

(i) $\forall \alpha, \beta \in F, \vec{z} \in V$

$$f(\alpha \vec{x} + \beta \vec{z}, \vec{y}) = g(\alpha \vec{x} + \beta \vec{z}) h(\vec{y}) = (\alpha g(\vec{x}) + \beta g(\vec{z})) h(\vec{y}) = \alpha g(\vec{x}) h(\vec{y}) + \beta g(\vec{z}) h(\vec{y}) \\ = \alpha f(\vec{x}, \vec{y}) + \beta f(\vec{z}, \vec{y})$$

$$f(\vec{x}, \alpha \vec{y} + \beta \vec{z}) = g(\vec{x}) h(\alpha \vec{y} + \beta \vec{z}) = g(\vec{x}) (\alpha h(\vec{y}) + \beta h(\vec{z})) = \alpha g(\vec{x}) h(\vec{y}) + \beta g(\vec{x}) h(\vec{z}) \\ = \alpha f(\vec{x}, \vec{y}) + \beta f(\vec{x}, \vec{z})$$

$\Rightarrow f(\alpha, \beta)$ 是双线性型

(ii) 若 $g=0$ 或 $h=0$, 则 $f(\vec{x}, \vec{y})=0$, 从而 $\text{rank}(f)=0$.

若 $g \neq 0$ 且 $h \neq 0$, 故 $\exists \vec{u}, \vec{v} \in V$, 使得 $g(\vec{u}) \neq 0, h(\vec{v}) \neq 0$, 于是 $f(\vec{u}, \vec{v}) \neq 0$.

设 V 的一组基为 $\vec{e}_1, \dots, \vec{e}_n$, 从而

$$\vec{x} = x_1 \vec{e}_1 + \dots + x_n \vec{e}_n, \quad \vec{y} = y_1 \vec{e}_1 + \dots + y_n \vec{e}_n$$

$$f(\vec{x}, \vec{y}) = g(\vec{x}) h(\vec{y}) = (\alpha_1 x_1 + \dots + \alpha_n x_n) (\beta_1 y_1 + \dots + \beta_n y_n) \quad \begin{array}{l} \text{这里 } \alpha_i, \beta_i \in F \\ \text{这里 } \alpha_i \text{ 不全为 } 0 \text{ 且} \\ \beta_i \text{ 不全为 } 0 \end{array} \\ = (x_1, \dots, x_n) \underbrace{\begin{pmatrix} \alpha_1 & & \\ & \ddots & \\ & & \alpha_n \end{pmatrix} \begin{pmatrix} \beta_1 & & \\ & \ddots & \\ & & \beta_n \end{pmatrix}}_A \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}$$

$$\text{rank}(f) = \text{rank}(A),$$

$$A = \begin{pmatrix} \alpha_1 \beta_1 & \dots & \alpha_1 \beta_n \\ \vdots & \ddots & \vdots \\ \alpha_n \beta_1 & \dots & \alpha_n \beta_n \end{pmatrix}$$

A 的第 2 行到第 n 行与第 1 行成比例。
且 $A \neq 0$

$$\Rightarrow \text{rank}(f) = \text{rank}(A) = 1$$

(iii) ① $\forall \vec{v} \in V, q(\vec{v}) = g(\vec{v}) = g(\vec{-v}) = q(-\vec{v})$

$$\textcircled{2} \forall \vec{x}, \vec{y} \in V, \frac{1}{2}(q(\vec{x} + \vec{y}) - q(\vec{x}) - q(\vec{y})) = \frac{1}{2}(g^2(\vec{x} + \vec{y}) - g^2(\vec{x}) - g^2(\vec{y}))$$

$$= \frac{1}{2}((g(\vec{x}) + g(\vec{y}))^2 - g^2(\vec{x}) - g^2(\vec{y}))$$

$$= \frac{1}{2}(g^2(\vec{x}) + 2g(\vec{x})g(\vec{y}) + g^2(\vec{y}) - g^2(\vec{x}) - g^2(\vec{y}))$$

$$= g(\vec{x})g(\vec{y})$$

容易验证, $g(\vec{x})g(\vec{y})$ 是 V 上的对称双线性型,

故 $q(\vec{x})$ 是 V 上的二次型.



