

$$1. \text{ 设 } \mathbf{v}_1 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}, \mathbf{v}_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}, \mathbf{v}_3 = \begin{pmatrix} 0 \\ 2 \\ -1 \end{pmatrix}.$$

(1) 计算 $V = \langle \mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3 \rangle$ 的一组基和 \mathbb{Q}^3/V 的维数.

(2) 令 $\mathbf{w} = \begin{pmatrix} 3 \\ 2 \\ 2 \end{pmatrix}$, 判断 \mathbf{w} 是否为 $\mathbf{v}_1, \mathbf{v}_2$ 的线性组合.

解: (1)

初等列变换

$$\begin{pmatrix} 1 & 1 & 0 \\ 2 & 0 & 2 \\ 0 & 1 & -1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 0 \\ 2 & -2 & 2 \\ 0 & 1 & -1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 0 \\ 2 & -2 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

V 的一组基为 $\{ (1 \ 2 \ 0)^t, (0 \ -2 \ 1)^t \}$.

\mathbb{Q}^3/V 的维数为 1.

另: 作初等行(列)变换, 求得矩阵的秩等于 $\dim V$

又注意到 $\mathbf{v}_1, \mathbf{v}_2$ 是线性无关的故 $\{\mathbf{v}_1, \mathbf{v}_2\}$ 构成 V 的一组基.

典型错误: 只做初等行变换, 取行向量构成基.

作初等行变换

$$\begin{pmatrix} 1 & 1 & 0 \\ 2 & 0 & 2 \\ 0 & 1 & -1 \end{pmatrix} \xrightarrow{-2(1)+(2)} \begin{pmatrix} 1 & 1 & 0 \\ 0 & -2 & 2 \\ 0 & 1 & -1 \end{pmatrix} \xrightarrow{\begin{matrix} -(2)+(1) \\ -(2)+(3) \\ -\frac{1}{2}(2) \end{matrix}} \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

因此, $\vec{v}_3 = \vec{v}_1 - \vec{v}_2$ 且 \vec{v}_1 与 \vec{v}_2 线性无关

V 的一组基是 $\{\vec{v}_1, \vec{v}_2\}$.

$$\dim(\mathbb{Q}^3/V) = \dim \mathbb{Q}^3 - \dim V = 3 - 2 = 1. \quad \mathbb{Q}^3/V \text{ 的维数是 } 1.$$

$$\vec{v}_i \in \mathbb{F}^{m \times 1}$$

$$(\vec{v}_1 \ \vec{v}_2 \ \dots \ \vec{v}_n) \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} = \vec{0}, \quad M = (\vec{v}_1, \dots, \vec{v}_n) \in \mathbb{F}^{m \times n}$$

$$\begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_n \end{pmatrix} \text{ 是齐次线性方程组 } M \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix} \text{ 的解.}$$

对 M 作初等行变换保持解空间不动

(2). 设 $\vec{w} = x_1 \vec{v}_1 + x_2 \vec{v}_2, \quad x_1, x_2 \in \mathbb{Q}. \Leftrightarrow$

$$\begin{pmatrix} 3 \\ 2 \\ 2 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} x_1 + \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} x_2$$

$$\begin{pmatrix} 1 & 1 & 3 \\ 2 & 0 & 2 \\ 0 & 1 & 2 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 1 & 3 \\ 0 & -2 & -4 \\ 0 & 1 & 2 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 1 & 3 \\ 0 & 1 & 2 \\ 0 & -2 & -4 \end{pmatrix}$$

$$\longrightarrow \begin{pmatrix} 1 & 1 & 3 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$$

故该非齐次线性方程组有唯一解: $x_1 = 1, x_2 = 2$

即 $\vec{w} = \vec{v}_1 + 2\vec{v}_2$.

2. 设在 \mathbb{Q}^3 中, $\alpha_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}$, $\alpha_2 = \begin{pmatrix} 2 \\ 1 \\ 1 \end{pmatrix}$, $\alpha_3 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$,

$\beta_1 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$, $\beta_2 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$, $\beta_3 = \begin{pmatrix} 1 \\ 2 \\ 1 \end{pmatrix}$ 且 $\gamma = \begin{pmatrix} 2 \\ 5 \\ 3 \end{pmatrix}$.

(1) 求基 $\alpha_1, \alpha_2, \alpha_3$ 到基 $\beta_1, \beta_2, \beta_3$ 的转换矩阵.

