

一. 求解线性方程组

1.  $\begin{pmatrix} 1 & 1 & -2 & 3 & 0 \\ 2 & 1 & -b & 6 & -1 \\ 3 & 2 & p & 7 & -1 \\ 1 & -1 & -b & -1 & q \end{pmatrix}$  讨论 p, q 对解的影响.

解:  $\begin{pmatrix} 1 & 1 & -2 & 3 & 0 \\ 2 & 1 & -b & 6 & -1 \\ 3 & 2 & p & 7 & -1 \\ 1 & -1 & -b & -1 & q \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & 0 & p+2 & 1 & -1 \\ 0 & 1 & p-4 & 1 & -1 \\ 0 & -2 & -b+1 & -4 & q \end{pmatrix}$

$\rightarrow \begin{pmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & 1 & p-4 & 1 & -1 \\ 0 & 0 & p+2 & 1 & -1 \\ 0 & 0 & -b+1 & -4 & q \end{pmatrix}$   
p=2  $\rightarrow \begin{pmatrix} 1 & 1 & -2 & 3 & 0 \\ 0 & 1 & -2 & 1 & -1 \\ 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & -b+1 & -4 & q \end{pmatrix}$   
q=2  $\rightarrow \lambda_1=0, \lambda_2=2, \lambda_3=2+1, \lambda_4=2+1$   
q=2  $\rightarrow$  无解

分类 q=2, 无解.  
q=-2  $\rightarrow$  无解.  
p=2, 令  $\lambda_1=b, \lambda_2=b$ ,  $\lambda_3=1-b, \lambda_4=1-b$ ,  $\lambda_5=1-b, \lambda_6=1-b$ .  
p=2,  $\lambda_1=0, \lambda_2=2, \lambda_3=2+1, \lambda_4=2+1$ .

例: 设复矩阵满足  $(A^T)^2 = 0$ , 证明:  $A=0$ .

证:  $A = (a_{ij})_{m \times n}, \bar{A} = (\bar{a}_{ij})_{m \times n}, \bar{\bar{A}} = (\bar{\bar{a}}_{ij})_{m \times n}$   
 $A^T = (a_{ji})_{n \times m}$   
 $(A^T)^2 = \sum_{k=1}^m a_{jk} a_{ki} = 0$   
 $\therefore a_{ij} = 0, A=0$

例: A, B, I 为 n 阶方阵,  $BA=0$ ,  $M = \begin{pmatrix} I & A \\ 0 & B \end{pmatrix}$  求逆.

$\begin{pmatrix} I & A & 0 \\ 0 & B & I \end{pmatrix} \rightarrow \begin{pmatrix} I & 0 & A \\ 0 & B & I \end{pmatrix} \rightarrow \begin{pmatrix} I & 0 & A \\ 0 & I & B^{-1} + AB^{-1} \end{pmatrix}$   
 $\therefore M^{-1} = \begin{pmatrix} I & -A \\ 0 & B^{-1} \end{pmatrix}$

相抵  $\rightarrow$  秩一样, 即可变为 I

例:  $\det \begin{pmatrix} A_{11} & A_{12} & \dots & A_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ A_{n1} & A_{n2} & \dots & A_{nn} \end{pmatrix} = \det A_n - \det A_{n-1}$

k>2,  $\det \begin{pmatrix} a_{11} & \dots & a_{1n} & \dots & a_{1n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{n1} & \dots & a_{nn} \end{pmatrix}$   
 $= \sum_{j=1}^n (-1)^{j+n} a_{jn} \det(A_{n-1}^{(j)})$

k>3, A  $\rightarrow \begin{pmatrix} A_{11} & A_{12} \\ 0 & B \end{pmatrix}$  通解

二. 矩阵

例: 求斐波那契数列的通项公式.  
 $F_n = F_{n-1} + F_{n-2} \Rightarrow F_n = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} F_{n-1} \\ F_{n-2} \end{pmatrix}$

特征值相同,  $(F_n) = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} F_{n-1} \\ F_{n-2} \end{pmatrix}$   
 $F_n = F_{n-1} + F_{n-2}$   
 $\therefore \begin{pmatrix} F_n \\ F_{n+1} \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} F_{n-1} \\ F_n \end{pmatrix}$   
 $= \dots = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}^{n-1} \begin{pmatrix} F_1 \\ F_2 \end{pmatrix}$   
 $\therefore F_n = \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix}^{n-1} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$

