

2016 考研数学一真题及答案解析

来源：文都教育

一、选择题：18 小题，每小题 4 分，共 32 分，下列每出的四个选项中，只有一个选项符合题目要求的，请将所选项前的字母填在答题纸指定位置上。

(1) 若反常积分 $\int_0^{+\infty} \frac{1}{x^a(1+x)^b} dx$ 收敛，则 ()

(A) $a < 1$ 且 $b > 1$.

(B) $a > 1$ 且 $b > 1$.

(C) $a < 1$ 且 $a+b > 1$.

(D) $a > 1$ 且 $a+b > 1$.

解析： $\lim_{x \rightarrow 0^+} x^a \cdot \frac{1}{x^a(1+x)^b} = 1, \lim_{x \rightarrow +\infty} x^{a+b} \cdot \frac{1}{x^a(1+x)^b} = 1$ ，因为 $\int_0^{+\infty} \frac{1}{x^a(1+x)^b} dx$ 收敛，所以 $a < 1, a+b > 1$ ，选择 (C)

(2) 已知函数 $f(x) = \begin{cases} 2(x-1), & x < 1, \\ \ln x, & x \geq 1. \end{cases}$ 则 $f(x)$ 的一个原函数是 ()

(A) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x - 1), & x \geq 1. \end{cases}$

(B) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x - 1) - 1, & x \geq 1. \end{cases}$

(C) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x + 1) + 1, & x \geq 1. \end{cases}$

(D) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x - 1) + 1, & x \geq 1. \end{cases}$

解析：由原函数的定义知， $f(x) = \int f(x) dx$

$$x < 1, f(x) = \int 2(x-1) dx = (x-1)^2 + C_1.$$

$$x > 1, f(x) = \int \ln x dx = x(\ln x - 1) + C_2.$$

又原函数必可导，则 $f(x)$ 一定连续。

$\therefore F(x)$ 在 $x=1$ 连续



$$\therefore C_1 = C_2 - 1$$

$$\therefore F(x) = \begin{cases} (x-1)^2 + c, & x < 1 \\ x(\ln x - 1) + c + 1, & x \geq 1 \end{cases}, \quad c \in \mathbb{R}. \text{ 当 } c = 0 \text{ 时, 选 D.}$$

(3) 若 $y = (1+x^2)^2 - \sqrt{1+x^2}$, $y = (1+x^2)^2 + \sqrt{1+x^2}$ 是微分方程 $y' + p(x)y = q(x)$ 的两个解, 则 $q(x) =$ ()

(A) $3x(1+x^2)$

(B) $-3x(1+x^2)$

(C) $\frac{x}{1+x^2}$

(D) $-\frac{x}{1+x^2}$

解析: 令 $y_1 = (1+x^2)^2 - \sqrt{1+x^2}$, $y_2 = (1+x^2)^2 + \sqrt{1+x^2}$ 是微分方程

$y' + P(x)y = q(x)$ 的两个解

$\therefore y_1 - y_2$ 是 $y' + P(x)y = 0$ 的解.

$$\therefore -2 \cdot \frac{1}{2} (1+x^2)^{\frac{1}{2}} \cdot 2x - 2\sqrt{1+x^2} \cdot P(x) = 0$$

$$\therefore -2 \cdot \frac{1}{2} (1+x^2)^{\frac{1}{2}} \cdot 2x - 2\sqrt{1+x^2} \cdot P(x) = 0$$

$$\therefore P(x) = -\frac{x}{(1+x^2)}$$

$\frac{y_1 + y_2}{2}$ 是 $y' + P(x)y = g(x)$ 的解.

$$[(1+x^2)^2]' + P(x) \cdot (1+x^2)^2 = g(x)$$

$$\therefore 2(1+x^2) \cdot 2x + p(x) \cdot (1+x^2)^2 = g(x)$$

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$$\begin{aligned} \therefore q(x) &= 4x \cdot 2x + p(x) \cdot (1+x^2)^2 \\ &= 4x(1+x^2) - \frac{x}{1+x^2} (1+x^2)^2 \\ &= 4x(1+x^2) - x(1+x^2) \\ &= 3x(1+x^2) \end{aligned}$$

选择 A.

(4) 已知函数 $f(x) = \begin{cases} x, & x \leq 0, \\ \frac{1}{n}, \frac{1}{n+1} < x \leq \frac{1}{n}, & n=1, 2, \dots, \end{cases}$ 则 ()

(A) $x=0$ 是 $f(x)$ 的第一类间断点

(B) $x=0$ 是 $f(x)$ 的第二类间断点

(C) $f(x)$ 是 $x=0$ 处连续但不可导

(D) $f(x)$ 在 $x=0$ 处可导

解析: 因 $f(x) = \begin{cases} x, & x \leq 0 \\ \frac{1}{n}, \frac{1}{n+1} \leq x < \frac{1}{n} \end{cases}$

则 $\lim_{x \rightarrow 0^-} f(x) = 0, \lim_{x \rightarrow 0^+} f(x) = 0$

$\therefore f(0) = \lim_{x \rightarrow 0^-} f(x) = \lim_{x \rightarrow 0^+} f(x)$, 故 $f(x)$ 在 $x=0$ 连续.

又 $f'_-(0) = \lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^-} \frac{x}{x} = 1$

$f'_+(0) = \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^+} \frac{\frac{1}{n}}{x} = \infty$

$\therefore f'(0)$ 不存在, 即 $f(x)$ 在 $x=0$ 处不可导

选择 C

(5) 设 A, B 是可逆矩阵, 且 A 与 B 相似, 则下列结论错误的是 ()

(A) A^T 与 B^T 相似.

(B) A^{-1} 与 B^{-1} 相似.

(C) $A + A^T$ 与 $B + B^T$ 相似.

(D) $A + A^{-1}$ 与 $B + B^{-1}$ 相似.

解析: $\because A$ 与 B 相似

\therefore 存在可逆矩阵 P , 使得 $B = P^{-1}AP$

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故 $B^T = P^T A^T (P^{-1})^T = [(P^T)^{-1}]^{-1} A^T [(P^T)^{-1}]$, $\therefore A^T$ 与 B^T 相似 (A) 正确

又 $B^{-1} = P^{-1} A^{-1} P$, 故 B^{-1} 与 A^{-1} 相似, (B) 正确

$B + B^{-1} = P^{-1} (A + A^{-1}) P$, 故 $A + A^{-1}$ 与 $B + B^{-1}$ 相似, (D) 正确,

所以应选 (C) .

(6) 设二次型 $f(x_1, x_2, x_3) = x_1^2 + x_2^2 + x_3^2 + 4x_1x_2 + 4x_1x_3 + 4x_2x_3$, 则 $f(x_1, x_2, x_3) = 2$

在空间直角坐标下表示的二次曲面为 ()

- (A) 单叶双曲面 (B) 双叶双曲面
(C) 椭球面 (D) 柱面

解析:

$\therefore f(x_1, x_2, x_3) = x_1^2 + x_2^2 + x_3^2 + 4x_1x_2 + 4x_1x_3 + 4x_2x_3$

\therefore 此二次型的矩阵 $A = \begin{pmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{pmatrix}$

$$|A - \lambda E| = \begin{vmatrix} 1-\lambda & 2 & 2 \\ 2 & 1-\lambda & 2 \\ 2 & 2 & 1-\lambda \end{vmatrix} = (\lambda+1)^2(5-\lambda)$$

$\therefore \lambda_1 = 5 \quad \lambda_2 = \lambda_3 = -1$

所以此二次型在正交变换 $X = QY$ 下的标准形为 $f(y_1, y_2, y_3) = 5y_1^2 - y_2^2 - y_3^2$

$\therefore f(x_1, x_2, x_3) = 2$ 表示双叶双曲面, 所以选 (B)

(7) 设随机变量 $X \sim N(\mu, \sigma^2) (\sigma > 0)$, 记 $p = P\{X \leq \mu + \sigma^2\}$, 则 ()

- (A) p 随着 μ 的增加而增加
(B) p 随着 σ 的增加而增加
(C) p 随着 μ 的增加而减少
(D) p 随着 σ 的增加而减少

解析: $P = P\{x \leq \mu + \sigma^2\} = P\{\frac{x-\mu}{\sigma} \leq \frac{\sigma^2}{\sigma}\} = \Phi(\sigma)$, $\Phi(x)$ 为标准正态分布的分布函数,

$\Phi(x)$ 是单调增加的, 故选 (B) .

(8) 随机试验 E 有三种两两不相容的结果, A_1, A_2, A_3 , 且三种结果发生的概率均为 $\frac{1}{3}$.

将试验 E 独立重复做 2 次, X 表示 2 次试验中结果 A_1 发生的次数, Y 表示 2 次试验中结果 A_2

发生的次数，则 X 与 Y 的相关系数为 ()

- (A) (B) (C) (D)

解析: $P\{X=0, Y=0\} = \frac{1}{9}, P\{X=0, Y=1\} = \frac{2}{9}, P\{X=0, Y=2\} = \frac{1}{9},$

类似可求得其它情况下的概率, 其分布律如下:

X \ Y	0	1	2	$P_{i\cdot}$
0	$\frac{1}{9}$	$\frac{2}{9}$	$\frac{1}{9}$	$\frac{4}{9}$
1	$\frac{2}{9}$	$\frac{2}{9}$	0	$\frac{4}{9}$
2	$\frac{1}{9}$	0	0	$\frac{1}{9}$
$P_{\cdot j}$	$\frac{4}{9}$	$\frac{4}{9}$	$\frac{1}{9}$	

所以 $EX = 0 \times \frac{4}{9} + 1 \times \frac{4}{9} + 2 \times \frac{1}{9} = \frac{2}{3},$

同理可得 $EY = \frac{2}{3}, EX^2 = \frac{8}{9}, EY^2 = \frac{8}{9},$

$EXY = \frac{2}{9}, Cov(X, Y) = EXY - EXEY = \frac{4}{9},$

$DX = EX^2 - E^2X = \frac{4}{9}, DY = EY^2 - E^2Y = \frac{4}{9},$

$\rho_{xy} = \frac{Cov(X, Y)}{\sqrt{DX}\sqrt{DY}} = -\frac{1}{2}.$

二、填空题: 9-14 小题, 每小题 4 分, 共 24 分, 请将答案写在答题指定位置上.

(9) $\lim_{x \rightarrow 0} \frac{\int_0^x t \ln(1+t \sin t) dt}{1 - \cos x^2} = \underline{\hspace{2cm}}.$

解析: $\lim_{x \rightarrow 0} \frac{\int_0^x t \ln(1+t \sin t) dt}{1 - \cos x^2} = \lim_{x \rightarrow 0} \frac{\int_0^x t \ln(1+t \sin t) dt}{\frac{1}{2}x^4}$
 $= \lim_{x \rightarrow 0} \frac{x \ln(1+x \sin x)}{2x^3}$
 $= \frac{1}{2}$

(10) 向量场 $A(x, y, z) = (x+y+z)i + xyj + zk$ 的旋度 $rot A = \underline{\hspace{2cm}}.$

解析:



$$\text{rot } A = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ p & q & r \end{vmatrix} = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x+y+z & xy & z \end{vmatrix} = j + (y-1)k.$$

(11) 设函数 $f(u, v)$ 可微, $z = z(x, y)$ 由方程 $(x+1)z - y^2 = x^2 f(x-z, y)$ 确定, 则

$$dz|_{(0,1)} = \underline{\hspace{2cm}}.$$

解析: $x=0, y=1, z=1$, 对方程两边求偏导:

$$z + (x+1)z'_x = 2xf'(x-z, y) + x^2 f'_1(1-z'_x), \quad (x+1)z'_y - 2y = x^2(f'_1(-z'_y) + f'_2)$$

$$z'_x(0,1) = -1, \quad z'_y(0,1) = 2, \quad dz|_{(0,1)} = -dx + 2dy$$

(12) 略

(13.) 行列式
$$\begin{vmatrix} \lambda & -1 & 0 & 0 \\ 0 & \lambda & -1 & 0 \\ 0 & 0 & \lambda & -1 \\ 4 & 3 & 2 & \lambda+1 \end{vmatrix} = \underline{\hspace{2cm}}.$$

解析:
$$\begin{vmatrix} \lambda & -1 & 0 & 0 \\ 0 & \lambda & -1 & 0 \\ 0 & 0 & \lambda & -1 \\ 4 & 3 & 2 & \lambda+1 \end{vmatrix} = \lambda \begin{vmatrix} \lambda & -1 & 0 \\ 0 & \lambda & -1 \\ 3 & 2 & \lambda+1 \end{vmatrix} + 4 = \lambda^4 + \lambda^3 + 2\lambda^2 + 3\lambda + 4.$$

(14) 设 x_1, x_2, \dots, x_n 为来自总体 $N(\mu, \sigma^2)$ 的简单随机样本, 样本均值 $\bar{x} = 9.5$, 参数 μ 的置信度为 0.95 的双侧置信区间的置信上限为 10.8, 则 μ 的置信度为 0.95 的双侧置信区间为 $\underline{\hspace{2cm}}$.

解析: 因 $\bar{X} \sim N\left(\mu, \frac{1}{n}\sigma^2\right)$, 则 $\frac{\bar{X} - \mu}{\sqrt{\frac{1}{n}\sigma^2}} \sim N(0,1)$, 则 $P\left\{-Z_{\frac{\alpha}{2}} < \frac{\bar{X} - \mu}{\sqrt{\frac{1}{n}\sigma^2}} < Z_{\frac{\alpha}{2}}\right\} = 0.95$,

其中 $\alpha = 0.05$

μ 的置信度为 0.95 的置信区间为 $(\bar{X} - \sqrt{\frac{1}{n}\sigma^2} Z_{\frac{\alpha}{2}}, \bar{X} + \sqrt{\frac{1}{n}\sigma^2} Z_{\frac{\alpha}{2}})$.

又 μ 的置信上限为 10.8, 且 $\bar{x} = 9.5$, 则 $\sqrt{\frac{1}{n}\sigma^2} Z_{\frac{\alpha}{2}} = 1.3$

故 μ 的双侧置信区间为 $(9.5 - 1.3, 9.5 + 1.3) = (8.2, 10.8)$.

