

第六次习题课

一. 矩阵的初等变换与矩阵的秩

1. 如果单纯只求矩阵的秩, 做初等行变换或初等列变换, 甚至行列变换并用都可以, 因为矩阵的行秩等于列秩。

三类初等变换 a. 互换两行(列)位置

b. 把某一行(列)乘一常数加到另一行(列)

c. 把某一行(列)乘一常数

2. 如果已知矩阵要求其行(列)向量的一组极大线性无关组, 只要不做互换两行(列)位置的初等变换即可, 为了化简完之后好找相应位置所对应的原矩阵中的向量。

eg1. 计算下述矩阵的秩, 并且求 A 的列向量组的一个极大线性无关组。

$$A = \begin{pmatrix} -3 & 0 & 2 & -1 \\ 1 & 1 & -2 & 4 \\ -2 & 1 & 0 & 3 \\ 0 & 5 & -4 & 2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -2 & 4 \\ -3 & 0 & 2 & -1 \\ -2 & 1 & 0 & 3 \\ 0 & 5 & -4 & 2 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 1 & -2 & 4 \\ 0 & -1 & 4 & -20 \\ 0 & 0 & 8 & -49 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$B = \begin{pmatrix} 0 & 0 & \cdots & 0 & 0 & a_0 \\ 1 & 0 & \cdots & 0 & 0 & a_1 \\ 0 & 1 & \cdots & 0 & 0 & a_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & \cdots & 1 & 0 & a_{n-2} \\ 0 & 0 & \cdots & 0 & 1 & a_{n-1} \end{pmatrix}$$

$$a_0 = 0 \quad \text{rank } B = n-1$$

$$a_0 \neq 0 \quad \text{rank } B = n.$$

$$C = \begin{pmatrix} \lambda & \mu & \cdots & \mu & 1 \\ \mu & \lambda & \cdots & \mu & 1 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \mu & \mu & \cdots & \lambda & 1 \\ \mu & \mu & \cdots & \mu & 1 \end{pmatrix} \rightarrow \begin{pmatrix} \lambda - \mu & 0 & \cdots & 0 & 1 \\ 0 & \lambda - \mu & \cdots & 0 & 1 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & \lambda - \mu & 1 \\ 0 & 0 & \cdots & 0 & 1 \end{pmatrix}$$

$\lambda = \mu \quad \text{rank } C = 1$
 $\lambda \neq \mu \quad \text{rank } C = n$

eg2. 在 \mathbb{R}^4 中, 求下述向量组 $\vec{\alpha}_1, \vec{\alpha}_2, \vec{\alpha}_3, \vec{\alpha}_4$ 生成的子空间的一个基和维数。

$$\vec{\alpha}_1 = \begin{pmatrix} -2 \\ 4 \\ 9 \\ 1 \end{pmatrix}, \quad \vec{\alpha}_2 = \begin{pmatrix} 4 \\ 0 \\ -5 \\ 3 \end{pmatrix}, \quad \vec{\alpha}_3 = \begin{pmatrix} 3 \\ -1 \\ -2 \\ 5 \end{pmatrix}, \quad \vec{\alpha}_4 = \begin{pmatrix} -1 \\ 2 \\ 4 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} -2 & 4 & 3 & -1 \\ 4 & 0 & -1 & 2 \\ 9 & -5 & -2 & 4 \\ 1 & 3 & 5 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 3 & 5 & 0 \\ 0 & 2 & 8 & -1 \\ 0 & 0 & -27 & 4 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\dim \langle \vec{\alpha}_1, \vec{\alpha}_2, \vec{\alpha}_3, \vec{\alpha}_4 \rangle = \text{rank}(\vec{\alpha}_1, \vec{\alpha}_2, \vec{\alpha}_3, \vec{\alpha}_4) = 3.$$