$$2. \quad q(\vec{x}) = x_1^2 - x_1x_2 + 3x_3x_2 + 10x_4x_3 - 2x_4^2$$

解: 设 $q(\vec{x}) = \vec{x}^t A \vec{x}$,

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

$$A \xrightarrow{\gamma_2 - \frac{1}{2}\gamma_1} \begin{pmatrix} 1 & -\frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{4} & \frac{3}{2} & 0 \\ 0 & \frac{3}{2} & 0 & 5 \\ 0 & 0 & 5 & -2 \end{pmatrix} \xrightarrow{\gamma_3 - 6\gamma_2} \begin{pmatrix} 1 & -\frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{4} & \frac{3}{2} & 0 \\ 0 & 0 & -9 & 5 \\ 0 & 0 & 5 & -2 \end{pmatrix} \xrightarrow{\gamma_4 + \frac{5}{9}\gamma_3} \begin{pmatrix} 1 & -\frac{1}{2} & 0 & 0 \\ 0 & \frac{1}{4} & \frac{3}{2} & 0 \\ 0 & 0 & -9 & 5 \\ 0 & 0 & 0 & \frac{7}{9} \end{pmatrix}$$

从而 $\text{rank}(q) = \text{rank}(A) = 4$.

$$3. \quad q(\vec{x}) = x_1^2 - 3x_2^2 - 2x_1x_2 + 2x_1x_3 + 2x_2x_3.$$

(行列变换)

$$A = \begin{pmatrix} 1 & -1 & 1 \\ -1 & 0 & 1 \\ 1 & 1 & -3 \end{pmatrix}.$$

$$(A|E) = \left(\begin{array}{ccc|ccc} 1 & -1 & 1 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 & 1 & 0 \\ 1 & 1 & -3 & 0 & 0 & 1 \end{array} \right) \xrightarrow{\gamma_2 + \gamma_1} \left(\begin{array}{ccc|ccc} 1 & -1 & 1 & 1 & 0 & 0 \\ 0 & -1 & 2 & 0 & 1 & 0 \\ 1 & 1 & -3 & 0 & 0 & 1 \end{array} \right) \xrightarrow{C_2 + C_1}$$

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 1 & 1 & 1 & 0 \\ 0 & -1 & 2 & 0 & 1 & 0 \\ 1 & 2 & -3 & 0 & 0 & 1 \end{array} \right) \xrightarrow{\gamma_3 - \gamma_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 1 & 1 & 1 & 0 \\ 0 & -1 & 2 & 0 & 1 & 0 \\ 0 & 2 & -4 & 0 & 0 & 1 \end{array} \right) \xrightarrow{C_3 - C_1} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 1 & -1 \\ 0 & -1 & 2 & 0 & 1 & 0 \\ 0 & 2 & -4 & 0 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{\gamma_3 + 2\gamma_2} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 1 & -1 \\ 0 & -1 & 2 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{array} \right) \xrightarrow{C_3 + 2C_2} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 1 & -1 \\ 0 & -1 & 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{array} \right)$$

所求规范基为 P 的三个列向量, 在这组基下的矩阵为 $\begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -4 \end{pmatrix}$



3. (配方法) $q(\vec{x}) = x_1^2 - 3x_2^2 - 2x_1x_2 + 2x_1x_3 + 2x_2x_3$
 $= (x_1 - x_2 + x_3)^2 - x_2^2 - 4x_3^2 + 4x_2x_3$.

令 $\begin{cases} y_1 = x_1 - x_2 + x_3 \\ y_2 = x_2 \\ y_3 = x_3 \end{cases} \Rightarrow \begin{cases} x_1 = y_1 + y_2 - y_3 \\ x_2 = y_2 \\ x_3 = y_3 \end{cases} \Rightarrow \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \underbrace{\begin{pmatrix} 1 & 1 & -1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{P_1} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$.

