

解: 1. $Q(x_1, x_2, x_3) = x_1x_2 + x_1x_3 - 2x_2x_3$

对应
矩阵

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

$$A \xrightarrow{\gamma_1 + \gamma_2} \begin{pmatrix} \frac{1}{2} & \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & 0 & -1 \\ \frac{1}{2} & -1 & 0 \end{pmatrix} \xrightarrow{C_1 + C_2} \begin{pmatrix} 1 & \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & 0 & -1 \\ -\frac{1}{2} & -1 & 0 \end{pmatrix}$$

$$\xrightarrow{\gamma_2 - \frac{1}{2}\gamma_1} \begin{pmatrix} 1 & \frac{1}{2} & -\frac{1}{2} \\ 0 & -\frac{1}{4} & -\frac{3}{4} \\ -\frac{1}{2} & -1 & 0 \end{pmatrix} \xrightarrow{C_2 - \frac{1}{2}C_1} \begin{pmatrix} 1 & 0 & -\frac{1}{2} \\ 0 & -\frac{1}{4} & -\frac{3}{4} \\ -\frac{1}{2} & -\frac{3}{4} & 0 \end{pmatrix}$$

$$\xrightarrow{\gamma_3 + \frac{1}{2}\gamma_1} \begin{pmatrix} 1 & 0 & -\frac{1}{2} \\ 0 & -\frac{1}{4} & -\frac{3}{4} \\ 0 & -\frac{3}{4} & -\frac{3}{4} \end{pmatrix} \xrightarrow{C_3 + \frac{1}{2}C_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{4} & -\frac{3}{4} \\ 0 & -\frac{3}{4} & -\frac{3}{4} \end{pmatrix} \xrightarrow{\gamma_3 \leftrightarrow \gamma_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{3}{4} & -\frac{3}{4} \\ 0 & -\frac{1}{4} & -\frac{3}{4} \end{pmatrix} \xrightarrow{C_3 - 3C_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & -\frac{1}{4} & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

\Rightarrow 秩为 (2, 1)

$$\xrightarrow{\gamma_3 \leftrightarrow \gamma_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 2 \\ 0 & -\frac{1}{4} & 0 \end{pmatrix} \xrightarrow{C_3 \leftrightarrow C_2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & -\frac{1}{4} \end{pmatrix}$$

2. (i) $(S|E) = \left(\begin{array}{cc|cc} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{\gamma_1 + \gamma_2} \left(\begin{array}{cc|cc} 1 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{C_1 + C_2} \left(\begin{array}{cc|cc} 2 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{array} \right)$

$$\xrightarrow{\gamma_2 - \frac{1}{2}\gamma_1} \left(\begin{array}{cc|cc} 2 & 1 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 & 1 \end{array} \right) \xrightarrow{C_2 - \frac{1}{2}C_1} \left(\begin{array}{cc|cc} 2 & 0 & 0 & 1 \\ 0 & -\frac{1}{2} & 0 & 1 \end{array} \right)$$

$\Rightarrow S \sim_c \begin{pmatrix} 1 & \\ & -1 \end{pmatrix}$, 故 S 是正定的, 即不存在 $P \in GL_2(\mathbb{R})$, s.t. $S = P^t P$

(ii) $\xrightarrow{\text{由 } (*) \text{ 换基, 故 } \exists Q \in GL_2(\mathbb{C}), \text{ s.t. } Q^t S Q = E}$

$$\left(\begin{array}{cc|cc} 2 & 0 & 1 & -\frac{1}{2} \\ 0 & -\frac{1}{2} & 1 & \frac{1}{2} \end{array} \right) \xrightarrow{\frac{\sqrt{2}}{2}\gamma_1} \left(\begin{array}{cc|cc} \sqrt{2} & 0 & 1 & -\frac{1}{2} \\ 0 & -\frac{1}{2} & 1 & \frac{1}{2} \end{array} \right) \xrightarrow{\frac{\sqrt{2}}{2}C_1} \left(\begin{array}{cc|cc} 1 & 0 & \frac{\sqrt{2}}{2} & -\frac{1}{2} \\ 0 & -\frac{1}{2} & \frac{\sqrt{2}}{2} & \frac{1}{2} \end{array} \right)$$

$$\xrightarrow{\sqrt{2}i\gamma_2} \left(\begin{array}{cc|cc} 1 & 0 & \frac{\sqrt{2}}{2} & -\frac{1}{2} \\ 0 & -\frac{\sqrt{2}}{2}i & \frac{\sqrt{2}}{2} & \frac{1}{2} \end{array} \right) \xrightarrow{\sqrt{2}iC_2} \left(\begin{array}{cc|cc} 1 & 0 & \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2}i \\ 0 & 1 & \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2}i \end{array} \right)$$