(2) 求 γ 分别在这两个基下的坐标.

解: (1) 设 $P \in GL_3(\mathbb{Q})$ 使得.

$$(\vec{\beta}_1, \vec{\beta}_2, \vec{\beta}_3) = (\vec{\alpha}_1, \vec{\alpha}_2, \vec{\alpha}_3) \cdot P$$

典型错误: $P = BA^{-1}$.

令 $B = (\vec{\beta}_1, \vec{\beta}_2, \vec{\beta}_3)$ $A = (\vec{\alpha}_1, \vec{\alpha}_2, \vec{\alpha}_3)$ 则转换矩阵 $P = A^{-1}B$.

$$A = \begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ -1 & 1 & 1 \end{pmatrix} \Rightarrow A^{-1} = \frac{1}{|A|} \cdot \begin{pmatrix} 0 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -3 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 1 & -1 \\ 1 & -2 & 1 \\ -1 & 3 & -1 \end{pmatrix}$$

另: 作初等行变换

$$(A|E) = \left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ -1 & 1 & 1 & 0 & 0 & 1 \end{array} \right) \xrightarrow{F_{3,1}(1)} \left(\begin{array}{ccc|ccc} 1 & 2 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 3 & 2 & 1 & 0 & 1 \end{array} \right)$$

$$\xrightarrow{F_{1,2}(-2)} \left(\begin{array}{ccc|ccc} 1 & 0 & -1 & 1 & -2 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 3 & 2 & 1 & 0 & 1 \end{array} \right) \xrightarrow{\begin{array}{l} F_{3,2}(-3) \\ F_{3,1}(1) \end{array}} \left(\begin{array}{ccc|ccc} 1 & 0 & -1 & 1 & -2 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & -1 & 1 & 3 & 1 \end{array} \right)$$

$$\xrightarrow{\begin{array}{l} F_{1,3}(1) \\ F_{2,3}(1) \end{array}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & -1 \\ 0 & 1 & 0 & 1 & -2 & 1 \\ 0 & 0 & 1 & -1 & 3 & -1 \end{array} \right)$$

$$P = A^{-1} \cdot B = \begin{pmatrix} 0 & 1 & -1 \\ 1 & -2 & 1 \\ -1 & 3 & -1 \end{pmatrix} \cdot \begin{pmatrix} 0 & -1 & 1 \\ 1 & 1 & 2 \\ 1 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 1 \\ -1 & -3 & -2 \\ 2 & 4 & 4 \end{pmatrix}$$

回顾: 坐标变换:

$$\gamma = (\vec{\beta}_1 \ \vec{\beta}_2 \ \vec{\beta}_3) \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = (\vec{\alpha}_1 \ \vec{\alpha}_2 \ \vec{\alpha}_3) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = (\vec{\alpha}_1 \ \vec{\alpha}_2 \ \vec{\alpha}_3) P \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix}$$

(2) 设 $\gamma = y_1 \beta_1 + y_2 \beta_2 + y_3 \beta_3$. 即

$$B \cdot \begin{pmatrix} y_1 \\ y_2 \\ y_3 \end{pmatrix} = \begin{pmatrix} 2 \\ 5 \\ 3 \end{pmatrix}$$

$$\begin{pmatrix} 0 & -1 & 1 & 2 \\ 1 & 1 & 2 & 5 \\ 1 & 0 & 1 & 3 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 1 & 3 \\ 0 & -1 & 1 & 2 \\ 1 & 1 & 2 & 5 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 1 & 3 \\ 0 & -1 & 1 & 2 \\ 0 & 1 & 1 & 2 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 2 \end{pmatrix} \text{ 求得唯一一组解: } \begin{cases} y_1 = 1 \\ y_2 = 0 \\ y_3 = 2 \end{cases}$$

γ 在基 $\{\beta_1, \beta_2, \beta_3\}$ 下取坐标为 $(1, 0, 2)^T$

$$\gamma \text{ 在基 } \{\alpha_1, \alpha_2, \alpha_3\} \text{ 下取坐标为 } P \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 1 \\ -1 & -3 & -2 \\ 2 & 4 & 4 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \\ -5 \\ 10 \end{pmatrix}$$

另: 解另一非齐次线性方程组

$$\begin{pmatrix} 1 & 2 & 1 \\ 0 & 1 & 1 \\ -1 & 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ 5 \\ 3 \end{pmatrix}$$

3. (1) 设 V 是域 F 上线性空间, v_1, \dots, v_n 是 V 的一组基, $w_i = (v_1, \dots, v_n)x_i$, $x_i \in F^n, i = 1, \dots, k$. 证明: w_1, \dots, w_k 线性相关 $\iff x_1, \dots, x_k$ 线性相关.
- (2) 设 $w_1 = v_1 + 2v_2$, $w_2 = v_1 + v_3$, $w_3 = 2v_2 - v_3$. 求 $W = \langle w_1, w_2, w_3 \rangle$ 的一组基.