$\vec{\alpha}_1, \vec{\alpha}_2, \vec{\alpha}_3$ 是 $\langle \vec{\alpha}_1, \vec{\alpha}_2, \vec{\alpha}_3, \vec{\alpha}_4 \rangle$ 的一个基。

hw4. (1) 设 $A \in \mathbb{R}^{m \times n}$, A 增加一行, 则秩或加 1 或不变。

(2) 设 $A \in \mathbb{R}^{m \times n}$, $\text{rank } A = r$. 则 $\forall s$ 行组成的矩阵 B ,

$$\text{rank } B \geq r + s - m.$$

pf (1). 若 A 的行空间 $V_r = \langle \vec{v}_1, \dots, \vec{v}_m \rangle \subseteq \mathbb{R}^n$ 则

$\text{rank}(A) = \dim \langle \vec{v}_1, \dots, \vec{v}_m \rangle$, A 增加一行即增加一个

行向量 \vec{v}_{m+1} , 则要么 $\vec{v}_{m+1} \in V_r$, 则 $\text{rank}(A) = \dim V_r$ 不变,

要么 $\vec{v}_{m+1} \notin V_r$ 即 \vec{v}_{m+1} 与 $\{\vec{v}_1, \dots, \vec{v}_m\}$ 线性无关,
 则 $\dim \langle \vec{v}_1, \dots, \vec{v}_{m+1} \rangle = \text{rank} A + 1$.

(2) $B \in \mathbb{R}^{s \times n}$ 由(1) B 增加一行 $\text{rank} B$ 不减少 +1
 则 B 增加 $(m-s)$ 行后得到 $A \Rightarrow \text{rank} B \leq \text{rank} A$
 $\leq \text{rank} B + m - s$

$$\therefore \text{rank} B \geq r + s - m$$

注: 行空间与列空间本就不同.

$$A = \begin{pmatrix} 1 & 0 \\ 1 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$$

$$V_r(A) = \langle (1, 0) \rangle$$

$V_c(A) = \langle \begin{pmatrix} 1 \\ 1 \end{pmatrix} \rangle$ 经过变换后: $\langle \begin{pmatrix} 1 \\ 0 \end{pmatrix} \rangle$. 确实可以取不同的基, 但维数一定相同.

eg3. 设 A 是 $s \times n$ 矩阵, B 是 $l \times m$ 矩阵, C 是 $s \times m$ 矩阵.

证明:

$$\text{rank} \begin{pmatrix} A & C \\ 0 & B \end{pmatrix} \geq \text{rank}(A) + \text{rank}(B).$$

证明: 设 $\text{rank}(A) = r$, $\text{rank}(B) = t$. 则 A 有一个 r 级子矩阵 A_1 ,
 使得 $|A_1| \neq 0$; B 有一个 t 级子矩阵 B_1 , 且 $|B_1| \neq 0$.

从而 $\begin{pmatrix} A & C \\ 0 & B \end{pmatrix}$ 有一个 $(r+t)$ 阶子式:

$$\begin{vmatrix} A_1 & C_1 \\ 0 & B_1 \end{vmatrix} = |A_1| |B_1| \neq 0. \quad [\text{行列式的性质} \\ \text{第三章会学}].$$

因此

$$\text{rank} \begin{pmatrix} A & C \\ 0 & B \end{pmatrix} \geq r + t = \text{rank}(A) + \text{rank}(B)$$

□

hw 6. (1) $\text{rank}(A)=s$ $\text{rank}(B)=l$ 行满秩

(2) $\text{rank}(A)=n$ $\text{rank}(B)=m$ 列满秩

运用eg 2 即可。

hw 5.

$$A = \begin{pmatrix} \alpha_1 & \alpha_2 & \dots & \alpha_n \\ \beta_1 & \beta_2 & \dots & \beta_n \end{pmatrix} \quad B = \begin{pmatrix} \alpha_1 & \alpha_2 & \dots & \alpha_n \\ \beta_1 & \beta_2 & \dots & \beta_n \\ \gamma_1 & \gamma_2 & \dots & \gamma_n \end{pmatrix}$$

