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度量空间 (集合 + 距离)

↓
赋范空间 (向量空间 + 范数)
(normed space) (距离的特殊情况)

$$x, y \in X$$
$$d: X \times X \rightarrow \mathbb{R}$$
$$(x, y) \rightarrow d(x, y)$$

(1) 正定性

(2) 对称性

(3) $d(x, y) \leq d(x, z) + d(y, z)$ 三角不等式

* Hilbert space

范数: $x \mapsto \mathbb{R}$

$$x \mapsto \|x\|$$

$$x, y \in X$$
$$\|x - y\| \text{ 有意义}$$

$$\| \cdot \|: X \rightarrow (\mathbb{R}, \geq)$$

$[0, 1]$ 上的连续函数全体 $(C[0, 1])$ 是一个向量空间

{ 实数原理 }

$$\forall f, g \in C[0, 1]$$

$$(f + g)(x) = f(x) + g(x)$$

确界原理

数集 S

$$\|f - g\| = \sup_{x \in [0, 1]} |f(x) - g(x)|$$

$$k_1 < s < k_2$$

则一定存在上确界

下确界

A 的数值域半径

$$W(A) = \sup_{\|x\|=1} |\langle Ax, x \rangle|$$

线性算子: $f: X \rightarrow Y$

$$f(ax + by) = af(x) + bf(y)$$

$$f(ax) = af(x)$$

$(x, y) \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$ 乘出的是二次函数

例: 在二维空间中的线性运算均可归为二阶矩阵

$$\|A\| \leq W(A) \leq \|A\|$$

$$\rho(A) = \max_{|\lambda| = \lambda \in \sigma(A)} |\lambda|$$

对于有限个数 $\pm \sup = \max$

$$\sigma(A) = \{ \lambda : |A - \lambda I| = 0 \}$$

$$(A - \lambda I)v = 0$$

↑
非零

$$\begin{pmatrix} u & v \\ s & t \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = 0$$

$$a_1 a_2 = 0$$

$$a_1 a_1 = 0$$

矩阵的范数

$\|Ax\| \leq M\|x\|$ M 为常数

使上式成立的最小 M 称为 A 的范数，记为 $\|A\|$

2 维空间内积定义

$\langle \begin{pmatrix} x_1 \\ y_2 \end{pmatrix}, \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} \rangle = x_1 x_2 + y_1 y_2$

$|\langle x, y \rangle|^2 \leq \langle x, x \rangle \langle y, y \rangle$

$|\langle \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \rangle|^2$

$= |x_1 y_1 + x_2 y_2|^2$

$\leq \langle \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \rangle \langle \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}, \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \rangle$

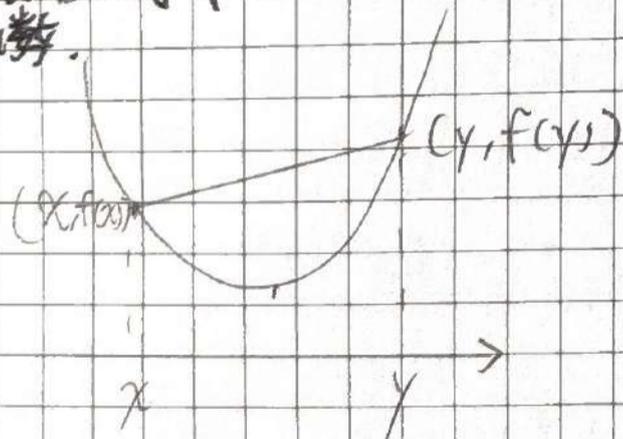
$= (|x_1|^2 + |x_2|^2) (|y_1|^2 + |y_2|^2)$

$|x_1 y_1 + x_2 y_2|$

$\leq \sqrt{(|x_1|^2 + |x_2|^2) (|y_1|^2 + |y_2|^2)}$

α β

哈德玛改进不等式
凸函数



函数图形: 线段 \leq 函数图形

$f(\alpha x + (1-\alpha)y) \leq \alpha f(x) + (1-\alpha)f(y)$
严格凸函数: \leq 改为 $<$

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$f: H \rightarrow \mathbb{C}$
作用 y , 一定能写成
 $f(y) = \langle x, y \rangle$ (固定)

复轴上的函数
一定是 $y = kx$
 $= \langle k, x \rangle$
↑
里求表示

$T: \langle Tx, y \rangle = \langle x, T^* y \rangle$

$\operatorname{Re} T = \frac{T+T^*}{2}$ $\operatorname{Im} T = \frac{T-T^*}{2i}$ (参考文献)

加权: $R_v(T) = vT + (1-v)T^*$

$\operatorname{Im}_v(T) = \frac{v(T) - (1-v)T^*}{i}$ $2t-2+2t$

$W(T) = \sup_{\theta \in \mathbb{R}} \|\operatorname{Re}(e^{i\theta} T)\|$ $2t-2-t$

参考文献 1 中

$W_v(T) = \sup_{\theta \in \mathbb{R}} \|R_v(e^{i\theta} T)\|$ $4t-8t+4$

$= \sup_{\theta \in \mathbb{R}} \|v e^{i\theta} T + (1-v) e^{-i\theta} T^*\|$
 $= 0$

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$W(T) = W[(1-2v)T^* + T]$

$= \sup_{\theta \in \mathbb{R}} \|e^{i\theta} [(1-2v)T^* + T] + e^{-i\theta} [(1-2v)T + T^*]\|$

$= \sup_{\theta \in \mathbb{R}} \left\| \frac{e^{i\theta} T + e^{-i\theta} T^*}{2} + \frac{i(2v-1)[e^{i\theta} T^* - e^{-i\theta} T]}{2i} \right\|$

$= \sup_{\theta \in \mathbb{R}} \|\operatorname{Re}(e^{i\theta} T) - (2v-1)\operatorname{Re}(e^{-i\theta} T)\|$

①: $\sup_{\theta \in \mathbb{R}} \left\| \frac{e^{i\theta} T + e^{-i\theta} T^*}{2} + (2v-1)i \frac{e^{i\theta} T - e^{-i\theta} T^*}{2i} \right\|$

$= \sup_{\theta \in \mathbb{R}} \|\operatorname{Re}(e^{i\theta} T) + (2v-1)\operatorname{Im}(e^{i\theta} T)\|$

考虑: ① $W_v(T+S) = W_v(T) + W_v(S)$

② $W_v^2(T+S) = W_v^2(T) + W_v^2(S)$

③ $\|T+S\|_v = \|T\|_v + \|S\|_v$

④ $\|T+S\|_v^2 = \|T\|_v^2 + \|S\|_v^2$

计算

合理性:

参考文献1

$$\|T\|_v = \|(VT + (I-V)T^*)\|$$

$$\|T\|_0 = \|T^*\| = \|T\|$$

$$\|T\|_1 = \|T\|$$

来源于参考文献1:
$$W(T) = \sup_{\theta \in \mathbb{R}} \left\| \frac{e^{i\theta} T e^{-i\theta} T^*}{2} \right\|$$

$$= \sup_{\theta \in \mathbb{R}} \| \operatorname{Re}(e^{i\theta} T) \|$$

若用加权的范数相等 $W(T) = W_{\frac{1}{2}}(T)$
$$W(T) = \sup_{\theta \in \mathbb{R}} \| \operatorname{Re}(e^{i\theta} T) \| \quad W_{\frac{1}{2}}(T) = \sup_{\theta \in \mathbb{R}} \| \operatorname{Re}(e^{i\theta} T) \|_{\frac{1}{2}}$$

$$\operatorname{Re}(T)^* = \frac{(T+T^*)^*}{2} = \frac{(T+T^*)}{2} = \operatorname{Re} T$$
$$\| \operatorname{Re}(e^{i\theta} T) \|_{\frac{1}{2}} = \left\| \frac{1}{2} \operatorname{Re}(e^{i\theta} T) + \frac{1}{2} \operatorname{Re}(e^{-i\theta} T) \right\|$$
$$= \| \operatorname{Re}(e^{i\theta} T) \|$$

$$\textcircled{1} \|T+S\|_v = \|VT+(I-V)(T+S)^*\|$$
$$= \|(VT+(I-V)T^*) + (I-V)S^*\|$$
$$= \|T\|_v + \|S\|_v$$

$$\textcircled{2} \|\alpha T\|_v = \|V\alpha T + (I-V)\alpha T^*\|$$
$$= \alpha \|VT+(I-V)T^*\|$$

$$\textcircled{3} \|\alpha A\|_t = \|(1-2t)\alpha^* A^* + \alpha A\|$$
$$= \|(1-2t)\alpha e^{-i\theta} A^* + \alpha e^{i\theta} A\|$$
$$= |\alpha| \|(1-2t)e^{i\theta} A + e^{-i\theta} A^*\|$$
$$= |\alpha| \|(1-2t)A^* + A\|, \forall A, t$$

$\|\cdot\|_t$ 是范数, α 为一个常数
则在 $\forall \alpha \in \mathbb{C}, A \in \mathbb{C}^{n \times n}$ 的条件下有 A 为矩阵
$$\|\alpha A\|_t = |\alpha| \|A\|_t$$

$$\|(1-2t)\alpha^* A^* + \alpha A\| = |\alpha| \|(1-2t)A^* + A\|$$
$$\|(1-2t)\alpha e^{-i\theta} A^* + \alpha e^{i\theta} A\| = |\alpha| \|(1-2t)A^* + A\|$$
$$\|(1-2t)e^{-i\theta} A^* + e^{i\theta} A\| = \|(1-2t)A^* + A\|$$

$$\text{即 } \left\| \frac{e^{-i\theta} A^* + e^{i\theta} A}{2} \right\| = \left\| \frac{A^* + A}{2} \right\|$$
$$\omega(A) = \frac{1}{2} \|A + A^*\|$$

取 $A = \begin{pmatrix} 1 & \\ & -1 \end{pmatrix}, t=0$
$$\|A + A^*\| = \| \begin{pmatrix} 2 & \\ & -2 \end{pmatrix} \| = 4$$
$$\omega(A) = 2$$

但按照 $\omega(A) \leq \|A\| \leq \omega(A)$
 $\|A\| = 1$
 $2 \leq 1$
不成立

Error: $\|\cdot\|$ is a norm. α is a constant

then $\forall \alpha \in \mathbb{C}, A \in \mathbb{C}H$

satisfy $\|\alpha A\| = |\alpha| \|A\|$
 $\Rightarrow \|(1-\alpha t)A^* + \alpha A\| = |\alpha| \|(1-\alpha t)A^* + A\|$
 $\|(1-\alpha t)|\alpha| e^{-i\theta} A^* + |\alpha| e^{i\theta} A\| = (|\alpha|) \|(1-\alpha t)A^* + A\|$
 $\|(1-\alpha t) e^{-i\theta} A^* + e^{i\theta} A\| = \|(1-\alpha t)A^* + A\|$

eg $\| \frac{e^{-i\theta} A^* + e^{i\theta} A}{2} \| = \| \frac{A^* + A}{2} \|^2$

