

# 第九次作业

## 1. 方法一：矩阵相乘定义

$$J_m A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \\ 0 & 0 & \cdots & 0 \end{pmatrix}, AJ_n = \begin{pmatrix} 0 & a_{11} & a_{12} & \cdots & a_{1,n-1} \\ 0 & a_{21} & a_{22} & \cdots & a_{2,n-1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & a_{m1} & a_{m2} & \cdots & a_{m,n-1} \end{pmatrix}$$

## 方法二：搬运工引理

$$J_m A = (E_{12}^{(m)} + E_{23}^{(m)} + \cdots + E_{m1,m}^{(m)})A = E_{12}^{(m)}A + E_{23}^{(m)}A + \cdots + E_{m1,m}^{(m)}A$$

$$= \begin{pmatrix} \vec{A}_2 \\ \vec{0} \\ \vdots \\ \vec{0} \\ \vec{0} \end{pmatrix} + \begin{pmatrix} \vec{0} \\ \vec{A}_3 \\ \vdots \\ \vec{0} \\ \vec{0} \end{pmatrix} + \cdots + \begin{pmatrix} \vec{0} \\ \vec{0} \\ \vdots \\ \vec{A}_m \\ \vec{0} \end{pmatrix} = \begin{pmatrix} \vec{A}_2 \\ \vec{A}_3 \\ \vdots \\ \vec{A}_m \\ \vec{0} \end{pmatrix}$$

$$AJ_n = A(E_{12}^{(n)} + E_{23}^{(n)} + \cdots + E_{m1,n}^{(n)}) = AE_{12}^{(n)} + AE_{23}^{(n)} + \cdots + AE_{m1,n}^{(n)}$$

$$\begin{aligned} &= (\vec{0}, \vec{A}^{(1)}, \vec{0}, \cdots, \vec{0}, \vec{0}) + (\vec{0}, \vec{0}, \vec{A}^{(2)}, \cdots, \vec{0}, \vec{0}) + \cdots + (\vec{0}, \vec{0}, \vec{0}, \cdots, \vec{0}, \vec{A}^{(m)}) \\ &= (\vec{0}, \vec{A}^{(1)}, \vec{A}^{(2)}, \cdots, \vec{A}^{(m-1)}, \vec{A}^{(m)}) \end{aligned}$$

2.  $a, b, c \in \mathbb{R}, m \in \mathbb{Z}^+$ . 证明

$$\begin{pmatrix} 1 & a & c \\ 0 & 1 & b \\ 0 & 0 & 1 \end{pmatrix}^m = \begin{pmatrix} 1 & ma & \frac{m(m-1)}{2}ab + mc \\ 0 & 1 & mb \\ 0 & 0 & 1 \end{pmatrix}$$

证：方法一：归纳法.

$$\text{注: } E_3 A = A E_3 = A$$

$$\text{方法二: } A = \begin{pmatrix} 0 & a & c \\ 0 & 0 & b \\ 0 & 0 & 0 \end{pmatrix}, \text{ 则 } \begin{pmatrix} 1 & a & c \\ 0 & 1 & b \\ 0 & 0 & 1 \end{pmatrix}^m = (E_3 + A)^m = \sum_{k=0}^m \binom{m}{k} E_3^{m-k} A^k$$

$$A^0 = E_3, A^1 = A, A^2 = \begin{pmatrix} 0 & a & c \\ 0 & 0 & b \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & a & c \\ 0 & 0 & b \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & ab \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, A^k = O_3 \quad (k \geq 3)$$

$$\therefore (E_3 + A)^m = E_3 + \binom{m}{1} A + \binom{m}{2} A^2 = \begin{pmatrix} 1 & ma & \frac{m(m-1)}{2}ab + mc \\ 0 & 1 & mb \\ 0 & 0 & 1 \end{pmatrix}$$

3.  $A, B, C \in M_n(\mathbb{R})$ .  $ABC = 0$ . if:  $\text{rank}(A) + \text{rank}(B) + \text{rank}(C) \leq 2n$ .

if: 由 Sylvester 不等式 可得 .