证明: (1) w_1, \dots, w_k 线性相关等价于存在不全为零的系数 $\lambda_1, \dots, \lambda_k \in F$. s.t.

$$(w_1, \dots, w_k) \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_k \end{pmatrix} = 0$$

又因为 $w_i = (v_1, \dots, v_n) \vec{\alpha}_i$, $\vec{\alpha}_i \in F^{n \times 1}$ 故 $(w_1, \dots, w_k) = (v_1, \dots, v_n) (\vec{\alpha}_1, \dots, \vec{\alpha}_k)$

代入上式得:

$$(v_1, \dots, v_n) (\vec{\alpha}_1, \dots, \vec{\alpha}_k) \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_k \end{pmatrix} = 0 \quad (V \text{ 中的零元})$$

由于 $\{v_1, \dots, v_n\}$ 是 V 的一组基,

$\{v_1, \dots, v_n\}$ 是线性无关集 $(\vec{\alpha}_1, \dots, \vec{\alpha}_k) \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_k \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$ 它等价于 $\vec{\alpha}_1, \dots, \vec{\alpha}_k$ 线性相关.

$$(2) \quad \text{初等行变换: } \begin{pmatrix} 1 & 1 & 0 \\ 2 & 0 & 2 \\ 0 & 1 & -1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & -2 & 2 \\ 0 & 1 & -1 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

$\vec{w}_3 = \vec{w}_1 - \vec{w}_2$. 且 \vec{w}_1, \vec{w}_2 是线性无关的故 W 的一组基是 $\{\vec{w}_1, \vec{w}_2\}$.

$V \cong \mathbb{F}^3$ 两个空间是同构的, 所有的线性性质都将被保持.

$$\sigma: V \rightarrow \mathbb{F}^3$$

$$\vec{x} \mapsto (x_1, x_2, x_3)$$

$$\vec{x} = x_1 \vec{v}_1 + x_2 \vec{v}_2 + x_3 \vec{v}_3.$$

典型错误: ① $\{(1, 2, 0)^t, (1, 0, 1)^t\}$ 是 W 的一组基.

$$\textcircled{2} \quad (\underbrace{\alpha_1 \vec{x}_1 + \dots + \alpha_k \vec{x}_k}_{n \times 1}) (\underbrace{v_1, \dots, v_n}_{1 \times n}) = 0$$

注意矩阵的形状. 实际上应该是 $(v_1, \dots, v_n) (\alpha_1 \vec{x}_1 + \dots + \alpha_k \vec{x}_k) = 0.$

$$\textcircled{3} \quad (v_1, \dots, v_n) (\alpha_1, \dots, \alpha_k) \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_k \end{pmatrix} = \vec{0}$$

令 $V = (v_1, \dots, v_n)$, 由于 $\{v_1, \dots, v_n\}$ 是 V 的一组基, 故 $|V| \neq 0$

那么等式两边同时乘 V^{-1} 得 $(\alpha_1, \dots, \alpha_k) \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_k \end{pmatrix} = \vec{0}.$

***** 问题在于 v_i 是抽象的线性空间中的元素, 不存在 $|V|$.

4. 设 $A \in \mathbb{F}^{m \times n}$, $B \in \mathbb{F}^{n \times m}$, 其中 \mathbb{F} 是域, 证明:

(1) $\text{rank}(AB) \leq \min\{\text{rank}(A), \text{rank}(B)\}$.

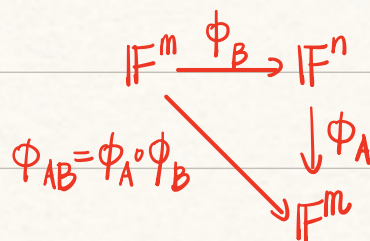
(2) $m - \text{rank}(E_m - AB) = n - \text{rank}(E_n - BA)$.