α

$w(A) = \frac{1}{2} \|A + A^*\|$
 $w(A) = 2$

取 $A = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}$

$A + A^* = \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix} + \begin{pmatrix} 1 & -1 \\ 1 & -1 \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 0 & -2 \end{pmatrix}$

$(2-\alpha)(6-\alpha) - (\frac{75}{2} + \frac{5}{3}\sqrt{3}i)(\frac{75}{2} - \frac{5}{3}\sqrt{3}i) = 0$

$\frac{dy}{dx} = \lambda x$

$\frac{dy}{dx} = \lambda x$

$2\lambda x = \lambda x$

$w(A+A^*) = 2$
 $\|A+A^*\| = 2$

$(2-\alpha)(6-\alpha)$

$(9-\alpha)(37-\alpha) - 188 \times 188 = 0$

① $w(\alpha)$ 感兴趣

$\lambda \sin x$

$e^{i\theta} = \cos\theta + i\sin\theta$

$-\cos\theta +$

$e^{i\theta} = \frac{\sqrt{3}}{2} + \frac{1}{2}i$

$e^{-i\theta} = \cos\theta - i\sin\theta$

$= \frac{\sqrt{3}}{2} - \frac{1}{2}i$

$\frac{5\sqrt{3}}{2}i$

$\|e^{i\theta} T + (1-\alpha t)e^{-i\theta} T^*\|$

$= (\frac{\sqrt{3}}{2} + \frac{1}{2}i) \begin{pmatrix} 3 & 6 \\ 9 & 12 \end{pmatrix} + (\frac{\sqrt{3}}{2} - \frac{1}{2}i) \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix}$

$\begin{pmatrix} \frac{3\sqrt{3}}{2} + \frac{3}{2}i & 3\sqrt{3} + 3i \\ \frac{9\sqrt{3}}{2} + \frac{9}{2}i & 6\sqrt{3} + 6i \end{pmatrix} + \begin{pmatrix} \frac{\sqrt{3}}{2} - \frac{1}{2}i & \frac{3\sqrt{3}}{2} - \frac{3}{2}i \\ \sqrt{3} - i & 2\sqrt{3} - 2i \end{pmatrix}$

$A = \begin{pmatrix} 2\sqrt{3} + i & \frac{9\sqrt{3}}{2} + \frac{3}{2}i \\ \frac{11\sqrt{3}}{2} + \frac{7}{2}i & 8\sqrt{3} + 4i \end{pmatrix} \quad A^* = \begin{pmatrix} 2\sqrt{3} + i & \dots \\ \dots & \dots \end{pmatrix}$

$\frac{349}{2} + \frac{15\sqrt{3}}{2}i$

$\frac{349}{2} + \frac{15\sqrt{3}}{2}i \quad 27$

$T + (1-\alpha t)T^*$

$\begin{pmatrix} 3 & 6 \\ 9 & 12 \end{pmatrix} + \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix}$

$$\|(1-2t)T^* + T\|$$

正交性:

$(1-2t)T^* + T$ 为一个矩阵.
 $(1-2t)T^* + T = \alpha [(1-2t)T^* + T]$

$$e^{-i\theta} = \left(\frac{\sqrt{3}}{2} - \frac{1}{2}i\right) \quad e^{i\theta} = \frac{\sqrt{3}}{2} + \frac{1}{2}i$$

令 $f(t) = \|(1-2t)e^{-i\theta}T^* + te^{i\theta}T\|$, $g(t) = \|T, (1-2t)T^*\|$
 当 $\theta = 30^\circ$ 时, $f(t) = g(t)$, 即 $(f-g)(t) = 0$
 $\theta = 30^\circ, T = \begin{pmatrix} 3 & 6 \\ 9 & 12 \end{pmatrix}$

$$f(t) = \left\| \left(\frac{\sqrt{3}}{2} + \frac{1}{2}i \right) \begin{pmatrix} 3 & 6 \\ 9 & 12 \end{pmatrix} + (1-2t) \begin{pmatrix} \sqrt{3} & -1 \\ 2 & 2 \end{pmatrix} \right\|$$

$$= \left\| \begin{pmatrix} \frac{3\sqrt{3}}{2} + \frac{3}{2}it & 3\sqrt{3}t + 3it \\ \frac{9\sqrt{3}}{2} + \frac{9}{2}it & 6\sqrt{3}t + 6it \end{pmatrix} + \begin{pmatrix} \frac{3\sqrt{3}}{2} - \frac{3}{2} & \frac{3}{2}\sqrt{3} - \frac{3}{2}i \\ 3\sqrt{3} - 3i & 6\sqrt{3} - 6i \end{pmatrix} \right\|$$

$$= \left\| \begin{pmatrix} 3\sqrt{3}t - 3it & 9\sqrt{3}t - 9it \\ 6\sqrt{3}t - 6it & 12\sqrt{3}t - 12it \end{pmatrix} \right\|$$

$$g(t) = \left\| \begin{pmatrix} 3t & 6t \\ 9t & 12t \end{pmatrix} + \begin{pmatrix} 3 & 6 \\ 9 & 12 \end{pmatrix} \cdot \begin{pmatrix} 6t & 18t \\ 12t & 24t \end{pmatrix} \right\|$$

$$f(t) = \left\| t \left(-\frac{3\sqrt{3}}{2} + \frac{9}{2}i \right) + \frac{3\sqrt{3}}{2} - \frac{3}{2}i \quad t(-6\sqrt{3} + 6i) + \frac{9\sqrt{3}}{2} - \frac{9}{2}i \right\|$$

$$f((1-t)A + tB)$$

$$f \begin{pmatrix} 2(1-t) & 0 \\ 2t & 0 \end{pmatrix}$$

$$\left\| \begin{pmatrix} 2(1-t) & 0 \\ 2t & 0 \end{pmatrix} + \begin{pmatrix} 4(1-t) & 4t \\ 8(1-t) & 8t \end{pmatrix} \right\|$$

$$= \left\| \begin{pmatrix} -2(1-t) & 4t \\ 2t & 8t \end{pmatrix} \right\|$$

$$A-A = \begin{pmatrix} 4t^2 - 8t + 4 & 8t - 8t \\ 8t - 8t & 16t - 16t \end{pmatrix} = \begin{pmatrix} 4(t-1)^2 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\lambda = \frac{4(1-2t)}{9} (t-1)^2$$

$$\left\| \frac{1}{2} \begin{pmatrix} 3 \\ 0 \end{pmatrix} \right\|$$

$$\lambda = 2.0811 \quad \sqrt{\lambda} = 1.4426$$

$$\lambda = 1$$

$$\sqrt{\lambda} = 1.3 > 1.3$$

$$\lambda = 2$$

$$\sqrt{\lambda} = 0.35$$

$$\int_0^1 \frac{\sqrt{7+3t}}{3} (1-t) dt = \frac{\sqrt{7+3t}}{3} \int_0^1 (1-t) dt = \frac{1}{2} \frac{\sqrt{7+3t}}{3}$$

$\forall t \in (0, \frac{1}{2}) \cup (\frac{1}{2}, 1)$, 都能找到 θ, τ , 使得

$$\|e^{i\theta} T\|_t \neq \|T\|_t$$

$$\|(1-2t)e^{-i\theta} T^* + e^{i\theta} T\| \neq \|(1-2t)T^* + T\|$$

用 $T = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ 对 a, b, c, d 进行调整, 如今 $\Delta < 0$

三角不等式

不是范数

数域 \rightarrow
复数域

$$\|A+B\| \leq \sim \leq \|A\| + \|B\|$$

$$\|A+B\| \leq \text{哈德玛} \leq \|A\|_t + \|B\|_t$$

$$f_t(A+B) \leq \sim \leq f_t(A) + f_t(B)$$

$$\|(1-2t)(A^* + B^*) + A + B\| \leq \|(1-2t)A^* + A\| + \|(1-2t)B^* + B\|$$

用哈德玛先证凸函数 $g(v) = \|vA + (1-v)B\|$

$$g(v) = \|v[A + (1-v)B] + (1-v)[vA + (1-v)B]\|$$

$$F_v(T) = vT + (1-v)T^*$$

$$f_v(T) = \|vT + (1-v)T^*\|$$

$$f_v(A+B) \leq f_v(A) + f_v(B)$$

$$v = \frac{2}{3}, \quad \lambda = \frac{1}{2}, \quad \mu = \frac{1}{3}$$

哈德玛
过程

$$f_v(T) = \|vT + (1-v)T^*\|$$

$$f_v(A+B) = \|v(A+B) + (1-v)(A+B)^*\| = \|v(A+B) + (1-v)(A^* + B^*)\|$$

$$\|v(\frac{1}{2} + \frac{1}{2}S) + (1-v)(\frac{1}{2}T^* + \frac{1}{2}S^*)\|$$

$$= \|\frac{1}{3} \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \frac{2}{3} \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix}\|$$

$$= \|\begin{pmatrix} 1 & \frac{2}{3} \\ \frac{1}{3} & 0 \end{pmatrix}\|$$

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

$$= \begin{pmatrix} \frac{10}{9} & \frac{2}{9} \\ \frac{2}{9} & \frac{4}{9} \end{pmatrix}$$

$$\lambda^2 - \frac{14}{9}\lambda + \frac{4}{81} = 0$$

$$\lambda_{\max} = \frac{14}{18} + \sqrt{\frac{196}{324} - \frac{16}{6561}} = \frac{14}{18} + \frac{1}{27} = \frac{49}{27} \approx 1.8148$$

$$= 1.5231 \approx \frac{3757}{2472}$$

$$f(A+B) = 1.2342$$

$$0.6720$$

$$\sqrt{\lambda} = 1.3839$$

$$\lambda^2 - \frac{35}{18}\lambda + \frac{1}{36} = 0$$

$$\lambda_{\max} = \frac{35}{36} + \frac{1}{36} = 1.0000$$

$$\frac{1}{2} f\left(\frac{\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}}{2}\right) + \frac{1}{2} f\left(\frac{\begin{pmatrix} 3 & 0 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}}{2}\right)$$

$$= \frac{1}{2} f\left(\frac{\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}}{2}\right) + \frac{1}{2} f\left(\frac{\begin{pmatrix} 3 & 0 \\ 0 & 0 \end{pmatrix}}{2}\right)$$

$$\left(\frac{1}{6} \ 0\right) + \left(\frac{3}{6} \ 0\right) = \left(\frac{1}{2} \ 0\right) + \left(0 \ \frac{1}{3}\right)$$

$$= \frac{1}{2} \left\| \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \right\| + \frac{1}{2} \left\| \begin{pmatrix} 3 & 0 \\ 0 & 0 \end{pmatrix} \right\|$$

$$\left\| \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \right\| + \left\| \begin{pmatrix} 3 & 0 \\ 0 & 0 \end{pmatrix} \right\|$$

$$\left\| \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \right\| + \left\| \begin{pmatrix} 3 & 0 \\ 0 & 0 \end{pmatrix} \right\|$$

$$\lambda^2 - \frac{43}{18}\lambda + \frac{1}{324} = 0$$

$$\lambda_{\max} = \frac{43}{36} + \frac{1}{36} = \frac{44}{36} = \frac{11}{9} \approx 1.2222$$

$$= 1.3876$$

$$\lambda = 1.5452$$

三角不等式什么时候取等

$$\|T+S\| = \|T\| + \|S\|$$

$$\Rightarrow \|v(T+S) + (1-v)(T+S)^*\| = \|vT + (1-v)T^*\| + \|vS + (1-v)S^*\|$$

$$f_v(T+S) = f_v(T) + f_v(S)$$

Thm. 2.4 新的证明

i. $\|T+S\| = \|T\| + \|S\|$ "可列集"

ii. $\exists \{x_n\}$ s.t. $\lim_{n \rightarrow \infty} \langle Tx_n, Sx_n \rangle = \|T\| \|S\|$

i \rightarrow ii: \exists 一列点 $\{x_n\}$ 使得 $\|(T+S)x_n\| = \|T\| + \|S\|$

$$\Rightarrow \langle (T+S)x_n, (T+S)x_n \rangle^{\frac{1}{2}} = \|T\| + \|S\|$$

$$\Rightarrow \langle (T+S)x_n, (T+S)x_n \rangle = (\|T\| + \|S\|)^2$$

$$\langle Tx_n, Tx_n \rangle + \langle Tx_n, Sx_n \rangle + \langle Sx_n, Tx_n \rangle + \langle Sx_n, Sx_n \rangle = (\|T\| + \|S\|)^2$$

