

上周作业

1. $\chi_A = (t-1)^4(t+1)^2 \Rightarrow$ 特征根为 1, -1, 0 且代数重数分别为 4, 3, 2
且矩阵为 9 阶方阵

$\mu_A = (t-1)^3(t+1)^2t^2 \Rightarrow$ 属于 1, -1, 0 的 Jordan 块最大阶数为 3, 3, 2

$$J_A = \begin{pmatrix} J_{3(1)} & & \\ & J_{3(-1)} & \\ & & J_{2(0)} \end{pmatrix}$$

注: 本题为特殊情况, 一般只知道 χ_A, μ_A (由特征根可确定行列式、迹)

以及秩并不能确定 J_A , 初等因子为完全不变量.

2. (i) $\chi_A = \det(tE - A) = t^2 - 1 = (t+1)(t-1)$ 可对角化

$$J_A = \begin{pmatrix} 1 & \\ & -1 \end{pmatrix}$$

$$(ii) \chi_A = \det \begin{pmatrix} t-2 & -3 & 3 \\ 1 & t-10 & 6 \\ 2 & -14 & t-8 \end{pmatrix} = (t-1)^2(t-2)$$

$\text{rank}(A - E) = 2 \Rightarrow$ 属于 1 Jordan 块为 1 块

$$\Rightarrow J_A = \begin{pmatrix} 1 & \\ & 1 & \\ & & 2 \end{pmatrix}$$

如何计算转换矩阵: $(A - E)X = 0 \Rightarrow X \in \langle \begin{pmatrix} 3 \\ 3 \\ 4 \end{pmatrix} \rangle$

$$(A - E)^2 = \begin{pmatrix} 4 & -12 & 6 \\ 2 & -6 & 3 \\ 2 & -6 & 3 \end{pmatrix}$$

$$(A - E)^2 X = 0 \Rightarrow X \in \langle \begin{pmatrix} 3 \\ 0 \\ 2 \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix} \rangle$$

$$(A - 2E)X = 0 \Rightarrow X \in \langle \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix} \rangle$$

$$\text{取 } X_2 = \begin{pmatrix} 3 \\ 0 \\ 2 \end{pmatrix} \in \ker(A - E)^2 \setminus \ker(A - E) \quad X_1 = (A - E)X_2 = \begin{pmatrix} 9 \\ 9 \\ 12 \end{pmatrix} \quad X_3 = \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$$

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$$R|A(X_1 X_2 X_3) = (X_1 X_2 X_3) \begin{pmatrix} 1 & 1 & 2 \\ & & \end{pmatrix}$$

$$\text{取 } P = (X_1 X_2 X_3) \Rightarrow P^{-1}AP = J_A$$

(iii) $\chi_A = (t-2)(t-1-2i)(t-1+2i)$ 可对角化

$$J_A = \begin{pmatrix} 2 & & \\ & 1+2i & \\ & & 1-2i \end{pmatrix}$$

$$3. \text{ ② } A = \begin{pmatrix} a & b \\ 1 & 0 \end{pmatrix} \quad \chi_A = t^2 - at - b$$

① $a^2 + 4b \neq 0$ 时 两根为 λ_1, λ_2

$$\text{取 } P = \begin{pmatrix} \lambda_1 & \lambda_2 \\ 1 & 1 \end{pmatrix} \quad P^{-1}AP = \begin{pmatrix} \lambda_1 & \\ & \lambda_2 \end{pmatrix} \quad A^{n+1} = P \begin{pmatrix} \lambda_1^{n+1} & \\ & \lambda_2^{n+1} \end{pmatrix} P^{-1}$$

$$\begin{pmatrix} a_{n+1} \\ a_n \end{pmatrix} = A^{n+1} \begin{pmatrix} a_2 \\ a_1 \end{pmatrix} = P \begin{pmatrix} \lambda_1^{n+1} & \\ & \lambda_2^{n+1} \end{pmatrix} P^{-1} \begin{pmatrix} a_2 \\ a_1 \end{pmatrix} \Rightarrow a_n = \frac{1}{\sqrt{a^2+4b}} ((\lambda_1^{n+1} - \lambda_2^{n+1})a_2 + (-\lambda_2\lambda_1^n + \lambda_1\lambda_2^n)a_1)$$