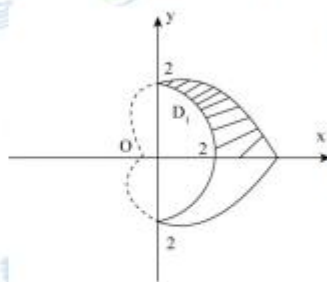
三、解答题: 15~23 小题, 共 94 分, 请将解答写在答题纸指定位置上, 解答应写出文

字说明, 证明过程或演算步骤.

(15) (本题满分 10 分)

已知平面区域 $D = \left\{ (r, \theta) \mid 2 \leq r \leq 2(1 + \cos \theta), -\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2} \right\}$, 计算二重积分 $\iint_D x dx dy$.

解析: 由分析可知 D 的图形如图所示:
由圆和心形线所围成, D 关于 x 轴对称.



$$\therefore \iint_D x dx dy = 2 \iint_{D_1} x dx dy = 2 \int_0^{\frac{\pi}{2}} d\theta \int_2^{2(1+\cos\theta)} r^2 \cos\theta dr$$

$$= \frac{16}{3} \int_0^{\frac{\pi}{2}} ((1 + \cos\theta)^3 - 1) \cos\theta d\theta$$

$$= \frac{16}{3} \int_0^{\frac{\pi}{2}} (3\cos^2\theta + 3\cos^3\theta + \cos^4\theta) d\theta$$

$$= \frac{16}{3} \times \left(2 + \frac{15}{16}\pi \right)$$

$$= \frac{32}{3} + 5\pi$$

(16) (本题满分 10 分)

设函数 $y(x)$ 满足方程 $y'' + 2y' + ky = 0$, 其中 $0 < k < 1$.

(I) 证明: 反常积分 $\int_0^{+\infty} y(x) dx$ 收敛;

(II) 若 $y(0) = 1, y'(0) = 1$, 求 $\int_0^{+\infty} y(x) dx$ 的值.

解析: (1) $y'' + 2y' + ky = 0$ 的特征方程为 $\lambda^2 + 2\lambda + k = 0 \Rightarrow \lambda_{1,2} = -1 \pm \sqrt{1-k} < 0$

$$\therefore y(x) = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x}$$

$$\int_0^{+\infty} y(x) dx = c_1 \frac{1}{\lambda_1} e^{\lambda_1 x} \Big|_0^{+\infty} + c_2 \frac{1}{\lambda_2} e^{\lambda_2 x} \Big|_0^{+\infty} = -\left(\frac{c_1}{\lambda_1} + \frac{c_2}{\lambda_2} \right)$$

$$\therefore \int_0^{+\infty} y(x) dx \text{ 收敛.}$$

(2) $\because y(0) = 1, y'(0) = 1$.

$$\therefore \begin{cases} c_1 + c_2 = 1 \\ \lambda_1 c_1 + c_2 \lambda_2 = 1 \end{cases} \Rightarrow \begin{cases} c_1 = \frac{1 - \lambda_1}{\lambda_1 - \lambda_2} = \frac{2 + \sqrt{1-k}}{2\sqrt{1-k}} \\ c_2 = \frac{\lambda_1 - 1}{\lambda_1 - \lambda_2} = \frac{-2 + \sqrt{1-k}}{2\sqrt{1-k}} \end{cases}$$

$$\therefore \int_0^{+\infty} y(x) dx = -\left(\frac{c_1}{\lambda_1} + \frac{c_2}{\lambda_2} \right) = \frac{3}{k}$$

(17) (本题满分 10 分)



设函数 $f(x, y)$ 满足 $\frac{\partial f(x, y)}{\partial x} = (2x+1)e^{2x-y}$, 且 $f(0, y) = y+1$, L 是从点 $(0, 0)$ 到点 $(1, t)$ 的光滑曲线, 计算曲线积分 $I(t) = \int_L \frac{\partial f(x, y)}{\partial x} dx + \frac{\partial f(x, y)}{\partial y} dy$, 并求 $I(t)$ 的最小值.

解析:

$$\therefore \frac{\partial f(x, y)}{\partial x} = (2x+1)e^{2x-y}$$

$$\therefore f(x, y) = xe^{2x} \cdot e^{-y} + \varphi(y)$$

$$\therefore f(0, y) = \varphi(y) = y+1$$

$$\therefore \varphi(y) = y+1 \Rightarrow f(x, y) = xe^{2x-y} + y+1$$

$$\text{而 } \frac{\partial f(x, y)}{\partial y} = -xe^{2x-y} + 1$$

$$\therefore I(t) = \int_L (2x+1)e^{2x-y} dx + (1 - xe^{2x-y}) dy = \int_L P(x, y) dx + Q(x, y) dy$$

$$\therefore \frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} \Rightarrow \text{曲线积分与路径无关.}$$

$$\therefore I(t) = \int_0^1 (2x+1)e^{2x} dx + \int_0^t (1 - e^{2x-y}) dy = t + e^{2-t}$$

$$I'(t) = 1 - e^{2-t} \text{ 令 } I'(t) = 0 \Rightarrow t = 2.$$

$$I''(t) = e^{2-t}, I''(t)|_{t=2} = 1 \geq 0$$

\therefore 当 $t=2$ 时 $I(t)$ 取极小值, 且为最小值.

$$\therefore I(t) \text{ 的最小值为 } I(t)|_{t=2} = 3.$$

(18) (本题满分 10 分)

设有界区域 Ω 由平面 $2x + y + 2z = 2$ 与三个坐标平面围成, Σ 为 Ω 整个表面的外侧, 计算曲面积分 $I = \iint_{\Sigma} (x^2 + 1) dydz - 2y dzdx + 3z dx dy$.

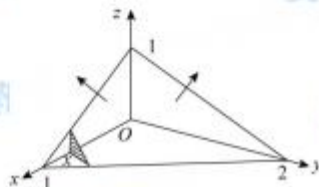
解析: 由高斯公式得

$$I = \iiint_{\Omega} (2x - 2 + 3) dx dy dz$$

$$= \iiint_{\Omega} (2x + 1) dx dy dz$$

$$= \int_0^1 dx \iint_{D(x)} (2x + 1) dy dz = \int_0^1 (2x + 1) \iint_{D(x)} dy dz$$

$$D(x): y + 2z \leq 2 - 2x$$



$$= \int_0^1 (2x+1) \cdot \frac{1}{2} \cdot 2(1-x)^2 dx$$

$$= \int_0^1 (2x+1)(x^2-2x+1) dx$$

$$= \int_0^1 (2x^3-3x^2+1) dx$$

$$= \left(2 \cdot \frac{1}{4} x^4 - x^3 + x \right) \Big|_0^1 = \frac{1}{2}$$

(19) (本题满分 10 分)

已知函数 $f(x)$ 可导, 且 $f(0)=1, 0 < f'(x) < \frac{1}{2}$, 设数列 $\{x_n\}$ 满足 $x_{n+1} = f(x_n) (n=1, 2, \dots)$ 证明:

(I) 级数 $\sum_{n=1}^{\infty} (x_{n+1} - x_n)$ 绝对收敛;

(II) $\lim_{n \rightarrow \infty} x_n$ 存在, 且 $0 < \lim_{n \rightarrow \infty} x_n < 2$.

解析: (1) 由题意知 $|x_{n+1} - x_n| = |f(x_n) - f(x_{n-1})|$

$$= |f'(\xi)(x_n - x_{n-1})| \quad \xi \text{ 介于 } x_n \text{ 与 } x_{n-1} \text{ 之间}$$

$$< \frac{1}{2} |x_n - x_{n-1}|$$

$$< \frac{1}{2^2} |x_{n-1} - x_{n-2}|$$

.....

$$< \frac{1}{2^{n-1}} |x_2 - x_1|$$

$$\therefore \sum_{n=1}^{\infty} \frac{1}{2^{n-1}} |x_2 - x_1| = |x_2 - x_1| \sum_{n=1}^{\infty} \frac{1}{2^{n-1}} \text{ 收敛}$$

$$\therefore \sum_{n=1}^{\infty} |x_{n+1} - x_n| \text{ 收敛, 即 } \sum_{n=1}^{\infty} (x_{n+1} - x_n) \text{ 绝对收敛}$$

(2) 由第 (1) 的结论知 $\sum_{n=1}^{\infty} (x_{n+1} - x_n)$ 绝对收敛其部分和的极限为

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} (x_{n+1} - x_1) = \lim_{n \rightarrow \infty} x_{n+1} - x_1 \text{ 存在, 故 } \lim_{n \rightarrow \infty} x_n \text{ 存在,}$$

设 $\lim_{n \rightarrow \infty} x_n = a$, 由于 $f(x)$ 可导, $f(x)$ 连续,

对 $x_{n+1} = f(x_n)$ 取极限得 $a = f(a)$,

于是 $f(a) - f(0) = f'(\xi)a$, ξ 位于 0 与 a 之间,



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$$\text{即 } a-1 = f'(\xi)a, a = \frac{1}{1-f'(\xi)},$$

由条件知 $0 < f'(\xi) < \frac{1}{2}$, 故 $0 < a < 2$.

20. (本题满分 11 分)

$$\text{设矩阵 } A = \begin{pmatrix} 1 & -1 & -1 \\ 2 & a & 1 \\ -1 & 1 & a \end{pmatrix}, B = \begin{pmatrix} 2 & 2 \\ 1 & a \\ -a-1 & -2 \end{pmatrix}.$$

当 a 为何值时, 方程 $AX=B$ 无解、有唯一解、有无穷多解? 在有解时, 求此方程.

$$\text{解析: } (A, B) = \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 2 & a & 1 & 1 & a \\ -1 & 1 & a & -a-1 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 0 & a+2 & 3 & -3 & a-4 \\ 0 & 0 & a-1 & -a+1 & 0 \end{array} \right)$$

(1) 当 $a \neq -2$ 且 $a \neq 1$ 时 $r(A) = r(A, B) = 3$, 方程 $AX=B$ 有唯一解

设 $X = (X_1, X_2), B = (b_1, b_2)$,

$$AX = A(X_1, X_2) = (AX_1, AX_2) = (b_1, b_2),$$

$$\therefore AX_1 = b_1, AX_2 = b_2$$

$$\text{对于 } AX_1 = b_1 \Rightarrow X_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, AX_2 = b_2 \Rightarrow X_2 = \begin{pmatrix} \frac{3a}{a+2} \\ \frac{a-4}{a+2} \\ 0 \end{pmatrix}.$$

$$\therefore X = (X_1, X_2) = \begin{pmatrix} 1 & \frac{3a}{a+2} \\ 0 & \frac{a-4}{a+2} \\ -1 & 0 \end{pmatrix}$$

(2) 当 $a=1$ 时, $r(A) = r(A, B) = 2$, 方程 $AX=B$ 有无穷多解

$$(A, B) \rightarrow \left(\begin{array}{ccccc} 1 & 0 & 0 & 1 & 1 \\ 0 & 1 & 1 & -1 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

$$\therefore AX_1 = b_1 \text{ 的通解为 } X_1 = k_1 \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ -k_1 - 1 \\ k_1 \end{pmatrix}$$

$$AX_2 = b_2 \text{ 的通解为 } X_2 = \begin{pmatrix} 1 \\ -k_2 - 1 \\ k_2 \end{pmatrix}$$

$$\therefore X = \begin{pmatrix} 1 & 1 \\ -k_1 - 1 & -k_2 - 1 \\ k_1 & k_2 \end{pmatrix} \text{ 其中 } k_1, k_2 \text{ 为任意常数}$$

$$(3) \text{ 当 } a = -2 \text{ 时, } (A, B) \rightarrow \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 0 & 0 & 3 & -3 & -6 \\ 0 & 0 & 0 & 0 & -6 \end{array} \right)$$

$\therefore AX_2 = b_2$ 无解

\therefore 当 $a = -2$ 时 $AX = B$ 无解

21、(本题满分 11 分)

$$\text{已知矩阵 } A = \begin{pmatrix} 0 & -1 & 1 \\ 2 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

(I) 求 A^{99} ;

(II) 设 3 阶矩阵 $B = (\alpha_1, \alpha_2, \alpha_3)$ 满足 $B^2 = BA$. 记 $B^{100} = (\beta_1, \beta_2, \beta_3)$, 将 $\beta_1, \beta_2, \beta_3$ 分别表

示为 $\alpha_1, \alpha_2, \alpha_3$ 的线性组合.

解析:

$$(1) |\lambda E - A| = \begin{vmatrix} \lambda & 1 & -1 \\ -2 & \lambda + 3 & 0 \\ 0 & 0 & \lambda \end{vmatrix} = \lambda(\lambda^2 + 3\lambda + 2) = \lambda(\lambda + 1)(\lambda + 2) = 0$$

$\therefore A$ 的特征值为 $\lambda_1 = 0, \lambda_2 = -1, \lambda_3 = -2$

当 $\lambda_1 = 0$ 时解 $(0E - A)x = 0$ 即 $Ax = 0$

$$\text{由 } A = \begin{pmatrix} 0 & -1 & 1 \\ 2 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\frac{3}{2} & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -\frac{3}{2} \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

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得 A 对应于 $\lambda_1 = 0$ 的无关特征向量 $d_1 = \begin{pmatrix} 3 \\ 2 \\ 2 \end{pmatrix}$

当 $\lambda_2 = -1$ 时 解 $(-E - A)x = 0$

$$\text{由 } -E - A = \begin{pmatrix} -1 & 1 & -1 \\ -2 & 2 & 0 \\ 0 & 0 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 1 \\ 0 & 0 & 2 \\ 0 & 0 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得 A 对应于 $\lambda_2 = -1$ 的无关特征向量 $d_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

当 $\lambda_3 = -2$ 时 解 $(-2E - A)x = 0$

$$\text{由 } (-2E - A) = \begin{pmatrix} -2 & 1 & -1 \\ -2 & 1 & 0 \\ 0 & 0 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} -2 & 1 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得 A 对应于 $\lambda_3 = -2$ 的无关特征向量 $d_3 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$

令 $P = (d_1, d_2, d_3)$, 则 $P^{-1}AP = \Lambda$

$$\therefore A^{99} = P\Lambda^{99}P^{-1} = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & & \\ & -1 & \\ & & -2^{99} \end{pmatrix} \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix}^{-1}$$

$$\text{其 } P^{-1} = \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix}$$

$$\therefore A^{99} = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -2^{99} \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix} = \begin{pmatrix} 0 & -1 & -2^{99} \\ 0 & -1 & -2^{100} \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} -2 + 2^{99} & 1 - 2^{99} & 2 - 2^{98} \\ -2 + 2^{100} & 1 - 2^{100} & 2 - 2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$(2) \because B^2 = BA \quad \therefore B^{100} = BA^{99}$$

$$\text{则 } (\beta_1, \beta_2, \beta_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} -2+2^{99} & 1-2^{99} & 2-2^{99} \\ -2+2^{100} & 1-2^{100} & 2-2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$\therefore \begin{cases} \beta_1 = (-2+2^{99})\alpha_1 + (-2+2^{100})\alpha_2 \\ \beta_2 = (1-2^{99})\alpha_1 + (1-2^{100})\alpha_2 \\ \beta_3 = (2-2^{99})\alpha_1 + (2-2^{99})\alpha_2 \end{cases}$$

(22) (本题满分 11 分)

设二维随机变量 (X, Y) 在区域 $D = \{(x, y) | 0 < x < 1, x^2 < y < \sqrt{x}\}$ 上服从均匀分布,

$$\text{令 } U = \begin{cases} 1, X \leq Y, \\ 0, X > Y. \end{cases}$$

(I) 写出 (X, Y) 的概率密度;

(II) 问 U 与 X 是否相互独立? 并说明理由;

(III) 求 $Z = U + X$ 的分布函数 $F(z)$.

