

绝密 * 启用前

2016 年全国硕士研究生入学统一考试

数学 (三) 试卷 (模拟一)

一、选择题:

(1) 答案: 选 (B).

$$\text{解 } f(x) = \lim_{n \rightarrow \infty} \frac{x^2 + e^{(n+1)x}}{1 + e^{nx}} = \begin{cases} x^2, & x < 0, \\ \frac{1}{2}, & x = 0, \text{ 点 } x = 0 \text{ 为其跳跃间断点, 故点 } x = 0 \text{ 为 } f(x) \text{ 的其跳跃间} \\ e^x, & x > 0, \end{cases}$$

断点, 选 (B).

(2) 答案: 选 (B).

$$\text{解 令 } x-u=t, \quad F(x) = \int_x^0 (x-2t)f(t)(-dt) = x \int_0^x f(t)dt - 2 \int_0^x tf(t)dt.$$

因为 $f(t)$ 为奇函数, $tf(t)$ 为偶函数, 所以 $\int_0^x f(t)dt$ 为偶函数, $\int_0^x tf(t)dt$ 为奇函数, 故 $F(x)$ 为奇函数.

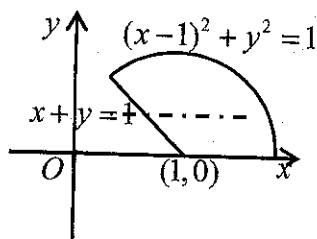
又因为 $F'(x) = \int_0^x f(t)dt - xf(x) = f(\xi) \cdot x - xf(x) \leq 0$ (ξ 在 0 与 x 之间), 故 $F(x)$ 单调减少.

(3) 答案: 选 (C).

(4) 答案: 选 (D).

$$\text{解 } \begin{cases} x = 1 + r \cos \theta \\ y = r \sin \theta \end{cases}, \text{ 引入 } y = \frac{\sqrt{2}}{2} \text{ 分割区域, 得}$$

$$D = D_1 + D_2.$$



其中 $D_1: 0 \leq y \leq \frac{\sqrt{2}}{2}, 1-y \leq x \leq 1+\sqrt{1-y^2}$,

$D_2: \frac{\sqrt{2}}{2} \leq y \leq 1, 1-\sqrt{1-y^2} \leq y \leq 1+\sqrt{1-y^2}$.

(5) 答案: 选 (A).

解
$$B \xrightarrow{r} \begin{pmatrix} 1 & -1 & 1 \\ 0 & a+1 & 0 \\ 0 & 0 & (a-2)(a+1) \end{pmatrix}.$$

由 $AB=O$ 知 $r(A)+r(B) \leq 3$. 又由于 A, B 均为非零矩阵, 则有 $r(A) \geq 1, r(B) \geq 1$.

当 $a \neq 2$ 且 $a \neq -1$ 时, $r(B)=3$, 得 $r(A)=0$, 与 $r(A) \geq 1, r(B) \geq 1$ 矛盾.

当 $a=-1$ 时, $r(B)=1$, 此时 $1 \leq r(A) \leq 2$, (B) 和 (C) 错,

当 $a=2$ 时, $r(B)=2$, 必有 $1 \leq r(A) \leq 3-r(B)=1$, 得 $r(A)=1$. 故 (D) 错, (A) 正确.

(6) 答案: 选 (C).

解
$$A = \begin{pmatrix} 1 & 0 & a \\ 0 & -1 & 2 \\ a & 2 & 0 \end{pmatrix}, \text{ 知 } \begin{cases} \lambda_1 + \lambda_2 + \lambda_3 = 0, \\ \lambda_1 \lambda_2 \lambda_3 = 0, \end{cases} \text{ 取 } \lambda_1 = 0, \text{ 则 } \lambda_2 \neq 0, \lambda_3 \neq 0, \text{ 从而 } \lambda_2 = -\lambda_3, \text{ 故答案选 (C).}$$

(7) 答案: 选 (D).

解 由 $P(B|A) = P(B|\bar{A})$ 得 $\frac{P(AB)}{P(A)} = \frac{P(B\bar{A})}{P(\bar{A})} = \frac{P(B) - P(AB)}{1 - P(A)}$, 整理得 $P(AB) = P(A)P(B)$, 所

以事件 A, B 相互独立, 故选 (D).

(8) 答案: 选 (D).

