon_{\sigma} a_{\sigma^{-1}(1),1} \dots a_{\sigma^{-1}(n),n}$$

换序后 $\sigma(1), \dots, \sigma(n)$
即为 $1, 2, \dots, n$

$$= \sum_{\sigma \in S_n} \varepsilon_{\sigma} a_{\sigma^{-1}(1),1} \dots a_{\sigma^{-1}(n),n}$$

$$= \sum_{\tau \in S_n} \varepsilon_{\sigma} a_{\tau(1),1} \dots a_{\tau(n),n}$$

(其中 $\tau = \sigma^{-1}$)

$$= \sum_{\tau \in S_n} \varepsilon_{\tau} a_{\tau(1),1} \dots a_{\tau(n),n}$$

($\because \varepsilon_{\sigma} = \varepsilon_{\sigma^{-1}}$)

$$= |A| \quad \square$$

注: D_1, D_2, D_3 中的所有性质
对行变也适用

例: 设 $A \in \mathbb{R}^n(\mathbb{R}^n)$, $\vec{A}_1 = \vec{A}_2$, 则
 $\det(A) = 0$

证: $A^t = ((\vec{A}_1)^t, (\vec{A}_2)^t, (\vec{A}_3)^t, \dots, (\vec{A}_n)^t)$

$\because \vec{A}_1 = \vec{A}_2 \quad \therefore (\vec{A}_1)^t = (\vec{A}_2)^t$

$\therefore \det(A^t) = 0 \Rightarrow \det(A) = 0$

注: 对 A 作一次初等行(列)变换 $\det(A)$ 变号
 $\dots \dots \dots$ 第2次 $\dots \dots \dots \det(A)$ 不变

证: 设 $A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ 0 & a_{22} & a_{23} & \dots & a_{2n} \\ & & a_{33} & \dots & a_{3n} \\ & & & \ddots & \vdots \\ & & & & a_{nn} \end{pmatrix}$

(上三角形式) 则 $\det(A) = a_{11} a_{22} \dots a_{nn}$

验证: $\det(A) = \sum_{\sigma \in S_n} \epsilon_{\sigma} a_{\sigma(1),1} \dots a_{\sigma(n),n}$

如果 σ 不是 4 循环时

则 $\exists k \in \{1, \dots, n\}$ 使得 $\sigma(k) \neq k$ ①

若 $k < \sigma(k)$, 则 $a_{k, \sigma(k)} = 0 \quad a_{\sigma(k), k} = 0$

若 $k > \sigma(k)$ 则 $\exists l \in \{1, \dots, n\}$

使得 $l < \sigma(l)$ 则 $a_{l, \sigma(l)} = 0 \quad a_{\sigma(l), l} = 0$

由此可知, 当 σ 不是 4 循环时

$a_{\sigma(1),1} \dots a_{\sigma(n),n} = 0$

$\Rightarrow \det(A) = a_{11} \dots a_{nn}$ ②

例: 设 $D = \begin{vmatrix} 1 & 1 & 1 & 1 \\ & -1 & 1 & 1 \\ & & -1 & 1 \\ & & & -1 \end{vmatrix}$, 求 D 的值

$D = \begin{vmatrix} 1 & 1 & 1 & 1 \\ 0 & -2 & 0 & 0 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & -2 \end{vmatrix} = 1 \cdot (-2)^3 = -8$

例: 设 $A = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix}$. 计算 $\det(A)$

$$\det(A) = -\det(E_3) = -1$$

例 设 $A = \begin{pmatrix} a & b & b & \dots & b \\ b & a & b & \dots & b \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ b & b & b & \dots & a \end{pmatrix}$

展开 $\det(A)$.