$\Rightarrow S \sim_c (1, 1)$, 即: $\exists Q \in GL_2(\mathbb{C})$, s.t. $Q^t S Q = E$

$$\Rightarrow S = (Q^t)^{-1} (Q^{-1}) = (Q^{-1})^* Q^{-1}$$

$$\text{令 } P = (Q^{-1})^* = \begin{pmatrix} \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2}i & -\frac{\sqrt{2}}{2}i \end{pmatrix} \in GL_2(\mathbb{C}), \text{ 则 } S = P^t P.$$

①



3. $\lambda x_1^2 - 2x_2^2 - 3x_3^2 + 2x_1x_2 - 2x_1x_3 + 2x_2x_3$. 对称双线性型

$$A = \begin{pmatrix} \lambda & 1 & -1 \\ 1 & -2 & 1 \\ -1 & 1 & -3 \end{pmatrix}$$

$$\Delta_1 = \lambda < 0 \quad \Delta_2 = \begin{vmatrix} \lambda & 1 \\ 1 & -2 \end{vmatrix} = -\lambda - 1 > 0, \quad \Delta_3 = \begin{vmatrix} \lambda & 1 & -1 \\ 1 & -2 & 1 \\ -1 & 1 & -3 \end{vmatrix} = 5\lambda + 3 < 0$$

$$\Rightarrow \lambda < 0, \lambda < -\frac{1}{5}, \lambda < -\frac{3}{5}$$

$$\Rightarrow \lambda < -\frac{3}{5}$$

$\forall x \in M_n(\mathbb{R})$.

例: $q(-x) = \text{tr}((-x)^t(-x)) = \text{tr}(x^t x) = q(x)$,

② $\forall x, y \in M_n(\mathbb{R})$, $f(x, y) = \frac{1}{2} (q(x+y) - q(x) - q(y))$, 例

$$f(x, y) = \frac{1}{2} (\text{tr}((x+y)^t(x+y)) - \text{tr}(x^t x) - \text{tr}(y^t y))$$

$$= \frac{1}{2} (\text{tr}(x^t + y^t)(x+y) - \text{tr}(x^t x) - \text{tr}(y^t y))$$

$$= \frac{1}{2} (\text{tr}(x^t x + x^t y + y^t x + y^t y) - \text{tr}(x^t x) - \text{tr}(y^t y))$$

由是线性型: $= \frac{1}{2} (\text{tr}(x^t y) + \text{tr}(y^t x))$

显然 $f(x, y) = f(y, x)$, 容易验证. $f(x, y)$ 是对称双线性型.

$\Rightarrow q$ 是 $M_n(\mathbb{R})$ 的二次型.

对

$\forall X = (a_{ij}) \in M_n(\mathbb{R}), X \neq 0$.

$$X^t X = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{12} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \dots & a_{nn} \end{pmatrix} \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}, \quad \text{行列式}$$

$\text{tr}(X^t X) = \sum_{j=1}^n \sum_{i=1}^n a_{ij}^2$, 于是 $\forall X \neq 0, q(X) > 0$. 故 q 是正定的.

于是, q 的签名为 $(n^2, 0)$

5. ① $m=0$, E 显然是正定的.

② $m>0$, 由于 A 是正定的, 故 $\exists P \in GL_n(\mathbb{R})$, s.t. $A = P^t P$.

下面用数学归纳法证明 A^m 正定; $n \in \mathbb{Z}^+$

① 当 $m=1$ 时, 显然成立.

② 假设 $m-1$ 时成立, 下面看 m 的情况.

$$A^m = \underbrace{P^t P P^t P P^t \dots P^t P}_m = P^t B^{m-1} P, \quad \text{其中 } B = P P^t$$

显然 B 是正定的, 从而由归纳假设, B^{m-1} 是正定的. 由上知 $A^m \sim B^{m-1}$, 故 A^m 是正定的.