解析 (1) 区域 D 的面积 $S_D = \int_0^1 (\sqrt{x} - x^2) dx = \frac{1}{3}$

故 (X, Y) 的概率密度 $f(x, y) = \begin{cases} 3, (x, y) \in D \\ 0, \text{其他} \end{cases}$

$$(2) P\{U=0, X \leq \frac{1}{2}\} = P\{X > Y, X \leq \frac{1}{2}\} = \int_0^{\frac{1}{2}} dx \int_{x^2}^{\sqrt{x}} 3dy$$

$$= 3 \int_0^{\frac{1}{2}} (x - x^2) dx = \frac{1}{4}$$

$$\text{又 } P\{U=0\} = P\{X > Y\} = \int_0^1 dx \int_{x^2}^{\sqrt{x}} 3dy = 3 \int_0^1 (x - x^2) dx = \frac{1}{2}$$

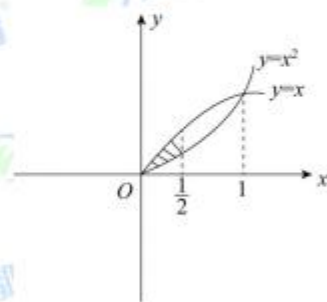
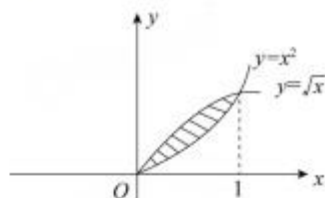
$$P\{X \leq \frac{1}{2}\} = \int_{-\infty}^{\frac{1}{2}} f(x, y) dx dy = \int_0^{\frac{1}{2}} dx \int_{x^2}^{\sqrt{x}} 3dy = 3 \int_0^{\frac{1}{2}} (\sqrt{x} - x^2) dx$$

$$= 3 \left[\frac{2}{3} \cdot \left(\frac{1}{2}\right)^{\frac{3}{2}} - \frac{1}{3} \cdot \frac{1}{8} \right] = 2 \cdot \frac{1}{2} \cdot \sqrt{\frac{1}{2}} - \frac{1}{8} = \sqrt{\frac{1}{2}} - \frac{1}{8}$$

$$\therefore P\{U=0, X \leq \frac{1}{2}\} \neq P\{U=0\} \cdot P\{X \leq \frac{1}{2}\}$$

故 X 与 U 不独立。

(3) Z 的分布函数 $F_2(z) = P\{Z \leq z\} = P\{U + X \leq z\}$.



$$\begin{aligned}
 &= P\{U=0, U+x \leq z\} + P\{U=1, U+X \leq z\} \\
 &= P\{U=0, X \leq z\} + P\{U=1, U \leq z-1\} \\
 &= P\{X > Y, X \leq z\} + P\{X \leq Y, X \leq z-1\}
 \end{aligned}$$

$$\textcircled{1} z < 0, F_2(z) = 0.$$

$$\textcircled{2} 0 \leq z < 1, F_2(z) = P\{X > Y, X \leq z\} + P\{\phi\}$$

$$= \iint_{\substack{x>y \\ x \leq z}} f(x, y) dx dy = \int_0^z dx \int_x^z 3 dy = 3 \left(\frac{1}{2} z^2 - \frac{1}{3} z^3 \right) = \frac{3}{2} z^2 - z^3$$

$$\textcircled{3} 1 \leq z < 2,$$

$$F_2(z) = P\{X > Y\} + P\{X \leq Y, X \leq z-1\}$$

$$= \frac{1}{2} + \iint_{\substack{x \leq y \\ x \leq z-1}} f(x, y) dx dy = \frac{1}{2} + \int_0^{z-1} dx \int_x^{\sqrt{x}} 3 dy$$

$$= \frac{1}{2} + 3 \left[\frac{2}{3} (z-1)^{\frac{3}{2}} - \frac{1}{2} (z-1)^2 \right]$$

$$= \frac{1}{2} + 2(z-1)^{\frac{3}{2}} - \frac{3}{2} (z-1)^2$$

$$\textcircled{4} z \geq 2, F_2(z) = 1.$$

$$\text{故 } Z \text{ 的分布函数为 } F_2(z) = \begin{cases} 0, & z < 0 \\ \frac{3}{2} z^2 - z^3, & 0 \leq z < 1 \\ \frac{1}{2} + 2(z-1)^{\frac{3}{2}} - \frac{3}{2} (z-1)^2, & 1 \leq z < 2 \\ 1, & z \geq 2 \end{cases}$$

(23) (本题满分 11 分)

设总体的概率密度为 $f(x, \theta) = \begin{cases} \frac{3x^2}{\theta^3}, & 0 < x < \theta \\ 0, & \text{其他} \end{cases}$ 其中 $\theta \in (0, +\infty)$ 为未知参数.

X_1, X_2, X_3 为来自总体 X 的简单随机样本, 令 $T = \max(X_1, X_2, X_3)$.

(I) 求 T 的概率密度;

(II) 确定 a , 使得 aT 为 θ 的无偏估计.

解析: (1) 因 $T = \max(X_1, X_2, X_3)$, 则 T 的分布函数为



$$\begin{aligned}
 F_T(t) &= P\{T \leq t\} = P\{\max(X_1, X_2, X_3) \leq t\} \\
 &= P\{X_1 \leq t, X_2 \leq t, X_3 \leq t\} \\
 &= P\{X_1 \leq t\} \cdot P\{X_2 \leq t\} \cdot P\{X_3 \leq t\} \\
 &= F_{X_1}(t) \cdot F_{X_2}(t) \cdot F_{X_3}(t) \\
 &= F_x^3(t)
 \end{aligned}$$

$$\text{因 } X \text{ 的分布函数 } F(x) = \begin{cases} 0, & x < 0 \\ \frac{1}{\theta^3} x^3, & 0 \leq x < \theta \\ 1, & x \geq \theta \end{cases}$$

$$\therefore T \text{ 的分布函数 } F_T(t) = \begin{cases} 0, & t < 0 \\ \left(\frac{1}{\theta^3} t^3\right)^3, & 0 \leq t < \theta \\ 1, & t \geq \theta \end{cases} = \begin{cases} 0, & t < 0 \\ \frac{1}{\theta^9} t^9, & 0 \leq t < \theta \\ 1, & t \geq \theta \end{cases}$$

$$\therefore T \text{ 的概率密度 } f_T(t) = \begin{cases} \frac{9}{\theta^9} t^8, & 0 < t < \theta \\ 0, & \text{其他} \end{cases}$$

(2) 要使 aT 为 θ 的无偏估计, 则 $E(aT) = \theta$, 即 $aE(T) = \theta$

$$\text{可得: } a = \frac{\theta}{E(T)}$$

$$\text{又 } E(T) = \int_{-\infty}^{+\infty} t f_T(t) dt = \int_0^{\theta} \frac{9}{\theta^9} t^8 \cdot t dt = \frac{9}{10} \theta$$

$$\therefore a = \frac{\theta}{\frac{9}{10}\theta} = \frac{10}{9}$$



2016 考研数学(二) 真题及答案解析
来源: 文都教育

一、选择: 1~8 小题, 每小题 4 分, 共 32 分. 下列每题给出的四个选项中, 只有一个选项是符合题目要求的.

(1) 设 $a_1 = x(\cos \sqrt{x} - 1)$, $a_2 = \sqrt{x} \ln(1 + \sqrt[3]{x})$, $a_3 = \sqrt[3]{x+1} - 1$. 当 $x \rightarrow 0^+$ 时, 以上 3 个无穷小量按照从低阶到高阶的排序是

(A) a_1, a_2, a_3 . (B) a_2, a_3, a_1 .

(C) a_2, a_1, a_3 . (D) a_3, a_2, a_1 .

解析: 选择 B

$$\text{当 } x \rightarrow 0^+ \text{ 时 } a_1 = x \cos \sqrt{x} - 1 \sim x \left(-\frac{1}{2}x \right) = -\frac{1}{2}x^2$$

$$a_2 = \sqrt{x} \cdot \ln(1 + \sqrt[3]{x}) \sim x^{\frac{1}{2}} \cdot x^{\frac{1}{3}} = x^{\frac{5}{6}}$$

$$a_3 = \sqrt[3]{x+1} - 1 \sim \frac{1}{3}x$$

∴ 从低到高的顺序为 a_2, a_3, a_1 选择 B

(2) 已知函数 $f(x) = \begin{cases} 2(x-1), & x < 1, \\ \ln x, & x \geq 1, \end{cases}$ 则 $f(x)$ 的一个原函数是

(A) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x - 1), & x \geq 1. \end{cases}$ (B) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x + 1) - 1, & x \geq 1. \end{cases}$

(C) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x + 1) + 1, & x \geq 1. \end{cases}$ (D) $F(x) = \begin{cases} (x-1)^2, & x < 1, \\ x(\ln x - 1) + 1, & x \geq 1. \end{cases}$

解析: 由原函数的定义知, $f(x) = \int f(x) dx$

$$x < 1, f(x) = \int 2(x-1) dx = (x-1)^2 + C_1.$$

$$x > 1, f(x) = \int \ln x dx = x(\ln x - 1) + C_2.$$

又原函数必可导, 则 $f(x)$ 一定连续.

∴ $F(x)$ 在 $x=1$ 连续

$$\therefore C_1 = C_2 - 1$$

$$\therefore F(x) = \begin{cases} (x-1)^2 + c, & x < 1 \\ x(\ln x - 1) + c + 1, & x \geq 1 \end{cases}, c \in R. \text{ 当 } c=0 \text{ 时, 选 D.}$$

(3) 反常积分 ① $\int_{-\infty}^0 \frac{1}{x^2} e^{\frac{1}{x}} dx$, ② $\int_0^{+\infty} \frac{1}{x^2} e^{\frac{1}{x}} dx$ 的敛散性为

- (A) ①收敛, ②收敛. (B) ①收敛, ②发散.
 (C) ①收敛, ②收敛. (D) ①发散, ②发散.

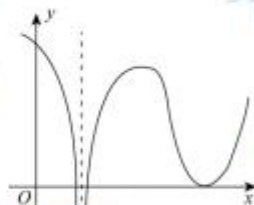
解析: ① $\int_{-\infty}^0 \frac{1}{x^2} e^{\frac{1}{x}} dx = -\int_{-\infty}^0 e^{\frac{1}{x}} d\frac{1}{x}$
 $= -\left[\lim_{x \rightarrow 0^-} e^{\frac{1}{x}} - \lim_{x \rightarrow -\infty} e^{\frac{1}{x}} \right] = -(0-1) = 1$ 收敛

② $\int_0^{+\infty} \frac{1}{x^2} e^{\frac{1}{x}} dx = -\int_0^{+\infty} e^{\frac{1}{x}} d\frac{1}{x} = -e^{\frac{1}{x}} \Big|_0^{+\infty}$
 $= -\left[\lim_{x \rightarrow +\infty} e^{\frac{1}{x}} - \lim_{x \rightarrow 0^+} e^{\frac{1}{x}} \right] = +\infty$ 发散

∴ 应选 B.

(4) 设函数 $f(x)$ 在 $(-\infty, +\infty)$ 内连续, 其导函数的图形如图所示, 则

- (A) 函数 $f(x)$ 有 2 个极值点, 由线 $y=f(x)$ 有 2 个拐点.
 (B) 函数 $f(x)$ 有 2 个极值点, 由线 $y=f(x)$ 有 3 个拐点.
 (C) 函数 $f(x)$ 有 3 个极值点, 由线 $y=f(x)$ 有 1 个拐点.
 (D) 函数 $f(x)$ 有 3 个极值点, 由线 $y=f(x)$ 有 2 个拐点.



(4) 解析: 导函数图形如图
 极值的怀疑点为: a, b, c, d

① $\left. \begin{array}{l} \text{当 } x < a \text{ 时, } f'(x) > 0 \\ \text{当 } x > a \text{ 时, } f'(x) < 0 \end{array} \right\} \Rightarrow a \text{ 为极大值点}$

② $\left. \begin{array}{l} \text{当 } x < b \text{ 时, } f'(x) < 0 \\ \text{当 } x > b \text{ 时, } f'(x) < 0 \end{array} \right\} \Rightarrow a \text{ 不是极值点}$

③ $\left. \begin{array}{l} \text{当 } x < c \text{ 时, } f'(x) < 0 \\ \text{当 } x > c \text{ 时, } f'(x) > 0 \end{array} \right\} \Rightarrow c \text{ 为极小值点}$

④ 当 $x < d$ 和 $x > d$ 时, $f'(x) > 0$ 故 $x=d$ 不是极值点
 ∴ 有 2 个极值点 排除 C, D.