① $\exists \{x_n\}$ s.t. $\lim_{n \rightarrow \infty} \langle Tx_n, Sx_n \rangle$ 极限不存在

② $\forall \{x_n\}$ $\lim_{n \rightarrow \infty} \langle Tx_n, Sx_n \rangle = \|T\| \|S\| - \epsilon$ 是单线

~~$\lim_{n \rightarrow \infty} \langle Tx_n, Sx_n \rangle > \|T\| \|S\|$~~

$$\lim_{n \rightarrow \infty} a_n = A$$

$$\forall \epsilon > 0 \exists N, |a_n - A| < \epsilon$$

$$-\epsilon < a_n - A < \epsilon$$

$$\epsilon - A < 0$$

$$A - \epsilon < a_n < A + \epsilon$$

$$0 < a_n$$

$n > N$ 时 $\langle Tx_n, Sx_n \rangle > \|T\| \|S\|$

不符合 Cauchy

对于②

$$\langle Tx_n, Tx_n \rangle \leq \|Tx_n\| \|Tx_n\| \text{ Cauchy}$$

$$\leq \|T\| \|x_n\| \|T\| \|x_n\| \text{ 范数定义}$$

$$\leq \|T\|^2 \text{ 模长为1}$$

$$N \leq \|T\|^2 + \|S\|^2 + 2 \langle Tx_n, Sx_n \rangle$$

$$(\|T\| + \|S\|)^2 \leq \|T\|^2 + \|S\|^2 + 2(\|T\| \|S\| - \epsilon)$$

不符合② N

$$\Delta T = \begin{bmatrix} 2a & 2b \\ 2c & 2d \end{bmatrix} \quad e^{i\theta} = \frac{\sqrt{3}}{2} + \frac{1}{2}i \quad e^{-i\theta} = \frac{\sqrt{3}}{2} - \frac{1}{2}i \quad t = \frac{1}{3}$$

$$\| (1-2t)e^{-i\theta} T^* + te^{i\theta} T \| \neq \| (1-2t)T^* + T \|$$

$$\|A\| = \left\| \begin{pmatrix} e^{-i\theta} T^* + 2te^{-i\theta} T^* + te^{i\theta} T & (1-2t)T^* + T \\ (1-2t)T^* + T & e^{-i\theta} T^* + 2te^{-i\theta} T^* + te^{i\theta} T \end{pmatrix} \right\|$$

$$= \begin{pmatrix} (\sqrt{3}-1)a & (\sqrt{3}-1)c \\ (\sqrt{3}+1)b & (\sqrt{3}+1)d \end{pmatrix} - \begin{pmatrix} 2t(\sqrt{3}-1)a & 2t(\sqrt{3}-1)c \\ 2t(\sqrt{3}-1)b & 2t(\sqrt{3}-1)d \end{pmatrix} + \begin{pmatrix} (\sqrt{3}+1)a & (\sqrt{3}+1)c \\ (\sqrt{3}+1)b & (\sqrt{3}+1)d \end{pmatrix}$$

$$A = \begin{pmatrix} (2\sqrt{3}-2\sqrt{3}t+2it)a & (1-2t)(\sqrt{3}-1)c + (\sqrt{3}+1)c \\ (1-2t)(\sqrt{3}-1)b + (\sqrt{3}+1)b & (2\sqrt{3}-2\sqrt{3}t+2it)d \end{pmatrix}$$

$$\lambda A \frac{1}{2} A^* A = \begin{pmatrix} a_1 & c_1 + d_1 \\ c_1 + d_1 & b_1 \end{pmatrix}$$

$$B^* B = \begin{pmatrix} a_2 & c_2 + d_2 \\ c_2 + d_2 & b_2 \end{pmatrix} \quad \begin{pmatrix} 4(1-t)a & 2(1-2t)(b+c) \\ 2(1-2t)(b+c) & 4(1-t)d \end{pmatrix}$$

$$((a, -\lambda), (b, -\lambda))$$

$$\lambda^2 - (2\sqrt{3}-2\sqrt{3}t+2it)(a+d)\lambda + (2\sqrt{3}-2\sqrt{3}t+2it)^2 ad - (1-2t)^2 (\sqrt{3}-1)^2 bc - 4(1-2t)(b+c)^2 = 0$$

$$\begin{pmatrix} (1-2t)2a & (1-2t)2c \\ (1-2t)2b & (1-2t)2d \end{pmatrix} \begin{pmatrix} 2a & 2b \\ 2c & 2d \end{pmatrix}$$

$$\lambda_{B \max} = \frac{a_2 + b_2 + \sqrt{(a_2 - b_2)^2 - 4(c_2^2 + d_2^2)}}{2}$$

$$\begin{pmatrix} e^{i\theta} (1-2t)a & c \\ b & d \end{pmatrix} + \begin{pmatrix} e^{i\theta} a & b \\ c & d \end{pmatrix}$$

$$\begin{bmatrix} 2\cos\theta - 2t(\cos\theta - i\sin\theta) & (\cos\theta - i\sin\theta)(1-2t)c + (\cos\theta + i\sin\theta)b \\ (\cos\theta + i\sin\theta)(1-2t)b + (\cos\theta - i\sin\theta)c & 2\cos\theta - 2t(\cos\theta - i\sin\theta) \end{bmatrix} d$$

$$\begin{bmatrix} 2\cos\theta - 2t(\cos\theta + i\sin\theta) & a \\ (\cos\theta + i\sin\theta)(1-2t)c + (\cos\theta - i\sin\theta)b & \end{bmatrix}$$

$$A = \begin{pmatrix} a(e^{i\theta}(1-2t)) + e^{i\theta} & c(e^{-i\theta}(1-2t)) + b e^{i\theta} \\ b(e^{-i\theta}(1-2t)) + c e^{i\theta} & d(e^{-i\theta}(1-2t)) + c e^{i\theta} \end{pmatrix}$$

$$A^* = \begin{pmatrix} a(e^{i\theta}(1-2t)) + e^{-i\theta} & b(e^{i\theta}(1-2t)) + c e^{-i\theta} \\ c(e^{i\theta}(1-2t)) + b e^{-i\theta} & d(e^{i\theta}(1-2t)) + e^{-i\theta} \end{pmatrix}$$

$$A^* A = ?$$

$$a^2((1-2t)^2 + e^{2i\theta}(1-2t) + e^{-2i\theta}(1-2t) + 1) +$$

$$b^2 + b c e^{2i\theta}(1-2t) + b c e^{-2i\theta}(1-2t) + c^2$$

$$\hat{T} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

$$\|(1-2t)e^{-i\theta} T^x + e^{i\theta} T\| \neq \|(1-2t)T^x + e^{i\theta} T\|$$

$$\left(\begin{pmatrix} (1-2t)e^{-i\theta} a & (1-2t)e^{-i\theta} c \\ (1-2t)e^{-i\theta} b & (1-2t)e^{-i\theta} d \end{pmatrix} + \begin{pmatrix} e^{i\theta} a & e^{i\theta} b \\ e^{i\theta} c & e^{i\theta} d \end{pmatrix} \right)$$

$$= \left(\begin{pmatrix} [(1-2t)e^{-i\theta} + 1]a & (1-2t)e^{-i\theta}c + e^{i\theta}b \\ (1-2t)e^{-i\theta}b + e^{i\theta}c & [(1-2t)e^{-i\theta} + 1]d \end{pmatrix} \right)^* \left(\begin{pmatrix} [(1-2t)e^{i\theta} + 1]a & (1-2t)e^{i\theta}b + e^{-i\theta}c \\ (1-2t)e^{i\theta}c + e^{-i\theta}b & [(1-2t)e^{i\theta} + 1]d \end{pmatrix} \right)$$

$$= \begin{pmatrix} a^2[(1-2t)^2 + (1-2t)(e^{i\theta} + e^{-i\theta}) + 1] + (1-2t)^2 b^2 + (1-2t)e^{2i\theta}bc + (1-2t)e^{-2i\theta}bc + c^2 \\ (1-2t)^2 ac + (1-2t)e^{2i\theta}ab + (1-2t)e^{-i\theta}ac + e^{i\theta}ab + (1-2t)^2 bd + (1-2t)e^{2i\theta}cd + (1-2t)e^{i\theta}bde^{-i\theta} \\ (1-2t)^2 ac + (1-2t)e^{-2i\theta}ab + (1-2t)e^{i\theta}ac + e^{-i\theta}ab + (1-2t)^2 bd + (1-2t)e^{-2i\theta}cd + (1-2t)e^{-i\theta}bde^{i\theta} \\ d^2[(1-2t)^2 + (1-2t)(e^{i\theta} + e^{-i\theta}) + 1] + (1-2t)^2 c^2 + (1-2t)e^{2i\theta}bc + (1-2t)e^{-2i\theta}bc + b^2 \end{pmatrix}$$

$$\hat{T} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

$$\|(1-2t)T^x + T\| \left(\begin{pmatrix} (1-2t)a & (1-2t)c \\ (1-2t)b & (1-2t)d \end{pmatrix} + \begin{pmatrix} a & b \\ c & d \end{pmatrix} \right)$$

$$= \begin{pmatrix} (1-2t)a+a & (1-2t)c+b \\ (1-2t)b+c & (1-2t)d+d \end{pmatrix} \quad B^x = \begin{pmatrix} (1-2t)a+a & (1-2t)b+c \\ (1-2t)c+b & (1-2t)d+d \end{pmatrix}$$

$$\begin{pmatrix} (1-2t)^2 a^2 + 2(1-2t)a^2 + a^2 + (1-2t)^2 b^2 + 2(1-2t)bc + c^2 \\ (1-2t)^2 ac + (1-2t)(abt+ac) + ab + (1-2t)^2 bd + (1-2t)(cd+bd) + c \\ (1-2t)^2 ac + (1-2t)(abt+ac) + ab + (1-2t)^2 bd + (1-2t)(cd+bd) + c \\ (1-2t)^2 d^2 + 2(1-2t)d^2 + d^2 + (1-2t)c^2 + 2(1-2t)bc + b^2 \end{pmatrix}$$

$$\left(\begin{pmatrix} (1-2t)^2 + (1-2t)(e^{i\theta} + e^{-i\theta}) + 1 + c^2 & (1-2t)^2 + (1-2t)e^{-i\theta} + (1-2t)e^{2i\theta} + e^{-i\theta} \\ (1-2t)^2 + (1-2t)e^{i\theta} + (1-2t)e^{-2i\theta} + e^{i\theta} & (1-2t)^2 + (1-2t)(e^{i\theta} + e^{-i\theta}) + 1 + (1-2t)^2 \end{pmatrix} \right)$$

$$\left(\begin{pmatrix} (1-2t)^2 + 1 & (1-2t)^2 + 2(1-2t) + 1 \\ (1-2t)^2 + 2(1-2t) + 1 & (1-2t)^2 + 2(1-2t) + 1 + (1-2t)^2 \end{pmatrix} \right)$$