解 由于 $\{Y \leq t\} \subset \{X \leq t\}, \{X \leq t, Y \leq t\} = \{Y \leq t\}$, 故

$$P\{Y \leq t\} \leq P\{X \leq t\}, \quad P\{X \leq t, Y \leq t\} = P\{Y \leq t\},$$

所以 $F_Y(t) \leq F_X(t)$, $F(t,t) = F_Y(t)$.

二、填空题

(9) 答案: 填 “ $y = -\frac{x}{4} - \frac{1}{4}$ ”.

解 由题意知 $f(1) = 0$, 从而

$$\lim_{x \rightarrow 0} \frac{f(\cos x)}{x^2} = \lim_{x \rightarrow 0} \frac{f(\cos x) - f(1)}{x^2} = \lim_{x \rightarrow 0} \frac{f(1 + \cos x - 1) - f(1)}{\cos x - 1} \cdot \frac{\cos x - 1}{x^2} = f'(1) \cdot \left(-\frac{1}{2}\right) = 2,$$

故 $f'(1) = -4$.

又因为 $f(x)$ 为偶函数, 所以 $f'(x)$ 为奇函数, 故 $f'(-1) = -f'(1) = 4$, 因此法线方程为

$$y - f(-1) = -\frac{1}{4}(x + 1), \text{ 即 } y = -\frac{x}{4} - \frac{1}{4}.$$

(10) 答案: 填 “ $\frac{1}{2} \cos^2 x - \ln(1 + \cos^2 x) + C$ ”.

$$\begin{aligned} \text{解 原积分} &= -\int \frac{\cos x (1 - \cos^2 x)}{1 + \cos^2 x} d(\cos x) \stackrel{\cos x = t}{=} \int \frac{t(t^2 - 1)}{1 + t^2} dt \\ &= \int \frac{t(1 + t^2) - 2t}{1 + t^2} dt = \int \left(t - \frac{2t}{1 + t^2}\right) dt = \frac{1}{2} t^2 - \ln(1 + t^2) + C \\ &= \frac{1}{2} \cos^2 x - \ln(1 + \cos^2 x) + C. \end{aligned}$$

(11) 答案: 填 “1”.

解 方程两边对 x 求偏导, 得 $1 - a \frac{\partial z}{\partial x} = \varphi' \cdot \left(-b \frac{\partial z}{\partial x}\right)$, 所以 $\frac{\partial z}{\partial x} = \frac{1}{a - b\varphi'}$. 方程两边对 y 求偏导, 得

$$-a \frac{\partial z}{\partial y} = \varphi' \cdot \left(1 - b \frac{\partial z}{\partial y}\right), \text{ 所以 } \frac{\partial z}{\partial y} = -\frac{\varphi'}{a - b\varphi'}, \text{ 从而 } a \frac{\partial z}{\partial x} + b \frac{\partial z}{\partial y} = 1.$$

(12) 答案: 填 “ $\frac{1}{2}(\frac{\pi}{2}-1)$ ”.

$$\text{解 原式} = \int_0^{\sqrt{\frac{\pi}{2}}} \cos x^2 dx \int_0^{x^3} dy = \int_0^{\sqrt{\frac{\pi}{2}}} x^3 \cos x^2 dx \stackrel{x^2=t}{=} \frac{1}{2} \int_0^{\frac{\pi}{2}} t \cos t dt = \frac{1}{2}(\frac{\pi}{2}-1).$$

(13) 答案: 填 “ $\begin{pmatrix} 1+2n & -n & 0 \\ 4n & 1-2n & 0 \\ 6n & -3n & 1 \end{pmatrix}$ ”.

$$\text{解 } (E + \alpha\beta^T)^n = E + n\alpha\beta^T = \begin{pmatrix} 1+2n & -n & 0 \\ 4n & 1-2n & 0 \\ 6n & -3n & 1 \end{pmatrix}.$$

(14) 答案: 填 “2”.

$$\text{解 由于 } E(a^{X_i}) = \sum_{k=0}^{\infty} a^k \cdot \frac{\lambda^k}{k!} e^{-\lambda} = \sum_{k=0}^{\infty} \frac{(a\lambda)^k}{k!} e^{-\lambda} = e^{a\lambda} \cdot e^{-\lambda} = e^{(a-1)\lambda}, \quad i=1, 2, \dots, n, \text{ 故由}$$

$$E\left(\frac{1}{n} \sum_{i=1}^n a^{X_i}\right) = \frac{1}{n} \sum_{i=1}^n E(a^{X_i}) = \frac{1}{n} \sum_{i=1}^n e^{(a-1)\lambda} = e^{(a-1)\lambda} = e^{\lambda},$$

解得 $a=2$.