又 $\left. \begin{array}{l} \text{当 } x < b \text{ 时, } f'(x) \downarrow \therefore f''(x) < 0 \\ \text{当 } b < x < c \text{ 时, } f'(x) \uparrow \therefore f''(x) > 0 \end{array} \right\} \Rightarrow x=b \text{ 为拐点.}$



当 $b < x < d$ 时, $f'(x) \uparrow \therefore f''(x) > 0$
当 $e < x < d$ 时, $f'(x) \downarrow \therefore f''(x) < 0$ } $\Rightarrow x = e$ 为拐点.

当 $e < x < d$ 时, $f'(x) \downarrow \therefore f''(x) < 0$
当 $x > d$ 时, $f'(x) \uparrow \therefore f''(x) > 0$ } $\Rightarrow x = d$ 为拐点.

\therefore 有 3 个拐点, 排除 A

\therefore 应选 B.

(5) 设函数 $f_i(x)(i=1,2)$ 具有二阶连续导数, 且 $f_i'(x_0) < 0(i=1,2)$, 若两条曲线 $y = f_i(x)(i=1,2)$ 在点 (x_0, y_0) 处具有公切线 $y = g(x)$, 且在该点处曲线 $y = f_1(x)$ 的曲率大于曲线 $y = f_2(x)$ 的曲率, 则在 x_0 的某个邻域内, 有

(A) $f_1(x) \leq f_2(x) \leq g(x)$ (B) $f_2(x) \leq f_1(x) \leq g(x)$

(C) $f_1(x) \leq g(x) \leq f_2(x)$ (D) $f_2(x) \leq g(x) \leq f_1(x)$

解析:

因 $y = f_1(x)$ 与 $y = f_2(x)$ 在 (x_0, y_0) 有公切线,

则 $f_1(x_0) = f_2(x_0), f_1'(x_0) = f_2'(x_0)$.

又 $y = f_1(x)$ 与 $y = f_2(x)$ 在 (x_0, y_0) 处的曲率关系为 $k_1 > k_2$.

$$\text{因 } k_1 = \frac{|f_1''(x_0)|}{[1+f_1'^2(x_0)]^{\frac{3}{2}}}, k_2 = \frac{|f_2''(x_0)|}{[1+f_2'^2(x_0)]^{\frac{3}{2}}}$$

又 $f_1'(x_0) < 0, f_2'(x_0) < 0$, 则 $f_1''(x_0) < f_2''(x_0) < 0$.

从而在 x_0 的某个邻域内 $f_1(x)$ 与 $f_2(x)$ 均为凸函数, 故 $f_1(x) \leq g(x), f_2(x) \leq g(x)$, 排除 (C) ,(D).

令 $F(x) = f_1(x) - f_2(x)$, 则 $F(x_0) = 0, F'(x_0) = 0, F''(x_0) < 0$.

由极值的第二充分条件得 $x = x_0$ 为极大值点.

则 $F(x) \leq F(x_0) = 0$, 即: $f_1(x) \leq f_2(x)$.

综上所述, 应选 (A) .

(6) 已知函数 $f(x,y) = \frac{e^x}{x-y}$, 则

(A) $f'_x - f'_y = 0$. (B) $f'_x + f'_y = 0$.

(C) $f'_x - f'_y = f$. (D) $f'_x + f'_y = f$.

解析: $f(x, y) = \frac{e^x}{x-y}$

$$f'_x = \frac{e^x(x-y) - e^x}{(x-y)^2}, f'_y = \frac{0 + e^x}{(x-y)^2} = \frac{e^x}{(x-y)^2}$$

$$\therefore f'_x + f'_y = \frac{e^x(x-y) - e^x + e^x}{(x-y)^2} = \frac{e^x}{x-y} = f$$

应选 (D).

(7) 设 A, B 是可逆矩阵, 且 A 与 B 相似, 则下列结论错误的是

(A) A^T 与 B^T 相似.

(B) A^{-1} 与 B^{-1} 相似.

(C) $A + A^T$ 与 $B + B^T$ 相似.

(D) $A + A^{-1}$ 与 $B + B^{-1}$ 相似.

解析: $\because A$ 与 B 相似

\therefore 存在可逆矩阵 P , 使得 $B = P^{-1}AP$

故 $B^T = P^T A^T (P^{-1})^T = [(P^T)^{-1}]^{-1} A^T [(P^T)^{-1}] \therefore A^T$ 与 B^T 相似 (A) 正确

又 $B^{-1} = P^{-1}A^{-1}P$, 故 B^{-1} 与 A^{-1} 相似, (B) 正确

$B + B^{-1} = P^{-1}(A + A^{-1})P$, 故 $A + A^{-1}$ 与 $B + B^{-1}$ 相似, (D) 正确,

所以应选 (C).

(8) 设二次型 $f(x_1, x_2, x_3) = a(x_1^2 + x_2^2 + x_3^2) + 2x_1x_2 + 2x_2x_3 + 2x_1x_3$ 的正、负惯性指数分别为 1, 2,

则

(A) $a > 1$.

(B) $a < -2$.

(C) $-2 < a < 1$

(D) $a = 1$ 与 $a = -2$

解析: 二次型矩阵 $A = \begin{bmatrix} a & 1 & 1 \\ 1 & a & 1 \\ 1 & 1 & a \end{bmatrix}$



$$|\lambda E - A| = \begin{vmatrix} \lambda - a & -1 & -1 \\ -1 & \lambda - a & -1 \\ -1 & -1 & \lambda - a \end{vmatrix} = (\lambda - a - 2) \begin{vmatrix} 1 & 1 & 1 \\ -1 & \lambda - a & -1 \\ -1 & -1 & \lambda - a \end{vmatrix}$$

$$= (\lambda - a - 2) \begin{vmatrix} 1 & 1 & 1 \\ 0 & \lambda - a + 1 & 0 \\ 0 & 0 & \lambda - a + 1 \end{vmatrix} = (\lambda - a - 2)(\lambda - a + 1)^2 = 0$$

$\therefore A$ 的特征值为 $\lambda_1 = a + 2, \lambda_2 = \lambda_3 = a - 1$

\because 二次型的正、负惯性指数分别为 1, 2, 则 $\begin{cases} a + 2 > 0 \\ a - 1 < 0 \end{cases}$

所以 $-2 < a < 1$, 所以选 (C)

二、填空题: 9~14 小题, 每小题 4 分, 共 24 分.

(9) 曲线 $y = \frac{x^3}{1+x^2} + \arctan(1+x^2)$ 的斜渐近线方程为 _____.

解析: $k = \lim_{x \rightarrow \infty} \frac{y}{x} = \lim_{x \rightarrow \infty} \left[\frac{x^3}{x(1+x^2)} + \frac{\arctan(1+x^2)}{x} \right] = 1,$

$$b = \lim_{x \rightarrow \infty} (y - kx) = \lim_{x \rightarrow \infty} \left[\frac{x^3}{1+x^2} - x + \arctan(1+x^2) \right] = \frac{\pi}{2},$$

所以斜渐近线方程为 $y = x + \frac{\pi}{2}$.

(10) 极限 $\lim_{n \rightarrow \infty} \frac{1}{n^2} (\sin \frac{1}{n} + 2 \sin \frac{2}{n} + \dots + n \sin \frac{n}{n}) =$ _____.

解析: $\lim_{n \rightarrow \infty} \frac{1}{n^2} \left(\sin \frac{1}{n} + 2 \sin \frac{2}{n} + \dots + n \sin \frac{n}{n} \right)$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \left(\frac{1}{n} \sin \frac{1}{n} + \frac{2}{n} \sin \frac{2}{n} + \dots + \frac{n}{n} \sin \frac{n}{n} \right)$$

$$= \int_0^1 x \sin x dx = \sin 1 - \cos 1$$

(11) 以 $y = x^2 - e^x$ 和 $y = x^2$ 为特解的一阶非齐次线性微分方程为 _____.

解析: $x^2 - (x^2 - e^x)$ 为对应齐次方程的解, 即 e^x 是 $y' - y = 0$ 的解;

设非齐次方程为 $y' - y = f(x)$, 将 $y = x^2$ 代入得 $f(x) = 2x - x^2$,

所求方程为 $y' - y = 2x - x^2$.

(12) 已知函数 $f(x)$ 在 $(-\infty, +\infty)$ 上连续, 且 $f(x) = (x+1)^2 + 2\int_0^x f(t)dt$, 则当 $n \geq 2$ 时,

$$f^{(n)}(0) = \underline{\hspace{2cm}}$$

解析: $f(x) = (x+1)^2 + 2\int_0^x f(t)dt$

$$f'(x) = 2(x+1) + 2f(x)$$

$$f''(x) = 2 + 2f'(x), f'''(x) = 2f''(x),$$

$$f^{(n)}(x) = 2^{n-2} f''(x) (n \geq 2),$$

$$f(0) = 1, f'(0) = 2 + 2 = 4, f''(0) = 10$$

$$f^{(n)}(0) = 2^{n-1} \cdot 10 = 5 \cdot 2^{n-1}$$

(13) 已知动点 P 在曲线 $y = x^3$ 上运动, 记坐标原点与点 P 间的距离为 l . 若点 P 的横坐标时间的变化率为常数 v_0 , 则当点 P 运动到点 $(1, 1)$ 时, l 对时间的变化率是 $\underline{\hspace{2cm}}$.

解析: 设 P 的坐标为 (x, x^3) , 则由题意

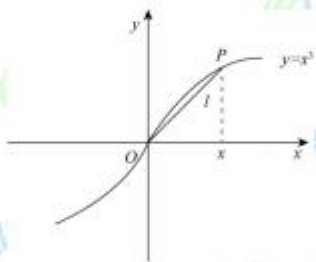
$$\frac{dx}{dt} = v_0$$

$$L = \sqrt{(x^3)^2 + x^2} = \sqrt{x^6 + x^2}$$

则 L 对 t 的变化率为

$$\frac{dL}{dt} = \frac{dL}{dx} \cdot \frac{dx}{dt} = \frac{6x^5 + 2x}{2\sqrt{x^6 + x^2}} \cdot v_0$$

$$\therefore \left. \frac{dL}{dt} \right|_{x=1} = \frac{8}{2\sqrt{2}} \cdot v_0 = 2\sqrt{2}v_0$$



(14) 设矩阵 $\begin{bmatrix} a & -1 & -1 \\ -1 & a & -1 \\ -1 & -1 & a \end{bmatrix}$ 与 $\begin{bmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ 1 & 0 & 1 \end{bmatrix}$ 等价, 则 $a = \underline{\hspace{2cm}}$.

解析: $\because A = \begin{pmatrix} a & -1 & -1 \\ -1 & a & -1 \\ -1 & -1 & a \end{pmatrix}$ 与 $B = \begin{pmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ 1 & 0 & 1 \end{pmatrix}$ 等价

$$\therefore r(A) = r(B)$$

$$\therefore B = \begin{pmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ 1 & 0 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & -1 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\therefore r(B) = 2$$

$$\therefore |A| = 0, \text{ 即 } \begin{vmatrix} a & -1 & -1 \\ -1 & a & -1 \\ -1 & -1 & a \end{vmatrix} = 0, \text{ 得 } a = 2 \text{ 或 } a = -1$$

$$\text{当 } a = -1 \text{ 时, } A = \begin{pmatrix} -1 & -1 & -1 \\ -1 & -1 & -1 \\ -1 & -1 & -1 \end{pmatrix}, \text{ 此时 } r(A) = 1 \text{ 不合题意}$$

$$\therefore a = 2$$

解答题：15~23 小题，共 94 分。解答应写出文字说明、证明过程或演算步骤。

(15) (本题满分 10 分)

(16) (本题满分 10 分)

设函数 $f(x) = \int_0^1 |t^2 - x^2| dt (x > 0)$ ，求 $f'(x)$ 并求 $f(x)$ 的最小值。

解析： $f(x) = \int_0^1 |t^2 - x^2| dt (x > 0)$

当 $0 < x < 1$ 时

$$\begin{aligned} f(x) &= \int_0^1 |t^2 - x^2| dt = \int_0^x (x^2 - t^2) dt + \int_x^1 (t^2 - x^2) dt \\ &= x^3 - \frac{1}{3}x^3 + \int_x^1 t^2 dt - x^2(1-x) \\ &= \frac{4}{3}x^3 - x^2 + \frac{1}{3} \end{aligned}$$

$$\text{故 } f'(x) = 4x^2 - 2x$$

当 $x \geq 1$ 时

$$f(x) = \int_0^1 (x^2 - t^2) dt = x^2 - \frac{1}{3}$$

$$\text{故 } f'(x) = 2x$$

$$\therefore f'(x) = \begin{cases} 4x^2 - 2x & 0 < x < 1 \\ 2x & x \geq 1 \end{cases}$$

当 $0 < x < 1$ 时，令 $f'(x) = 4x^2 - 2x = 0$ 得 $x = \frac{1}{2}$

$$f''(x) = 8x - 2, f''\left(\frac{1}{2}\right) = 2 > 0$$

$$\therefore x = \frac{1}{2} \text{ 为最小值点, 最小值为 } f\left(\frac{1}{2}\right) = \frac{41}{38} - \frac{1}{4} + \frac{1}{3} = \frac{1}{4}$$

当 $x \geq 1$ 时, 令 $f'(x) = 2x = 0$ 得 $x = 0$ (舍)

$$\therefore f(x) \text{ 的最小值为 } \frac{1}{4}$$

(17) (本题满分 10 分)

已知函数 $z = z(x, y)$ 由方程 $(x^2 + y^2)z + \ln z + 2(x + y + 1) = 0$ 确定, 求 $z = z(x, y)$ 的极值.

