

1. 已知 $R^{3 \times 3}$ 的线性变换 $T(X) = BX - XB$ ($\forall X \in R^{3 \times 3}$, $B = \begin{pmatrix} 1 & 1 \\ & 1 \\ & & 1 \end{pmatrix}$)
 定义空间 $W = \{X = \begin{pmatrix} x_1 & x_2 \\ & x_3 & x_4 \end{pmatrix} \mid x_2 + x_3 = 0, x_i \in R\}$

- 1) 求 W 的一组基
- 2) 证 W 是 T 的 不变子空间
- 3) 求 W 的基, 使 T 在该基下的矩阵为对角矩阵.

解: 1) $W = \left\{ X = \begin{pmatrix} x_1 & x_2 \\ & x_3 & x_4 \end{pmatrix} \mid x_2 + x_3 = 0, x_i \in R \right\}$

基 $A_1 = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$ $A_2 = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$ $A_3 = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$

2) $\forall X = k_1 \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + k_2 \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} + k_3 \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$

$= \begin{pmatrix} k_1 & k_2 \\ -k_2 & k_3 \end{pmatrix} \in W$

$T(X) = \begin{pmatrix} 1 & 1 \\ & 1 \end{pmatrix} \begin{pmatrix} k_1 & k_2 \\ -k_2 & k_3 \end{pmatrix} - \begin{pmatrix} k_1 & k_2 \\ -k_2 & k_3 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ & 1 \end{pmatrix}$

$= \begin{pmatrix} -2k_2 & k_1+k_3 \\ k_1-k_3 & 2k_2 \end{pmatrix} \in W$

$\therefore W$ 是 T 的不变子空间

3) $\therefore T(A_1, A_2, A_3) = (A_1, A_2, A_3) A$ $A = \begin{pmatrix} 0 & 2 & 0 \\ -1 & 0 & 1 \\ 0 & 2 & 0 \end{pmatrix}$

特征值 $|E - A| = 0$ 得 $\lambda = 0$ 对应的特征向量 $\beta_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ ~~$\beta_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$~~

$\lambda_1 = 2$ $\beta_2 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$
 $\lambda_3 = -2$ $\beta_3 = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$

有 $P = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$ $P^{-1}AP = B = \begin{pmatrix} 0 & & \\ & 2 & \\ & & -2 \end{pmatrix}$

且有 $(\beta_1, \beta_2, \beta_3) = (A_1, A_2, A_3)P$

得 $B_1 = A_1 + A_3 = \begin{pmatrix} 1 & \\ & 1 \end{pmatrix}$

$B_2 = -A_1 + A_2 + A_3 = \begin{pmatrix} -1 & 1 \\ -1 & 1 \end{pmatrix}$

$B_3 = -A_1 - A_2 + A_3 = \begin{pmatrix} -1 & -1 \\ 1 & 1 \end{pmatrix}$

$\therefore T$ 在 $\beta_1, \beta_2, \beta_3$ 下的矩阵为对角矩阵.

10. 已知矩阵 A, B, C, D 两两可交换, 且满足 $AC + BD = E$, $12) ABX = 0$
 解空间为 U , $BX = 0$ 的解空间为 V , $AX = 0$ 的解空间为 U_2

证: 1) $V = U_1 + U_2$ 2) $U_1 + U_2$ 是 直和

证: 1) 令 $BX = 0$ 的解 $X_1 \in V_1$ 有 $ABX_1 = 0$ 则 $X_1 \in V_1 \subset V$

$AX = 0$ 的解 $X_2 \in U_2$ 有 $ABX_2 = 0$ 则 $X_2 \in U_2 \subset V$
 \therefore 有 $V_1 + V_2 \subset V$

$\forall X \in V$ 有 $ABX = 0$, 又有 $AC + BD = E$

$\Rightarrow A^2C + ABD = A \Rightarrow CA^2X + DABX = CA^2X + 0 = AX$

$\Rightarrow (CA - E)AX = 0$ $U \subset U_1 + U_2 \therefore U = U_1 + U_2$

证: 1) $\forall X \in V$ 有 $ABX = 0$

又 $X = EX = (AC + BD)X = ACX + BDX = X_1 + X_2$ 其中 $ACX = X_1$, $BDX = X_2$

$BX_1 = BACX = CABX = 0, X_1 \in U_1$; $AX_2 = ABDX = DABX = 0, X_2 \in U_2$

$\therefore V = U_1 + U_2$

2) $\forall X \in U_1, X \in U_2$ 有 $BX = 0, AX = 0$, 故 $X = EX = (AC + BD)X = 0$
 $\therefore U_1 \cap U_2 = \{0\}$