例: 证明:  $\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \frac{1}{\det \begin{pmatrix} d & b \\ -c & a \end{pmatrix}}$

$\vec{a} = (a_1, a_2, a_3), \vec{b} = (b_1, b_2, b_3)$   
 $\vec{c} = (c_1, c_2, c_3), \vec{d} = (d_1, d_2, d_3)$   
 $\vec{a} \times \vec{b} = \begin{pmatrix} a_2 b_3 - a_3 b_2 \\ a_3 c_1 - a_1 c_3 \\ a_1 c_2 - a_2 c_1 \end{pmatrix}$

$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} d & b \\ -c & a \end{pmatrix} = \begin{pmatrix} ad-bc & -ab+ab \\ -cd+cd & -bc+ad \end{pmatrix} = \begin{pmatrix} ad-bc & 0 \\ 0 & ad-bc \end{pmatrix}$   
 $\therefore \begin{pmatrix} a & b \\ c & d \end{pmatrix}^{-1} = \frac{1}{ad-bc} \begin{pmatrix} d & b \\ -c & a \end{pmatrix}$

例:  $A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$ , 求  $A^n$

$A = \begin{pmatrix} B & I \\ 0 & B \end{pmatrix}, B = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, B^n = \begin{pmatrix} 1 & n \\ 0 & 1 \end{pmatrix}$   
 $A^n = \begin{pmatrix} B^n & nB^{n-1} \\ 0 & B^n \end{pmatrix} = \begin{pmatrix} 1 & n & n(n-1)/2 \\ 0 & 1 & n \\ 0 & 0 & 1 \end{pmatrix}$

例: 计算 n 阶方阵的秩,  $A = \begin{pmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{pmatrix}$

$A = \begin{pmatrix} 1 & 1 & \dots & 1 \\ 0 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 1 \end{pmatrix}$ , 秩  $A = n-1$

例: 计算  $A = \begin{pmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{pmatrix}$  的秩.

A 的右上方 n-1 阶子式非零,  $\text{rank} A = n-1$   
又  $\det A = 0$ , 则与 n 阶子式矛盾, 故  $\text{rank} A = n-1$

例: 计算  $A = \begin{pmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{pmatrix}$  的秩.

$\det \begin{pmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{pmatrix} = 0$   
此时最高阶非零子式为 n-1 阶, 即与秩 n 的矛盾, 故  $\text{rank} A = n-1$

例: 已知  $A^2 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 8 \end{pmatrix}$ , 问 A 是否可逆. 如果可逆, 求  $A^{-1}$ .

$\det(A^2) = 8, A^2$  可逆.  
若 A 不可逆, 则  $\det A = 0$ , 即  $AA^T = \det A = 0$   
 $\therefore A=0, \therefore A^2=0$ , 与条件矛盾,  $\therefore A$  可逆.

$\det(A^2) = (\det A)^2 = 8, \det A = 2$   
 $\therefore A^{-1} = \frac{1}{\det A} A^* = \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 8 \end{pmatrix}$

2. 求  $\begin{pmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{pmatrix}^k$

$\begin{pmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{pmatrix}^k = \begin{pmatrix} 1 & k & \dots & k \\ 1 & k & \dots & k \\ \vdots & \vdots & \ddots & \vdots \\ 1 & k & \dots & k \end{pmatrix}$

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例: 设复矩阵 A 满足  $(A^T)^2 = 0$ , 证明  $A=0$ .  
 $A = (a_{ij})_{m \times n}, A^T = (a_{ji})_{n \times m}$ , 乘后结果.  
 $0 = (A^T A^T) = \sum_{k=1}^m a_{jk} a_{ki} = \sum_{k=1}^m a_{kj} a_{ik} = \sum_{k=1}^m |a_{kj}|^2$   
 $\therefore \forall j, a_{ij} = 0, A=0$