解析: (1) 方程 $(x^2 + y^2)z + \ln z + 2(x + y + 1) = 0$ ① 两边对 x, y 分别求偏导得

$$2xz + (x^2 + y^2) \frac{\partial z}{\partial x} + \frac{1}{z} \frac{\partial z}{\partial x} + 2 = 0 \quad \text{②}$$

$$2yz + (x^2 + y^2) \frac{\partial z}{\partial y} + \frac{1}{z} \frac{\partial z}{\partial y} + 2 = 0 \quad \text{③}$$

$$\text{令 } \frac{\partial z}{\partial x} = 0, \frac{\partial z}{\partial y} = 0 \text{ 得 } \begin{cases} xz + 1 = 0 \\ yz + 1 = 0 \end{cases} \text{ 解得 } z = 0 \text{ (舍) 或 } y = x$$

$$\therefore \text{当 } x \neq 0 \text{ 时 } \begin{cases} z = -\frac{1}{x} \\ y = x \end{cases} \text{ 代入原式 } (x^2 + y^2)z + \ln z + 2(x + y + 1) = 0 \text{ 得}$$

$$2x^2 \times \left(-\frac{1}{x}\right) + \ln\left(-\frac{1}{x}\right) + 2(2x + 1) = 0$$

解得 $x = -1, y = -1, z = 1$

当 $x = 0$ 时 无解

(2) ②式两边对 x, y 分别求偏导得

$$2z + 2x \frac{\partial z}{\partial x} + 2x \frac{\partial z}{\partial x} + (x^2 + y^2) \frac{\partial^2 z}{\partial x^2} + \left(-\frac{1}{z^2}\right) \left(\frac{\partial z}{\partial x}\right)^2 + \frac{1}{z} \frac{\partial^2 z}{\partial x^2} = 0 \quad \text{④}$$

$$2x \frac{\partial z}{\partial y} + 2y \frac{\partial z}{\partial x} + (x^2 + y^2) \frac{\partial^2 z}{\partial x \partial y} - \frac{1}{z^2} \frac{\partial z}{\partial y} \cdot \frac{\partial z}{\partial x} + \frac{1}{z} \frac{\partial^2 z}{\partial x \partial y} = 0 \quad \text{⑤}$$

③式两边对 y 求偏导得

$$2z + 2y \frac{\partial z}{\partial y} + 2y \frac{\partial z}{\partial y} + (x^2 + y^2) \frac{\partial^2 z}{\partial y^2} - \frac{1}{z^2} \left(\frac{\partial z}{\partial y}\right)^2 + \frac{1}{z} \frac{\partial^2 z}{\partial y^2} = 0 \quad \text{⑥}$$

$$\text{将 } x = -1, y = -1, z = 1 \text{ 代入⑤⑥得 } A = \frac{\partial^2 z}{\partial x^2} = -\frac{2}{3}, B = \frac{\partial^2 z}{\partial x \partial y} = 0, C = \frac{\partial^2 z}{\partial y^2} = -\frac{2}{3}$$

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$$AC - B^2 = \frac{4}{9} > 0, A < 0$$

∴ $x = -1, y = -1$ 为极大值点, 极大值为 $z = 1$

(18) (本题满分 10 分)

设 D 是由直线 $y = 1, y = x, y = -x$ 围成的有界区域, 计算二重积分 $\iint_D \frac{x^2 - xy - y^2}{x^2 + y^2} dx dy$

解析: ①积分区域如图:

② D 关于 y 轴对称而 $\frac{xy}{x^2 + y^2}$ 与 $\frac{y^2}{x^2 + y^2}$ 关于 x 为偶函数.

$$\therefore \iint_D \frac{x^2 - xy - y^2}{x^2 + y^2} dx dy$$

$$= \iint_D \frac{x^2 - y^2}{x^2 + y^2} dx dy - \iint_D \frac{xy}{x^2 + y^2} dx dy$$

$$= 2 \iint_{D_1} \frac{x^2 - y^2}{x^2 + y^2} dx dy - 0$$

$$= 2 \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} d\theta \int_0^{\frac{1}{\sin\theta}} \frac{r^2 \cos^2\theta - r^2 \sin^2\theta}{r^2} r dr$$

$$= 2 \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} d\theta \int_0^{\frac{1}{\sin\theta}} r (\cos^2\theta - \sin^2\theta) dr$$

$$= 2 \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} (\cos^2\theta - \sin^2\theta) \frac{1}{2} r^2 \Big|_0^{\frac{1}{\sin\theta}} d\theta$$

$$= 2 \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} (\cos^2\theta - \sin^2\theta) \frac{1}{\sin^2\theta} d\theta = \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \cot^2\theta d\theta - \frac{\pi}{4}$$

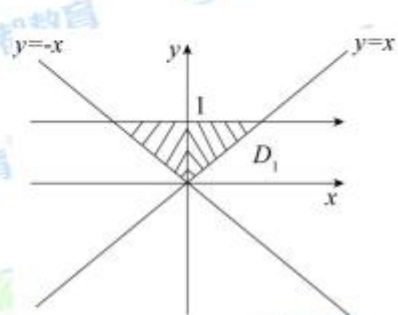
$$= 2 \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} (\cos^2\theta - 1) d\theta - \frac{\pi}{4} = \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \csc^2\theta d\theta - \frac{\pi}{2}$$

$$= \cot\theta \Big|_{\frac{\pi}{4}}^{\frac{\pi}{2}} - \frac{\pi}{2} = 1 - \frac{\pi}{2}$$

(19) (本题满分 10 分)

已知 $y_1(x) = e^x$, $y_2(x) = u(x)e^x$ 是二阶微分方程 $(2x-1)y'' - (2x+1)y' + 2y = 0$ 的解, 若

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$u(-1) = e, u(0) = -1$, 求 $u(x)$, 并写出该微分方程的通解.

解析: $y_1'(x) = (u' + u)e^x, y_2''(x) = (u'' + 2u' + u)ex$, 代入方程得

$$(2x-1)u'' + (2x-3)u' = 0,$$

令 $p = u', p' = u''$, 则 $(2x-1)p' + (2x-3)p = 0$,

解得 $p = c(2x-1)e^{-x}$, 即 $\frac{du}{dx} = c(2x-1)e^{-x}$,

解得 $u(x) = -c(2x+1)e^{-x} + c_1$,

又 $u(-1) = e, u(0) = -1$, 则 $u(x) = -(2x+1)e^{-x}$,

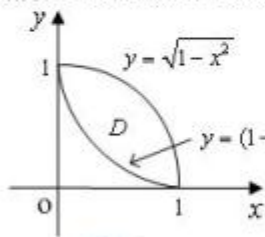
方程的通解为 $y(x) = c_1e^x + c_2(2x+1)e^{-x}$.

(20)(本题满分 11 分)

设 D 是由曲线 $y = \sqrt{1-x^2} (0 \leq x \leq 1)$ 与 $\begin{cases} x = \cos^3 t \\ y = \sin^3 t \end{cases} (0 \leq t \leq \frac{\pi}{2})$ 围成的平面区域, 求 D 绕 x 轴旋转一周所得

旋转体的体积和表面积.

解析: D 的图形如下图所示, D 绕 x 轴旋转一周所得旋转体的体积可看作两个体积之差, 即



$$\begin{aligned} V &= \pi \int_0^1 (\sqrt{1-x^2})^2 dx - \pi \int_0^1 \left[(1-x^2)^{\frac{3}{2}} \right]^2 dx = \pi \int_0^1 (1-x^2) dx - \pi \int_0^1 (1-x^2)^3 dx \\ &= \pi \times \frac{2}{3} - \pi \int_{\frac{\pi}{2}}^0 \sin^6 t \cdot 3 \cos^2 t \cdot (-\sin t) dt = \frac{2}{3} \pi - 3\pi \int_0^{\frac{\pi}{2}} \sin^7 t (1-\sin^2 t) dt \\ &= \frac{2}{3} \pi - 3\pi \times (1, -1, 0) = \frac{2}{3} \pi - 3\pi \times \frac{16}{9 \times 7 \times 5} \\ &= \frac{18\pi}{35} \end{aligned}$$

表面积 $A = A_1 + A_2$, 其中



$$A_1 = 2\pi \int_0^1 y \sqrt{1+y^2(x)} dx = 2\pi \int_0^1 \sqrt{1-x^2} \times \frac{1}{\sqrt{1-x^2}} dx = 2\pi,$$

$$\text{由 } \begin{cases} x = \cos^3 t \\ y = \sin^3 t \end{cases} (0 \leq t \leq \frac{\pi}{2}) \text{ 得 } y = \left(1-x^{\frac{2}{3}}\right)^{\frac{3}{2}}, \quad 0 \leq x \leq 1,$$

$$A_2 = 2\pi \int_0^1 y \sqrt{1+y^2(x)} dx = 2\pi \int_0^1 \left(1-x^{\frac{2}{3}}\right)^{\frac{3}{2}} \times x^{-\frac{1}{3}} dx = -6\pi \int_{\frac{\pi}{2}}^0 \sin^4 t \cos t dt$$

$$= 6\pi \int_0^{\frac{\pi}{2}} \sin^4 t d(\sin t) = 6\pi \times \frac{1}{5} \sin^5 t \Big|_0^{\frac{\pi}{2}} = \frac{6\pi}{5}$$

$$\text{故 } A = 2\pi + \frac{6\pi}{5} = \frac{16\pi}{5}$$

(21) (本题满分 11 分)

已知 $f(x)$ 在 $\left[0, \frac{3\pi}{2}\right]$ 上连续, 在 $\left(0, \frac{3\pi}{2}\right)$ 内是函数 $\frac{\cos x}{2x-3\pi}$ 的一个原函数 $f(0)=0$.

(I) 求 $f(x)$ 在区间 $\left[0, \frac{3\pi}{2}\right]$ 上的平均值;

(II) 证明 $f(x)$ 在区间 $\left(0, \frac{3\pi}{2}\right)$ 内存在唯一零点.

解析: (1) 由题设知 $f(x) = \int_0^x \frac{\cos t}{2t-3\pi} dt + c$. $\because f(0)=0 \therefore c=0 \Rightarrow f(x) = \int_0^x \frac{\cos t}{2t-3\pi} dt$

$$\text{则函数平均值为 } \frac{\int_0^{\frac{3\pi}{2}} f(x) dx}{\frac{3}{2}\pi - 0} = \frac{2}{3\pi} \int_0^{\frac{3\pi}{2}} dx \int_0^x \frac{\cos t}{2t-3\pi} dt = \frac{2}{3\pi} \int_0^{\frac{3\pi}{2}} dt \int_t^{\frac{3\pi}{2}} \frac{\cos t}{2t-3\pi} dx$$

$$= \frac{2}{3\pi} \int_0^{\frac{3\pi}{2}} \frac{\cos t}{2t-3\pi} \left(\frac{3}{2}\pi - t\right) dt = -\frac{1}{3\pi} \int_0^{\frac{3\pi}{2}} \cos t dt$$

$$= -\frac{1}{3\pi} \sin t \Big|_0^{\frac{3\pi}{2}} = \frac{1}{3\pi}$$

$$(2) \because f'(x) = \frac{\cos x}{2x-3\pi}$$

\therefore 当 $x \in \left(0, \frac{1}{2}\pi\right)$ 时 $f'(x) < 0 \Rightarrow$ 当 $x \in \left(0, \frac{1}{2}\pi\right)$ 时 $f(x)$ 单调减少

而 $f(0)=0$, 当 $x \in \left(0, \frac{\pi}{2}\right)$ 时, $f(x) < 0$, 即 $f(x)$ 在 $\left(0, \frac{\pi}{2}\right)$ 内无零点

当 $x \in \left(\frac{\pi}{2}, \frac{3}{2}\pi\right)$ 时, $f'(x) > 0$, 则当 $x \in \left(\frac{\pi}{2}, \frac{3}{2}\pi\right)$ 时, $f(x)$ 单调增加.



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由题意知, 显然 $f\left(\frac{\pi}{2}\right) < 0$

$$\text{而 } f\left(\frac{3\pi}{2}\right) = \int_0^{\frac{3\pi}{2}} \frac{\cos x}{2x-3\pi} dx \quad x = \frac{3}{2}\pi - t \quad \frac{1}{2} \int_0^{\frac{3\pi}{2}} \frac{\sin t}{t} dt$$

$$= \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{\sin t}{t} dt + \frac{1}{2} \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} \frac{\sin t}{t} dt$$

$$= \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{\sin t}{t} dt + \frac{1}{2} \int_{\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\sin t}{t} dt - \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{\sin u}{\pi+u} du$$

$$= \frac{1}{2} \int_0^{\frac{\pi}{2}} \left(\frac{1}{t} - \frac{1}{\pi+t} \right) \sin t dt + \frac{1}{2} \int_{\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\sin t}{t} dt > 0$$

由零点定理知: $f(x)$ 在 $\left(\frac{\pi}{2}, \frac{3}{2}\pi\right)$ 内有唯一的零点。

综上知: $f(x)$ 在 $\left(0, \frac{3}{2}\pi\right)$ 有唯一零点。

(22)(本题满分 11 分)

设矩阵 $A = \begin{pmatrix} 1 & 1 & 1-a \\ 1 & 0 & a \\ a+1 & 1 & a+1 \end{pmatrix}$, $\beta = \begin{pmatrix} 0 \\ 1 \\ 2a-2 \end{pmatrix}$, 且方程组 $Ax = \beta$ 无解。

(I) 求 a 的值;

(II) 求方程组 $A^T Ax = A^T \beta$ 的通解。

解析: $\because Ax = \beta$ 无解

$$(1) \therefore |A| = 0, \text{ 即 } \begin{vmatrix} 1 & 1 & 1-a \\ 1 & 0 & a \\ a+1 & 1 & a+1 \end{vmatrix} = \begin{vmatrix} 1 & 1 & 1-a \\ 1 & 0 & a \\ a & 0 & 2a \end{vmatrix} = 1 \cdot (-1)^{1+2} \begin{vmatrix} 1 & a \\ a & 2a \end{vmatrix} = a^2 - 2a = a(a-2) = 0$$

$\therefore a=0$ 或 $a=2$

当 $a=0$ 时,

$$(A, \beta) = \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 1 & 1 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & 1 & 1 & -3 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & 0 & 0 & -2 \end{array} \right)$$

$\because r(A) \neq r(A, \beta) \quad \therefore$ 当 $a=0$ 时, $Ax = \beta$ 无解

$$\text{当 } a=2 \text{ 时, } (A, \beta) = \left(\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 1 & 0 & 2 & 1 \\ 3 & 1 & 3 & 2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 0 & -1 & 3 & 1 \\ 0 & -2 & 6 & 2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 0 & -1 & 3 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$\because r(A) = r(A, \beta) = 2 < 3 \quad \therefore a \neq 2 \quad \therefore a=0$

[page]



(2) 当 $a=0$ 时 $A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix}$

$$A^T A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 2 & 2 \\ 2 & 2 & 2 \\ 2 & 2 & 2 \end{pmatrix}$$

$$A^T \beta = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ -2 \end{pmatrix} = \begin{pmatrix} -1 \\ -2 \\ -2 \end{pmatrix}$$

$$\therefore (A^T A \mid A^T \beta) = \left(\begin{array}{ccc|c} 3 & 2 & 2 & -1 \\ 2 & 2 & 2 & -2 \\ 2 & 2 & 2 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & -1 \\ 3 & 2 & 2 & -1 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & -1 \\ 0 & -1 & -1 & 2 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$\therefore A^T A X = A^T \beta$ 的通解为 $x = k \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ -2 \\ 0 \end{pmatrix}$ (其中 k 为任意常数)

(23)(本题满分 11 分)

已知矩阵 $A = \begin{pmatrix} 0 & -1 & 1 \\ 2 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix}$.