$$\det(A) = \begin{vmatrix} a+(n-1)b & b & b & \dots & b \\ a+(n-1)b & a & b & \dots & b \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a+(n-1)b & b & b & \dots & a \end{vmatrix}$$

$$= (a+(n-1)b) \begin{vmatrix} 1 & b & b & \dots & b \\ 1 & a & b & \dots & b \\ 1 & b & a & \dots & b \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & b & b & \dots & a \end{vmatrix}$$

$$= (a+(n-1)b) \begin{vmatrix} 1 & b & b & \dots & b \\ 0 & a-b & 0 & \dots & 0 \\ 0 & 0 & a-b & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a-b \end{vmatrix}$$

$$= (a+(n-1)b)(a-b)^{n-1}$$

⑩

定理 1.2 设 $A \in M_n(\mathbb{R})$ 则

$$\det(A) = 0 \Leftrightarrow \text{rank}(A) < n$$

证: " $\Leftarrow$ " $\dim V_c(A) < n$

$$\text{不妨设 } \vec{A}^{(1)} + \sum_{i=2}^n \alpha_i \vec{A}^{(i)} = \vec{0}, \alpha_i \in \mathbb{R}$$

$$\Rightarrow \det(A) = \det(\vec{A}^{(1)} + \sum_{i=2}^n \alpha_i \vec{A}^{(i)}, \vec{A}^{(2)}, \dots, \vec{A}^{(n)})$$

$$= \det(\vec{0}_n, \vec{A}^{(2)}, \dots, \vec{A}^{(n)}) = 0$$

" $\Rightarrow$ " 只需证 $\text{rank}(A) = n \Rightarrow \det(A) \neq 0$

由第 1, 2 类初等行(列)变换由

$$A \text{ 得到 } B = \begin{pmatrix} \alpha_1 & & & \\ & \alpha_2 & & \\ & & \ddots & \\ & & & \alpha_r & \\ & & & & \ddots & \\ & & & & & \alpha_n \end{pmatrix}$$

因为 $\text{rank}(A) = n$. 所以 $\text{rank}(B) = n$.

于是 $\alpha_1, \dots, \alpha_n$ 都不是零. $\Rightarrow \det(B) \neq 0$

而 $\det(A) = \pm \det(B) \Rightarrow \det(A) \neq 0$ $\square$

证由定理1.2可知, 上例中

$$A \text{ 满秩} \Leftrightarrow a \neq b \text{ 且 } a + (n-1)b \neq 0.$$

§2. 行列式的进一步性质

§2.1 按一行(列)展开

设 $A = (a_{ij})_{n \times n}$ 从 A 中删去第 i 行
 和第 j 列后得到的行列式, 记为 $n-1$ 阶
 矩阵的行列式, 记为 M_{ij} . 称为 A 关于
 (i, j) 的余子式. $(-1)^{i+j} M_{ij}$ 称为 A 的关于
 (i, j) 的代数余子式. 记为 A_{ij} .

例: 设 $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$

$$M_{11} = \begin{vmatrix} 5 & 6 \\ 8 & 9 \end{vmatrix} \quad A_{11} = (-1)^{1+1} M_{11} = M_{11}$$

$$A_{23} = (-1)^{2+3} \begin{vmatrix} 1 & 2 \\ 7 & 8 \end{vmatrix} = - \begin{vmatrix} 1 & 2 \\ 7 & 8 \end{vmatrix}$$

定理 2.1 设 $A \in M_n(\mathbb{R})$ 则

①

$$\det(A) = a_{i1} A_{i1} + \dots + a_{in} A_{in} \\ = a_{1j} A_{1j} + \dots + a_{nj} A_{nj}$$

$$\text{ii)} \quad \begin{array}{l} a_{ii} A_{ki} + \dots + a_{ik} A_{kn} = 0 \quad (i \neq k) \\ a_{ij} A_{ij} + \dots + a_{nj} A_{nj} = 0 \quad (j \neq i) \end{array}$$

证: 证 1. 设 $A = \begin{pmatrix} a_{11} & \dots & a_{1,n-1} & 0 \\ \vdots & \ddots & \vdots & \vdots \\ a_{n-1,1} & \dots & a_{n-1,n-1} & 0 \\ a_{n,1} & \dots & a_{n,n-1} & a_{nn} \end{pmatrix}$

$$\det(A) = a_{nn} A_{nn}$$

证 1 的证法:

$$\det(A) = \sum_{\sigma \in S_n} \varepsilon_{\sigma} a_{\sigma(1),1} \dots a_{\sigma(n-1),n-1} a_{\sigma(n),n}$$

$$= \sum_{\substack{\sigma \in S_n \\ \sigma(n)=n}} \varepsilon_{\sigma} a_{\sigma(1),1} \dots a_{\sigma(n-1),n-1} a_{n,n}$$

$$= a_{n,n} \sum_{\tau \in S_{n-1}} \varepsilon_{\tau} a_{\tau(1),1} \dots a_{\tau(n-1),n-1}$$