证明: (1) $\varphi_A: \mathbb{F}^n \rightarrow \mathbb{F}^m$ $\varphi_B: \mathbb{F}^m \rightarrow \mathbb{F}^n$

$\vec{x} \mapsto A\vec{x}$ $\vec{x} \mapsto B\vec{x}$

$\varphi_{AB} = \varphi_A \circ \varphi_B: \mathbb{F}^m \rightarrow \mathbb{F}^m$

$\vec{x} \mapsto AB\vec{x}$



$\text{rank}(AB) = \dim_{\mathbb{F}} \text{Im} \varphi_{AB}$

$\dim_{\mathbb{F}} \text{Im} \varphi_{AB} \leq \dim_{\mathbb{F}} \text{Im} \varphi_A = \text{rank} A$.

$\dim_{\mathbb{F}} \text{Im} \varphi_{AB} = \dim_{\mathbb{F}} \varphi_A(\text{Im} \varphi_B) \leq \dim_{\mathbb{F}} \text{Im} \varphi_B = \text{rank} B \quad \square$

另: 设 AB 的列向量生成的线性空间 V_{AB} R_{AB} 行 B 行 A 的列向量生成的线性空间为 V_A R_B

$A_i \in \mathbb{F}^{m \times 1}$ $AB = (A_1 \cdots A_n) \begin{pmatrix} b_{11} & \cdots & b_{1m} \\ \vdots & & \vdots \\ b_{n1} & \cdots & b_{nm} \end{pmatrix}_{n \times m} = \left(\sum_{i=1}^n b_{i1} A_i, \cdots, \sum_{i=1}^n b_{im} A_i \right)$

$\text{rank}(AB) = \dim V_{AB} \leq \dim V_A = \text{rank} A$ $B_i \in \mathbb{F}^{m \times 1}$ $AB = \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix}_{m \times n} \begin{pmatrix} B_1 \\ \vdots \\ B_n \end{pmatrix} = \begin{pmatrix} \sum_{i=1}^n a_{i1} B_i \\ \vdots \\ \sum_{i=1}^n a_{in} B_i \end{pmatrix}$

$$\text{rank}(AB) = \dim R_{AB} \leq \dim R_B = \text{rank } B.$$

典型错误: $\ker(A) \subseteq \ker(AB) \times$ $\ker(B) \subseteq \ker(AB) \checkmark$

$$(2) \text{ 设 } \sigma: \underset{\cup}{\mathbb{F}^m} \ker(E_m - AB) \rightarrow \underset{\cup}{\mathbb{F}^n} \ker(E_n - BA)$$

$$\vec{x} \mapsto B\vec{x}.$$

验证 $\sigma \in \text{Hom}(\mathbb{F}^m, \mathbb{F}^n)$. 任取 $\vec{x} \in \ker(E_m - AB)$, 那么 $AB\vec{x} = \vec{x}$.

$$BA(B\vec{x}) = B\vec{x}. \text{ 即 } BA \cdot \sigma(\vec{x}) = \sigma(\vec{x}) \Rightarrow \sigma(\vec{x}) \in \ker(E_n - BA).$$

$$\text{设 } \mu: \ker(E_n - BA) \rightarrow \ker(E_m - AB)$$

$$\vec{y} \mapsto A\vec{y}.$$

同理可得: $\mu \in \text{Hom}(\mathbb{F}^n, \mathbb{F}^m)$

$$\forall \vec{x} \in \ker(E_m - AB), \quad \mu \circ \sigma(\vec{x}) = A \cdot B\vec{x} = \vec{x}. \quad \Rightarrow \begin{matrix} \text{满} & \text{单} & \text{满} & \text{单} \\ \uparrow & \nearrow & \nearrow & \rightarrow \\ \mu \circ \sigma & = & \sigma \circ \mu & = \text{id}. \end{matrix}$$

$$\forall \vec{y} \in \ker(E_n - BA) \quad \sigma \circ \mu(\vec{y}) = B \cdot A\vec{y} = \vec{y}.$$

故 σ 是线性同构, 即 $\ker(E_m - AB) \cong \ker(E_n - BA)$

$$m - \text{rank}(E_m - AB) = n - \text{rank}(E_n - BA)$$

另: 验证 σ 是单射且是满射. 设 $\vec{x} \in \ker(\sigma)$. 则 $B\vec{x} = \vec{0}$. 又由 $\vec{x} - AB\vec{x} = \vec{0} \Rightarrow \vec{x} = \vec{0}$.