试用平面上 n 条直线所成的集合的几何性质给出 $\text{rank}(A) = \text{rank}(B)$ 的条件。

解: 考虑

$$A^t = \begin{pmatrix} \alpha_1 & \beta_1 \\ \alpha_2 & \beta_2 \\ \vdots & \vdots \\ \alpha_n & \beta_n \end{pmatrix}$$

↑
二元齐次线性方程组
的系数矩阵

$$B^t = \begin{pmatrix} \alpha_1 & \beta_1 & \gamma_1 \\ \alpha_2 & \beta_2 & \gamma_2 \\ \vdots & \vdots & \vdots \\ \alpha_n & \beta_n & \gamma_n \end{pmatrix}$$

↑
二元非齐次线性方程组
的增广矩阵

非齐次线性方程组相容 $\iff \text{rank}(A^t) = \text{rank}(B^t) \iff \text{rank}(A) = \text{rank}(B)$

\iff

$\exists (x_0, y_0) \in \mathbb{R}^2$ s.t. $\alpha_i x_0 + \beta_i y_0 = \gamma_i$ ($i=1, 2, \dots, n$) 均成立

\iff

平面上 n 条直线 $\alpha_i x + \beta_i y = \gamma_i$ ($i=1, 2, \dots, n$) 有交点

二. 线性方程组和矩阵的秩

1. L 确定 $\iff H$ 确定

2. $\dim(\text{sol}(H)) + \text{rank}(A) = n$.

hw 3. $A \in \mathbb{R}^{5 \times 7}$ ($V_A(A) = \langle \vec{v}_1, \vec{v}_2, \vec{v}_3 \rangle$) 3个基底

$\implies \dim V_A = 3 \implies \text{rank}(A) = 7 - 3 = 4$.

$\therefore 0 \leq \text{rank} A \leq 5$

$\therefore 2 \leq 7 - \text{rank} A \leq 7 \implies 2 \leq \dim V_A \leq 7 \implies \dim V_A \neq 1$.

hw 2. (1)

$$A = \begin{pmatrix} 1 & 2 & -3 & -4 & -5 \\ 3 & -1 & 5 & 6 & -1 \\ -5 & -3 & 1 & 2 & 11 \\ -9 & -4 & -1 & 0 & 17 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & \frac{4}{5} & -\frac{1}{5} & \frac{11}{5} \\ 0 & 1 & -\frac{7}{5} & \frac{3}{5} & \frac{2}{5} \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\text{rank}(A) = 2 \Rightarrow \dim(\text{sol}(H)) = 3.$$

于是方程组的一般解为

$$\begin{cases} x_1 = -\frac{4}{5}x_3 + \frac{1}{5}x_4 - \frac{11}{5}x_5 \\ x_2 = \frac{7}{5}x_3 - \frac{3}{5}x_4 - \frac{2}{5}x_5 \end{cases}$$

其中 x_3, x_4, x_5 是自由未知量. 从而方程组的一个基础解系

$$\eta_1 = \begin{pmatrix} -4 \\ 7 \\ 5 \\ 0 \\ 0 \end{pmatrix}, \quad \eta_2 = \begin{pmatrix} 1 \\ -3 \\ 0 \\ 5 \\ 0 \end{pmatrix}, \quad \eta_3 = \begin{pmatrix} -11 \\ -2 \\ 0 \\ 0 \\ 5 \end{pmatrix}.$$

因此齐次线性方程组的全部解为

$$\begin{aligned} \text{sol}(H) &= \{ k_1 \eta_1 + k_2 \eta_2 + k_3 \eta_3 \mid k_i \in K, i=1, 2, 3 \} \\ &= \langle \eta_1, \eta_2, \eta_3 \rangle \end{aligned}$$

(2).