[当 $\sigma(n)=n$ 时 $\varepsilon_{\sigma} = \varepsilon_{\tau}$
 其中 $\tau = \sigma|_{\{1,2,\dots,n-1\}}$

$$= a_{nn} M_{nn} = a_{nn} A_{nn} \quad \text{由 } \sum_{j=1}^n 1 = n \text{ 成立}$$

证 2 设 $A = \begin{pmatrix} a_{11} & \dots & a_{1j-1} & 0 & a_{1j+1} & \dots & a_{1n} \\ \vdots & & \vdots & \vdots & \vdots & & \vdots \\ a_{i-1,1} & \dots & a_{i-1,j-1} & 0 & a_{i-1,j+1} & \dots & a_{i-1,n} \\ a_{i1} & \dots & a_{ij-1} & a_{ij} & a_{i,j+1} & \dots & a_{in} \\ a_{i+1,1} & \dots & a_{i+1,j-1} & 0 & a_{i+1,j+1} & \dots & a_{i+1,n} \\ \vdots & & \vdots & \vdots & \vdots & & \vdots \\ a_{n1} & \dots & a_{nj-1} & 0 & a_{nj+1} & \dots & a_{nn} \end{pmatrix}$

$$\text{则 } \det(A) = a_{ij} A_{ij}$$

证 2 的证明: 把 a_{ij} 通过行 (i) 对调换到 n 行, n 列的位置得到矩阵 B

$$\det(B) = \begin{vmatrix} a_{11} & \dots & a_{1j-1} & a_{1j+1} & \dots & a_{1n} & 0 \\ \vdots & & \vdots & \vdots & & \vdots & \vdots \\ a_{i-1,1} & \dots & a_{i-1,j-1} & a_{i-1,j+1} & \dots & a_{i-1,n} & 0 \\ a_{i+1,1} & \dots & a_{i+1,j-1} & a_{i+1,j+1} & \dots & a_{i+1,n} & 0 \\ \vdots & & \vdots & \vdots & & \vdots & \vdots \\ a_{n1} & \dots & a_{nj-1} & a_{nj+1} & \dots & a_{nn} & a_{ij} \end{vmatrix}$$

$$= a_{ij} M_{ij} = a_{ij} \text{由 } \sum_{j=1}^n 1 = n \text{ 成立}$$

其中 M_{ij} 是 A 关于 (i,j) 的余子式

$$\det(B) = (-1)^{(n-i)+(n-j)} \det(A) a_{ij}$$

$$= (-1)^{(n-i)+(n-j)} a_{ij}$$

$$\det(A) = \det(A) = (-1)^{n-i+n-j} a_{ij} M_{ij}$$

(12)

$$\det(A) = (-1)^{n-i+n-j} \det(B)$$

$$= a_{ij} (-1)^{2+j} M_{ij} = a_{ij} A_{ij}$$

证 2 成立

考虑一般情形

$$\det(A) = \det(\vec{A}^{(1)}, \dots, \vec{A}^{(i-1)}, \begin{pmatrix} a_{ij} \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \vec{A}^{(i+1)}, \dots, \vec{A}^{(n)})$$

$$+ \dots + \det(\vec{A}^{(1)}, \dots, \vec{A}^{(i-1)}, \begin{pmatrix} 0 \\ \vdots \\ 0 \\ a_{nj} \end{pmatrix}, \vec{A}^{(i+1)}, \dots, \vec{A}^{(n)})$$

$$= a_{ij} A_{ij} + \dots + a_{nj} A_{nj}$$

$$\text{类似 } \det(A) = a_{12} A_{12} + \dots + a_{n2} A_{n2}$$

$$\begin{matrix} (1) & \text{成立} \\ (i) & \text{设 } k \neq i \end{matrix}$$

$$a_{12} A_{12}$$

□

例: 按第一行展开

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

例 $D = \begin{vmatrix} 5 & 3 & -1 & 2 & 0 \\ 1 & 7 & 2 & 5 & 2 \\ 0 & -2 & 3 & 1 & 0 \\ 0 & -4 & -1 & 4 & 0 \\ 0 & 2 & 3 & 5 & 0 \end{vmatrix} = -2 \begin{vmatrix} 5 & 3 & -1 & 2 \\ 0 & -2 & 3 & 1 \\ 0 & -4 & -1 & 4 \\ 0 & 2 & 3 & 5 \end{vmatrix}$