$\Rightarrow q(\vec{x}) = y_1^2 - y_2^2 - 4y_3^2 + 4y_2y_3$
 $= y_1^2 - (y_2 - 2y_3)^2$

令 $\begin{cases} z_1 = y_1 \\ z_2 = y_2 - 2y_3 \\ z_3 = y_3 \end{cases} \Rightarrow \begin{cases} y_1 = z_1 \\ y_2 = z_2 + 2z_3 \\ y_3 = z_3 \end{cases} \Rightarrow \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \underbrace{\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}}_{P_2} \begin{pmatrix} z_1 \\ z_2 \\ z_3 \end{pmatrix}$.

注意到 $\begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = P_1 P_2 \begin{pmatrix} z_1 \\ z_2 \\ z_3 \end{pmatrix} = \underbrace{\begin{pmatrix} 1 & 1 & -1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{pmatrix}}_P \begin{pmatrix} z_1 \\ z_2 \\ z_3 \end{pmatrix}$.

$q(\vec{x}) = z_1^2 - z_2^2$.

所求规范基为 P 的三个列向量, 在这组基下矩阵为 $\begin{pmatrix} 1 & & \\ & -1 & \\ & & 0 \end{pmatrix}$.

“ \Leftarrow ” 设 $A \sim_c B$, 则 $\text{rank}(A) = \text{rank}(B)$, 从而 $\text{rank}(P) = \text{rank}(Q)$.

“ \Rightarrow ” 若 $\text{rank}(P) = \text{rank}(Q)$, 则 $\text{rank}(A) = \text{rank}(B)$. 设 $r = \text{rank}(A)$, 则 $r = \text{rank}(B)$.

由于 $A, B \in SM_n(\mathbb{C})$, 所以

$A \sim_c \begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix}$ 且 $B \sim_c \begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix}$.

于是 $A \sim_c B$.

pf: $\forall \alpha, \beta \in F, v_1, v_2 \in V$, 则

$$\begin{aligned} \phi(\alpha v_1 + \beta v_2) &= f(x, \alpha v_1 + \beta v_2) = \alpha f(x, v_1) + \beta f(x, v_2) \\ &= \alpha \phi(v_1) + \beta \phi(v_2) \end{aligned}$$

于是 ϕ 是线性映射. 下证 ϕ 是单射.

设 e_1, \dots, e_n 是 V 的一组基, A 是 f 在该基下的矩阵.

设 $v = \lambda_1 e_1 + \dots + \lambda_n e_n$, 则对任意的 $\vec{x} = x_1 e_1 + \dots + x_n e_n \in V$, 我们有

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$$f(\vec{x}, \vec{v}) = (x_1, \dots, x_n) A \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix}$$

设 $\phi(\vec{v}) = 0^*$, 则由上式可得, 对 $\forall x_1, \dots, x_n \in F$,

$$(x_1, \dots, x_n) A \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} = 0$$

(注: $A \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} \neq 0$, 则 $A \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} = \begin{pmatrix} a \\ \vdots \\ a \end{pmatrix} = \vec{a}$, $a \neq 0$).

$$\Rightarrow A \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$$

取 $x_i = \delta_{ij}$, $x_1 = \dots = x_{i-1} = 0$, $x_{i+1} = \dots = x_n = 0$
 则 $(x_1, \dots, x_n) A \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} \neq 0$

由于 $\text{rank}(A) = n$, 于是 $\lambda_1 = \dots = \lambda_n = 0$, 于是 $\vec{v} = \vec{0}$. 故证 ϕ 是单射.

又由于 $\dim(U) = \dim(U^*)$, 故可证 ϕ 是满射.

从而 ϕ 是线性同构

6. 证: 引理: 设 $f_1, \dots, f_d \in V^*$ 线性无关, 设 $\vec{e}_1, \dots, \vec{e}_n$ 是 V 的一组基, f_i 在该基下的矩阵是 $\vec{a}_i \in F^{1 \times n}$, $i=1, 2, \dots, d$. 则 $\vec{a}_1, \dots, \vec{a}_d$ 线性无关.