$$\text{rank}(AB) + \text{rank}(C) - n \leq \text{rank}(ABC) = 0$$

$$\text{rank}(A) + \text{rank}(B) - n \leq \text{rank}(AB)$$

$$\Rightarrow \text{rank}(A) + \text{rank}(B) + \text{rank}(C) \leq 2n$$

4.  $A, B \in M_n(\mathbb{R})$  对称矩阵,  $C \in M_n(\mathbb{R})$  斜对称矩阵. if:

$$(1) (AB)^t = AB \Leftrightarrow AB = BA.$$

$$(2) \text{若 } A \text{ 可逆}, (A^{-1})^t = A^{-1}$$

$$(3) \text{若 } C \text{ 可逆}, (C^{-1})^t = -C^{-1}$$

if: 已知.  $A^t = A, B^t = B, C^t = -C$ .

$$(1) \Rightarrow AB = (AB)^t = B^t A^t = BA$$

$$\Leftarrow (AB)^t = B^t A^t = BA = AB$$

$$(2). (A^{-1})^t = (A^t)^{-1} = A^{-1}$$

$$(3). (C^{-1})^t = (C^t)^{-1} = (-C)^{-1}$$

$$\because (-C)^{-1}(-C) = -(-C)^{-1}C = E$$

$$\therefore C^{-1} = -(-C)^{-1} \text{ i.e. } (-C)^{-1} = -C^{-1}$$

$$\Rightarrow (C^{-1})^t = (-C)^{-1} = -C^{-1}$$

# 期中复习

## 1. 线性方程组

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

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix}, \vec{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}, \vec{b} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

$$B = (A | \vec{b})$$

$$L: A\vec{x} = \vec{b} \quad L \text{ 相容} \Leftrightarrow \text{rank}(A) = \text{rank}(B)$$

$$H: A\vec{x} = \vec{0} \quad L \text{ 确定} \Leftrightarrow \text{rank}(A) = \text{rank}(B) = n$$

对偶定理:  $\dim(\text{sol}(H)) + \text{rank}(A) = n$

若  $L$  有解, 则  $\text{sol}(L) = \vec{v} + \text{sol}(H)$ .  $\vec{v}$  是  $L$  的一个特解.

求解过程: Gauss 消去法. 做初等行变换 (I, II, III)

注: ① 初等行变换不改变方程组的解. ② 任何方程组均可通过初等行变换化为

阶梯型方程组.

(或 初等行变换可将  $A \in \mathbb{R}^{m \times n}$  化为阶梯型矩阵)

## 2. 集合与映射

$$f: S \rightarrow T. \forall x \in S. \exists ! y \in T \text{ s.t. } f(x) = y$$

像集, 原像集, 单射, 满射, 双射, 逆映射. 映射的复合.

$$S' \subseteq S, f(S') = \{f(x) \mid x \in S'\}. f(S) = \text{im } f; T' \subseteq T, f^{-1}(T') = \{x \in S \mid f(x) \in T'\}, f^{-1}(T) = S$$

## 3. 等价关系. $S$ 非空集合, $\sim$ 是 $S$ 上的二元关系. 如果满足

(1) 自反性:  $\forall x \in S, x \sim x$ .

(2) 对称性: 设  $x, y \in S$  且  $x \sim y$ , 则  $y \sim x$

(3) 传递性: 设  $x, y, z \in S, x \sim y$  且  $y \sim z$ , 则  $x \sim z$ . 则称  $\sim$  是等价关系.

## 4. 带余除法.

设  $x \in \mathbb{Z}, m \in \mathbb{Z}^+$ . 则  $\exists! q, r \in \{0, 1, \dots, m-1\}$  s.t.

$$x = qm + r.$$

$r = \text{rem}(x, m)$ .  $x$  是  $m$  的余数

$q = \text{quo}(x, m)$   $x$  是  $m$  的商

## 5. 置换.

$T = \{1, 2, \dots, n\}$ .  $\sigma: T \rightarrow T$  双射, 称为一个置换.

记为  $\sigma = \begin{pmatrix} 1 & 2 & \cdots & n \\ i_1 & i_2 & \cdots & i_n \end{pmatrix}$

循环分解:  $\sigma = \tau_1 \tau_2 \cdots \tau_s$ . 不相交循环之积, 设  $l_i$  为  $\tau_i$  的长度.

[ord( $\sigma$ )]:  $\sigma$  的阶 (s.t.  $i.e. \sigma^k = e$  的最小正整数  $k$ ) 为  $\text{lcm}(l_1, l_2, \dots, l_s)$ .