设 $\vec{y} \in \ker(E_n - BA)$ 则 $\vec{y} = BA \cdot \vec{y}$. 取 $\vec{x} = A\vec{y}$. $A\vec{y} - AB \cdot (A\vec{y}) = \vec{0} \Rightarrow \vec{x} \in \ker(E_m - AB)$ 故 $\vec{y} = \sigma(\vec{x})$.

典型错误: 由 $\sigma: \dim \ker(E_n - BA) \leq \dim \ker(E_m - AB)$

像空间的维数小于原空间的维数, 需要说明 σ 是满射.

矩阵解法: $A \in \mathbb{F}^{m \times n}$ $B \in \mathbb{F}^{n \times m}$

$$\begin{pmatrix} E_m - AB & 0 \\ 0 & E_n \end{pmatrix}_{(m+n) \times (m+n)} \xrightarrow{\text{列变换}} \begin{pmatrix} E_m - AB & 0 \\ B_{n \times m} & E_n \end{pmatrix} \xrightarrow{\text{行变换}} \begin{pmatrix} E_m & A \\ B & E_n \end{pmatrix}$$

$$\xrightarrow{\text{列变换}} \begin{pmatrix} E_m & 0 \\ B & E_n - BA \end{pmatrix} \xrightarrow{\text{行变换}} \begin{pmatrix} E_m & 0 \\ 0 & E_n - BA \end{pmatrix}$$

5. 设 $V = \mathbb{R}[x]^{(n)}$. 对 $i = 0, 1, \dots, n$, 定义:

$$\phi_i: V \rightarrow \mathbb{R}$$

$$f \mapsto \frac{1}{i!} \frac{d^i f}{dx^i}(0).$$

验证 $\phi_0, \phi_1, \dots, \phi_{n-1}$ 是 $1, x, \dots, x^{n-1}$ 的对偶基.

验证: (1) $\forall i, \phi_i \in \text{Hom}(V, F)$

$$\forall f, g \in \mathbb{R}[X]^{(n)} = \{ p \in \mathbb{R}[X] \mid \deg(p) = 0, 1, \dots, n-1 \}$$

$$\begin{aligned} \forall \alpha, \beta \in \mathbb{R}. \quad \phi_i(\alpha f + \beta g) &= \left. \frac{1}{i!} \frac{d^i}{dx^i} (\alpha f + \beta g) \right|_{x=0} = \alpha \cdot \left. \frac{1}{i!} \frac{d^i f}{dx^i} \right|_{x=0} + \beta \cdot \left. \frac{1}{i!} \frac{d^i g}{dx^i} \right|_{x=0} \\ &= \alpha \phi_i(f) + \beta \phi_i(g). \end{aligned}$$

$$(2) \quad \phi_i(x^j) = \delta_{ij}, \quad i, j = 0, 1, \dots, n-1.$$

$$\left. \frac{1}{i!} \frac{d^i}{dx^i} (x^j) \right|_{x=0} = \delta_{ij}.$$

此定义可蕴含“基”的两条性质. 见上周讲义对偶空间简介定理 6.1.

① 设 $\alpha_0, \dots, \alpha_n \in \mathbb{R}$. s.t. $\alpha_0 \phi_0 + \dots + \alpha_n \phi_n = 0^*$ (V^* 的零元).

$$\text{那么 } \alpha_0 = \dots = \alpha_n = 0.$$

② $\forall f \in V^*$. 那么取 $\beta_i = f(x^i)$ $i = 0, \dots, n-1$.

$$f = \beta_0 \phi_0 + \dots + \beta_{n-1} \phi_{n-1}$$

补充练习:

Frobenius不等式: $A \in \mathbb{F}^{m \times n}$, $B \in \mathbb{F}^{n \times s}$, $C \in \mathbb{F}^{s \times t}$ 例: $\text{rank}(ABC) \geq \text{rank}(AB) + \text{rank}(BC) - \text{rank}(B)$.

证明: $\text{rank}(ABC) + \text{rank}(B) \geq \text{rank}(AB) + \text{rank}(BC)$.