(I) 求 A^{100} ;

(II) 设 3 阶矩阵 $B = (\alpha_1, \alpha_2, \alpha_3)$ 满足 $B^2 = BA$. 记 $B^{100} = (\beta_1, \beta_2, \beta_3)$. 将 $\beta_1, \beta_2, \beta_3$ 分别表示为 $\alpha_1, \alpha_2, \alpha_3$ 的线性组合.

解析:

$$(1) |\lambda E - A| = \begin{vmatrix} \lambda & 1 & -1 \\ -2 & \lambda + 3 & 0 \\ 0 & 0 & \lambda \end{vmatrix} = \lambda(\lambda^2 + 3\lambda + 2) = \lambda(\lambda + 1)(\lambda + 2) = 0$$

$\therefore A$ 的特征值为 $\lambda_1 = 0, \lambda_2 = -1, \lambda_3 = -2$

当 $\lambda_1 = 0$ 时解 $(0E - A)x = 0$ 即 $Ax = 0$

$$\text{由 } A = \begin{pmatrix} 0 & -1 & 1 \\ 2 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\frac{3}{2} & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -\frac{3}{2} \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

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得 A 对应于 $\lambda_1 = 0$ 的无关特征向量 $d_1 = \begin{pmatrix} 3 \\ 2 \\ 2 \end{pmatrix}$

当 $\lambda_2 = -1$ 时 解 $(-E - A)x = 0$

$$\text{由 } -E - A = \begin{pmatrix} -1 & 1 & -1 \\ -2 & 2 & 0 \\ 0 & 0 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 1 \\ 0 & 0 & 2 \\ 0 & 0 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得 A 对应于 $\lambda_2 = -1$ 的无关特征向量 $d_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$

当 $\lambda_3 = -2$ 时 解 $(-2E - A)x = 0$

$$\text{由 } (-2E - A) = \begin{pmatrix} -2 & 1 & -1 \\ -2 & 1 & 0 \\ 0 & 0 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} -2 & 1 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

得 A 对应于 $\lambda_3 = -2$ 的无关特征向量 $d_3 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$

令 $P = (d_1, d_2, d_3)$, 则 $P^{-1}AP = \Lambda$

$$\therefore A^{99} = P\Lambda^{99}P^{-1} = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & & \\ & -1 & \\ & & -2^{99} \end{pmatrix} \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix}^{-1}$$

$$\text{其 } P^{-1} = \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix}$$

$$\therefore A^{99} = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -2^{99} \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix} = \begin{pmatrix} 0 & -1 & -2^{99} \\ 0 & -1 & -2^{100} \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} -2 + 2^{99} & 1 - 2^{99} & 2 - 2^{98} \\ -2 + 2^{100} & 1 - 2^{100} & 2 - 2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$(2) \because B^2 = BA \quad \therefore B^{100} = BA^{99}$$

$$\text{则 } (\beta_1, \beta_2, \beta_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} -2+2^{99} & 1-2^{99} & 2-2^{98} \\ -2+2^{100} & 1-2^{100} & 2-2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$\therefore \begin{cases} \beta_1 = (-2+2^{99})\alpha_1 + (-2+2^{100})\alpha_2 \\ \beta_2 = (1-2^{99})\alpha_1 + (1-2^{100})\alpha_2 \\ \beta_3 = (2-2^{98})\alpha_1 + (2-2^{99})\alpha_2 \end{cases}$$

$$\therefore A^{99} = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -2^{99} \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & 1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix} = \begin{pmatrix} 0 & -1 & -2^{99} \\ 0 & -1 & -2^{100} \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} -2+2^{99} & 1-2^{99} & 2-2^{98} \\ -2+2^{100} & 1-2^{100} & 2-2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$(2) \because B^2 = BA \quad \therefore B^{100} = BA^{99}$$

$$\text{则 } (\beta_1, \beta_2, \beta_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} -2+2^{99} & 1-2^{99} & 2-2^{98} \\ -2+2^{100} & 1-2^{100} & 2-2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$\therefore \begin{cases} \beta_1 = (-2+2^{99})\alpha_1 + (-2+2^{100})\alpha_2 \\ \beta_2 = (1-2^{99})\alpha_1 + (1-2^{100})\alpha_2 \\ \beta_3 = (2-2^{98})\alpha_1 + (2-2^{99})\alpha_2 \end{cases}$$



2016 考研数学三真题及答案解析

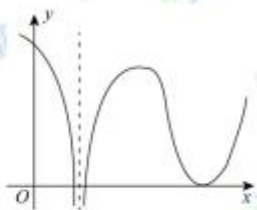
来源：文都教育

(1) 设函数 $y = f(x)$ 在 $(-\infty, +\infty)$ 内连续，其导数如图所示，则 ()

- (A) 函数有 2 个极值点，曲线 $y = f(x)$ 在 2 个拐点
 (B) 函数有 2 个极值点，曲线 $y = f(x)$ 在 3 个拐点
 (C) 函数有 3 个极值点，曲线 $y = f(x)$ 在 1 个拐点
 (D) 函数有 3 个极值点，曲线 $y = f(x)$ 在 2 个拐点

解析：导函数图形如图

极值的怀疑点为： a, b, c, d



① $\left. \begin{array}{l} \text{当 } x < a \text{ 时, } f'(x) > 0 \\ \text{当 } x > a \text{ 时, } f'(x) < 0 \end{array} \right\} \Rightarrow a \text{ 为极大值点}$

② $\left. \begin{array}{l} \text{当 } x < b \text{ 时, } f'(x) < 0 \\ \text{当 } x > b \text{ 时, } f'(x) < 0 \end{array} \right\} \Rightarrow a \text{ 不是极值点}$

③ $\left. \begin{array}{l} \text{当 } x < c \text{ 时, } f'(x) < 0 \\ \text{当 } x > c \text{ 时, } f'(x) > 0 \end{array} \right\} \Rightarrow c \text{ 为极小值点}$

④ 当 $x < d$ 和 $x > d$ 时, $f'(x) > 0$ 故 $x = d$ 不是极值点
 \therefore 有 2 个极值点 排除 C, D.

又 $\left. \begin{array}{l} \text{当 } x < b \text{ 时, } f'(x) \downarrow \therefore f''(x) < 0 \\ \text{当 } b < x < c \text{ 时, } f'(x) \uparrow \therefore f''(x) > 0 \end{array} \right\} \Rightarrow x = b \text{ 为拐点.}$

$\left. \begin{array}{l} \text{当 } b < x < c \text{ 时, } f'(x) \uparrow \therefore f''(x) > 0 \\ \text{当 } c < x < d \text{ 时, } f'(x) \downarrow \therefore f''(x) < 0 \end{array} \right\} \Rightarrow x = e \text{ 为拐点.}$

$\left. \begin{array}{l} \text{当 } c < x < d \text{ 时, } f'(x) \downarrow \therefore f''(x) < 0 \\ \text{当 } x > d \text{ 时, } f'(x) \uparrow \therefore f''(x) > 0 \end{array} \right\} \Rightarrow x = d \text{ 为拐点.}$

\therefore 有 3 个拐点，排除 A

\therefore 应选 B.

(2) 已知函数 $f(x, y) = \frac{e^x}{x-y}$ ，则

(A) $f'_x - f'_y = 0$

(B) $f'_x + f'_y = 0$

(C) $f'_x - f'_y = f$

(D) $f'_x + f'_y = f$



解析: $f(x, y) = \frac{e^x}{x-y}$

$$f'_x = \frac{e^x(x-y) - e^x}{(x-y)^2} \quad f'_y = \frac{0 + e^x}{(x-y)^2} = \frac{e^x}{(x-y)^2}$$

$$\therefore f'_x + f'_y = \frac{e^x(x-y) - e^x + e^x}{(x-y)^2} = \frac{e^x}{x-y} = f$$

应选 (D) .

(3) 设 $T_i = \iint_{D_i} 3\sqrt{x+y} dx dy$ ($i=1,2,3$) 其中 $D_1 = \{(x, y) | 0 \leq x \leq 1, 0 \leq y \leq 1\}$

$$D_2 = \{(x, y) | 0 \leq x \leq 1, 0 \leq y \leq \sqrt{x}\} \quad D_3 = \{(x, y) | 0 \leq x \leq 1, x^2 \leq y \leq 1\}$$

则 ()

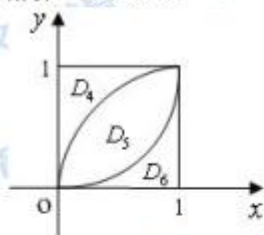
(A) $T_1 < T_2 < T_3$

(B) $T_3 < T_1 < T_2$

(C) $T_2 < T_3 < T_1$

(D) $T_2 < T_1 < T_3$

解析: 如图所示,



$D_1 = D_4 + D_5 + D_6$, $D_2 = D_5 + D_6$, $D_3 = D_4 + D_5$. 由于被积函数 $3\sqrt{x+y}$ 在 D_1 上为

正, 所以 $T_2 < T_1$, $T_3 < T_1$, 又因为 $3\sqrt{x+y}$ 在 D_4 上显然大于 D_6 上对应 x 处的值, 所以 $T_2 < T_3$,

故 $T_2 < T_3 < T_1$, 应选(C).

(4) 级数为 $\sum_{n=1}^{\infty} \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} \right) \sin(n+k)$ (k 为常数) ()

(A) 绝对收敛

(B) 条件收敛

(C) 发散

(D) 收敛性 k 有关

解析: $\left| \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} \right) \sin(n+k) \right| \leq \frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}},$

而 $S_n = \left(\frac{1}{\sqrt{1}} - \frac{1}{\sqrt{2}} \right) + \left(\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{3}} \right) + \dots + \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} \right) = 1 - \frac{1}{\sqrt{n+1}}$

且 $\lim_{n \rightarrow \infty} S_n = 1.$

所以 $\sum_{n=1}^{\infty} \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} \right)$ 收敛, 故 $\sum_{n=1}^{\infty} \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} \right) \sin(n+k)$ 绝对收敛, 选(A).

(5) 设 A, B 是可逆矩阵, 且 A 与 B 相似, 则下列结论错误的是

- (A) A^T 与 B^T 相似. (B) A^{-1} 与 B^{-1} 相似.
 (C) $A + A^T$ 与 $B + B^T$ 相似. (D) $A + A^{-1}$ 与 $B + B^{-1}$ 相似.

解析: $\because A$ 与 B 相似

\therefore 存在可逆矩阵 P , 使得 $B = P^{-1}AP$

故 $B^T = P^T A^T (P^{-1})^T = [(P^T)^{-1}]^T A^T [(P^T)^{-1}] \therefore A^T$ 与 B^T 相似 (A) 正确

又 $B^{-1} = P^{-1}A^{-1}P$, 故 B^{-1} 与 A^{-1} 相似, (B) 正确

$B + B^{-1} = P^{-1}(A + A^{-1})P$, 故 $A + A^{-1}$ 与 $B + B^{-1}$ 相似, (D) 正确,

所以应选 (C).

(6) 设二次型 $f(x_1, x_2, x_3) = a(x_1^2 + x_2^2 + x_3^2) + 2x_1x_2 + 2x_2x_3 + 2x_1x_3$ 的正、负惯性指数分别为 1, 2, 则

- (A) $a > 1$. (B) $a < -2$. (C) $-2 < a < 1$ (D) $a = 1$ 或 $a = -2$

解析: 二次型矩阵 $A = \begin{bmatrix} a & 1 & 1 \\ 1 & a & 1 \\ 1 & 1 & a \end{bmatrix}$

$$|\lambda E - A| = \begin{vmatrix} \lambda - a & -1 & -1 \\ -1 & \lambda - a & -1 \\ -1 & -1 & \lambda - a \end{vmatrix} = (\lambda - a - 2) \begin{vmatrix} 1 & 1 & 1 \\ -1 & \lambda - a & -1 \\ -1 & -1 & \lambda - a \end{vmatrix}$$

$$= (\lambda - a - 2) \begin{vmatrix} 1 & 1 & 1 \\ 0 & \lambda - a + 1 & -0 \\ 0 & 0 & \lambda - a + 1 \end{vmatrix} = (\lambda - a - 2)(\lambda - a + 1)^2 = 0$$

$\therefore A$ 的特征值为 $\lambda_1 = a + 2, \lambda_2 = \lambda_3 = a - 1$

∵二次型的正、负惯性指数分别为 1, 2, 则 $\begin{cases} a+2 > 0 \\ a-1 < 0 \end{cases}$

所以 $-2 < a < 1$, 所以选 (C)

(7) 设 A, B 为两个随机事件, 且 $0 < P(A) < 1, 0 < P(B) < 1$, 如果 $P(A|B) = 1$, 则 ()

(A) $P(\bar{B}|\bar{A}) = 1$ (B) $P(A|\bar{B}) = 0$

(C) $P(A \cup B) = 1$ (D) $P(B|A) = 1$

解析: 因 $P(A|B) = 1$, 则 $\frac{P(AB)}{P(B)} = 1$, 则 $P(B) - P(AB) = 0$, 则 $P(B\bar{A}) = 0$. 从而 $P(B|\bar{A}) = 0$.