[sgn]:  $\sigma$  的符号 (i.e. 可分解为奇/偶数个对换之积).  $(-1)^{\sum_{i=1}^s (l_i - 1)}$

## 6. 整数的算数.

gcd, lcm. 设  $m, n \in \mathbb{Z}^+$ ,  $\exists u, v \in \mathbb{Z}$  s.t.  $\text{gcd}(m, n) = um + vn$ .

算 gcd: Euclidean 算法.

算  $\text{gcd}(m, n)$ , 且  $\text{gcd}(m, n) = um + vn$ : Extended Euclidean Algorithm.

算 lcm( $m, n$ ):  $\text{lcm}(m, n) = \frac{|mn|}{\text{gcd}(m, n)}$  |<sup>prop:</sup> 定理  $m, n \in \mathbb{Z}_+$ ,  $\text{gcd}(m, n) = 1 \Leftrightarrow \exists u, v \in \mathbb{Z}$  s.t.  $um + vn = 1$

素数:  $p \in \mathbb{Z}_{>2}$ : 因子只有  $1$  和  $p$  (素数有无穷个)

算术基本定理:  $\forall n \in \mathbb{Z}_{>2}$  都可分解成若干素数之积且不计顺序.

## 7. 向量空间

(1) 线性组合:  $\exists \alpha_1, \dots, \alpha_k \in \mathbb{R}$  s.t.  $\vec{w} = \alpha_1 \vec{v}_1 + \dots + \alpha_k \vec{v}_k$

线性相关:  $\exists$  非零  $\alpha_0 \sim \alpha_1, \dots, \alpha_k$  s.t.  $\alpha_1 \vec{v}_1 + \dots + \alpha_k \vec{v}_k = \vec{0}$ .

线性无关: 如果  $\alpha_1, \dots, \alpha_k \in \mathbb{R}$  s.t.  $\alpha_1 \vec{v}_1 + \dots + \alpha_k \vec{v}_k = \vec{0}$ , 则  $\alpha_1 = \dots = \alpha_k = 0$ .

$L: A\vec{x} = \vec{b}$ .  $A = (\vec{A}^{(1)}, \dots, \vec{A}^{(n)})$ .  $H: A\vec{x} = \vec{0}$ .

$L$  相容  $\Leftrightarrow \vec{b}$  是  $\vec{A}^{(1)}, \dots, \vec{A}^{(n)}$  的线性组合.

$H$  有非 0 解  $\Leftrightarrow \vec{A}^{(1)}, \dots, \vec{A}^{(n)}$  线性相关.

命題 1.11 :

(1)  $\vec{v}_1, \dots, \vec{v}_k$  線性相  $\Rightarrow \vec{v}_1, \dots, \vec{v}_k, \dots, \vec{v}_k$  線性相

(2)  $\vec{v}_1, \dots, \vec{v}_k, \dots, \vec{v}_k$  線性無  $\Rightarrow \vec{v}_1, \dots, \vec{v}_k$  線性

(3)  $\vec{v}_1, \dots, \vec{v}_k$  線性相  $\Leftrightarrow \exists \vec{v}_i, i \in \{1, \dots, k\}$  s.t.  $\vec{v}_i$  是  $\vec{v}_1, \dots, \vec{v}_{i-1}, \vec{v}_{i+1}, \dots, \vec{v}_k$  線性組合

(4)  $\vec{v}_1, \dots, \vec{v}_k$  線性無,  $\vec{v}, \vec{v}_1, \dots, \vec{v}_k$  線性相  $\Leftrightarrow \exists! \alpha_1, \dots, \alpha_k \in \mathbb{R}$  s.t.  $\vec{v} = \alpha_1 \vec{v}_1 + \dots + \alpha_k \vec{v}_k$

引理 1.12 (線性組合引理)

$\vec{w}_1, \dots, \vec{w}_l$  是  $\vec{v}_1, \dots, \vec{v}_k$  線性組合,  $l > k$ , 则  $\vec{w}_1, \dots, \vec{w}_l$  線性相关

例:  $\mathbb{R}^n$  中任意  $n+1$  個向量 線性相关

(2) 子空間:  $\vec{x} + \vec{y} \in U, \alpha \vec{x} \in U$ .