证明单调性

若 $P_n(t) - q_m(t)$ 是单调, 则 $P_n(t) + \sqrt{q_m(t)} = 0$ 为单调

$$x = 2-2t$$

$$T = u|u|, T^p = |T|u, T^* = |T|u^*$$

$$e^{i\theta} = \frac{\sqrt{3}}{2} + \frac{1}{2}i$$

$$\|u\| = \sup_{v \in \mathbb{R}^2} \|ve^{i\theta}T + (1-v)e^{i\theta}T^*\|$$

$$T = \begin{pmatrix} 3 & 6 \\ 9 & 12 \end{pmatrix}, T^* = \begin{pmatrix} 3 & 9 \\ 6 & 12 \end{pmatrix}$$

$$\begin{pmatrix} \frac{\sqrt{3}}{2} + \frac{1}{2}i & 3\sqrt{3} + 3i \\ \frac{3\sqrt{3}}{2} + \frac{3}{2}i & 6\sqrt{3} + 6i \end{pmatrix} + \begin{pmatrix} \frac{\sqrt{3}}{2} - \frac{1}{2}i & 3\sqrt{3} - \frac{3}{2}i \\ \frac{3\sqrt{3}}{2} - \frac{3}{2}i & 2\sqrt{3} - 2i \end{pmatrix} = \begin{pmatrix} \sqrt{3} & 5\sqrt{3} - 2i \\ \frac{3\sqrt{3}}{2} & 4\sqrt{3} \end{pmatrix}$$

$$\begin{pmatrix} 2\sqrt{3} + i & \frac{9\sqrt{3}}{2} + \frac{3}{2}i \\ \frac{11\sqrt{3}}{2} + \frac{7}{2}i & 8\sqrt{3} + 4i \end{pmatrix}$$

$$\|te^{i\theta}T + (1-t)e^{-i\theta}T^*\|, T = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\| \begin{pmatrix} it & 0 \\ 0 & it \end{pmatrix} \| + \left\| \begin{pmatrix} ti-i & 0 \\ 0 & ti-i \end{pmatrix} \right\|$$

$$A = \begin{pmatrix} 2it & i \\ 0 & 2it-i \end{pmatrix}, A^* = \begin{pmatrix} i-2it & i-2it \\ i-2it & i-2it \end{pmatrix}$$

$$A^*A = \begin{pmatrix} (i-2it)(2it-i) & (i-2it)(2it-i) \\ (i-2it)(2it-i) & (i-2it)(2it-i) \end{pmatrix} = \begin{pmatrix} (2t-1)^2 & (2t-1)^2 \\ (2t-1)^2 & (2t-1)^2 \end{pmatrix}$$

$$\|A^*A\| = |2t-1|$$

$$\|(tT + (1-t)T^*)\|$$

$$\begin{pmatrix} t & 0 \\ 0 & t \end{pmatrix} + \begin{pmatrix} 1-t & 0 \\ 0 & 1-t \end{pmatrix}$$

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

$$f(t) = \|v(tT + (1-t)S) + (1-v)(tT^* + (1-t)S^*)\|$$

$$= \|v(\alpha t_1 + \beta t_2)T + (1-v)(\alpha t_1 - \beta t_2)S + (1-v)[(\alpha t_1 + \beta t_2)T^* + (\alpha t_1 - \beta t_2)S^*]\|$$

$$= \|v(\alpha t_1 T + \beta t_2 T + S - \alpha t_1 S - \beta t_2 S) + (1-v)(\alpha t_1 T^* + \beta t_2 T^* + S^* - \alpha t_1 S^* - \beta t_2 S^*)\|$$

$$= \|v(t_1 T - t_2 S) + (1-v)(t_1 T^* - t_2 S^*) + vS + (1-v)S^*\|$$

$$= \|v(t_1 T + (1-t_1)S) + (1-v)(t_1 T^* + (1-t_1)S^*) + v(t_2 T + (1-t_2)S) + (1-v)(t_2 T^* + (1-t_2)S^*)\|$$

$$\leq \alpha \|v(t_1 T + (1-t_1)S) + (1-v)(t_1 T^* + (1-t_1)S^*)\| + \beta \|v(t_2 T + (1-t_2)S) + (1-v)(t_2 T^* + (1-t_2)S^*)\|$$

need: $\alpha v S$ $\alpha(1-v)S^*$ $\beta v S$ $\beta(1-v)S^*$

$$-2t + 4t^2$$

$$-(2t -$$

1

命题. 基本性质
主要结果 定理
有唯度. 结论

~~$$-4t^2 + 4 - 8t + 4t^2 + \frac{1}{2} \sqrt{0} = 0$$~~

~~$$\sqrt{0} = \frac{1.60 - 8}{8 + 16t}$$~~

$$F_v(T) = \|vT + (1-v)T^*\|, F_v(V) = \|vT + (1-v)T^*\|$$

$$F_v(T) = \|vT + (1-v)T^*\| = \|F_v(T)\|$$

$$F_v(V) = \|vT + (1-v)T^*\| = \|F_v(T)\|$$

Def. $\forall v \in [0, 1]$, 如下定义的 $F_v(T)$

$$F_v(T) = vT + (1-v)T^*$$

称为 T 的 F_v 变换

Proposition 若 $T \in B(H)$ 则下述条件等价

- (i) T 是对称矩阵
- (ii) $F_v(T) = T$ 对任意的 $v \in [0, 1]$
- (iii) $F_v(T) = T$ 对某一个 $v \in [0, 1]$
- (iv) $F_v(T) = T^*$ 对某一个 $v \in [0, 1]$
- (v) $F_v(T) = T^*$ 对任意的 $v \in [0, 1]$

证明: 注意到 $F_v(T) = T, v \neq 1 \Leftrightarrow vT + (1-v)T^* = T, v \neq 1$
 $\Leftrightarrow T = T^*$

(i) \Rightarrow (ii) 若 $T = T^*$, 则 $\forall v \in (0, 1), F_v(T) = vT + (1-v)T^* = vT + (1-v)T = T$

(ii) \Rightarrow (iii) 显然成立

(ii) \Rightarrow (iv) 因为 $\exists v \in (0, 1)$ 成立 $F_v(T) = T$, 则 $vT + (1-v)T^* = T$
 $\Rightarrow T^* = T$, 故 $F_v(T) = T = T^*$

(iv) \Rightarrow (v) 因为 $\exists v \in (0, 1)$ 成立
 $F_v(T) = T^*$, 则 $vT + (1-v)T^* = T^*$
 $\Rightarrow T = T^*$, 故 $\forall v \in (0, 1)$, 有
 $F_v(T) = vT + (1-v)T^* = vT^* + (1-v)T^* = T^*$
 (v) \Rightarrow (i) 显然成立

Remark. 简单地, 可以看出 $v \in (0, 1)$ 对任意的算子 T , 均有 $F_v(T)$ 为或 $F_v(T)^*$

命题. 若 $T \in B(H)$, $v \neq \frac{1}{2}$, 则 $F_v(T) = 0$ 当且仅当 $T = 0$
 证: 若 $v = 1$ 时 $T = F_v(T) = 0$ 成立
 若 $v \neq 1$ 时, 则 $F_v(T) = vT + (1-v)T^* = 0$ (1)
 $\Rightarrow T^* = \frac{v}{1-v}T$ (2)
 等式 (1) 两边取共轭后有
 $vT^* + (1-v)T = 0$ (3)
 将 (2) 代入 (3) $(\frac{v}{1-v} + (1-v))T = 0$
 又 $v \neq \frac{1}{2}$, 故 $\frac{v}{1-v} + 1 - v \neq 0$, 从而 $T = 0$
 $\therefore \square$ 显然

Remark 在 $v = \frac{1}{2}$ 时, 只要 $T = -T^*$, 则 T 是反对称算子

定理. 若 $T \in B(H)$, $v \in [0, 1]$, 则 $\|F_v(T)\| \leq 0 \leq \|T\|$

证明: $|\langle F_v(T)x, y \rangle| = |\langle (vT + (1-v)T^*)x, y \rangle|$
 $\leq |\langle vTx, y \rangle + \langle (1-v)T^*x, y \rangle|$
 $\leq v|\langle Tx, y \rangle| + (1-v)|\langle T^*x, y \rangle|$
 $\leq v\sqrt{\langle Tx, x \rangle} \sqrt{\langle Ty, y \rangle} + (1-v)\sqrt{\langle T^*x, x \rangle} \sqrt{\langle T^*y, y \rangle}$
 $\leq v\sqrt{\langle T|x, x \rangle} \sqrt{\langle T^*|y, y \rangle} + (1-v)\sqrt{\langle T^*|x, x \rangle} \sqrt{\langle T|y, y \rangle}$
 $\leq \sqrt{(v\|T\| + (1-v)\|T^*\|)^2} \sqrt{\langle x, x \rangle} \sqrt{\langle y, y \rangle}$
 $\leq \|v\|T\| + (1-v)\|T^*\| \sqrt{\langle x, x \rangle} \sqrt{\langle y, y \rangle}$

不等式两边关于 $\|x\| = \|y\| = 1$ 取上确界
 $\sup_{\|x\| = \|y\| = 1} |\langle F_v(T)x, y \rangle| \leq \|v\|T\| + (1-v)\|T^*\|$
 即 $\|F_v(T)\| \leq \|v\|T\| + (1-v)\|T^*\|$