又 $P(B|\bar{A}) + P(\bar{B}|\bar{A}) = 1$, 则 $P(\bar{B}|\bar{A}) = 1$, 故选 A.

(8) 设随机变量 X 与 Y 相互独立, 且 $X \sim N(1, 2), Y \sim N(1, 4)$, 则 $D(XY) = ()$

(A) 6 (B) 8 (C) 14 (D) 15

解析: 因 $X \sim N(1, 2), Y \sim N(1, 4)$, 则 $EX = 1, DX = 2, EY = 1, DY = 4$,

$$D(XY) = E[(XY)^2] - E^2(XY) = E(X^2Y^2) - E^2(XY)$$

因 X, Y 相互独立, 则 $E[X^2Y^2] = E(X^2)E(Y^2)$, 而 $E(X^2) = E^2X + DX = 3$,

$$E(Y^2) = E^2Y + DY = 1 + 4 = 5, \text{ 则 } E(X^2Y^2) = 15,$$

又 $E(XY) = EXEY = 1 \times 1 = 1$, 则 $D(XY) = 15 - 1 = 14$, 故选 C.

(9) 已知函数 $f(x)$ 满足 $\lim_{x \rightarrow 0} \frac{\sqrt{1+f(x)\sin 2x} - 1}{e^{3x} - 1} = 2$, 则 $\lim_{x \rightarrow 0} f(x) = \underline{\hspace{2cm}}$.

解析: $\lim_{x \rightarrow 0} \frac{\sqrt{1+f(x)\sin 2x} - 1}{e^{3x} - 1} = \lim_{x \rightarrow 0} \frac{\frac{1}{2}f(x)\sin 2x}{3x} = \lim_{x \rightarrow 0} \frac{f(x)\sin 2x}{6x}$

$$= \lim_{x \rightarrow 0} \frac{f(x)\sin 2x}{3 \cdot 2x} = \frac{1}{3} \lim_{x \rightarrow 0} f(x) = 2$$

$$\therefore \lim_{x \rightarrow 0} f(x) = 6$$

(10) 极限 $\lim_{n \rightarrow \infty} \frac{1}{n^2} (\sin \frac{1}{n} + 2 \sin \frac{2}{n} + \dots + n \sin \frac{n}{n}) = \underline{\hspace{2cm}}$.



解析: $\lim_{x \rightarrow \infty} \frac{1}{n^2} \left(\sin \frac{1}{n} + 2 \sin \frac{1}{n} + \dots + n \sin \frac{n}{n} \right)$

$$= \lim_{x \rightarrow \infty} \frac{1}{n} \left(\frac{1}{n} \sin \frac{1}{n} + \frac{2}{n} \sin \frac{2}{n} + \dots + \frac{n}{n} \sin \frac{n}{n} \right)$$

$$= \int_0^1 x \sin x dx = \sin 1 - \cos 1$$

(11) 设函数 $f(u, v)$ 可微, $z = z(x, y)$ 由方程 $(x+1)z - y^2 = x^2 f(x-z, y)$ 确定, 则

$$dz|_{(0,1)} = \underline{\hspace{2cm}}$$

解析: $x=0, y=1, z=1$, 对方程两边求偏导:

$$z + (x+1)z'_x = 2yf(x-z, y) + x^2 f'_1(1-z'_x), \quad (x+1)z'_y - 2y = x^2(f'_1(-z'_y) + f'_2)$$

$$z'_x(0,1) = -1, z'_y(0,1) = 2, \quad dz|_{(0,1)} = -dx + 2dy$$

(12) 设 $D = \{(x, y) | x \leq y \leq 1, -1 \leq x \leq 1\}$, 则 $\iint_D x^2 e^{-y^2} dx dy = \underline{\hspace{2cm}}$.

解析: 区域 D 的图像:

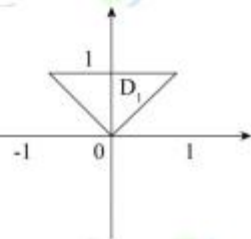
$$D_1 = \{(x, y) | x \leq y \leq 1, 0 \leq x \leq 1\}$$

$$\text{由对称性知 } I = \iint_D x^2 e^{-y^2} dx dy = 2 \iint_{D_1} x^2 e^{-y^2} dx dy = 2 \int_0^1 e^{-y^2} dy \int_0^y x^2 dx$$

$$= \frac{2}{3} \int_0^1 y^3 e^{-y^2} dy = \frac{2}{3} \times \frac{1}{2} \int_0^1 t e^{-t} dt =$$

$$= \frac{1}{3} \int_0^1 t e^{-t} dt = -\frac{1}{3} [te^{-t}]_0^1 - \int_0^1 e^{-t} dt$$

$$= \frac{1}{3}(1-2e^{-1})$$



(13) 行列式 $\begin{vmatrix} \lambda & -1 & 0 & 0 \\ 0 & \lambda & -1 & 0 \\ 0 & 0 & \lambda & -1 \\ 4 & 3 & 2 & \lambda+1 \end{vmatrix} = \underline{\hspace{2cm}}$.

解析: $\begin{vmatrix} \lambda & -1 & 0 & 0 \\ 0 & \lambda & -1 & 0 \\ 0 & 0 & \lambda & -1 \\ 4 & 3 & 2 & \lambda+1 \end{vmatrix} = \lambda \begin{vmatrix} \lambda & -1 & 0 \\ 0 & \lambda & -1 \\ 3 & 2 & \lambda+1 \end{vmatrix} + 4 = \lambda^4 + \lambda^3 + 2\lambda^2 + 3\lambda + 4.$

(14) 设袋中有红、白、黑球各 1 个, 从中有放回地取球, 每次取 1 个, 直到三种颜色的球都取到时停止, 则取球次数恰好为 4 的概率为 $\underline{\hspace{2cm}}$.

解析: 由分析可知: 前三次中只取到了两种颜色的球, 最后一次取的球的颜色不能在前

面出现.

例如第四次取到红球, 则前三次为两次取白球, 一次取黑球; 或者一次取白球, 两次取黑球.

$$\text{故所求概率为 } p = \frac{C_3^1 \times C_3^1 \times A_2^2}{3^4} = \frac{2}{9}.$$

(15) (本题满分 10 分)

$$\text{求极限 } \lim_{x \rightarrow 0} (\cos 2x + 2x \sin x)^{\frac{1}{x^2}}.$$

$$\text{解析: } \lim_{x \rightarrow 0} (\cos 2x + 2x \sin x)^{\frac{1}{x^2}}$$

$$= \lim_{x \rightarrow 0} \left[1 + (\cos 2x + 2x \sin x - 1) \right]^{\frac{1}{\cos 2x + 2x \sin x - 1} \cdot \frac{\cos 2x + 2x \sin x - 1}{x^2}}$$

$$= e^{\lim_{x \rightarrow 0} \frac{\cos 2x + 2x \sin x - 1}{x^2}}$$

$$= e^{\lim_{x \rightarrow 0} \frac{-2 \sin 2x + \sin x + 2x \cos x}{4x^2}}$$

$$= e^{\frac{1}{2} \lim_{x \rightarrow 0} \frac{\sin x + x \cos x - \sin 2x}{x^2}}$$

$$= e^{\frac{1}{2} \lim_{x \rightarrow 0} \frac{\cos x + \cos x - x \sin - 2 \cos 2x}{3x^2}}$$

$$= e^{\frac{1}{2} \lim_{x \rightarrow 0} \frac{2 \cos x - x \sin - 2 \cos 2x}{3x^2}}$$

$$= e^{\frac{1}{6} \lim_{x \rightarrow 0} \frac{-2 \cos x - \sin x - 2 \cos 2x + 4 \sin x}{2x}}$$

$$= e^{\frac{1}{6} \lim_{x \rightarrow 0} \frac{-2 \cos x - \sin x - 2 \cos 2x + 4 \sin x}{2x}}$$

$$= e^{\frac{1}{12} \lim_{x \rightarrow 0} \frac{-3 \sin x - x \cos x + 4 \cos x}{x}}$$

$$= e^{\frac{1}{12} (-3 - 1 + 8)}$$

$$= e^{\frac{1}{3}}$$

(16) (本题满分 10 分)

设某商品的最大需求量为 1200 件, 该商品的需求函数 $Q = Q(p)$, 需求弹性为

$$\eta = \frac{p}{120 - p} (\eta > 0)$$

p 为单价(万元).

(I) 求需求函数的表达式;

(II) 求 $p = 100$ 万元时的边际收益, 并说明其经济意义.

解析: (1) 题意知

$$-\frac{P}{Q} \frac{dQ}{dP} = \frac{P}{120-P} \text{ 分离变量得}$$

$$-\frac{1}{Q} \frac{dQ}{dP} = \frac{1}{120-P} dP$$

两边积分得 $Q = C(P-120)$

$$Q(D) = 1200 \text{ 得 } C = -10$$

所以需求函数为 $Q(P) = -10(P-120) = 10(120-P)$

$$(11) \text{ 收益函数为 } R(P) = PQ = 10P(120-P) = -10P^2 + 1200P$$

边际收益函数为 $R'(P) = -20P + 1200$

当 $P=100$ 时, 边际收益为 -800 万元

经济意义为: 当价格为 100 万元时, 收益亏损 800 万元.

(17) (本题满分 10 分)

设函数 $f(x) = \int_0^1 |t^2 - x^2| dt (x > 0)$, 求 $f'(x)$, 并求 $f(x)$ 的最小值.

解析:

$$\text{当 } 0 < x < 1 \text{ 时, } f(x) = \int_0^x (t^2 - x^2) dt + \int_x^1 (x^2 - t^2) dt = \frac{4x^3}{3} - x^2 + \frac{1}{3}.$$

$$\text{此时, } f'(x) = 4x^2 - 2x;$$

$$\text{当 } x \geq 1 \text{ 时, } f(x) = \int_0^1 (x^2 - t^2) dt = x^2 - \frac{1}{3}.$$

$$\text{此时, } f'(x) = 2x;$$

$$\text{所以 } f'(x) = \begin{cases} 4x^2 - 2x, & 0 < x < 1, \\ 2x, & x \geq 1. \end{cases}$$

$$\text{当 } 0 < x < 1 \text{ 时, 令 } f'(x) = 4x^2 - 2x = 0, \text{ 解得 } x = \frac{1}{2}.$$

$$\text{而 } f''\left(\frac{1}{2}\right) = (8x - 2)\Big|_{x=\frac{1}{2}} = 2, \text{ 从而 } x = \frac{1}{2} \text{ 是极小值点, } f\left(\frac{1}{2}\right) = \frac{1}{4};$$

当 $x \geq 1$ 时, $f'(x) = 2x = 0$, 得 $x = 0$, 舍去;

因此 $f(x)$ 的最小值为 $\frac{1}{4}$.

(18) (本题满分 10 分)

设函数 $f(x)$ 连续, 且满足 $\int_0^x f(x-t)dt = \int_0^x (x-t)f(t)dt + e^{-x} - 1$, 求 $f(x)$.

解析: 令 $u = x - t$

$$\begin{aligned} \int_0^x f(x-t)dt &= -\int_x^0 f(u)du \\ &= \int_0^x f(u)du \end{aligned}$$

$$\int_0^x f(u)du = x \int_0^x f(u)du - \int_0^x f(u)at + e^{-x} - 1$$

两边对 x 求导得

$$f(x) = \int_0^x f(t)dt + xf'(x) - xf'(x) - e^{-x}$$

即 $f'(x) - f(x) = e^{-x}$ 此为一阶线性非齐次微分方程

$$\text{通解为 } f(x) = e^{-x} \left(\int e^{-x} \cdot e^{-1/x} + dx + c \right)$$

$$= e^x \left(\int e^{-2x} dx + c \right)$$

$$= e^x \left(-\frac{1}{2} e^{-2x} + c \right)$$

$$\text{又 } f(0) = -1 \text{ 故 } f(x) = C - \frac{1}{2} = -1$$

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

$$f(x) = -\frac{1}{2} e^x (e^{-2x} + 1)$$

$$= -\frac{e^{-x} + e^x}{2}$$

(19) (本题满分 10 分)

求幂级数 $\sum_{n=0}^{\infty} \frac{x^{2n+2}}{(n+1)(2n+1)}$ 的收敛域及和函数。

解析: 因为 $\lim_{n \rightarrow \infty} \frac{(n+2)(2n+3)}{(n+1)(2n+1)} = 1$, 所以收敛半径 $R = 1$,

当 $x = \pm 1$, 幂级数均收敛, 此幂级数收敛域为 $[-1, 1]$;

$$\text{设 } s(x) = \sum_{n=0}^{\infty} \frac{(x^{2n+2})}{(n+1)(2n+1)}$$

$$s''(x) = \sum_{n=0}^{\infty} \frac{(x^{2n+2})''}{(n+1)(2n+1)} = 2 \sum_{n=0}^{\infty} x^{2n} = 2 \frac{1}{1-x^2}$$

$$\text{因为 } s(0) = 0, s'(0) = 0, \int_0^x s''(t)dt = s'(x) - s'(0) = s'(x) = 2 \int_0^x \frac{1}{1-t^2} dt = \ln \frac{1+x}{1-x}$$



$$\int_0^x s'(t) dt = s(x) - (0) = s(x)$$

$$s(x) = \int_0^x \ln \frac{1+t}{1-t} dt$$

$$= t \ln \frac{1+t}{1-t} \Big|_0^x + \int_0^x \frac{d(1-t^2)}{1-t^2}$$

$$= x \ln \frac{1+x}{1-x} + \ln(1-x^2)$$

$$\text{当 } x = \pm 1 \text{ 时, } \sum_{n=0}^{\infty} \frac{1}{(n+1)(2n+1)} = \sum_{n=0}^{\infty} \frac{2}{(2n+2)(2n+1)} = 2 \sum_{n=0}^{\infty} \left(\frac{1}{2n+1} - \frac{1}{2n+2} \right)$$

$$= 2 \left(1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots \right)$$

$$= 2 \ln 2$$

$$\text{所以 } s(x) = \begin{cases} x \ln \frac{1+x}{1-x} + \ln(1-x^2), & -1 < x < 1, \\ 2 \ln 2, & x = \pm 1. \end{cases}$$

(20)(本题满分 11 分)

设矩阵 $A = \begin{pmatrix} 1 & 1 & 1-a \\ 1 & 0 & a \\ a+1 & 1 & a+1 \end{pmatrix}$, $\beta = \begin{pmatrix} 0 \\ 1 \\ 2a-2 \end{pmatrix}$, 且方程组 $Ax = \beta$ 无解.