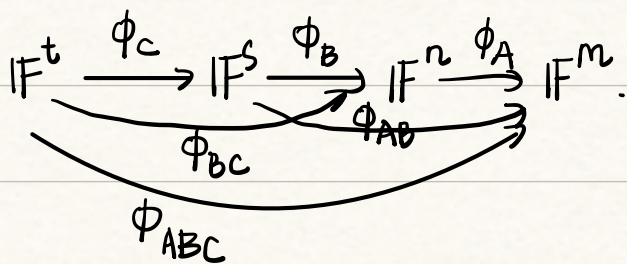
$$M = \begin{pmatrix} ABC & 0 \\ 0 & B \end{pmatrix} \rightarrow \begin{pmatrix} ABC & AB \\ 0 & B \end{pmatrix} \rightarrow \begin{pmatrix} 0 & AB \\ -BC & B \end{pmatrix} := N$$

$$\text{rank}(ABC) + \text{rank}(B) = \text{rank}(M) = \text{rank}(N) \geq \text{rank}(AB) + \text{rank}(BC)$$

思考: 从线性映射的角度解释Frobenius不等式.

用 $K(M)$ 代表 $\ker(M)$ 的维数.

$$\phi_A: \mathbb{F}^n \rightarrow \mathbb{F}^m \quad \phi_B: \mathbb{F}^s \rightarrow \mathbb{F}^n \quad \phi_C: \mathbb{F}^t \rightarrow \mathbb{F}^s. \quad \cancel{\mathbb{R}} - K(ABC) \geq \cancel{\mathbb{R}} - K(AB) + \cancel{\mathbb{R}} - K(BC) - \cancel{\mathbb{R}} + K(B)$$



$$\Leftrightarrow K(BC) + K(AB) \geq K(ABC) + K(B).$$

$$\Leftrightarrow K(AB) - K(B) \geq K(ABC) - K(BC).$$

$$\mathbb{F}^s \cong \ker(\phi_B) \oplus \underset{\cong}{\text{Im}(\phi_B)} \quad \mathbb{F}^t \cong \ker(\phi_C) \oplus \underset{\cong}{\text{Im}(\phi_C)}$$

$$(\text{Im}(\phi_B) \cap \ker(\phi_A)) \oplus \text{Im}(\phi_{AB}) \quad (\text{Im}(\phi_{BC}) \cap \ker(\phi_A)) \oplus \text{Im}(\phi_{ABC})$$

$$\text{Im}(\phi_B) \cap \ker(\phi_A) \cong \text{Im}(\phi_{BC}) \cap \ker(\phi_A)$$

$$\therefore K(AB) - K(B) \geq K(ABC) - K(BC).$$

令 $n = s$, $B = I_n$ 则.

Sylvester 不等式: $\text{rank}(A \cdot C) \geq \text{rank}(A) + \text{rank}(C) - n$

$$\phi_A: \mathbb{F}^n \rightarrow \mathbb{F}^m \quad \phi_C: \mathbb{F}^t \rightarrow \mathbb{F}^n$$

取 $\text{Im} \phi_C \cap \ker \phi_A$ 的一组基 $\{u_1, \dots, u_k\}$ 再由此扩充到 $\text{Im} \phi_C$ 的一组基 $\{u_1, \dots, u_k, v_1, \dots, v_d\}$.

那么: $\text{rank}(AC) = \dim(\phi_A(\text{Im} \phi_C)) = d.$

$$\text{rank}(A) = n - \dim \ker(\phi_A) \leq n - k.$$

$$\text{rank}(A) + \text{rank}(C) - n \leq n - k + k + d - n = d.$$

$$\begin{pmatrix} AC & 0 \\ 0 & I_n \end{pmatrix} \rightarrow \begin{pmatrix} AC & A \\ 0 & I_n \end{pmatrix} \rightarrow \begin{pmatrix} 0 & A \\ -C & I_n \end{pmatrix}$$

复习矩阵秩(不)等式:

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

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

$$\text{rank} \begin{pmatrix} A_{11} & & \\ & A_{22} & \\ & & \ddots \\ & & & A_{nn} \end{pmatrix} = \sum_{i=1}^n \text{rank}(A_{ii})$$

$$\text{rank} \begin{pmatrix} A_{11} & \dots & A_{1n} \\ \vdots & & \vdots \\ A_{m1} & \dots & A_{mn} \end{pmatrix} \geq \text{rank}(A_{ij}) \quad \forall i, j.$$

$$\text{rank}(A+B) \leq \text{rank}(A) + \text{rank}(B)$$

$$\text{rank}(AB) \neq \text{rank}(BA)$$

$$\text{e.g.} \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$$

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