$$B = (A | \vec{b}) = \begin{pmatrix} 1 & 2 & -3 & -4 & -5 \\ 3 & -1 & 5 & 6 & -1 \\ -5 & -3 & 1 & 2 & 11 \\ -9 & -4 & -1 & 0 & 17 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 1 & \frac{8}{7} & -1 \\ 0 & 1 & -2 & -\frac{18}{7} & -2 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$$\therefore \text{rank}(B) = \text{rank}(A) = 2 \quad \therefore \dim(\text{sol}(L)) = 2.$$

$$\begin{cases} x_1 = -x_3 - \frac{8}{7}x_4 - 1 \\ x_2 = \dots \end{cases}$$

$$x_2 - 2x_3 + \frac{8}{7}x_4 = 0$$

其中 x_3, x_4 是自由未知量. 令 $x_3=0, x_4=0$, 得特解

$$\gamma_0 = (-1, -2, 0, 0)^T.$$

$$\text{齐次线性方程组 } \begin{cases} x_1 = -x_3 - \frac{8}{7}x_4 \\ x_2 = 2x_3 + \frac{18}{7}x_4 \end{cases}$$

的两个线性无关的解为

$$\eta_1 = \begin{pmatrix} 1 \\ -2 \\ -1 \\ 0 \end{pmatrix}, \quad \eta_2 = \begin{pmatrix} 8 \\ -18 \\ 0 \\ -7 \end{pmatrix}.$$

因此原方程组的全部解为

$$\text{Sol}(L) = \{ \gamma_0 + k_1 \eta_1 + k_2 \eta_2 \mid k_1, k_2 \in \mathbb{R} \} = \gamma_0 + \langle \eta_1, \eta_2 \rangle.$$

三、线性映射

1. 与基底无关的一些性质

2. 与基底和维数有关的性质.

a. 对偶定理, 线性映射版

$$\dim(\ker(\phi)) + \dim(\text{im}(\phi)) = n.$$

b. 命题 5.17

ϕ 满射可以找到 W 中一组基的原像。

$$\text{hw1. (1)} \quad [x_1, \dots, x_n] \xrightarrow{\phi} [x_n, \dots, x_1]$$

$$\forall \vec{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}, \vec{y} = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \in \mathbb{R}^n, \alpha, \beta \in \mathbb{R}$$

$$\phi(\alpha \vec{x} + \beta \vec{y}) = \phi \left(\begin{pmatrix} \alpha x_1 + \beta y_1 \\ \vdots \\ \alpha x_n + \beta y_n \end{pmatrix} \right) = \begin{pmatrix} \alpha x_n + \beta y_n \\ \vdots \\ \alpha x_1 + \beta y_1 \end{pmatrix}$$

$$2\varphi(\vec{x}) + \beta\varphi(\vec{y}) = 2 \begin{pmatrix} x_n \\ \vdots \\ x_1 \end{pmatrix} + \beta \begin{pmatrix} y_n \\ \vdots \\ y_1 \end{pmatrix} = \begin{pmatrix} 2x_n + \beta y_n \\ \vdots \\ 2x_1 + \beta y_1 \end{pmatrix}$$

$$\varphi(2\vec{x} + \beta\vec{y}) = 2\varphi(\vec{x}) + \beta\varphi(\vec{y}) \quad \therefore \varphi \text{ 是线性映射.}$$

$$(2) [x_1, \dots, x_n] \xrightarrow{\varphi} [x_1, x_2^2, \dots, x_n^n]$$

$$\forall \vec{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}, \vec{y} = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \in \mathbb{R}^n, \alpha, \beta \in \mathbb{R}$$

$$\varphi(2\vec{x} + \beta\vec{y}) = \varphi \begin{pmatrix} 2x_1 + \beta y_1 \\ \vdots \\ 2x_n + \beta y_n \end{pmatrix} = \begin{pmatrix} (2x_1 + \beta y_1) \\ (2x_2 + \beta y_2)^2 \\ \vdots \\ (2x_n + \beta y_n)^n \end{pmatrix}$$