$U_1, U_2 \subset \mathbb{R}^n$  子空間. 取  $U_1 \cap U_2$ .  $U_1 + U_2 = \{\vec{v}_1 + \vec{v}_2 \mid \vec{v}_1 \in U_1, \vec{v}_2 \in U_2\}$  也是子空間

$\langle \vec{v}_1, \dots, \vec{v}_k \rangle = \{\alpha_1 \vec{v}_1 + \dots + \alpha_k \vec{v}_k \mid \alpha_i \in \mathbb{R}\}$  是包含  $\vec{v}_1, \dots, \vec{v}_k$  最小子空間

i.e.  $\vec{v}_1, \dots, \vec{v}_k \in U \Rightarrow \langle \vec{v}_1, \dots, \vec{v}_k \rangle \subset U$ .

(3) 基与維數

$\vec{u}_1, \dots, \vec{u}_k \in U$  是  $U$  的一组基: ①  $\vec{u}_1, \dots, \vec{u}_k$  線性无.

②  $\forall \vec{u} \in U, \vec{u} \in \langle \vec{u}_1, \dots, \vec{u}_k \rangle \Rightarrow U = \langle \vec{u}_1, \dots, \vec{u}_k \rangle$

基的個數稱為維數.  $\dim(U)$ .

基扩充定理:  $\vec{u}_1, \dots, \vec{u}_k$  是子空間  $U$  中线性无关的向量, 则  $U$  有一组基包含

維數公式:  $\dim(U+W) + \dim(U \cap W) = \dim(U) + \dim(W)$   $\vec{u}_1, \dots, \vec{u}_k$

直和:  $U \cap W = \{0\} \Leftrightarrow U+W = U \oplus W \Leftrightarrow \dim(U \oplus W) = \dim(U) + \dim(W)$

8. 矩阵的秩.

$$A = \begin{pmatrix} \vec{A}_1 \\ \vdots \\ \vec{A}_m \end{pmatrix} = (\vec{A}^{(1)}, \dots, \vec{A}^{(n)}) \quad \text{rank}(A) = \dim(V_r(A)) = \dim(V_c(A))$$

$V_c(A)$

计算秩: 初等行/列变换.

$\text{rank}(A) \leq \min(m, n)$ .  $A \in \mathbb{R}^{m \times n}$

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

转置:  $A^t$ ,  $(A^t)^t = A$ ,  $\text{rank}(A^t) = \text{rank}(A)$ ,  $(AB)^t = B^t A^t$

## 9. 线性映射.

$\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$ .  $\varphi(\vec{x} + \vec{y}) = \varphi(\vec{x}) + \varphi(\vec{y})$ ,  $\varphi(\alpha \vec{x}) = \alpha \varphi(\vec{x})$ .  $\vec{x}, \vec{y} \in \mathbb{R}^n$ ,  $\alpha \in \mathbb{R}$ .

$$\varphi(\vec{0}) = \vec{0}$$

命题 5.6:  $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$  线映.

(1).  $\vec{v}_1, \dots, \vec{v}_k \in \mathbb{R}^n$  线相, 则  $\varphi(\vec{v}_1), \dots, \varphi(\vec{v}_k)$  线相

(2)  $U \subset \mathbb{R}^n$  子空间,  $\varphi(U)$  是  $\mathbb{R}^m$  子空间, 特别地,  $\text{im}(\varphi)$  是  $\mathbb{R}^m$  子空间

(3)  $W$  是  $\mathbb{R}^m$  子空间,  $\varphi^{-1}(W)$  是  $\mathbb{R}^n$  子空间, 特别地,  $\varphi^{-1}(\{0\})$  是  $\mathbb{R}^n$  子空间, 记为  $\ker(\varphi)$ .

命题 5.8:  $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$  线映,  $\varphi$  单  $\Leftrightarrow \ker(\varphi) = \{\vec{0}\}$ .

定理 5.9:  $\vec{v}_1, \dots, \vec{v}_n$  是  $\mathbb{R}^n$ -组基,  $\vec{w}_1, \dots, \vec{w}_m$  是  $\mathbb{R}^m$  中任意给定的向量.