② $a^2 + 4b = 0$ 由 $A \notin GL_2$ 知 $J_A = \begin{pmatrix} \lambda & 1 \\ & \lambda \end{pmatrix}$ λ 为 χ_A 的根 $\frac{a}{2}$

$$P = \begin{pmatrix} \frac{a}{2} & 1 \\ 1 & 0 \end{pmatrix} \quad P^{-1}AP = \begin{pmatrix} \lambda & 1 \\ & \lambda \end{pmatrix}$$

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

$$\Rightarrow a_n = (n-1) \left(\frac{a}{2}\right)^{n-2} a_2 - (n-2) \left(\frac{a}{2}\right)^{n-1} a_1$$

注: 高中有解这类方程公式: $a_{n+1} = a a_n + b a_{n-1}$

解方程 $x^2 - ax - b$, $\Delta \neq 0$ 时两根为 λ_1, λ_2 , 通项为 $A\lambda_1^n + B\lambda_2^n$

$\Delta = 0$ 时 根为 λ , 通项为 $(An+B)\lambda^n$

A, B 为常数.

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5. 法一: 假设 A 有非0特征根 $\lambda_1, \dots, \lambda_s$, 分别为 $k_1, \dots, k_s$ 重

$$\text{则 } \text{tr}(A^k) = k_1 \lambda_1^{k_1} + \dots + k_s \lambda_s^{k_s} = 0$$

$$\Rightarrow \begin{pmatrix} \lambda_1^{k_1} & \dots & \lambda_s^{k_1} \\ \lambda_1^{k_2} & \dots & \lambda_s^{k_2} \\ \vdots & & \vdots \\ \lambda_1^{k_s} & \dots & \lambda_s^{k_s} \end{pmatrix} \begin{pmatrix} k_1 \\ k_2 \\ \vdots \\ k_s \end{pmatrix} = 0$$

$$\text{由 } \lambda_i \text{ 互不相同且非0 知 } \det \begin{pmatrix} \lambda_1^{k_1} & \dots & \lambda_s^{k_1} \\ \lambda_1^{k_2} & \dots & \lambda_s^{k_2} \\ \vdots & & \vdots \\ \lambda_1^{k_s} & \dots & \lambda_s^{k_s} \end{pmatrix} = \prod_{i=1}^s \lambda_i \prod_{\substack{k \neq j \\ k, j \leq s}} (\lambda_i - \lambda_j) \neq 0$$

从而该方程组只有0解 $\Rightarrow A$ 只有0特征根.

由 Hamilton-Cayley 定理知 $A^n = 0 \Rightarrow A$ 为零.

法二: 利用 Newton 公式:

$$\text{记 } S_k = X_1^k + \dots + X_n^k \in \mathbb{F}[X_1, \dots, X_n]$$

$$P_k = \sum_{1 \leq i_1 < \dots < i_k \leq n} X_{i_1} X_{i_2} \dots X_{i_k} \in \mathbb{F}[X_1, \dots, X_n]$$

$$\text{则 } \begin{cases} S_k - P_1 S_{k-1} + \dots + (-1)^{k-1} P_{k-1} S_1 + (-1)^k P_k = 0, & 1 \leq k \leq n \\ S_k - P_1 S_{k-1} + \dots + (-1)^n P_n S_{k-n} = 0, & k > n \end{cases}$$

等价地, 有行列式

$$S_n = \det \begin{pmatrix} P_1 & 1 & & 0 \\ P_2 & P_1 & 1 & \\ \vdots & \vdots & \vdots & \ddots \\ P_n & P_{n-1} & P_{n-2} & \dots & P_1 \end{pmatrix} \quad P_n = \frac{1}{n!} \det \begin{pmatrix} S_1 & 1 & & 0 \\ S_2 & S_1 & 1 & \\ \vdots & \vdots & \vdots & \ddots \\ S_n & S_{n-1} & S_{n-2} & \dots & S_1 \end{pmatrix}$$

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故 $s_1 = \dots = s_n = 0 \Rightarrow p_1 = \dots = p_n = 0 \Rightarrow \chi_A = t^n$

$$\begin{aligned} \text{(ii)} \quad \forall k \in \mathbb{N}_+, \operatorname{tr}(C^k) &= \operatorname{tr}(C^{k-1}(AB-BA)) \\ &= \operatorname{tr}(C^{k-1}AB - C^{k-1}BA) \\ &= \operatorname{tr}(AC^{k-1}B) - \operatorname{tr}(C^{k-1}BA) \\ &= 0 \end{aligned}$$