$$= \begin{pmatrix} 2x_1 \\ 2^2 x_2^2 \\ \vdots \\ 2^n x_n^n \end{pmatrix} + \begin{pmatrix} 0 \\ 2\alpha\beta x_2 y_2 \\ \vdots \\ \sum_{k=1}^{n-1} \binom{n}{k} (2x_n)^k (\beta y_n)^{n-k} \end{pmatrix} + \begin{pmatrix} \beta y_1 \\ \beta^2 y_2^2 \\ \vdots \\ \beta^n y_n^n \end{pmatrix}$$

$$2\varphi(\vec{x}) + \beta\varphi(\vec{y}) = 2 \begin{pmatrix} x_1 \\ x_2^2 \\ \vdots \\ x_n^n \end{pmatrix} + \beta \begin{pmatrix} y_1 \\ y_2^2 \\ \vdots \\ y_n^n \end{pmatrix} = \begin{pmatrix} 2x_1 + \beta y_1 \\ 2x_2^2 + \beta y_2^2 \\ \vdots \\ 2x_n^n + \beta y_n^n \end{pmatrix}$$

$\therefore \varphi$ 不是线性映射.

(3) φ 是线性映射 (过程省略)

hw6. 同学的解答:

(1) $\because A \in \mathbb{R}^{s \times n}, B \in \mathbb{R}^{l \times m}$ rank(A)=s, rank(B)=l.

\therefore 通过初等行变换

$$A \text{ 可变化为 } \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 1 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 & 0 & \cdots & 0 \end{pmatrix}_{s \times n}$$

$$B \text{ 可变化为 } \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 1 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 0 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 & 0 & \cdots & 0 \end{pmatrix}_{l \times m}$$

则 $\begin{pmatrix} A & C \\ 0 & B \end{pmatrix}$ 通过初等行变换, 可得到 D.

$$D = \left(\begin{array}{c} \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 1 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 & 0 & \cdots & 0 \end{pmatrix}_{s \times n} \begin{pmatrix} x & x & \cdots & x \\ x & x & \cdots & x \\ \vdots & \vdots & \ddots & \vdots \\ x & x & \cdots & x \end{pmatrix}_{s \times m} \\ \begin{pmatrix} 0 & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 0 \end{pmatrix}_{l \times n} \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ 0 & 1 & 0 & \cdots & 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 & 0 & \cdots & 0 \end{pmatrix}_{l \times m} \end{array} \right)$$

易知 $\vec{D}_1, \dots, \vec{D}_s$ 线性无关, $\vec{D}_{s+1}, \dots, \vec{D}_{s+l}$ 线性无关.

假设 $\exists w_1, \dots, w_s \in \mathbb{R}$ s.t.

$$\begin{aligned} \vec{D}_j &= w_1 \vec{D}_1 + \cdots + w_s \vec{D}_s = (w_1, w_2, \dots, w_s, * * \cdots *) \\ &= \underbrace{(0, 0, \dots, 0)}_s \underbrace{(0 \cdots 0)}_{j-s-1} (1, 0, \dots, 0) \end{aligned}$$

对于前 s 列, 只有 $w_1 = \dots = w_s = 0$ 时成立;

而对于第 j 列, $w_1 = \dots = w_s = 0$ 显然不成立.

$\therefore \vec{D}_j$ 不能由 $\vec{D}_1, \dots, \vec{D}_s$ 线性表出

$\therefore \vec{D}_1, \dots, \vec{D}_s, \vec{D}_{s+1}, \dots, \vec{D}_{s+l}$ 线性无关.