则  $\exists!$  线映  $\varphi$  s.t.  $\varphi(\vec{v}_j) = \vec{w}_j$ ,  $j = 1, 2, \dots, n$ . ( $\text{im}(\varphi) = \langle \varphi(\vec{v}_1), \dots, \varphi(\vec{v}_n) \rangle = \langle \vec{w}_1, \dots, \vec{w}_m \rangle$ )

定理 5.13 (对偶定理).  $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$  线映.  $\dim(\ker(\varphi)) + \dim(\text{im}(\varphi)) = n$

命题 5.17:  $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$  线映.  $U$  是  $\mathbb{R}^n$  子空间,  $W$  是  $\mathbb{R}^m$  子空间.

(1)  $\dim(U) \geq \dim(\varphi(U))$ ; (2)  $\varphi$  满,  $\dim(\varphi^{-1}(W)) \geq \dim(W)$

线性映射与矩阵一一对应:

$\text{Hom}(\mathbb{R}^n, \mathbb{R}^m)$ :  $\mathbb{R}^n$  到  $\mathbb{R}^m$  线性映射集合.

$\text{Hom}(\mathbb{R}^n, \mathbb{R}^m) \longleftrightarrow \mathbb{R}^{m \times n}$  双射

$\varphi \longmapsto A_\varphi$ :  $A_\varphi = (\varphi(e_1), \dots, \varphi(e_n))$

$\varphi_A \longleftarrow A$ :  $\varphi_A(e_j) = \vec{A}^{(j)}$ ,  $j = 1, 2, \dots, n$ .

$\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$ .  $A \in \mathbb{R}^{m \times n}$

$\vec{x} \mapsto A\vec{x}$ .

命题 6.6:  $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$  映射. 在标准基下矩阵  $A \in \mathbb{R}^{m \times n}$ , 对应齐次方程组  $H$ .

(1)  $m(\varphi) = V_c(A)$ .  $\dim(m(\varphi)) = \text{rank}(A)$ . 特别地,  $\varphi$  满  $\Leftrightarrow A$  行满秩.

(2)  $\ker(\varphi) = \text{sol}(H)$ .  $\dim(\ker(\varphi)) = n - \text{rank}(A)$ . 特别地,  $\varphi$  单  $\Leftrightarrow A$  列满秩.

(3)  $\varphi$  双  $\Leftrightarrow m=n$  且  $A$  满秩.

题:  $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}^m$ . 计算在标准基下的矩阵,  $\ker(\varphi), m(\varphi)$  基与维数.

线性映射的运算引出矩阵的运算:

$\varphi \xrightarrow{\text{对应}} A$ ,  $\psi \xrightarrow{\text{对应}} B$ .  $\varphi, \psi \in \text{Hom}(\mathbb{R}^n, \mathbb{R}^m)$ ,  $A, B \in \mathbb{R}^{m \times n}$ .

$\varphi + \psi \longrightarrow A + B$ .

$\lambda \varphi \longrightarrow \lambda A$ .  $\lambda \in \mathbb{R}$ .

$\varphi \in \text{Hom}(\mathbb{R}^s, \mathbb{R}^m)$ ,  $\psi \in \text{Hom}(\mathbb{R}^n, \mathbb{R}^s)$

$\downarrow$   
 $A \in \mathbb{R}^{m \times s}$

$\downarrow$   
 $B \in \mathbb{R}^{s \times n}$ .

$\varphi \circ \psi \longrightarrow AB$  (矩阵乘法)

$$\begin{pmatrix} \vdots & & \vdots \\ -i & & i \\ \vdots & & \vdots \end{pmatrix}_{m \times s} \begin{pmatrix} \vdots & & \vdots \\ 1 & & 1 \\ \vdots & & \vdots \end{pmatrix}_{s \times n} = \begin{pmatrix} c_{ij} \end{pmatrix}_{m \times n}$$

## 10. 矩阵的运算

定理 6.25.  $A \in \mathbb{R}^{m \times s}$ ,  $B \in \mathbb{R}^{s \times n}$ . 因

$$\text{rank}(A) + \text{rank}(B) - s \leq \text{rank}(AB) \leq \min(\text{rank}(A), \text{rank}(B))$$

$\downarrow$   
Sylvester 不等式

定理 6.27:  $A \in \mathbb{R}^{m \times n}$ ,  $B$   $m$  阶满秩矩阵,  $C$  是  $n$  阶满秩矩阵, 则

$$\text{rank}(A) = \text{rank}(BA) = \text{rank}(AC).$$

$M_n(\mathbb{R})$ :  $n$  阶矩阵的集合.  
 $\bigcup_{\mathbb{R}^n}$

$A \in M_n(\mathbb{R})$ .