(I) 求 a 的值;

(II) 求方程组 $A^T Ax = A^T \beta$ 的通解.

解析: $\because Ax = \beta$ 无解

$$(1) \therefore |A| = 0, \text{ 即 } \begin{vmatrix} 1 & 1 & 1-a \\ 1 & 0 & a \\ a+1 & 1 & a+1 \end{vmatrix} = \begin{vmatrix} 1 & 1 & 1-a \\ 1 & 0 & a \\ a & 0 & 2a \end{vmatrix} = 1 \cdot (-1)^{1+2} \begin{vmatrix} 1 & a \\ a & 2a \end{vmatrix} = a^2 - 2a = a(a-2) = 0$$

$\therefore a = 0$ 或 $a = 2$

当 $a = 0$ 时,

$$(A, \beta) = \left(\begin{array}{ccc|c} 1 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 1 & 1 & 1 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & 1 & 1 & -3 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & 0 & 0 & -2 \end{array} \right)$$

$\therefore r(A) \neq r(A, \beta) \therefore$ 当 $a = 0$ 时, $Ax = \beta$ 无解

$$\text{当 } a = 2 \text{ 时, } (A, \beta) = \left(\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 1 & 0 & 2 & 1 \\ 3 & 1 & 3 & 2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 0 & -1 & 3 & 1 \\ 0 & -2 & 6 & 2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 0 & -1 & 3 & 1 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

$\because r(A) = r(A, \beta) = 2 < 3 \quad \therefore a \neq 2 \quad \therefore a = 0$

(2) 当 $a = 0$ 时 $A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix}$

$A^T A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix} = \begin{pmatrix} 3 & 2 & 2 \\ 2 & 2 & 2 \\ 2 & 2 & 2 \end{pmatrix}$

$A^T \beta = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 0 & 1 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ -2 \end{pmatrix} = \begin{pmatrix} -1 \\ -2 \\ -2 \end{pmatrix}$

$\therefore (A^T A, A^T \beta) = \left(\begin{array}{ccc|c} 3 & 2 & 2 & -1 \\ 2 & 2 & 2 & -2 \\ 2 & 2 & 2 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & -1 \\ 3 & 2 & 2 & -1 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 1 & 1 & -1 \\ 0 & -1 & -1 & 2 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 1 & -2 \\ 0 & 0 & 0 & 0 \end{array} \right)$

$\therefore A^T A X = A^T \beta$ 的通解为 $x = k \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix} + \begin{pmatrix} 1 \\ -2 \\ 0 \end{pmatrix}$ (其中 k 为任意常数)

(21)(本题满分 11 分)

已知矩阵 $A = \begin{pmatrix} 0 & -1 & 1 \\ 2 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix}$.

(I) 求 A^{99} ;

(II) 设 3 阶矩阵 $B = (\alpha_1, \alpha_2, \alpha_3)$ 满足 $B^2 = BA$. 记 $B^{100} = (\beta_1, \beta_2, \beta_3)$, 将 $\beta_1, \beta_2, \beta_3$ 分别表示为 $\alpha_1, \alpha_2, \alpha_3$ 的线性组合.

解析:

(1) $|\lambda E - A| = \begin{vmatrix} \lambda & 1 & -1 \\ -2 & \lambda+3 & 0 \\ 0 & 0 & \lambda \end{vmatrix} = \lambda(\lambda^2 + 3\lambda + 2) = \lambda(\lambda+1)(\lambda+2) = 0$

$\therefore A$ 的特征值为 $\lambda_1 = 0, \lambda_2 = -1, \lambda_3 = -2$

当 $\lambda_1 = 0$ 时解 $(0E - A)x = 0$ 即 $Ax = 0$



$$\text{由 } A = \begin{pmatrix} 0 & -1 & 1 \\ 2 & -3 & 0 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\frac{3}{2} & 0 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -\frac{3}{2} \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{得 } A \text{ 对应于 } \lambda_1 = 0 \text{ 的无关特征向量 } d_1 = \begin{pmatrix} 3 \\ 2 \\ 2 \end{pmatrix}$$

当 $\lambda_2 = -1$ 时 解 $(-E - A)x = 0$

$$\text{由 } -E - A = \begin{pmatrix} -1 & 1 & -1 \\ -2 & 2 & 0 \\ 0 & 0 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 1 \\ 0 & 0 & 2 \\ 0 & 0 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{得 } A \text{ 对应于 } \lambda_2 = -1 \text{ 的无关特征向量 } d_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$$

当 $\lambda_3 = -2$ 时 解 $(-2E - A)x = 0$

$$\text{由 } (-2E - A) = \begin{pmatrix} -2 & 1 & -1 \\ -2 & 1 & 0 \\ 0 & 0 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} -2 & 1 & -1 \\ 0 & 0 & 1 \\ 0 & 0 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -\frac{1}{2} & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{得 } A \text{ 对应于 } \lambda_3 = -2 \text{ 的无关特征向量 } d_3 = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix}$$

令 $P = (d_1, d_2, d_3)$, 则 $P^{-1}AP = \Lambda$

$$\therefore A^{99} = P\Lambda^{99}P^{-1} = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & & \\ & -1 & \\ & & -2^{99} \end{pmatrix} \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix}^{-1}$$

$$\text{其 } P^{-1} = \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix}$$



$$\therefore A^{99} = \begin{pmatrix} 3 & 1 & 1 \\ 2 & 1 & 2 \\ 2 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -2^{99} \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix} = \begin{pmatrix} 0 & -1 & -2^{99} \\ 0 & -1 & -2^{100} \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & \frac{1}{2} \\ 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \end{pmatrix}$$

$$= \begin{pmatrix} -2+2^{99} & 1-2^{99} & 2-2^{98} \\ -2+2^{100} & 1-2^{100} & 2-2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$(2) \because B^2 = BA \quad \therefore B^{100} = BA^{99}$$

$$\text{则 } (\beta_1, \beta_2, \beta_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} -2+2^{99} & 1-2^{99} & 2-2^{98} \\ -2+2^{100} & 1-2^{100} & 2-2^{99} \\ 0 & 0 & 0 \end{pmatrix}$$

$$\therefore \begin{cases} \beta_1 = (-2+2^{99})\alpha_1 + (-2+2^{100})\alpha_2 \\ \beta_2 = (1-2^{99})\alpha_1 + (1-2^{100})\alpha_2 \\ \beta_3 = (2-2^{98})\alpha_1 + (2-2^{99})\alpha_2 \end{cases}$$

(22) (本题满分 11 分)

设二维随机变量 (X, Y) 在区域 $D = \{(x, y) | 0 < x < 1, x^2 < y < \sqrt{x}\}$ 上服从均匀分布,

$$\text{令 } U = \begin{cases} 1, X \leq Y, \\ 0, X > Y. \end{cases}$$

(I) 写出 (X, Y) 的概率密度;

(II) 问 U 与 X 是否相互独立? 并说明理由;

(III) 求 $Z = U + X$ 的分布函数 $F(z)$.

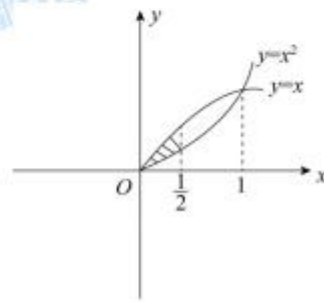
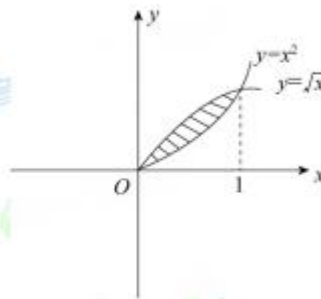
解析 (1) 区域 D 的面积 $S_D = \int_0^1 (\sqrt{x} - x^2) dx = \frac{1}{3}$

故 (X, Y) 的概率密度 $f(x, y) = \begin{cases} 3, (x, y) \in D \\ 0, \text{其他} \end{cases}$

$$(2) P\left\{U=0, X \leq \frac{1}{2}\right\} = P\left\{X > Y, X \leq \frac{1}{2}\right\} = \int_0^{\frac{1}{2}} dx \int_x^{\sqrt{x}} 3dy \\ = 3 \int_0^{\frac{1}{2}} (x - x^2) dx = \frac{1}{4}$$

$$\text{又 } P\{U=0\} = P\{X > Y\} = \int_0^1 dx \int_x^{\sqrt{x}} 3dy = 3 \int_0^1 (x - x^2) dx = \frac{1}{2}$$

$$P\left\{X \leq \frac{1}{2}\right\} = \int_{-\infty}^{\frac{1}{2}} f(x, y) dx dy = \int_0^{\frac{1}{2}} dx \int_x^{\sqrt{x}} 3dy = 3 \int_0^{\frac{1}{2}} (\sqrt{x} - x^2) dx$$



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$$= 3 \left[\frac{2}{3} \cdot \left(\frac{1}{2}\right)^{\frac{3}{2}} - \frac{1}{3} \cdot \frac{1}{8} \right] = 2 \cdot \frac{1}{2} \cdot \sqrt{\frac{1}{2}} - \frac{1}{8} = \sqrt{\frac{1}{2}} - \frac{1}{8}$$

$$\therefore P\left\{U=0, X \leq \frac{1}{2}\right\} \neq P\{U=0\} \cdot P\left\{X \leq \frac{1}{2}\right\}$$

故 X 与 U 不独立.

$$(3) Z \text{ 的分布函数 } F_2(z) = P\{Z \leq z\} = P\{U+X \leq z\}.$$

$$= P\{U=0, U+x \leq z\} + P\{U=1, U+X \leq z\}$$

$$= P\{U=0, X \leq z\} + P\{U=1, X \leq z-1\}$$

$$= P\{X > Y, X \leq z\} + P\{X \leq Y, X \leq z-1\}$$

$$\textcircled{1} z < 0, F_2(z) = 0.$$

$$\textcircled{2} 0 \leq z < 1, F_2(z) = P\{X > Y, X \leq z\} + P(\phi)$$

$$= \iint_{\substack{x>y \\ x \leq z}} f(x, y) dx dy = \int_0^z dx \int_x^z 3 dy = 3 \left(\frac{1}{2} z^2 - \frac{1}{3} z^3 \right) = \frac{3}{2} z^2 - z^3$$

$$\textcircled{3} 1 \leq z < 2,$$

$$F_2(z) = P\{X > Y\} + P\{X \leq Y, X \leq z-1\}$$

$$= \frac{1}{2} + \iint_{\substack{x>y \\ x \leq z-1}} f(x, y) dx dy = \frac{1}{2} + \int_0^{z-1} dx \int_x^{z-1} 3 dy$$

$$= \frac{1}{2} + 3 \left[\frac{2}{3} (z-1)^{\frac{3}{2}} - \frac{1}{2} (z-1)^2 \right]$$

$$= \frac{1}{2} + 2(z-1)^{\frac{3}{2}} - \frac{3}{2}(z-1)^2$$

$$\textcircled{4} z \geq 2, F_2(z) = 1.$$

$$\text{故 } Z \text{ 的分布函数为 } F_2(z) = \begin{cases} 0, & z < 0 \\ \frac{3}{2} z^2 - z^3, & 0 \leq z < 1 \\ \frac{1}{2} + 2(z-1)^{\frac{3}{2}} - \frac{3}{2}(z-1)^2, & 1 \leq z < 2 \\ 1, & z \geq 2 \end{cases}$$

(23) (本题满分 11 分)

$$\text{设总体的概率密度为 } f(x, \theta) = \begin{cases} \frac{3x^2}{\theta^3}, & 0 < x < \theta \\ 0, & \text{其他} \end{cases} \text{ 其中 } \theta \in (0, +\infty) \text{ 为未知参数,}$$

X_1, X_2, X_3 为来自总体 X 的简单随机样本, 令 $T = \max\{X_1, X_2, X_3\}$.



(I) 求 T 的概率密度;

(II) 确定 a , 使得 $E(aT) = \theta$.

解析: (1) 因 $T = \max(X_1, X_2, X_3)$, 则 T 的分布函数为

$$\begin{aligned} F_T(t) &= P\{T \leq t\} = P\{\max(X_1, X_2, X_3) \leq t\} \\ &= P\{X_1 \leq t, X_2 \leq t, X_3 \leq t\} \\ &= P\{X_1 \leq t\} \cdot P\{X_2 \leq t\} \cdot P\{X_3 \leq t\} \\ &= F_{X_1}(t) \cdot F_{X_2}(t) \cdot F_{X_3}(t) \\ &= F_x^3(t) \end{aligned}$$

$$\text{因 } X \text{ 的分布函数 } F(x) = \begin{cases} 0, & x < 0 \\ \frac{1}{\theta^3} x^3, & 0 \leq x < \theta \\ 1, & x \geq \theta \end{cases}$$

$$\therefore T \text{ 的分布函数 } F_T(t) = \begin{cases} 0, & t < 0 \\ \left(\frac{1}{\theta^3} t^3\right)^3, & 0 \leq t < \theta \\ 1, & t \geq \theta \end{cases} = \begin{cases} 0, & t < 0 \\ \frac{1}{\theta^9} t^9, & 0 \leq t < \theta \\ 1, & t \geq \theta \end{cases}$$

$$\therefore T \text{ 的概率密度 } f_T(t) = \begin{cases} \frac{9}{\theta^9} t^8, & 0 < t < \theta \\ 0, & \text{其他} \end{cases}$$

(2) 因 $E(aT) = \theta$, 即 $aE(T) = \theta$, 可得: $a = \frac{\theta}{E(T)}$.

$$\text{又 } E(T) = \int_{-\infty}^{+\infty} t f_T(t) dt = \int_0^{\theta} \frac{9}{\theta^9} t^8 \cdot t dt = \frac{9}{10} \theta, \text{ 则 } a = \frac{\theta}{\frac{9}{10} \theta} = \frac{10}{9}.$$

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