$\therefore \vec{D}_1, \dots, \vec{D}_s, \vec{D}_{s+1}, \dots, \vec{D}_{s+l} \subset \begin{pmatrix} A & C \\ 0 & B \end{pmatrix}_{(s+l) \times (n+m)}$

$\therefore \vec{D}_1, \dots, \vec{D}_s, \vec{D}_{s+1}, \dots, \vec{D}_{s+l}$ 为 $\begin{pmatrix} A & C \\ 0 & B \end{pmatrix}$ 的一组基.

$$\therefore \text{rank} \begin{pmatrix} A & C \\ 0 & B \end{pmatrix} = \dim(\text{Ur} \begin{pmatrix} A & C \\ 0 & B \end{pmatrix}) = s+l = \text{rank}(A) + \text{rank}(B).$$

(2) $\because A \in \mathbb{R}^{s \times n}, B \in \mathbb{R}^{l \times m}, \text{rank}(A) = n, \text{rank}(B) = m.$

\therefore 通过初等列变换,

$$A \text{ 可化为 } \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & 1 \\ 0 & 0 & 0 & \dots & 0 \end{pmatrix}_{s \times n}$$

$$B \text{ 可化为 } \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & 1 \\ 0 & 0 & 0 & \dots & 0 \end{pmatrix}_{l \times m}$$

$\therefore \begin{pmatrix} A & C \\ 0 & B \end{pmatrix}$ 通过初等列变换, 可得到

$$E = \begin{pmatrix} \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & 0 \end{pmatrix}_{s \times n} & \begin{pmatrix} x & x & \dots & x \\ x & x & \dots & x \\ \dots & \dots & \dots & \dots \\ x & x & \dots & x \end{pmatrix}_{s \times m} \\ \begin{pmatrix} 0 & 0 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & 0 \end{pmatrix}_{l \times n} & \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 0 & \dots & 1 \\ 0 & 0 & 0 & \dots & 0 \end{pmatrix}_{l \times m} \end{pmatrix}$$

易知 $\vec{E}^{(1)}, \dots, \vec{E}^{(n)}$ 线性无关, $\vec{E}^{(n+1)}, \dots, \vec{E}^{(n+m)}$ 线性无关.

假设 $\exists \mu_{n+1}, \dots, \mu_{n+m} \in \mathbb{R}$ s.t. $\forall i \in \{1, \dots, n\}$

$$\text{有 } \vec{E}^{(i)} = \mu_{n+1} \vec{D}^{(n+1)} + \dots + \mu_{n+m} \vec{D}^{(n+m)}$$

$$= (*, \dots, *, \mu_{n+1}, \dots, \mu_{n+m})^t$$

$$= (\underbrace{0, \dots, 0}_{i-1}, 1, 0, \dots, 0)^t$$

\therefore 要使等式成立, 对于第 $n+1$ 至 $n+m$ 行, 需满足 $\mu_{n+1} = \dots = \mu_{n+m} = 0$

而此时第 i 行也为 0, 与 $\vec{E}^{(i)}$ 第 i 行矛盾.

$\therefore \vec{E}^{(i)}$ 不能由 $\vec{E}^{(n+1)}, \dots, \vec{E}^{(n+m)}$ 线性表出,

$\therefore \vec{E}^{(1)}, \dots, \vec{E}^{(n)}, \vec{E}^{(n+1)}, \dots, \vec{E}^{(n+m)}$ 线性无关.

$\therefore \vec{E}^{(1)}, \dots, \vec{E}^{(n)}, \vec{E}^{(n+1)}, \dots, \vec{E}^{(n+m)} \subset \begin{pmatrix} A & C \\ 0 & B \end{pmatrix}_{(s+l) \times (n+m)}$

$$\therefore \text{rank} \begin{pmatrix} A & C \\ 0 & B \end{pmatrix} = \dim \left(\text{Vc} \begin{pmatrix} A & C \\ 0 & B \end{pmatrix} \right)$$

$$= n + m$$

$$= \text{rank}(A) + \text{rank}(B).$$