例: 上三角矩阵 A 满足  $(A^T)^2 = 0$ , 证明  $A=0$ .  
上三角矩阵  $A_{nm} = (a_{ij})_{nm}$ , 其中  $a_{ij} = 0, i > j$   
设  $C = A - B = (c_{ij})_{nm} = (\sum_{k=1}^m a_{ik} b_{kj})_{nm}$   
 $i=j, c_{ij} = \sum_{k=1}^m a_{ik} b_{kj}$   
 $i > j, c_{ij} = \sum_{k=1}^m a_{ik} b_{kj} = 0$   
 $\therefore C_{ij} = 0$ , 于是上三角阵

例: 为了秩为 r 的矩阵即可写成 r 秩为 1 的矩阵之和.  
设  $A = P \text{diag}(I_r, 0, 0) Q$ , 其中 P, Q 可逆.  
 $\therefore A = PE_1 Q + PE_2 Q + \dots + PE_r Q$

例: 若 m, n 矩阵 A 列满秩, 则 A 是某 r 可逆方阵的前 n 列.  
列满秩  $\Rightarrow m \geq n = \text{rank}(A)$   
设  $A = P \begin{pmatrix} I_n & 0 \\ 0 & 0 \end{pmatrix} Q$ , 其中 P, Q 可逆.  
则  $A = P \begin{pmatrix} I_n & 0 \\ 0 & 0 \end{pmatrix} Q$ , 是 n 阶可逆方阵 P diag(I, 0) 的前 n 列.

例: 对任意  $A_{nm}, B_{mp}$ , 都有  $\text{rank}(AB) \leq \min(\text{rank}(A), \text{rank}(B))$ .  
 $A = P \begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix} Q, B = P_1 \begin{pmatrix} I_s & 0 \\ 0 & 0 \end{pmatrix} Q_1$   
 $AB = P \begin{pmatrix} I_r & 0 \\ 0 & 0 \end{pmatrix} Q P_1 \begin{pmatrix} I_s & 0 \\ 0 & 0 \end{pmatrix} Q_1$   
秩  $AB \leq \min(r, s)$

例: 设 A 为 n 阶方阵, I 为同阶单位矩阵, 且  $A^2 = A$ . 证明:  $\text{rank}(A) + \text{rank}(I-A) = n$   
 $\text{rank}(A) + \text{rank}(I-A) = \text{rank} \begin{pmatrix} A & 0 \\ 0 & I-A \end{pmatrix}$

1. 证明: 对任意方阵都可以表示为 T 对称矩阵和 -T 反对称矩阵之和.  
 $A = \frac{1}{2} A + \frac{1}{2} A = \frac{1}{2} (A + A^T) + \frac{1}{2} (A - A^T)$

2. 设 A, B 都是 n 阶对称方阵, 且  $AB = BA$ . 证明:  $AB$  也是对称方阵.  
对称  $\Rightarrow A^T = A, B^T = B$   
 $(AB)^T = B^T A^T = BA = AB$ ,  $\therefore$  对称

3. 证明: 与任意 n 阶方阵都可交换的方阵一定是数量矩阵.  
设 A 与任意 n 阶方阵都可交换.  
取  $E_{ij}, A E_{ij} = E_{ij} A, i \neq j$   
则  $a_{ij} = 0, a_{ji} = 0, a_{ij} = 0$

4. 设  $A^*$  表示 n 阶方阵 A 的伴随方阵.  
证明:  $\det(A^*) = \det A$   
 $\det(A^*) = \det(A^T)^* = \det(A)^*$   
 $\lambda \neq 0, (A^*)^* = \lambda |A| (A^T)^* = \lambda |A| \lambda^{-1} A^{-1} = \lambda^{-1} A^*$   
 $\therefore A, B$  都可逆,  $(AB)^* = |AB| (AB)^{-1} = |A||B| (A^{-1} B^{-1}) = |A|^{-1} |B|^{-1} (B^* A^*) = \det(A^*) \det(B^*) = \det(A^* B^*)$   
令  $A = A + E, B = B + E, |A^*| |A^*| |A^*| = |A^*| |A| A$   
则  $|B| > 0$ , 若  $|B| < 0$ , 则  $A, B$  可逆.  
 $\therefore (AB)^* = B^* A^*$ , 为合于的表达式.  
 $\therefore$  同时, 若  $|B| < 0, (AB)^* = B^* A^*$ .

例: 计算  $\det \begin{pmatrix} 1 & 1 & \dots & 1 \\ 1 & 1 & \dots & 1 \\ \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & \dots & 1 \end{pmatrix}$

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