若  $A^t = A$ , 称  $A$  是对称矩阵. ( $A = (a_{ij})$ ,  $A$  对称  $\Leftrightarrow a_{ij} = a_{ji}$ )

若  $A^t = -A$ , 称  $A$  是斜对称矩阵. ( $A = (a_{ij})$ ,  $A$  斜对称  $\Leftrightarrow a_{ii} = 0, a_{ij} = -a_{ji}$ )

若  $\exists k \in \mathbb{Z}^+$  s.t.  $A^k = 0$ , 称  $A$  是零矩阵.

若  $A^2 = A$ , 称  $A$  是幂等矩阵. 7

$A \in M_n(\mathbb{R})$ .

可逆矩阵： $\exists B \in M_n(\mathbb{R})$  s.t.  $AB = BA = E$ . 称A可逆，B是A的逆矩阵(唯一).

定理 7.14 :  $A$  可逆  $\Leftrightarrow A$  满秩.

推论 7.16 :  $A$  可逆  $\Leftrightarrow \exists B \in M_n(\mathbb{R})$  s.t.  $AB = E$  或  $BA = E$ .

命题 7.19 :  $A, B \in M_n(\mathbb{R})$  可逆.

(1)  $AB$  可逆且  $(AB)^{-1} = B^{-1}A^{-1}$

(2)  $A^{-1}$  可逆且  $(A^{-1})^{-1} = A$ .

(3)  $A^t$  可逆且  $(A^t)^{-1} = (A^{-1})^t$ .

$E$  单位矩阵,  $\forall A \in M_n(\mathbb{R})$ ,  $AE = EA = A$ ,  $E^t = E$ ,  $E^{-1} = E$

矩阵的初等变换.

可逆

$A, B \in \mathbb{R}^{m \times n}$ . 若  $\exists m$  阶矩阵  $P$  和  $n$  阶可逆矩阵  $Q$  s.t.  $A = PBQ$ , 则称  $A$  与  $B$  初等变换.

记为  $A \sim_e B$ .

$\sim_e$  是等价关系: (1)  $A = E_m A E_n$ .

(2)  $A = PBQ \Rightarrow P^{-1}A Q^{-1} = B$ .

(3).  $A = PBQ$ ,  $B = SCT \Rightarrow A = (PS)C(TQ)$

定理 8.2 :  $A, B \in \mathbb{R}^{m \times n}$ .  $A \sim_e B \Leftrightarrow \text{rank}(A) = \text{rank}(B)$ .

初等矩阵:

$$(1) F_{ij}^{(n)} = \begin{pmatrix} 1 & & & & \\ & \ddots & & & \\ & & 1 & & \\ & & & \alpha & \\ & & & & \ddots \\ & & & & & 1 \end{pmatrix} \quad E_n \text{ 的 } i, j \text{ 行互换.} \\ (F_{ij}^{(n)})^2 = E_n$$

$$(2) F_{ij}^{(n)} = \begin{pmatrix} 1 & & & & \\ & \ddots & & & \\ & & 1 & & \\ & & & \alpha & \\ & & & & \ddots \\ & & & & & 1 \end{pmatrix} \quad E_n \text{ 的第 } j \text{ 行乘以 } \alpha \text{ 加到第 } i \text{ 行. } \alpha \in \mathbb{R}, i \neq j. \\ F_{ij}^{(n)}(\alpha) F_{ij}^{(n)}(-\alpha) = E_n$$

$$(3). F_i^{(n)}(\lambda) = \begin{pmatrix} 1 & & & & \\ & \ddots & & & \\ & & 1 & & \\ & & & -\lambda & \\ & & & & \ddots \\ & & & & & 1 \end{pmatrix} \quad E_n \text{ 第 } i \text{ 行乘以 } \lambda. \quad \lambda \neq 0, \lambda \in \mathbb{R}. \\ F_i^{(n)}(\lambda) F_i^{(n)}(\lambda^{-1}) = E_n$$

注: 初等矩阵都可逆, 逆也是初等矩阵. 8