证: 设 $\alpha_1, \dots, \alpha_d \in F$, 使得

$$\alpha_1 \vec{a}_1 + \dots + \alpha_d \vec{a}_d = \vec{0}_{1 \times n}$$

则对 $\forall \vec{x} = x_1 \vec{e}_1 + \dots + x_n \vec{e}_n \in V$

$$(\alpha_1 f_1 + \dots + \alpha_d f_d)(\vec{x}) = (\alpha_1 f_1 + \dots + \alpha_d f_d)(\vec{e}_1, \dots, \vec{e}_n) \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \\ = (\alpha_1 \vec{a}_1 + \dots + \alpha_d \vec{a}_d) \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = 0$$

~~$\Rightarrow \alpha_1 \vec{a}_1 + \dots + \alpha_d \vec{a}_d = \vec{0}_{1 \times n}$~~
 $\Rightarrow \alpha_1 f_1 + \dots + \alpha_d f_d = 0^*$, 由此得出 $\alpha_1 = \dots = \alpha_d = 0$. 即

$\vec{a}_1, \dots, \vec{a}_d$ 线性无关

设 $h(\vec{x}, \vec{y}) = f_1(\vec{x})f_1(\vec{y}) + \dots + f_k(\vec{x})f_k(\vec{y})$. 于是 $h \in \mathcal{L}^+(U)$ 且 $q(\vec{x}) = h(\vec{x}, \vec{x})$. 故

q 是二次型.

不妨设 f_1, \dots, f_d 是 $\langle f_1, \dots, f_k \rangle$ 的一组基, 则

$$q(\vec{x}) = \sum_{i=1}^d \sum_{j=1}^d \alpha_{ij} f_i(\vec{x}) f_j(\vec{x}), \text{ 其中 } \alpha_{ij} \in F. \quad (1)$$

设 $\vec{e}_1, \dots, \vec{e}_n$ 是 V 的一组基, f_i 在该基下的矩阵是 $\vec{a}_i \in F^{1 \times n}$, $i=1, 2, \dots, d$

由上述引理可知, $\vec{a}_1, \dots, \vec{a}_d$ 是线性无关的.



设 $P \in GL_n(F)$ 使得 P 的前 d 行是 $\vec{a}_1, \dots, \vec{a}_d$ 基底变换.

$$\begin{pmatrix} y_1 \\ \vdots \\ y_d \\ \vdots \\ y_n \end{pmatrix} = P \begin{pmatrix} x_1 \\ \vdots \\ x_d \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} \vec{a}_1 \\ \vdots \\ \vec{a}_d \\ \vdots \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} f_1 \\ \vdots \\ f_d \\ \vdots \end{pmatrix} \quad \begin{aligned} &\text{注 } f_i(\vec{x}) = \\ &f_i(x_1 \vec{e}_1 + \dots + x_n \vec{e}_n) \\ &= \sum_{j=1}^n x_j f_i(\vec{e}_j) \\ &= \sum_{j=1}^n x_j a_{ij} \end{aligned}$$

在此基底变换下, (1) 变为 $\sum_{i=1}^d \sum_{j=1}^d a_{ij} y_i y_j$. 于是, 在基底

$$(\vec{e}_1, \dots, \vec{e}_n) = (e_1, \dots, e_n) P^{-1} \quad F,$$

$$\text{对 } \forall \vec{y} = y_1 \vec{e}_1 + \dots + y_n \vec{e}_n,$$

$$q(\vec{y}) = \sum_{i=1}^d \sum_{j=1}^d a_{ij} y_i y_j$$

进而 q 在新基底下的矩阵有如下形式

$$\begin{pmatrix} B_{d \times d} & 0 \\ 0 & 0 \end{pmatrix}$$

$$\text{于是 } \text{rank}(q) = \text{rank}(B) \leq d$$

$$\vec{x} = x_1 \vec{e}_1 + \dots + x_n \vec{e}_n$$



计算 \mathbb{R}^n 上二次型 $P_n = \sum_{1 \leq i < j \leq n} 2x_i x_j$ 的签名.