可取哈德威

预备知识
定理

混合 Schwarz 不等式

若 $T \in B(H)$, 则

$$|\langle Tx, y \rangle|^2 \leq \langle Tx, x \rangle \langle T^*y, y \rangle$$

其中 $\|T\| = (T^*T)^{\frac{1}{2}}$, $\|T^*\| = (TT^*)^{\frac{1}{2}}$

$$\leq \frac{\nu \|T\| + (1-\nu) (\|T^*\| + \nu \|T^*\| + (1-\nu) \|T\|)}{2}$$

$$= \frac{\|T\| + \|T^*\|}{2}$$

$\forall A \in B(H)$

$$\|A\| = \|(A^*A)^{\frac{1}{2}}\| = \|(A^*A)^{\frac{1}{2}}(A^*A)^{\frac{1}{2}}\|^{\frac{1}{2}}$$

$$= \frac{\|T\| + \|T^*\|}{2}$$

$$= \|A^*A\|^{\frac{1}{2}}$$

$$\leq \|T\|$$

即证 $\|F_\nu(T)\| \leq 0 \leq \|T\|$

$$\begin{aligned} \text{所以 } f_T(\nu) &= \|\nu T + (1-\nu)T^*\| \\ &\leq f_T(1) \\ &= f_T(0) \end{aligned}$$

推论 若 $T \in B(H)$, 则

$$\omega_\nu(T) \leq 0 \leq \|T\|$$

$$\begin{aligned} \|e^{i\theta}T\| &= \|e^{i\theta}T^* + e^{i\theta}T\|^{\frac{1}{2}} \\ &= (T^*T)^{\frac{1}{2}} \\ &= \|T\| \end{aligned}$$

证: 由定理有

$$\|F_\nu(e^{i\theta}T)\| \leq 0 \leq \|e^{i\theta}T\| = \|T\|$$

对 $\theta \in \mathbb{R}$ 取上确界

$$\text{则 } \omega_\nu(T) \leq 0 \leq \|T\|$$

Remark 我们加强了参考文献1的结果

$$F_v(T+S) = \|v(T+S) + (1-v)(T+S)^*\| \leq C \leq \|T\|_v + \|S\|_v$$

$$\text{Let } T = e^{i\theta} T, S = e^{i\theta} S$$

$$W_v(T+S) = \|v e^{i\theta} (T+S) + (1-v) e^{-i\theta} (T+S)^*\| \leq 0$$

$$\leq \|v e^{i\theta} T + (1-v) e^{-i\theta} T^*\| + \|v e^{i\theta} S + (1-v) e^{-i\theta} S^*\|$$

$$\leq \sup \downarrow + \sup \downarrow$$

$$= W_v(T) + W_v(S)$$

7/4

$$v = \frac{1}{2} \quad T = \begin{pmatrix} 2 & 0 \\ 0 & 0 \end{pmatrix} \quad S = \begin{pmatrix} 0 & 0 \\ 2 & 0 \end{pmatrix}$$

$$f(t) = \|v(tT + (1-t)S) + (1-v)(tT^* + (1-t)S^*)\|$$

$$\| \begin{pmatrix} t & 0 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \|$$

$$= 2 \| \begin{pmatrix} t & 0 \\ 0 & 1-t \end{pmatrix} \|$$

$$= 2 \sqrt{t^2 + (1-t)^2}$$

$$\frac{58}{4}$$

$$\frac{29}{20}$$

$$A^*A = \begin{pmatrix} t^2 & 0 \\ 0 & (1-t)^2 \end{pmatrix}$$

$$(1-t)^2 (\lambda^2 + (1-t)^2 - \lambda) - 4t^2(1-t)^2 = 0$$

$$4t^2(1-t)^2 + (1-t)^4 - \lambda(1-t)^2 - 4\lambda t^2 - \lambda(1-t)^2 + \lambda^2 = 4t^2(1-t)^2$$

$$\lambda^2 - \lambda(2(1-t)^2 + 4t^2) + (1-t)^4 = 0$$

$$\lambda_{\min} = \frac{3t^2 - 2t + 1 + 2t\sqrt{2t^2 - 2t + 1}}{2}$$

$$\frac{f(0) + f(1)}{2} = \frac{\|S\|_v + \|T\|_v}{2} = \frac{\|\frac{1}{2}S + \frac{1}{2}S^*\| + \|\frac{1}{2}T + \frac{1}{2}T^*\|}{2}$$

$$0.93 + \frac{2-2\lambda + \lambda}{2}$$

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

$$\frac{1}{2} [f(\lambda) + (1-\lambda)f(1) + \lambda f(0)]$$

0.82

$$1.815 + 0.882$$

$$2 - \lambda$$

$$2 + (\sqrt{2} - 1)\lambda$$

$$\frac{2 + \lambda}{2}$$

$$f(\lambda) = \| \begin{pmatrix} \lambda & 0 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \|$$

$$= \| \begin{pmatrix} \lambda & 0 \\ 0 & 0 \end{pmatrix} \|$$

$$\lambda^2 + (\lambda - 2)^2$$

$$\lambda - \lambda^2$$

$$2t^2 - 2t + 1 > 0 \quad 0.9 \quad 0.5x$$

$$2t^2 - \frac{3}{2}t + \frac{1}{2} > 0 \quad 2t > 2 \quad \begin{pmatrix} 2(1+\lambda) \\ 2(1-\lambda) \end{pmatrix}$$

$$20t^2 - 15t + 1 > 0 \quad 20t^2 - \frac{3}{4}t + \frac{9}{16}$$

$$(1/2, 1/2)$$

说明 $t \in [0, 1/2] \sim < (1 - \frac{1}{2}t)$ $(\frac{1}{5}t + 0.6) \sim$

$t \in [1/2, 1] \sim < (\frac{1}{5}t + 0.8)$ $(\frac{1}{5}t + 0.9) \sim$

\leq 厚积分 $t \in [1/2, 1], \frac{1}{5}x + 0.5 < 2t^2 - 2t + 1 < \frac{1}{5}x + 0.8$

$$R \sim \lambda \frac{1}{4} = \int_{1/2}^1 N + \int_0^{1/2} N \quad \lambda(\lambda - 2) = 0$$

任务: $M_v(t)$ 估计

$$\sqrt{2t^2 - 2t + 1} > \frac{9}{10}t$$

$$\lambda \frac{1}{2} = \frac{1}{2} \quad W_v(t+s)$$

$$\lambda \frac{1}{2} = \frac{1}{2}$$

$$T = \begin{pmatrix} 1 & 2 \\ 0 & 0 \end{pmatrix} \quad S = \begin{pmatrix} 1 & 2 \\ 0 & 0 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 \\ 1 & 2 \end{pmatrix} \quad \begin{matrix} 2 & 1 \\ 1 & 0 \end{matrix}$$

$$\frac{5(825)}{5(165)} = 33$$

$$f(\frac{1}{2})$$

$$\sqrt{2t^2 - 2t + 1} > \frac{9}{10}t$$

$$\| \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \|$$

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

$$2t^2 - 3t + 1 = 2(t^2 - \frac{3}{2}t + \frac{9}{16}) - \frac{1}{8}$$

$$2t^2 - 2t + 1 = \frac{1}{4} A^* A = \begin{pmatrix} 5 & 1 \\ 4 & 2 \end{pmatrix}$$

$$\sqrt{\lambda_{\max}} = \sqrt{\frac{12}{2} + \frac{3}{4}} = \sqrt{\frac{25}{4}} = \frac{5}{2} \approx 1.2071$$

$$(1-\lambda) f(\frac{1+\lambda}{2}) + \lambda f(\frac{\lambda}{2}) \quad \min = 1.2071 \quad \max = 1.2906$$

$$f(\frac{1+\lambda}{2}) = \| \frac{1}{2} \begin{pmatrix} 1+\lambda & 0 \\ 1-\lambda & 0 \end{pmatrix} \| = \frac{1}{2} \sqrt{(1+\lambda)^2 + (1-\lambda)^2}$$

$$1-t = \frac{1-\lambda}{2} = \| \begin{pmatrix} 1+\lambda & 1-\lambda \\ \frac{1-\lambda}{2} & 0 \end{pmatrix} \|$$

$$f(\frac{\lambda}{2}) = \| \frac{1}{2} \begin{pmatrix} \lambda & 0 \\ 2-\lambda & 0 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} \lambda & 2-\lambda \\ 0 & 0 \end{pmatrix} \|$$

$$= \| \begin{pmatrix} \lambda & 2-\lambda \\ \frac{\lambda}{2} & 0 \end{pmatrix} \|$$

$$A^* A = \begin{pmatrix} (1+\lambda)^2 + \frac{(1-\lambda)^2}{4} & \frac{1-\lambda^2}{2} \\ \frac{1-\lambda^2}{2} & (1-\lambda)^2 \end{pmatrix}$$

$$A^* A = \begin{pmatrix} \lambda^2 + \frac{(2-\lambda)^2}{4} & \frac{\lambda(2-\lambda)}{2} \\ \frac{\lambda(2-\lambda)}{2} & \frac{(2-\lambda)^2}{4} \end{pmatrix}$$

$$\sqrt{\lambda_{\max}} = \sqrt{\frac{3\lambda^2 + 2\lambda + 3 + 2\sqrt{2\lambda^4 + 2\lambda^3 + 2\lambda^2 + 2\lambda + 1}}{2}}$$

$$\sqrt{\lambda_{\max}} = \sqrt{\frac{4 - 4\lambda + 3\lambda^2 + 2\sqrt{2\lambda^4 - 2\lambda^3 + 2\lambda^2 + 2\lambda + 1}}{2}}$$

$$2t^2 - \frac{9}{5}t + \frac{4}{5} \geq 0$$

推论.

$f(t)$ 凸函数

$\forall v=1, S=T^*$

则 $f(t) = \|tT + (1-t)T^*\|$

是凸函数

$f_v(t) = \|$

$$2t^2 - 2t + 1 > \frac{81}{100} - \frac{9}{10}t + \frac{1}{4}t^2$$

$$\frac{7}{4}t^2 - \frac{11}{10}t + \frac{19}{100} > 0$$

$$\frac{7}{4}(t^2 - \frac{44}{70}t + \frac{121}{1225}) + \frac{19}{100} - \frac{4900}{1225}$$

$$\sqrt{(tT + (1-t)S - t_0T - (1-t_0)S)} = \sqrt{(t-t_0)T + (-t+t_0)S}$$

连续性.