三、解答题

(15) 证 (I) 令 $g(x) = \ln(1+x) - \frac{x(2x+1)}{(x+1)^2}$, 则 $g'(x) = \frac{x(x-1)}{(x+1)^3} < 0$, 故 $g(x)$ 单调减少. 当 $0 < x < 1$

时

$$g(x) < g(0) = 0.$$

(II) 只需证 $x \ln(1 + \frac{1}{x}) + \frac{1}{x} \ln(1+x) < \ln 4$.

令

$$f(x) = x \ln(1 + \frac{1}{x}) + \frac{1}{x} \ln(1+x) - \ln 4,$$

则 $f(1) = 0$.

$$f'(x) = \ln\left(1 + \frac{1}{x}\right) - \frac{1}{x+1} - \frac{1}{x^2} \ln(1+x) + \frac{1}{x(1+x)},$$

则 $f'(1) = 0$.

$$f''(x) = \frac{2}{x^3} \left[\ln(1+x) - \frac{x(2x+1)}{(x+1)^2} \right] < 0, \quad f'(x) > f'(1) = 0.$$

故 $f(x)$ 单调增加, 所以 $f(x) < f(1) = 0$, 故 $x \ln\left(1 + \frac{1}{x}\right) + \frac{1}{x} \ln(1+x) < \ln 4$.

(16) 解 (I) 将 $y^* = e^{-x} + x$ 分别代入上述两个微分方程, 得

$$(a-2)e^{-x} + 3 + ax = P(x), \quad (b-1)e^{-x} + 2 + bx = Q(x).$$

由于 a, b 均为常数, $P(x), Q(x)$ 均为多项式函数, 故

$$a = 2, b = 1; \quad P(x) = 3 + 2x, \quad Q(x) = 2 + x.$$

(II) 由 (I) 知原微分方程分别为 $y'' + 3y' + 2y = 3 + 2x$ 和 $y'' + 2y' + y = 2 + x$, 且 e^{-x} 均为对应的齐次方程的解, 所以 $x = y^* - e^{-x}$ 均为其特解, 故其通解分别为

$$y = C_1 e^{-2x} + C_2 e^{-x} + x \text{ 和 } y = e^{-x}(C_1 x + C_2) + x,$$

由于 e^{-2x} 和 e^{-x} , $x e^{-x}$ 和 e^{-x} 均线性无关, 所以 $y'' + 3y' + 2y = 3 + 2x$ 和 $y'' + 2y' + y = 2 + x$ 的所有公共解为 $y = C e^{-x} + x$, 其中 C 为任意实数.

(17) 解 过 A, B 两点的直线为 $x + y = 10$. 设 C 点坐标为 (x, y) , 则 $\triangle ABC$ 的面积为 $S = \sqrt{2} |x + y - 10|$.

$$\text{记 } L = (x + y - 10)^2 + \lambda \left(\frac{x^2}{5} + \frac{y^2}{20} - 1 \right), \text{ 令}$$

$$\begin{cases} L'_x = 2(x+y-10) + \frac{2x}{5}\lambda = 0, \\ L'_y = 2(x+y-10) + \frac{y}{10}\lambda = 0, \\ \frac{x^2}{5} + \frac{y^2}{20} - 1 = 0, \end{cases}$$

解得驻点(1,4)及(-1,-4), $S(1,4)=5\sqrt{2}$, $S(-1,-4)=15\sqrt{2}$, 所以 $S_{\max}=15\sqrt{2}$, $S_{\min}=5\sqrt{2}$.

(18) 解 由 $\Delta y = \frac{1-x}{\sqrt{2x-x^2}}\Delta x + o(\Delta x)$, 知 $\frac{\Delta y}{\Delta x} = \frac{1-x}{\sqrt{2x-x^2}} + \frac{o(\Delta x)}{\Delta x}$.