解: P_n 在标准基下的矩阵

$$A_n = \begin{pmatrix} 0 & 1 & & & \\ & 0 & 1 & & \\ & & \ddots & \ddots & \\ & & & 0 & 1 \\ & & & & 0 \end{pmatrix}$$

Jacobi 公式 $A \in SM_n(F)$, 设 $\Delta_0 = 1$, Δ_i 是 A 的 i 阶顺序主子式, 如果 $\Delta_1, \Delta_2, \dots, \Delta_n$ 都非零, 则

$$A \sim_c \text{diag} \left(\frac{\Delta_1}{\Delta_0}, \frac{\Delta_2}{\Delta_1}, \dots, \frac{\Delta_n}{\Delta_{n-1}} \right)$$

$n=2$ 时, $A_2 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$

$$(A_2 | E) = \left(\begin{array}{cc|cc} 0 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{r_1 \leftrightarrow r_2} \left(\begin{array}{cc|cc} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & 0 \end{array} \right) \xrightarrow{C_2 + C_1} \left(\begin{array}{cc|cc} 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 1 \end{array} \right) \xrightarrow{r_2 - r_1} \left(\begin{array}{cc|cc} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{C_2 - r_1} \left(\begin{array}{cc|cc} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \end{array} \right)$$

\Rightarrow 签名是 $(1, 1)$

一般情况

$$A_n \xrightarrow{r_2 + r_1} \begin{pmatrix} 1 & 1 & 2 & \dots & -2 & 2 \\ 1 & 0 & 1 & \dots & 1 & 1 \\ 1 & 1 & 0 & \dots & 1 & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 1 & 1 & 1 & \dots & 0 & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 1 & 1 & 1 & \dots & 1 & 0 \end{pmatrix} \xrightarrow{C_1 + C_2} \begin{pmatrix} 2 & 1 & 2 & \dots & 2 & 2 \\ 1 & 0 & 1 & \dots & 1 & 1 \\ 2 & 1 & 0 & \dots & -1 & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 2 & 1 & 1 & \dots & 0 & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 2 & 1 & 1 & \dots & -1 & 0 \end{pmatrix} \xrightarrow{r_2 - \frac{1}{2}r_1} \begin{pmatrix} 2 & 1 & 2 & \dots & 2 & 2 \\ 0 & -\frac{1}{2} & 0 & \dots & 0 & 0 \\ 2 & 1 & 0 & \dots & -1 & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 2 & 1 & 1 & \dots & 0 & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 2 & 1 & 1 & \dots & -1 & 0 \end{pmatrix}$$

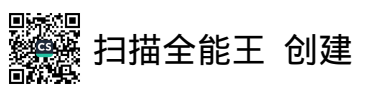
$$A_n \sim_c \begin{pmatrix} M & 0 \\ 0 & N \end{pmatrix} \text{ 其中 } M = \begin{pmatrix} 2 & 0 \\ 0 & -\frac{1}{2} \end{pmatrix}, N = \begin{pmatrix} 2 & 1 & 1 & \dots & 1 \\ 1 & 2 & 1 & \dots & 1 \\ 1 & 1 & 2 & \dots & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & 1 & \dots & 2 \end{pmatrix}_{(n-2) \times (n-2)}$$

$$P^t A_n P = \begin{pmatrix} M & 0 \\ 0 & N \end{pmatrix}$$

$$\det \begin{pmatrix} 2 & 1 & 1 & \dots & 1 \\ 1 & 2 & 1 & \dots & 1 \\ 1 & 1 & 2 & \dots & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 1 & 1 & \dots & 2 \end{pmatrix} = \begin{vmatrix} 2+n-3 & 1 & 1 & \dots & 1 \\ 2+n-3 & 2 & 1 & \dots & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 2+n-3 & 1 & 1 & \dots & 2 \end{vmatrix} = \begin{vmatrix} n-1 & 1 & 1 & \dots & 1 \\ 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{vmatrix}$$