$$\left| \|tT + (1-t)T^*\| - \|t_0T + (1-t_0)T^*\| \right| \leq$$

$$\|tT + (1-t)T^* - t_0T - (1-t_0)T^*\|$$

$$\|tT + (1-t)T^* - t_0T - (1-t)T^*\|$$

$$\leq |t-t_0| \|T\| + |1-t-1+t_0| \|T^*\|$$

$$f_v(t) = \|T + S\|_v = \sqrt{\|tT + (1-t)S\|^2 + (1-v) \|tT^* + (1-t)S^*\|^2}$$

$$= \sqrt{\left(\frac{(1+\lambda)^2}{4} + \frac{(1-\lambda)^2}{4} \right) + (1-v) \left(\frac{(1+\lambda)^2}{4} + \frac{(1-\lambda)^2}{4} \right)}$$

$$\Delta = (1+\lambda)^4 + (1+\lambda)^2(1-\lambda)^2 + \frac{(1+\lambda)^4}{4} - \frac{(1-\lambda)^4}{4} + (1+\lambda)^2(1-\lambda)^2$$

$$= (1+\lambda)^2 \left((1+\lambda)^2 + 2(1-\lambda)^2 \right)$$

$$\frac{(1+\lambda)^2 + \frac{(1-\lambda)^2}{4}}{(1-\lambda)^2} + (1+\lambda) \sqrt{\lambda^2 + 2\lambda + 1 + 2\lambda^2 - 4\lambda + 2}$$

$$\geq \frac{(1+\lambda)^2 + (1-\lambda)^2 + 2(1+\lambda)^2 \lambda^2 - 2\lambda + 3}{4 \sqrt{3\lambda^2 - 2\lambda + 3}}$$

f

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$$(1-\lambda)f\left(\frac{1+\lambda}{2}\right) + \lambda f\left(\frac{\lambda}{2}\right)$$

$$T = \begin{pmatrix} 2 & 0 \\ 0 & 0 \end{pmatrix} \quad (S = \begin{pmatrix} 0 & 0 \\ 2 & 0 \end{pmatrix}) \quad v = \frac{1}{2}$$

$$\left(\frac{1+\lambda}{2}\right) \begin{pmatrix} 2 & 0 \\ 0 & 0 \end{pmatrix} + \lambda \begin{pmatrix} 1 & 1 \\ 1 & 2 \end{pmatrix} = (1-\lambda) \begin{pmatrix} \lambda & 1 \\ 1 & \lambda \end{pmatrix} + \lambda \begin{pmatrix} \lambda & 2 \\ 2 & \lambda \end{pmatrix}$$

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

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

$$A^{-1} = \frac{1}{(1+\lambda)(2) - \lambda^2} \begin{pmatrix} 2 & -\lambda \\ -\lambda & 1+\lambda \end{pmatrix}$$

$$(a^2 + \frac{b^2}{4} - \lambda) \left(\frac{b^2}{4} - \lambda\right) - \frac{a^2 b^2}{4} = 0$$

$$\frac{a^2 b^2}{4} + \frac{b^4}{16} - \frac{b^2}{4} \lambda - a^2 \lambda - \frac{b^2}{4} \lambda + \lambda^2 - \frac{a^2 b^2}{4} = 0 \quad \begin{pmatrix} a^2 + \frac{b^2}{4} & ab \\ ab & \frac{b^2}{4} \end{pmatrix}$$

$$\lambda^2 - \lambda a^2 + \frac{b^2}{2} \lambda + \frac{b^4}{16} = 0$$

$$= \frac{(1-\lambda) \sqrt{4(1+\lambda)^2 + (1-\lambda)^2} + (1-\lambda)^2 + 2(1+\lambda) \sqrt{\lambda^2 + 2}}{2} \quad \Delta = a^4 + a^2 b^2 + \frac{b^4}{4} - \frac{b^4}{4} = 0$$

$$\Delta = a^2(a^2 + b^2)$$

$$a^2 + \frac{b^2}{2} + a \sqrt{a^2 + b^2}$$

$$= \frac{2a^2 + b^2 + 2a \sqrt{2\lambda^2 + 2}}{2}$$

$$+ \frac{\lambda(2-\lambda) \sqrt{2\lambda^2 + 2} + \lambda \sqrt{\lambda^2 + 2}}{4}$$

$$(a^2 + b^2 - \lambda)(\frac{b^2}{4} - \lambda) - a^2 b^2 = 0$$

$$a^2 + b^2 \quad ab$$

$$ab \quad b^2$$

$$\left(\frac{a^2 + \frac{b^2}{4} - \lambda\right) \left(\frac{b^2}{4} - \lambda\right) - a^2 b^2 = 0$$

$$(x - a^2 - b^2)(x - \frac{b^2}{4}) - a^2 b^2 = 0$$

$$x^2 - (a^2 + b^2 + \frac{b^2}{4})x + \frac{b^4}{4} - a^2 b^2 = 0$$

$$A = a^4 + 4a^2 b^2 + 4b^4 - 4b^4$$

$$= a^4 + 4a^2 b^2$$

$$\lambda = \frac{a^2 + 2b^2 + a \sqrt{a^2 + 4b^2}}{2}$$

$$\lambda^2 + \frac{(2-\lambda)^2}{2} + \lambda \sqrt{\lambda^2 + (2-\lambda)^2}$$

$$= \frac{2\lambda^2 + (2-\lambda)^2 + 2\lambda \sqrt{\lambda^2 + (2-\lambda)^2}}{4}$$

$$\lambda^2 - \frac{b^2}{4} \lambda + \frac{b^4}{16} = 0 \quad \Delta = a^4 b^4 + 4a^2 b^4 + 4b^4 - 4b^4 = 0$$

$$x^2 - (a^2 + \frac{b^2}{2})x + \frac{b^4}{16} = 0$$

$$\frac{b^2}{2} (a^2 + 2 + a \sqrt{a^2 + 4b^2}) \quad \frac{(2-\lambda)^2}{4} \cdot \frac{(\lambda^2 + 2 + \lambda \sqrt{\lambda^2 + 2})}{2}$$

$$\frac{b^2(b^2+1)}{4}$$

$$\int_0^{\frac{1}{2}} \sqrt{2x^2 - \frac{1}{5}x + 1} dx$$

$$\sqrt{2x^2 - \frac{1}{5}x + 1} = \frac{t^2 + \frac{1}{5}t + 2}{2-t^2} \quad dx = \frac{2t + \frac{2}{5}t^2}{(2-t^2)^2} dt$$

$$= \int_0^{\frac{1}{2}} \frac{2(t^2 + \frac{1}{5}t + 2)}{(2-t^2)^2} dt$$

$$\frac{2t^2 + \frac{2}{5}t + 4}{(2-t^2)^2} dt$$

$$t \left[vS + (1-v)S^* \right] + (1-t) \left[vT + (1-v)T^* \right]$$

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Zamann 定理 3.9

$$\text{iv } \|F_v(T)\| = \|T\|$$

* 数分 确界原理

$$\text{iv } \lim_{n \rightarrow \infty} \langle Tx_n, T^*x_n \rangle = \|T\|^2$$

$$\|vT + (1-v)T^*\| = \|F_v(T)\| = \sup_{\|x\|=1} \|(vT + (1-v)T^*)x\| = \|T\|$$

$\exists \{x_n\}$ 成立

$$\lim_{n \rightarrow \infty} \|vTx_n + (1-v)T^*x_n\| = \|T\|$$

$$\|vTx_n + (1-v)T^*x_n\| \quad (n \rightarrow \infty)$$

$$= v\|Tx_n\| + (1-v)\|T^*x_n\| \quad (n \rightarrow \infty)$$

$$= v\|T\| + (1-v)\|T\| = \|T\|$$

$$\Rightarrow \lim_{n \rightarrow \infty} \|Tx_n\| = \|T\|$$

$$\text{类似地, } \lim_{n \rightarrow \infty} \|T^*x_n\| = \|T\|$$

$$\Rightarrow 2v(1-v)\|T\|^2$$

$$(\text{Re} \langle Tx_n, T^*x_n \rangle)^2 + (\text{Im} \langle Tx_n, T^*x_n \rangle)^2 = 2v(1-v) \text{Re} \langle Tx_n, T^*x_n \rangle \quad (n \rightarrow \infty)$$

$$= \langle Tx_n, T^*x_n \rangle^2$$

$$\leq \|T\|^2 \|T^*\|^2 = \|T\|^4$$

$$\Rightarrow \lim_{n \rightarrow \infty} \text{Im} \langle Tx_n, T^*x_n \rangle = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \text{Re} \langle Tx_n, T^*x_n \rangle = \|T\|^2$$

$$\begin{aligned} \|T\|^2 &= \|vT + (1-v)T^*\|^2 \\ &= \langle vT + (1-v)T^*, vT + (1-v)T^* \rangle \\ &= v^2 \|T\|^2 + \langle vT, (1-v)T^* \rangle + \langle (1-v)T^*, vT \rangle + (1-v)^2 \|T^*\|^2 \\ &= v^2 \|T\|^2 + 2v(1-v) \operatorname{Re} \langle T, T^* \rangle + (1-v)^2 \|T^*\|^2 \\ &= v^2 \|T\|^2 + (1-v)^2 \|T^*\|^2 + 2v(1-v) \operatorname{Re} \langle T, T^* \rangle \quad (n \rightarrow \infty) \\ &= (2v^2 + 1 - 2v) \|T\|^2 + \end{aligned}$$

极限

(ii) \rightarrow (i) $\lim_{n \rightarrow \infty} \operatorname{Re} \langle T x_n, T^* x_n \rangle = \|T\|^2$

$$|\langle T x_n, T^* x_n \rangle| \leq \|T x_n\| \|T^* x_n\|$$

($n \rightarrow \infty$ 时取等) $\leq \|T\| \|T^*\|$

$$\begin{aligned} \lim_{n \rightarrow \infty} \|T x_n\| &= \|T\| \\ \lim_{n \rightarrow \infty} \|T^* x_n\| &= \|T^*\| \end{aligned}$$

$\lim_{n \rightarrow \infty} a_n = a \in \mathbb{R}$
 记 $\lim a_n = a$
 $\forall \varepsilon > 0, \exists N, \forall n > N, \exists t$
 $|a_n - a| < \varepsilon$
 $[(a_n - a)^2 + (b_n)^2] < \varepsilon^2$
 $\Rightarrow |a_n - a| < \varepsilon$

$$\begin{aligned} \|T\|^2 &= v^2 \lim_{n \rightarrow \infty} \|T x_n\|^2 + 2v(1-v) \lim_{n \rightarrow \infty} \operatorname{Re} \langle T x_n, T^* x_n \rangle + (1-v)^2 \lim_{n \rightarrow \infty} \|T^* x_n\|^2 \\ &= \lim_{n \rightarrow \infty} \|Fv(T) x_n\|^2 = \|Fv(T)\|^2 = \|T\|^2 \\ &\Rightarrow \|Fv(T)\| = \|T\| \end{aligned}$$

Thm 2.4. $\|T+S\|_v = \|T\|_v + \|S\|_v$ (ii)
 Cor. 2.5 (1) \sim (2.4)

(2) $\|S^* T\|_v \leq \|S\|_v \|T\|_v$

Thm. 2.7. $\|T+S\|_v = 2 \max\{\|T\|_v, \|S\|_v\}$ (ii)

Thm. 2.8. $\|T\|_v \leq \|T^*\|_v$ (ii)

Prop. 3.9. $\omega_v(T^2) \leq \omega_v^2(T)$

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例 10 例子

确界原理 (第 3, 4 页) (数分, 华师大)

Thm. 24. $\|T+S\|_V = \|T\|_V + \|S\|_V$

$$\|(T+S)x_n\|^2 = \|Tx_n\|^2 + 2\text{Re}\langle Tx_n, Sx_n \rangle + \|Sx_n\|^2$$

$$\|T+S\|^2 \leq \|T\|^2 + \|S\|^2 + \lim_{n \rightarrow \infty} 2\text{Re}\langle Tx_n, Sx_n \rangle = \|T\|^2 + \|S\|^2 + 2\|T\|\|S\|$$

$$\Rightarrow \|T\|\|S\| \leq \lim_{n \rightarrow \infty} \text{Re}\langle Tx_n, Sx_n \rangle$$

