

Ex.18 解: 实对称矩阵 $A$  可对角化, 与特征值 $-1$  对应的特征向量

为 $\xi_1 = (0, 1, 1)^T$ , 假设属于特征值 $1$  的特征向量为 $x$ , 则有

$$(0, 1, 1)x = 0 \Rightarrow x_2 = 0 \cdot x_1 - x_3.$$

自由变量 $x_1, x_3$  取值

$$\begin{pmatrix} x_1 \\ x_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad \begin{pmatrix} x_1 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

基础解系为

$$\xi_2 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad \xi_3 = \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}.$$

显然, 向量 $\xi_1, \xi_2, \xi_3$  两两正交, 只需单位化, 令

$$\eta_1 = \frac{\xi_1}{\sqrt{(\xi_1, \xi_1)}} = \begin{pmatrix} 0 \\ \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}, \quad \eta_2 = \frac{\xi_2}{\sqrt{(\xi_2, \xi_2)}} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad \eta_3 = \frac{\xi_3}{\sqrt{(\xi_3, \xi_3)}} = \begin{pmatrix} 0 \\ -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}.$$

令

$$P = \begin{pmatrix} 0 & 1 & 0 \\ \frac{1}{\sqrt{2}} & 0 & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \end{pmatrix}, \quad \Lambda = \begin{pmatrix} -1 & & \\ & 1 & \\ & & 1 \end{pmatrix}.$$

于是,

$$A = P\Lambda P^{-1} = P\Lambda P^T = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & -1 & 0 \end{pmatrix}.$$