③ $m < 0, A^{-1} = (P^t P)^{-1} = P^{-1} (P^{-1})^t = ((P^{-1})^t)^t (P^{-1})^t$

$\Rightarrow A^{-1}$ 正定的.

用数学归纳法类似可证 A^m 是正定的, $m \in \mathbb{Z}^-$

6. pf: 设 q 在 ~~标准基~~ ^{标准型} $\{e_1, e_2, \dots, e_n\}$ 下 ~~的表达式为~~

$$q = y_1^2 + \dots + y_k^2 - y_{k+1}^2 - \dots - y_{k+t}^2$$

假设 $s < k$.

令 $U = \langle e_1, e_2, \dots, e_k \rangle, \dim U = k.$

设齐次线性方程组
$$\begin{cases} f_1(x_1, \dots, x_n) = 0 \\ \vdots \\ f_s(x_1, \dots, x_n) = 0 \end{cases}$$
 的解空间为 $V,$
 $\dim(V) \geq n - s.$

证 q 是二次型, $\forall x, y \in V$
 令 $f(x, y) = f_1(x) f_1(y) + \dots + f_s(x) f_s(y) - f_{s+1}(x) f_{s+1}(y) - \dots - f_{s+t}(x) f_{s+t}(y).$
 容易验证 $f(x, y) \in L^+(V)$
 $(\because f_i(x), f_j(y)$ 是线性映射)
 由于 $q(x) = f(x, x)$
 故 $q(x)$ 是二次型.

$$\dim(V \cap U) = \dim(V) + \dim(U) - \dim(V + U) \geq n - s + k - n = k - s > 0$$

故 $\exists \vec{x} \in V \cap U, \vec{x} \neq \vec{0}.$

如 $\vec{x} \in U,$ 则 $q(\vec{x}) > 0.$

由 $\vec{x} \in V,$ 则 $q(\vec{x}) \leq 0.$

从而推出矛盾, 故 $s \geq k.$



Hadamard 乘积 (Children product)

$$A = (a_{ij}) \in M_n(\mathbb{R}) \quad B = (b_{ij}) \in M_n(\mathbb{R})$$

定义: $A \odot B = (a_{ij} \cdot b_{ij})_{n \times n}$

例 $\begin{pmatrix} 1 & 2 \\ 1 & 3 \end{pmatrix} \odot \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 2 \\ 1 & 0 \end{pmatrix}$

性质 (i) $A \odot (B + C) = A \odot B + A \odot C$

(ii) $A \odot B = B \odot A$

(iii) $\begin{pmatrix} 1 & \dots & 1 \\ \vdots & \ddots & \vdots \\ 1 & \dots & 1 \end{pmatrix} \odot A = A \odot \begin{pmatrix} 1 & \dots & 1 \\ \vdots & \ddots & \vdots \\ 1 & \dots & 1 \end{pmatrix} = A$

$\Rightarrow (M_n(\mathbb{R}), +, \odot, O_{nn}, \begin{pmatrix} 1 & \dots & 1 \\ \vdots & \ddots & \vdots \\ 1 & \dots & 1 \end{pmatrix})$ 为交换环.

(iv) A 关于 \odot 可逆 $\Leftrightarrow \forall 1 \leq i, j \leq n, a_{ij} \neq 0$.

(Schur 定理). 设 A, B 是 n 阶半正定矩阵, 则 $A \odot B$ 也是(半)正定的.

证: $\because A, B$ 对称, $\therefore a_{ij} = a_{ji}, b_{ij} = b_{ji} \quad (\forall 1 \leq i, j \leq n)$.

$A \odot B$ 第 i 行第 j 列元素为 $a_{ij} b_{ij}$, 第 j 行第 i 列元素 $a_{ji} b_{ji}$

$$\Rightarrow a_{ij} b_{ij} = a_{ji} b_{ji}$$

$\Rightarrow A \odot B$ 是对称矩阵.