$= n-1$

$\Rightarrow \det(N) = (-1)^{n-2} (n-1)$



设 Δ 是 N 的 n 阶主子式, $i=1, 2, \dots, n-2$ 且 $\Delta_0=1$, 则 $\Delta_{i+1}/\Delta_i < 0, i=1, 2, \dots, n-2$. 由 Jacobi 公式,

$$N \sim_c \text{diag} \left(\frac{\Delta_1}{\Delta_0}, \frac{\Delta_2}{\Delta_1}, \dots, \frac{\Delta_{n-2}}{\Delta_{n-3}} \right) \sim_c -E_{n-2}$$

于是存在 $P \in GL_n(F)$ 和 $Q \in GL_{n-2}(F)$, 使得

$$\begin{pmatrix} E_2 & 0 \\ 0 & Q \end{pmatrix}^t P^t A P \begin{pmatrix} E_2 & 0 \\ 0 & Q \end{pmatrix} = \begin{pmatrix} E_2 & 0 \\ 0 & Q \end{pmatrix}^t \begin{pmatrix} M & 0 \\ 0 & N \end{pmatrix} \begin{pmatrix} E_2 & 0 \\ 0 & Q \end{pmatrix} = \begin{pmatrix} E_2 & 0 \\ 0 & -E_{n-2} \end{pmatrix}$$

$\Rightarrow P$ 的符号是 $(1, n-1)$.

习题 1 的补充.

设 F 是域, V 是域 F 的 n 维线性空间, $h \in L_2(V)$ 且 $\text{rank}(h)=1$. 证明: 存在 $f, g \in V^*$, 使得对任意 $(\vec{x}, \vec{y}) \in V \times V, h(\vec{x}, \vec{y}) = f(\vec{x})g(\vec{y})$

证: 设 h 在 V 的某组基 $\vec{e}_1, \dots, \vec{e}_n$ 下的矩阵是 A , 由于 $\text{rank}(A)=1$, 所以存在非零向量 $\vec{v} \in F^n$, 使得

$$A = (\beta_1 \vec{v}, \dots, \beta_n \vec{v}), \text{ 其中 } \beta_1, \dots, \beta_n \in F. \text{ 设 } \vec{v} = (\alpha_1, \dots, \alpha_n)^t, \text{ 则}$$

$$A = \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix} (\beta_1 \dots \beta_n)$$

对任意的 $\vec{x} = x_1 \vec{e}_1 + \dots + x_n \vec{e}_n, \vec{y} = y_1 \vec{e}_1 + \dots + y_n \vec{e}_n \in V$, 我们有

$$\begin{aligned} h(\vec{x}, \vec{y}) &= (x_1, \dots, x_n) A \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = (x_1, \dots, x_n) \begin{pmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{pmatrix} (\beta_1 \dots \beta_n) \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \\ &= \underbrace{(\alpha_1 x_1 + \dots + \alpha_n x_n)}_f \underbrace{(\beta_1 y_1 + \dots + \beta_n y_n)}_g \end{aligned}$$

正定性等价刻画:

$A \in SM_n(\mathbb{R})$: A 正定 $\Leftrightarrow \exists B \in GL_n(\mathbb{R}), \text{ s.t. } A = B^t B$.

答: (k, l)

$\Leftrightarrow A$ 的任何 k 阶 (顺序) 主子式都大于 0

$\Leftrightarrow \dots, \text{ 则 } k=n$.

$\Leftrightarrow A \sim_c E_n$

$\Leftrightarrow \forall \vec{x} \in \mathbb{R}^n, \vec{x}^t A \vec{x} > 0$

A 半正定 $\Leftrightarrow l=0$

$\Leftrightarrow \exists B \in M_n(\mathbb{R}), \text{ s.t. } A = B^t B$

$\Leftrightarrow \forall \vec{x} \in \mathbb{R}^n, \vec{x}^t A \vec{x} \geq 0$

$\Leftrightarrow A \sim_c \begin{pmatrix} E_r & 0 \\ 0 & 0 \end{pmatrix}, r = \text{rank}(A)$

$\Leftrightarrow A$ 的任何 k 阶 (顺序) 主子式都大于 0

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