Proof

$$= \lim_{n \rightarrow \infty} \|(T+S)x_n\|^2$$

$$= \lim_{n \rightarrow \infty} (\underbrace{\|Tx_n\|^2}_{a_n} + 2\text{Re}\langle Tx_n, Sx_n \rangle + \underbrace{\|Sx_n\|^2}_{b_n})$$

$$\leq \|T\|^2 + \|S\|^2 + 2\|T\|\|S\|$$

$\lim_{n \rightarrow \infty} a_n, \lim_{n \rightarrow \infty} b_n$ 极限存在

$$\text{由 } \lim_{n \rightarrow \infty} c_n = \lim_{n \rightarrow \infty} (a_n + b_n + c_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n$$

$$\Rightarrow \lim_{n \rightarrow \infty} \text{Re}\langle Tx_n, Sx_n \rangle \text{ 极限存在}$$

$$\lim_{n \rightarrow \infty} \|(T+S)x_n\|^2 = (\|T\| + \|S\|)^2 = \|T\|^2 + \|S\|^2 + 2\|T\|\|S\|$$

$$\Rightarrow \lim_{n \rightarrow \infty} \text{Re}\langle Tx_n, Sx_n \rangle = \|T\|\|S\|$$

$$\text{存在 } \|(v(T+S) + (1-v)(T+S))^* x_n\| = \|(v(T+S) + (1-v)(T+S))^* x_n\|$$

$$\|(v(T+S) + (1-v)(T+S))^* x_n\| \leq \|(vT + (1-v)T^*) x_n\| + \|(vS + (1-v)S^*) x_n\|$$

$$\|(vT + (1-v)T^*) x_n\| + \|(vS + (1-v)S^*) x_n\| \leq \|vT + (1-v)T^*\| + \|vS + (1-v)S^*\|$$

$$\text{极限存在}$$

$$\|(v(T+S) + (1-v)(T+S))^* x_n\|^2$$

$$= \|v(T+S)x_n\|^2 + 2\text{Re}\langle v(T+S)x_n, (1-v)(T+S)^* x_n \rangle + \|(1-v)(T+S)^* x_n\|^2$$

$$\leq \|v(T+S)\|^2 + 2\|v(T+S)\| \|(1-v)(T+S)^*\| + \|(1-v)(T+S)^*\|^2$$

所以 $\text{Re}\langle v(T+S), (1-v)(T+S)^* \rangle$ 极限存在

$$\|T+S\| = \|T\| + \|S\|$$

$$\|S^*T\| = \|S\| \|T\|$$

$$\omega(S^*T) =$$

$$2t+1 + \sqrt{4t^2+4t-1}$$

$$\frac{2t+1}{\sqrt{4t^2+4t-1}} + 4 = 0$$

$$\frac{2t+1}{\sqrt{4t^2+4t-1}} = -1$$

$$\frac{4t^2+4t+1}{4t^2+4t-1} = 1$$

$$\|F_v(T)\| \|F_v(S)\| \leq \sup \|ve^{i\theta}S^*T + (1-v)e^{i\theta}S^*T^*\|$$

$$7/29. \omega_{\frac{1}{2}}(AB) = \omega\left(\frac{e^{i\theta}AB + e^{-i\theta}(AB)^*}{2}\right) \leq \omega_v(AB)$$

$$\omega_v(T) = \sup_{\theta \in \mathbb{R}} \|Re_v(e^{i\theta}T)\|$$

$$= \sup_{\theta \in \mathbb{R}} \|ve^{i\theta}T + (1-v)e^{-i\theta}T^*\|$$

$$\omega(T) = \sup_{\theta \in \mathbb{R}} \left\| \frac{e^{i\theta}T + e^{-i\theta}T^*}{2} \right\|$$

3 + \sqrt{7} (第1) (第2)
Thm. 3.4, Prop. 3.9
看 $\omega_v(T^2)$ 与 $\omega_v^2(T)$ 的关系

$$v \in [\frac{1}{2}, 1]$$

$$\omega_{\frac{1}{2}}(T) < \omega_v(T) < \omega_v$$

$$\textcircled{1} \frac{1}{2v} \omega_v^2(T) \leq \omega_{\frac{1}{2}}^2(T) \leq \omega_{\frac{1}{2}}(T) \leq \omega_v^2(T)$$

Thm. 3.4 Prop. 3.9 极值

按自己理解写证明

先用 Thm. 3.4 结果
② 解 1.2 (可能混淆 3.11 的结果)

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$$f_T(v) = \omega_v(T)$$

T 和 S 都是二阶 ^{对称阵} 阵

$$f_T(v) - f_S(v) = \omega_v(T) - \omega_v(S)$$

什么时候是凸函数

④ 2.8

$$g\left(\frac{x+y}{2}\right) \leq \frac{1}{2}g(x) + \frac{1}{2}g(y)$$

$$= \frac{1}{2}f_T(x) - \frac{1}{2}f_S(x) + \frac{1}{2}f_T(y) - \frac{1}{2}f_S(y)$$

$$\frac{1}{2v} W_v^2(\omega) = \frac{1}{2v} \| (R(e^{i\omega}T) + i(2v-1)I)(e^{i\omega}T) x \|^2$$

$$W_v(T+S) = W_v(T) + W_v(S)$$

lim
h → 0

$$W_v(T+S) = W_v(T) + W_v(S)$$

$$\sup_{\theta \in \mathbb{R}} \left\| \frac{e^{i\theta}(T+S) + e^{-i\theta}(T+S)^*}{2} \right\| = \sup_{\theta \in \mathbb{R}}$$

$$\sup_{\theta \in \mathbb{R}} \| (v e^{i\theta}T + (1-v)e^{i\theta}T^* + v e^{i\theta}S + (1-v)e^{-i\theta}S^*) \|$$

≤

$$W_v(T) + W_v(S)$$

T*
x_n, x_n

lim

$$(W_v(T) + W_v(S))^2 = W_v^2(T) + 2 \| (v e^{i\theta}T + (1-v)e^{-i\theta}T^* \| \| v e^{i\theta}S + (1-v)e^{-i\theta}S^* \|$$

$$w_v(T) = w_v(S) \quad T = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} \quad S = \begin{pmatrix} c & 0 \\ 0 & d \end{pmatrix}$$

$$\| (ve^{i\theta} T + (1-v)e^{-i\theta} T^*) \|$$

$$\begin{pmatrix} ve^{i\theta} a + (1-v)e^{-i\theta} a & 0 \\ 0 & ve^{i\theta} b + (1-v)e^{-i\theta} b \end{pmatrix}$$

$$\begin{pmatrix} (v \sin \theta + i \cos \theta) a + (1-v)(\sin \theta - i \cos \theta) a & 0 \\ 0 & (v \sin \theta + i \cos \theta) b + (1-v)(\sin \theta - i \cos \theta) b \end{pmatrix}$$

$$\begin{pmatrix} 2(v \sin \theta + i \cos \theta) a + (1-v)(\sin \theta - i \cos \theta) a & 0 \\ 0 & 2(v \sin \theta + i \cos \theta) b + (1-v)(\sin \theta - i \cos \theta) b \end{pmatrix}$$

$$\begin{pmatrix} (v \sin \theta + i \cos \theta) a + (1-v)(\sin \theta - i \cos \theta) a & 0 \\ 0 & (v \sin \theta + i \cos \theta) b + (1-v)(\sin \theta - i \cos \theta) b \end{pmatrix}$$

$$\begin{pmatrix} (v \sin \theta + i \cos \theta) a + (1-v)(\sin \theta - i \cos \theta) a & 0 \\ 0 & (v \sin \theta + i \cos \theta) b + (1-v)(\sin \theta - i \cos \theta) b \end{pmatrix}$$

$$A = \frac{(ve^{i\theta} + (1-v)e^{-i\theta})}{\sqrt{(1-v)^2 + v^2 + 2v(1-v)(\sin^2 \theta - \cos^2 \theta)}}$$

SW OR

条件

第值

$$f(\theta) = \sqrt{(\max\{a, b\} - \max\{c, d\})^2}$$

$$T = \begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} \quad v(\sin \theta - i \cos \theta) a \cdot v(\sin \theta + i \cos \theta) a$$

$$A^* A = \begin{pmatrix} (a^2 + 4)A - \lambda & 0 \\ 0 & (b^2 A - \lambda) \end{pmatrix}$$

$$\begin{pmatrix} \sin^2 \theta - (2v-1)^2 \cos^2 \theta + 2i(2v-1)\sin \theta \cos \theta \\ a^2 A + 4A \end{pmatrix}$$

$$(a^2 + 4)A - \lambda)(b^2 A - \lambda) - 4b^2 A^2 = 0$$

$$\lambda^2 - (a^2 + b^2 + 4)A\lambda + (a^2 b^2)A^2 = 0$$

$$\Delta = (a^2 + b^2 + 4)^2 A^2 - 4a^2 b^2 A^2$$

$$A = \frac{\sqrt{(a^2 + b^2 + 4)^2 - 4a^2 b^2}}{a^2 + b^2 + 4 + \lambda A}$$

$$\begin{pmatrix} a(v e^{i\theta} + (1-v)e^{-i\theta}) & 2v e^{-i\theta} \\ 2(1-v)e^{i\theta} & b(v e^{-i\theta} + (1-v)e^{i\theta}) \end{pmatrix} \begin{pmatrix} a(v e^{i\theta} + (1-v)e^{-i\theta}) & 2(1-v)e^{-i\theta} \\ b(v e^{i\theta} + (1-v)e^{-i\theta}) & 2v e^{i\theta} \end{pmatrix}$$

$$\begin{pmatrix} a^2(v^2 + (1-v)^2 + v(1-v)(e^{2i\theta} + e^{-2i\theta})) + 4v^2 & 2a(v(1-v)e^{-2i\theta} + (1-v)^2) + 2b(v^2 + v(1-v)e^{-2i\theta}) \\ 2a(v(1-v)e^{2i\theta} + (1-v)^2) + 2b(v^2 + v(1-v)e^{2i\theta}) & 4(1-v)^2 + b^2(v^2 + (1-v)^2 + v(1-v)(e^{2i\theta} + e^{-2i\theta})) \end{pmatrix}$$

$$\lambda^2 - (4v^2 + 4(1-v)^2 + a^2A + b^2A)\lambda +$$

$$16v^2(1-v)^2 + 4v^2b^2A + 4(1-v)^2a^2A + a^2b^2A^2 - \Delta$$

$$\begin{aligned} & (4a^2(v^2(1-v)^2 + (1-v)^4 + v(1-v)^3 e^{2i\theta} + v(1-v)^3 e^{-2i\theta}) \\ & + 4ab(v^3(1-v)e^{2i\theta} + v^2(1-v)^2 + v(1-v)^3 e^{-2i\theta} + v^3(1-v)e^{-2i\theta} + 2v(1-v)^2 \\ & + 4b^2(v^4 + v^2(1-v)^2 + v^3(1-v)e^{2i\theta} + v^3(1-v)e^{-2i\theta})) \end{aligned}$$