$$= -2 \times 5 \begin{vmatrix} -2 & 3 & 1 \\ -4 & -1 & 4 \\ 2 & 3 & 5 \end{vmatrix} = 20 \begin{vmatrix} 1 & 3 & 1 \\ 2 & -1 & 4 \\ -1 & 3 & 5 \end{vmatrix}$$

$$= 20 \begin{vmatrix} 1 & 3 & 1 \\ 0 & -7 & 2 \\ 0 & 6 & 6 \end{vmatrix} = 20 \begin{vmatrix} -7 & 2 \\ 6 & 6 \end{vmatrix} = -1080$$

例 Vandermonde 行列式 $n \geq 2$ (13)

$$A_n = \begin{pmatrix} 1 & \alpha_1 & \alpha_1^2 & \dots & \alpha_1^{n-1} \\ 1 & \alpha_2 & \alpha_2^2 & \dots & \alpha_2^{n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & \alpha_n & \alpha_n^2 & \dots & \alpha_n^{n-1} \end{pmatrix}, \quad V_n = \det(A_n)$$

解: ~~A_n 的生成式~~

$$V_2 = \begin{vmatrix} 1 & \alpha_1 \\ 1 & \alpha_2 \end{vmatrix} = \alpha_2 - \alpha_1$$

$$V_3 = \begin{vmatrix} 1 & \alpha_1 & \alpha_1^2 \\ 1 & \alpha_2 & \alpha_2^2 \\ 1 & \alpha_3 & \alpha_3^2 \end{vmatrix}$$

$$= \begin{vmatrix} 1 & \alpha_1 & 0 \\ 1 & \alpha_2 & \alpha_2^2 - \alpha_1 \alpha_2 \\ 1 & \alpha_3 & \alpha_3^2 - \alpha_1 \alpha_3 \end{vmatrix} = \begin{vmatrix} 1 & 0 & 0 \\ 1 & \alpha_2 - \alpha_1 & \alpha_2^2 - \alpha_1 \alpha_2 \\ 1 & \alpha_3 - \alpha_1 & \alpha_3^2 - \alpha_1 \alpha_3 \end{vmatrix}$$

$$= \begin{vmatrix} \alpha_2 - \alpha_1 & \alpha_2^2 - \alpha_1 \alpha_2 \\ \alpha_3 - \alpha_1 & \alpha_3^2 - \alpha_1 \alpha_3 \end{vmatrix} = \begin{vmatrix} \alpha_2 - \alpha_1 & \alpha_2(\alpha_2 - \alpha_1) \\ \alpha_3 - \alpha_1 & \alpha_3(\alpha_3 - \alpha_1) \end{vmatrix}$$

$$= (\alpha_2 - \alpha_1)(\alpha_3 - \alpha_1) \begin{vmatrix} 1 & \alpha_2 \\ 1 & \alpha_3 \end{vmatrix}$$

$$= (\alpha_2 - \alpha_1)(\alpha_3 - \alpha_1)(\alpha_3 - \alpha_2)$$

证 设 $a_1, \dots, a_k \in \mathbb{R}$. $a_1 \dots a_k = \prod_{i=1}^k a_k$

行列式 $V_n = \prod_{1 \leq i < j \leq n} (x_j - x_i)$

$$= (\alpha_2 - \alpha_1)(\alpha_3 - \alpha_1) \dots (\alpha_n - \alpha_1) \begin{vmatrix} 1 & \alpha_2 & \dots & \alpha_2^{n-2} \\ 1 & \alpha_3 & & \alpha_3^{n-2} \\ \vdots & \vdots & & \vdots \\ 1 & \alpha_n & & \alpha_n^{n-2} \end{vmatrix} \quad (14)$$