令 $\Delta x \rightarrow 0$, 则有 $y' = \frac{1-x}{\sqrt{2x-x^2}}$, 故有

$$y(x) = \int \frac{1-x}{\sqrt{2x-x^2}} dx = \sqrt{2x-x^2} + C.$$

由 $y(1)=1$ 知 $C=0$, 所以 $y=\sqrt{2x-x^2}$, 于是

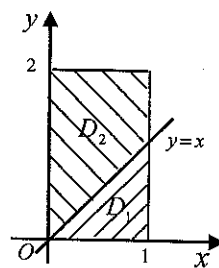
$$\int_1^2 y(x) dx = \int_1^2 \sqrt{2x-x^2} dx = \int_1^2 \sqrt{1-(x-1)^2} dx \quad \underline{x-1 = \sin t} \int_0^{\frac{\pi}{2}} \cos^2 t dt = \frac{\pi}{4}.$$

(19) 解 $\iint_D |x-y| d\sigma = \iint_{D_1} (x-y) d\sigma + \iint_{D_2} (y-x) d\sigma$

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

$$= \int_0^1 \left(xy - \frac{1}{2} y^2 \right) \Big|_0^x dx + \int_0^1 \left(\frac{1}{2} y^2 - xy \right) \Big|_x^2 dx$$

$$= \frac{1}{2} \cdot \int_0^1 x^2 dx + \int_0^1 \left(2 - 2x + \frac{1}{2} x^2 \right) dx = \frac{4}{3}.$$



法1 $\iint_D (y-1)e^{x^2|y-1|} d\sigma = \int_0^1 dx \int_0^2 (y-1)e^{x^2|y-1|} dy = \int_0^1 dx \int_{-1}^1 te^{x^2|t|} dt = 0.$

法2 D 关于 $y=1$ 对称, $(y-1)e^{x^2|y-1|}$ 关于 $y-1$ 成奇函数, 所以 $\iint_D (y-1)e^{x^2|y-1|} d\sigma = 0$, 故 $I = \frac{4}{3}$.

(20) 解 (I) $A = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} \alpha_1^T \\ \alpha_2^T \\ \alpha_3^T \end{pmatrix}$, 令 $B = \begin{pmatrix} \alpha_1^T \\ \alpha_2^T \\ \alpha_3^T \end{pmatrix}$, 则 $A = B^T B$.

(II) $r(A) = r(B) = 3$.

(III) $Ax=0$ 与 $Bx=0$ 同解, $B = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 2 & 1 \\ 3 & 4 & 4 \end{pmatrix} \sim \begin{pmatrix} 1 & 2 & 3 \\ 0 & -2 & -5 \\ 0 & 0 & 0 \end{pmatrix} \sim \begin{pmatrix} 1 & 0 & -2 \\ 0 & 1 & \frac{5}{2} \\ 0 & 0 & 0 \end{pmatrix}$, 故 $Ax=0$ 通解为

$$x = k \begin{pmatrix} 2 \\ -\frac{5}{2} \\ 1 \end{pmatrix}, \quad k \text{ 为任意实数.}$$

(21) 解 (I) 由已知得 $A\alpha_1 = 2\alpha_1$, 即 $\lambda_1 = 2$ 是 A 的特征值, 而 $\alpha_1 = (-1, 1, 1)^T$ 是 A 的属于特征值 $\lambda_1 = 2$ 的特征向量,

又由 $A = A^T$, 且 $r(A) = 1$ 知, $\lambda_2 = \lambda_3 = 0$ 是 A 的二重特征值, $Ax=0$ 的非零解向量即是 A 的属于特征值 0 的特征向量.

设 $(x_1, x_2, x_3)^T$ 是 A 的属于特征值 $\lambda_2 = \lambda_3 = 0$ 的特征向量, 因为 A 是实对称矩阵, 不同特征值对应的特征向量必正交, 则有 $-x_1 + x_2 + x_3 = 0$, 可取 $\alpha_2 = (1, 1, 0)^T$, $\alpha_3 = (1, 0, 1)^T$, 故方程组 $Ax=0$ 的通解为

$$x = k_2 \alpha_2 + k_3 \alpha_3, \quad k_2, k_3 \text{ 为任意常数.}$$

(II) 令 $P = (\alpha_1, \alpha_2, \alpha_3)$, 则 P 为可逆阵, 且

$$P^{-1} = \frac{1}{3} \begin{pmatrix} -1 & 1 & 1 \\ 1 & 2 & -1 \\ 1 & -1 & 2 \end{pmatrix}, \quad \text{得} \quad A = P \Lambda P^{-1} = \frac{1}{3} \begin{pmatrix} 2 & -2 & -2 \\ -2 & 2 & 2 \\ -2 & 2 & 2 \end{pmatrix},$$