$$\begin{aligned} & 4a^2((1-v)^4 + v^2(1-v)^2 + v(1-v)^3 \sin 2\theta) \\ & + 4ab(v^3(1-v) \sin 2\theta + v(1-v)^3 \sin 2\theta + 4v^2(1-v)^2) \\ & + 4b^2(v^4 + v^2(1-v)^2 + v^3(1-v) \sin 2\theta) \end{aligned}$$

$$\Delta = 16v^4 + 16(1-v)^4 + a^4A^2 + b^4A^2 - 32v^2(1-v)^2 + 8a^2v^2A - 8b^2v^2A - 8a^2(1-v)^2A + 8b^2(1-v)^2A = 2a^2b^2A^2$$

$$\begin{aligned} & -16v^2(1-v)^2 - 16(1-v)^2 + 16a^2(1-v)^2A + 16a^2v^2(1-v)^2 \\ & + 16a^2v(1-v)^3 \sin 2\theta + 16abv^3(1-v) \sin 2\theta + 16abv(1-v)^3 \sin 2\theta + 64abv^2(1-v)^2 \\ & + 16b^2v^4 + 16b^2v^2(1-v)^2 + 16b^2v^3(1-v) \sin 2\theta \end{aligned}$$

$$\frac{4v^2 + 4(1-v)^2 + a^2A + b^2A}{2} \Delta$$

2

$$T = \begin{bmatrix} 0 & a \\ b & 0 \end{bmatrix}$$

$$S = \begin{bmatrix} c & 0 \\ d & 0 \end{bmatrix}$$

$$W_v(T) - W_v(S)$$

$$\sup_{\|x\|=1} \operatorname{Re} \left(v e^{i\theta} T + v e^{-i\theta} T^* \right)$$

$$A = \begin{pmatrix} 0 & b v e^{i\theta} + a(1-v) e^{-i\theta} \\ b v e^{i\theta} + a(1-v) e^{-i\theta} & 0 \end{pmatrix}$$

$$A^* = \begin{pmatrix} 0 & b v e^{-i\theta} + a(1-v) e^{i\theta} \\ b v e^{-i\theta} + a(1-v) e^{i\theta} & 0 \end{pmatrix}$$

$$A^* A = \begin{pmatrix} b^2 v^2 + a^2 (1-v)^2 + 2abv(1-v) \sin 2\theta & 0 \\ 0 & a^2 v^2 + b^2 (1-v)^2 + 2abv(1-v) \sin 2\theta \end{pmatrix}$$

$$\sin 2\theta = 1 \text{ 时 } \begin{pmatrix} (b(1-v) + bv)^2 & 0 \\ 0 & (a(1-v) + av)^2 \end{pmatrix}$$

$$f_1(v) = a(1-v) + bv - c(1-v) - d v = v(a+b+c-d) + a-c$$

$$f_2(v) = a(1-v) + bv - cv - d(1-v) = v(a+b-c-d) + a-d$$

$$f_3(v) = a(1-v) + bv - c(1-v) - d v = v(a-b-c+d) + b-d$$

$$f_4(v) = a(1-v) + bv - cv - d(1-v) = v(a-b-c+d) + b-d$$

$$b - av + a > a$$

$$|bv + a(1-v)| > |av + b(1-v)| \Rightarrow abv < a-b$$

$$|(b-a)v + a| > |(a-b)v + b|$$

$$v > \frac{a}{a-b}$$

$$\textcircled{1} (b-a)v + a > (a-b)v + b$$

$$v < \frac{a}{a-b}$$

$$(a-b)v + b$$

$$\textcircled{2} (b-a)v + a > (b-a)v - b$$

$$\textcircled{3} (a-b)v - a > (a-b)v + b$$

$$\textcircled{4} (a-b)v - a > (b-a)v - b$$

$$\Rightarrow (a-b)v > a-b$$

$$a-b < 0$$

$$a < b \text{ 时 } 0 \leq v \leq \frac{1}{2}$$

$$a > b \text{ 时 } \frac{1}{2} \leq v \leq 1$$

$$a > b \text{ 时 } \frac{1}{2} \leq v \leq 1$$

$$a < b \text{ 时 } 0 \leq v \leq \frac{1}{2}$$

$$W_V(T) \leq \frac{1}{2} (\|T - T^*\|_V^2 + \|T + T^*\|_V^2)^{\frac{1}{2}}$$

$$W_V^2(T) \leq \frac{1}{4} (\|ve^{i\theta}(T - T^*) + (1-v)e^{-i\theta}(T - T^*)\|^2 + \|ve^{i\theta}(T + T^*) + (1-v)e^{-i\theta}(T + T^*)\|^2)$$

$$\leq \|ve^{i\theta}(T - T^*)\|^2 + 2\operatorname{Re} \langle \dots \rangle$$

Sol 4. ① 原文的 2.4 作为 $v=1$ 情况的一个推论

② 改成 α 使得

$$A = A^*$$

$$\|A\| = \|AA^*\| = \|vA + (1-v)A^*\|$$

$$= \|vA^* + (1-v)A^*\|$$

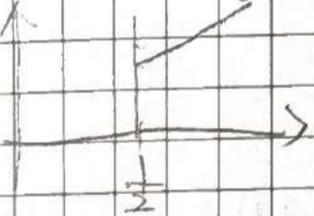
$$= \|A^*\|$$

$$= \|A\|$$

$$\|E_V(T)\| = \|T\|$$

P 36. 规则

$a > b, c > d$ 时



$|a-b| > |c-d|$ 时为凸函数

$|a-b| < |c-d|$ 时为凹

$a > b, c < d$ 时

$|a-b| > |c-d|$ 时为凸函数

$|a-b| < |c-d|$ 时为凹函数

$a < b, c > d$ 时

$|a-b| > |c-d|$ 时为凸

$|a-b| < |c-d|$ 为凹

$a < b, c < d$ 时

$|a-b| > |c-d|$ 时为凸

$|a-b| < |c-d|$ 为凹

$$A = \begin{pmatrix} 0 & ave^{i\theta} + b(1-v)e^{-i\theta} \\ bve^{i\theta} + a(1-v)e^{-i\theta} & 0 \end{pmatrix}$$

$$\text{Re}^2 a + \text{Im}^2 a$$

$$A^* = \begin{pmatrix} \bar{a}ve^{-i\theta} + \bar{b}(1-v)e^{i\theta} & 0 \\ \bar{b}ve^{-i\theta} + \bar{a}(1-v)e^{i\theta} & 0 \end{pmatrix}$$

$$\begin{pmatrix} (\text{Re}^2 b + \text{Im}^2 b)v^2 + \bar{a}\bar{b}v(1-v)e^{-2i\theta} + \bar{a}bv(1-v)e^{2i\theta} + (\text{Re}^2 a + \text{Im}^2 a)(1-v)^2 & 0 \\ (\text{Re}^2 a + \text{Im}^2 a)v^2 + \bar{a}bv(1-v)e^{-2i\theta} + \bar{a}bv(1-v)e^{2i\theta} + (\text{Re}^2 b + \text{Im}^2 b)(1-v)^2 & 0 \end{pmatrix}$$

$$\bar{a}\bar{b} + \bar{a}b$$

$$(\text{Re} a + i \text{Im} a)(\text{Re} b - i \text{Im} b)$$

$$\begin{pmatrix} \text{Re} a \text{Re} b + i \text{Re} b \text{Im} a - i \text{Re} a \text{Im} b + \text{Im} a \text{Im} b & (\sin 2\theta - \cos 2\theta) \\ \text{Re} a \text{Re} b - i \text{Re} b \text{Im} a + i \text{Re} a \text{Im} b + \text{Im} a \text{Im} b & (\sin 2\theta + \cos 2\theta) \end{pmatrix}$$

$$(\text{Re} a - i \text{Im} a)(\text{Re} b + i \text{Im} b)$$

$$\text{Re} a \text{Re} b - i \text{Re} b \text{Im} a + i \text{Re} a \text{Im} b + \text{Im} a \text{Im} b$$

$$(\text{Re}^2 b + \text{Im}^2 b)v^2 + 2(\text{Re} a \text{Re} b + \text{Im} a \text{Im} b) + (\text{Re}^2 a + \text{Im}^2 a)(1-v)^2$$

$$2(\text{Re} a \text{Re} b + \text{Im} a \text{Im} b) \sin 2\theta (v(1-v))$$

$$(\text{Re} b)v + \text{Re} a(1-v) \quad (\text{Im} b)v + \text{Im} a(1-v)$$

$$(\text{Re} a)v + \text{Re} b(1-v) \quad (\text{Im} a)v + \text{Im} b(1-v)$$

$$f(v) = \frac{(\text{Re} a)v + \text{Re} b(1-v)}{\sqrt{(\text{Re} b)v + \text{Re} a(1-v)^2 + (\text{Im} b)v + \text{Im} a(1-v)^2}} - \frac{(\text{Re} a)v + \text{Re} b(1-v)}{\sqrt{(\text{Re} a)v + \text{Re} b(1-v)^2 + (\text{Im} a)v + \text{Im} b(1-v)^2}}$$

$$\text{Re}^2 a v^2 + 2 \text{Re} a \text{Re} b (v - v^2) + (v^2 - 2v + 1) \text{Re}^2 b$$

$$+ (\text{Im}^2 a)v^2 + 2 \text{Im} a \text{Im} b (v - v^2)$$

$$+ (v^2 - 2v + 1) \text{Im}^2 b$$

$$\left[(\text{Re} a - \text{Re} b)^2 + (\text{Im} a + \text{Im} b)^2 \right] v^2$$

$$+ 2v(\text{Re} a \text{Re} b - \text{Re} b^2 + \text{Im} a \text{Im} b - \text{Im} b^2)$$

$$f(z) = z^5 + z^4 - 2$$

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

$$C(P) = \begin{pmatrix} -1 & 1 & 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 2 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

$$(1-\lambda) \begin{pmatrix} -\lambda & 0 & 0 & 0 & 0 \\ 1 & -\lambda & 0 & 0 & 0 \\ 0 & 1 & -\lambda & 0 & 0 \\ 0 & 0 & 1 & -\lambda & 0 \\ 0 & 0 & 0 & 1 & -\lambda \end{pmatrix}$$

$$C^*(P)C = \begin{pmatrix} 2 & 1 & 0 & 0 & 0 & -2 \\ 1 & 2 & 0 & 0 & 0 & -2 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ -2 & -2 & 0 & 0 & 0 & 4 \end{pmatrix}$$

$$(1-\lambda)(-\lambda) \begin{pmatrix} -\lambda & 0 & 0 & 0 \\ 1 & -\lambda & 0 & 0 \\ 0 & 1 & -\lambda & 0 \\ 0 & 0 & 1 & -\lambda \end{pmatrix}$$

$$(1-\lambda)(-\lambda)$$

0

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

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

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

矩阵的正交对角化

$$W(\cdot)W^T$$

高等代数 P406

二次型的化简