$\because B$ 是(半)正定的 \therefore 存在矩阵 $M = (m_{ij}) \in M_n(\mathbb{R})$, 使得

$$b_{ij} = \sum_{k=1}^n m_{k,i} m_{k,j}$$

设 $\vec{x} = (x_1, \dots, x_n)^T \in \mathbb{R}^n$, 则

$$\begin{aligned} \vec{x}^T (A \odot B) \vec{x} &= \sum_{i=1}^n \sum_{j=1}^n a_{ij} b_{ij} x_i x_j = \sum_{i=1}^n \sum_{j=1}^n a_{ij} \left(\sum_{k=1}^n m_{k,i} m_{k,j} \right) x_i x_j \\ &= \sum_{k=1}^n \sum_{i=1}^n \sum_{j=1}^n a_{ij} \underbrace{(m_{k,i} x_i)}_{y_{k,i}} \underbrace{(m_{k,j} x_j)}_{y_{k,j}} = \sum_{k=1}^n (y_{k,1}, \dots, y_{k,n}) A \underbrace{\begin{pmatrix} y_{k,1} \\ \vdots \\ y_{k,n} \end{pmatrix}}_{\vec{y}_k} \end{aligned}$$

① A, B 半正定, 则 $\vec{y}_k^T A \vec{y}_k \geq 0, k=1, 2, \dots, n$. 且 $\vec{x}^T (A \odot B) \vec{x} \geq 0$.
即 $A \odot B$ 半正定.

② A, B 正定, 则 M 可逆, 设 $\vec{x} \neq \vec{0}$, 不妨设 $x_1 \neq 0$.
作 $\vec{y}_k = \vec{0}, k=1, \dots, n$, 则 $y_{k,1} = 0$, 即 $m_{k,1} x_1 = 0, \forall k=1, \dots, n$
 $\Rightarrow m_{k,1} = 0, \forall k=1, 2, \dots, n$.
 $\Rightarrow M$ 不可逆. $\rightarrow \leftarrow$



$\forall i \in \{1, 2, \dots, n\}$, s.t. $\vec{y}_i \neq \vec{0}$

$\Rightarrow \vec{y}_i^t A \vec{y}_i > 0$

$\Rightarrow \vec{x}^t (A \circ B) \vec{x} > 0$

$\Rightarrow A \circ B$ 正定.

(Schur不等式). 设 A, B 为半正定矩阵, 则有 $|A \circ B| \geq |A| \cdot |B|$.

回顾 $A = (a_{ij})$ 是 $n \times n$ 的, 则 $|A| \leq a_{11} a_{22} \dots a_{nn}$, "=" 成立 $\Leftrightarrow A$ 为对角矩阵.

Pf: claim 1: $f(y_1, \dots, y_n) = \begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} & y_1 \\ a_{21} & a_{22} & \dots & a_{2n} & y_2 \\ \vdots & \vdots & \dots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} & y_n \\ y_1 & y_2 & \dots & y_n & 0 \end{vmatrix}$ 是负定的.

Pf: 作变换 $\vec{y} = A \vec{z}$, 即 $\det(A) \neq 0$, 且 $\vec{y} = \vec{0} \Leftrightarrow \vec{z} = \vec{0}$.

$\begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \dots & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix} \begin{pmatrix} z_1 \\ \vdots \\ z_n \end{pmatrix}$

则 $f(y_1, y_2, \dots, y_n) = \begin{vmatrix} a_{11} & \dots & a_{1n} & a_{11}z_1 + \dots + a_{1n}z_n \\ \vdots & \dots & \vdots & \vdots \\ a_{n1} & \dots & a_{nn} & a_{n1}z_1 + \dots + a_{nn}z_n \\ y_1 & \dots & y_n & 0 \end{vmatrix} \begin{matrix} C_n - z_i C_i \\ (i=1, 2, \dots, n-1) \end{matrix}$

$= \begin{vmatrix} a_{11} & \dots & a_{1n} & 0 \\ \vdots & \dots & \vdots & \vdots \\ a_{n1} & \dots & a_{nn} & 0 \\ y_1 & \dots & y_n & -(y_1 z_1 + \dots + y_n z_n) \end{vmatrix} = -|A| (y_1 z_1 + \dots + y_n z_n) = -|A| \vec{y}^t \vec{z} = -|A| \vec{z}^t A \vec{z}$

A 正定, 从而 $f(y_1, y_2, \dots, y_n)$ 为负定二次型

$\rightarrow A$ 前 $n-1$ 阶前 $n-1$ 阶子矩阵.

claim 2: $|A| \leq a_{nn} |A_{n-1}|$, 等式成立 $\Leftrightarrow a_{1n} = a_{2n} = \dots = a_{n-1,n} = 0$.