由(i)知 C 幂零

推论1: $AB-BA = \alpha A$ ($\alpha \neq 0$) 时 A 幂零

推论2: $AB-BA = \alpha A$ ($A, B \in M_n(\mathbb{C})$) 则 A, B 可同时上三角化

只须证 A 与 B 有公共特征向量后归纳. 将 A, B 看作线性算子

若 $\alpha = 0$ 已证, 若 $\alpha \neq 0$, 则 A 幂零, 考虑 A 属于 0 的特征子空间 V^0

则 $\forall \alpha \in V^0, AB\alpha - BA\alpha = \alpha A\alpha \Rightarrow AB\alpha = 0$

故 V^0 为 B -子空间, 由 $B|_{V^0}$ 为复线性算子知 $\exists \mu \in \mathbb{C}, \alpha \in V^0$

s.t. $B\alpha = \mu\alpha \Rightarrow \alpha$ 为 A 与 B 公共特征向量.

进一步, $AB-BA \in \langle A, B \rangle$, 则可同时上三角化

设 $AB-BA = \alpha A + bB$ 不妨设 $b \neq 0$

$$(A + \frac{1}{b}B)B - B(A + \frac{1}{b}B) = \alpha(A + \frac{1}{b}B) \quad \text{记 } \tilde{A} = A + \frac{1}{b}B$$

则 $\tilde{A}B - B\tilde{A} = \alpha\tilde{A}$ 由推论2知 $\exists P \in GL_n(\mathbb{C})$ $P^{-1}\tilde{A}P, P^{-1}BP$ 上三角

$\Rightarrow P^{-1}AP = P^{-1}\tilde{A}P - \frac{1}{b}P^{-1}BP$ 上三角

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n 维 Euclid 空间 V 中至多 $n+1$ 个向量两两夹角为钝角.

先证明满足上述性质的一族向量非 0 线性组合为 0, 则系数同号

不妨设 $k_1 \vec{\alpha}_1 + \dots + k_l \vec{\alpha}_l = k_{l+1} \vec{\alpha}_{l+1} + \dots + k_{n+1} \vec{\alpha}_{n+1}$ $\begin{pmatrix} k_i \geq 0 \ i=1, \dots, l. \\ k_j > 0 \ j=l+1, \dots, n+1 \end{pmatrix}$

$$\text{则 } 0 \leq (k_1 \vec{\alpha}_1 + \dots + k_l \vec{\alpha}_l | k_1 \vec{\alpha}_1 + \dots + k_l \vec{\alpha}_l)$$

$$= (k_1 \vec{\alpha}_1 + \dots + k_l \vec{\alpha}_l | k_{l+1} \vec{\alpha}_{l+1} + \dots + k_{n+1} \vec{\alpha}_{n+1})$$

$$= \sum_{\substack{1 \leq i \leq l \\ l+1 \leq j \leq n+1}} k_i k_j (\vec{\alpha}_i | \vec{\alpha}_j) \leq 0 \text{ 而 } (\vec{\alpha}_i | \vec{\alpha}_j) < 0 \Rightarrow k_i k_j \geq 0 \Rightarrow k_i \equiv 0$$

$$\text{从而 } k_{l+1} \vec{\alpha}_{l+1} + \dots + k_{n+1} \vec{\alpha}_{n+1} = 0 \ (k_j > 0, j=l+1, \dots, n+1)$$

即系数同号.

假设存在 $n+2$ 个向量 $\vec{\alpha}_1, \dots, \vec{\alpha}_{n+2}$ 满足 $(\vec{\alpha}_i | \vec{\alpha}_j) < 0 \ (1 \leq i, j)$

由 $\vec{\alpha}_1, \dots, \vec{\alpha}_{n+1}$ 在 V 中线性相关知 $\exists k_1, \dots, k_{n+1}$ 不全为 0

s.t. $k_1 \vec{\alpha}_1 + \dots + k_{n+1} \vec{\alpha}_{n+1} = 0$ 由上述推导知 $k_1, \dots, k_{n+1}$ 同号, 不妨设均非 0

$$\begin{aligned} \text{则 } 0 &= (\vec{\alpha}_{n+2} | 0) = (\vec{\alpha}_{n+2} | k_1 \vec{\alpha}_1 + \dots + k_{n+1} \vec{\alpha}_{n+1}) \\ &= \sum_{i=1}^{n+1} k_i (\vec{\alpha}_{n+2} | \vec{\alpha}_i) < 0 \text{ 矛盾. } \square \end{aligned}$$