$n=2, 3 \quad \checkmark$

$$V_n = \begin{vmatrix} 1 & \alpha_1 & \dots & \alpha_1^{n-2} & \alpha_1^{n-1} \\ 1 & \alpha_2 & & \alpha_2^{n-2} & \alpha_2^{n-1} \\ \vdots & \vdots & & \vdots & \vdots \\ 1 & \alpha_n & & \alpha_n^{n-2} & \alpha_n^{n-1} \end{vmatrix}$$

第 j 行 - 第 $j-1$ 行 $\times \alpha_j$
 $(j = n-1, n-2, \dots, 1)$
 $n, n-1, \dots, 2$

$$\begin{vmatrix} 1 & \alpha_1 & \dots & \alpha_1^{n-2} & \alpha_1^{n-1} \\ \alpha_2 - \alpha_1 & \alpha_2^{n-2} - \alpha_1^{n-2} & \dots & \alpha_2^{n-1} - \alpha_1^{n-1} \\ \vdots & \vdots & & \vdots & \vdots \\ \alpha_n - \alpha_1 & \alpha_n^{n-2} - \alpha_1^{n-2} & \dots & \alpha_n^{n-1} - \alpha_1^{n-1} \end{vmatrix}$$

$$= \begin{vmatrix} \alpha_2 - \alpha_1 & \dots & \alpha_2^{n-3}(\alpha_2 - \alpha_1) & \alpha_2^{n-2}(\alpha_2 - \alpha_1) \\ \alpha_3 - \alpha_1 & \dots & \alpha_3^{n-3}(\alpha_3 - \alpha_1) & \alpha_3^{n-2}(\alpha_3 - \alpha_1) \\ \vdots & & \vdots & \vdots \\ \alpha_n - \alpha_1 & \dots & \alpha_n^{n-3}(\alpha_n - \alpha_1) & \alpha_n^{n-2}(\alpha_n - \alpha_1) \end{vmatrix}$$

$$= \prod_{k=2}^n (\alpha_k - \alpha_1) \prod_{2 \leq i < j \leq n} (\alpha_j - \alpha_i)$$

$$= \prod_{1 \leq i < j \leq n} (\alpha_j - \alpha_i) = V_n \quad \checkmark \text{ 归纳完成!}$$

注: 设多项式

$$f(x) = a_{n-1}x^{n-1} + a_{n-2}x^{n-2} + \dots + a_0$$

$$\text{满足 } f(\alpha_i) = \beta_i, \quad i=1, 2, \dots, n$$

求 $a_0, a_1, \dots, a_{n-2}, a_{n-1}$

$$f(\alpha_i) = a_0 + a_1\alpha_i + \dots + a_{n-2}\alpha_i^{n-2} + a_{n-1}\alpha_i^{n-1}$$

$$A_n \begin{pmatrix} a_0 \\ a_1 \\ \vdots \\ a_{n-1} \end{pmatrix} = \begin{pmatrix} \beta_1 \\ \beta_2 \\ \vdots \\ \beta_n \end{pmatrix}$$

A_n 是插值问题
 对应线性方程组
 的多项式

例: $\Delta_n = \begin{vmatrix} 2 & 1 & 0 & 0 & \cdots & 0 \\ 1 & 2 & 1 & 0 & \cdots & 0 \\ 0 & 1 & 2 & 1 & 0 & \cdots \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & \cdots & \cdots & 1 & 2 \end{vmatrix}$

$$\Delta_2 = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 3, \quad \Delta_3 = \begin{vmatrix} 2 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{vmatrix}$$

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

~~证~~: $\Delta_n = n+1$

$$\Delta_n = 2\Delta_{n-1} - \begin{vmatrix} 1 & 1 & 0 & 0 & \cdots & 0 \\ 0 & 2 & 1 & 0 & \cdots & 0 \\ 0 & 1 & 2 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & \cdots & \cdots & 2 & 1 \\ 0 & \cdots & \cdots & \cdots & 1 & 2 \end{vmatrix}$$

$$= 2\Delta_{n-1} - \Delta_{n-2}$$

~~$n=2=3, \Delta_2=3$~~ $\Delta_n = 2(n - (n-1))$
 ~~$\Delta_n = 2(n-1) + 1$~~ $= n+1 \checkmark$