Pf: $|A| = \begin{vmatrix} a_{11} & \dots & a_{1,n-1} & a_{1n} + 0 \\ \vdots & \dots & \vdots & \vdots \\ a_{n-1,1} & \dots & a_{n-1,n-1} & a_{n-1,n} + 0 \\ a_{n1} & \dots & a_{n,n-1} & 0 + a_{nn} \end{vmatrix} = \begin{vmatrix} a_{11} & \dots & a_{1,n-1} & a_{1n} \\ \vdots & \dots & \vdots & \vdots \\ a_{n-1,1} & \dots & a_{n-1,n-1} & a_{n-1,n} \\ a_{n1} & \dots & a_{n,n-1} & 0 \end{vmatrix} + a_{nn} |A_{n-1}| \leq a_{nn} |A_{n-1}|$

$f(a_{1n}, \dots, a_{n-1,n}) = 0 \Leftrightarrow a_{1n} = a_{2n} = \dots = a_{n-1,n} = 0$



定理. (对n阶阵)

$$n \geq 1, \quad (A_{n-1} \text{ 正定})$$

假设 $n-1$ 成立, 即 $|A_{n-1}| \leq a_{11} a_{22} \dots a_{n-1, n-1}$.

$$\text{则 } |A| \leq a_{nn} |A_{n-1}| \leq a_{nn} a_{11} \dots a_{n-1, n-1}, \quad a_{nn} = \prod_{i=1}^n a_{ii}$$

"=" 成立 $\Leftrightarrow A$ 为对角阵.

下面 Schur 不等式,

$n=1$ 时, 显然成立.

假设结论对 $n-1$ 成立, 考虑 n 的情形.

$|B|=0$.

$|A|=0$ 时, 由于 $A \circ B$ 半正定, $|A \circ B| \geq 0 = |A| |B|$.

$|A| \neq 0$, A 正定, 令

$|B| \neq 0$, B 正定.

$$C = \begin{pmatrix} a_{11} & \dots & a_{1, n-1} & a_{1, n} \\ \vdots & & \vdots & \vdots \\ a_{n-1, 1} & \dots & a_{n-1, n-1} & a_{n-1, n} \\ a_{n, 1} & \dots & a_{n, n-1} & a_{nn} - \frac{|A|}{|A_{n-1}|} \end{pmatrix}$$

$$(A \text{ 正定}) \Rightarrow \frac{|A|}{|A_{n-1}|} > 0$$

$$\text{则 } |C| = \begin{vmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{n-1, 1} & \dots & a_{n-1, n} \\ a_{n, 1} & \dots & a_{nn} \end{vmatrix} + \begin{vmatrix} a_{11} & \dots & a_{1, n-1} & 0 \\ \vdots & & \vdots & \vdots \\ a_{n-1, 1} & \dots & a_{n-1, n-1} & 0 \\ a_{n, 1} & \dots & a_{n, n-1} & -\frac{|A|}{|A_{n-1}|} \end{vmatrix} = |A| - \frac{|A|}{|A_{n-1}|} |A_{n-1}| = 0$$

C 是半正定的,

A_{n-1} 正定 $\Rightarrow \exists P \in GL_n(\mathbb{R}), \text{ s.t. } P^t A_{n-1} P = E_{n-1}$.

$$\Rightarrow \begin{pmatrix} P^t & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} A & \vec{x} \\ \vec{x}^t & a_{nn} - \frac{|A|}{|A_{n-1}|} \end{pmatrix} \begin{pmatrix} P & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} E_{n-1} & P^t \vec{x} \\ \vec{x}^t P & a_{nn} - \frac{|A|}{|A_{n-1}|} \end{pmatrix} \xrightarrow{\text{合同变换}} \begin{pmatrix} E_{n-1} & 0 \\ 0 & 0 \end{pmatrix}$$

由 Schur 乘积定理知

$$C \circ B \text{ 半正定} \Rightarrow |C \circ B| \geq 0$$

$$\text{故 } |C \circ B| = \begin{vmatrix} a_{11} b_{11} & a_{12} b_{12} & \dots & a_{1, n-1} b_{1, n-1} & a_{1n} b_{1n} & +0 \\ \vdots & & & \vdots & \vdots & \\ a_{n-1, 1} b_{n-1, 1} & \dots & \dots & a_{n-1, n-1} b_{n-1, n-1} & a_{n-1, n} b_{n-1, n} & +0 \\ a_{n, 1} b_{n, 1} & \dots & \dots & a_{n, n-1} b_{n, n-1} & (a_{nn} - \frac{|A|}{|A_{n-1}|}) b_{n, n} \end{vmatrix}$$

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$$= \begin{vmatrix} a_{11}b_{11} & a_{12}b_{12} & \dots & a_{1n}b_{1n} & a_{1,n}b_{1,n} \\ \vdots & \vdots & & \vdots & \vdots \\ a_{n-1,1}b_{n-1,1} & \dots & \dots & a_{n-1,n-1}b_{n-1,n-1} & a_{n-1,n}b_{n-1,n} \\ a_{n,1}b_{n,1} & \dots & \dots & a_{n,n-1}b_{n,n-1} & a_{n,n}b_{n,n} \end{vmatrix} = \frac{|A| |B_n|}{|A_{n-1}|} |A_{n-1} \circ B_{n-1}|$$

$$= |A \circ B| - \frac{|A|}{|A_{n-1}|} |A_{n,n}| |A_{n-1} \circ B_{n-1}| \geq 0$$

$$\Rightarrow |A \circ B| \geq b_{nn} \frac{|A|}{|A_{n-1}|} |A_{n-1} \circ B_{n-1}|$$

$$\geq b_{nn} \frac{|A|}{|A_{n-1}|} |A_{n-1}| |B_{n-1}| \quad (\text{归纳假设})$$

$$= b_{nn} |A| |B_{n-1}| \stackrel{\text{clan 2}}{\geq} |A| \cdot |B|$$

A_{n-1}, B_{n-1} 非负定, (借用定理 9.18 (i) 和 (ii) 也成)

$$\begin{aligned} y^t A_{n-1} y & \quad y = (x_1, \dots, x_{n-1})^t \\ x^t A x & \geq 0 \quad x = (x_1, \dots, x_{n-1}, x_n)^t \\ & \quad \text{且 } x_n = 0 \end{aligned}$$

$\Rightarrow |A \circ B| \geq |A| \cdot |B|$ 得证.

设 R^3 上的实二次型是

$$q = 2(x_1 - x_2)^2 + 3(x_1 + x_2 + x_3)^2 + 7(x_1 - x_2 + x_3)^2 - 3(x_2 - x_1)^2$$

确定 q 的类型.

解: 令
$$\begin{cases} y_1 = x_1 - x_2 \\ y_2 = x_1 + x_2 + x_3 \\ y_3 = x_1 - x_2 + x_3 \\ y_4 = 3x_2 - x_1 \end{cases} \quad \begin{pmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{pmatrix} = \begin{pmatrix} 1 & -1 & 0 \\ 1 & 1 & 1 \\ 1 & -1 & 1 \\ -1 & 3 & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$
 行向量 $\vec{A}_1, \vec{A}_2, \vec{A}_3, \vec{A}_4$.

则 $\vec{A}_1, \vec{A}_2, \vec{A}_3$ 线性无关, 而 \vec{A}_4 是 $\vec{A}_1, \vec{A}_2, \vec{A}_3$ 的线性组合, 事实上,

$$\vec{A}_4 = -\vec{A}_1 + \vec{A}_2 - \vec{A}_3$$

考虑坐标变换,

$$\begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} \vec{A}_1 \\ \vec{A}_2 \\ \vec{A}_3 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

则 $y_4 = -y_1 + y_2 - y_3$. 在新的坐标下,

$$\begin{aligned} q &= 2y_1^2 + 3y_2^2 + 7y_3^2 - (-y_1 + y_2 - y_3)^2 \\ &= 2y_1^2 + 3y_2^2 + 7y_3^2 - (y_1^2 + y_2^2 + y_3^2 - 2y_1y_2 + 2y_1y_3 - 2y_2y_3) \end{aligned}$$

$$= y_1^2 + 2y_2^2 + 6y_3^2 + 2y_1y_2 - 2y_1y_3 + 2y_2y_3$$

q 在新的坐标下的矩阵是

$$B = \begin{pmatrix} 1 & 1 & -1 \\ 1 & 2 & 1 \\ -1 & 1 & 6 \end{pmatrix}$$

B 的三个顺序主子式分别是 $\Delta_1 = 1, \Delta_2 = 2 - 1 = 1 > 0$

$\Delta_3 = 1$, 故 B 是正定的