则二次型

$$f(x_1, x_2, x_3) = x^T A x = \frac{2}{3} x_1^2 + \frac{2}{3} x_2^2 + \frac{2}{3} x_3^2 - \frac{4}{3} x_1 x_2 - \frac{4}{3} x_1 x_3 + \frac{4}{3} x_2 x_3.$$

(22) 解 由于 $p = P\{Y < 2X < Y+2 | 2X+Y=1\} = P\{0 < 2X-Y < 2 | 2X+Y=1\}$, 故令

$$U = 2X + Y, \quad V = 2X - Y.$$

因为 $\begin{vmatrix} 2 & 1 \\ 2 & -1 \end{vmatrix} \neq 0$, 所以 (U, V) 服从二维正态分布. 且

$$\text{Cov}(U, V) = \text{Cov}(2X + Y, 2X - Y) = 4DX - DY = 4 - 4 = 0,$$

可知 U 与 V 不相关, 进而 U 与 V 相互独立. 因此, $p = P\{0 < V < 2 | U = 1\} = P\{0 < V < 2\}$. 又

$$EV = 2EX - EY = 2 \cdot 0 - 0 = 0;$$

$$DV = 4DX + DY - 2\text{Cov}(2X, Y) = 4 + 4 - 2 \cdot 2 \cdot \sqrt{1} \cdot \sqrt{4} \cdot \frac{1}{2} = 4,$$

所以 $V \sim N(0, 4)$, $\frac{V}{2} \sim N(0, 1)$, 故 $p = P\{0 < \frac{V}{2} < 1\} = \Phi(1) - \Phi(0) = 0.8413 - 0.5 = 0.3413$.

(23) 解 (I) 由于 $EX = \int_{-\infty}^{+\infty} x \cdot \frac{1}{2\lambda} e^{-\frac{|x|}{\lambda}} dx = 0$, 故采用二阶原点矩估计 λ . 由

$$E(X^2) = \int_{-\infty}^{+\infty} x^2 \cdot \frac{1}{2\lambda} e^{-\frac{|x|}{\lambda}} dx = \int_0^{+\infty} x^2 \cdot \frac{1}{\lambda} e^{-\frac{x}{\lambda}} dx = 2\lambda^2 = \frac{1}{n} \sum_{i=1}^n X_i^2,$$

$$\text{解得 } \hat{\lambda}_M = \sqrt{\frac{1}{2n} \sum_{i=1}^n X_i^2}.$$

$$(II) \quad L(\lambda) = \prod_{i=1}^n f(x_i, \lambda) = \frac{1}{(2\lambda)^n} e^{-\frac{1}{\lambda} \sum_{i=1}^n |x_i|}, \quad \ln L(\lambda) = -n \ln 2\lambda - \frac{1}{\lambda} \sum_{i=1}^n |x_i|, \quad \text{令}$$

$$\frac{d \ln L(\lambda)}{d\lambda} = -\frac{n}{\lambda} + \frac{1}{\lambda^2} \sum_{i=1}^n |x_i| = 0,$$

$$\text{解得 } \hat{\lambda}_L = \frac{1}{n} \sum_{i=1}^n |X_i|.$$

(III) 由于 $E(|X|) = \int_{-\infty}^{+\infty} |x| \cdot \frac{1}{2\lambda} e^{-\frac{|x|}{\lambda}} dx = \int_0^{+\infty} x \cdot \frac{1}{\lambda} e^{-\frac{x}{\lambda}} dx = \lambda$, 所以

$$E(\hat{\lambda}_L) = E\left(\frac{1}{n} \sum_{i=1}^n |X_i|\right) = \frac{1}{n} E\left(\sum_{i=1}^n |X_i|\right) = \frac{1}{n} \cdot n\lambda = \lambda.$$

绝密 * 启用前

2016 年全国硕士研究生入学统一考试

数学三试卷 (模拟二) 试题答案

一、选择题

(1) 答案: 选 (A).

解 由 $\lim_{x \rightarrow 0} \frac{f(x)}{x} = 0$, 得 $f(0) = 0, f'(0) = 0$, 所以 $f(x) = \frac{1}{2} f''(0)x^2 + o(x^2)$

$$\lim_{x \rightarrow 0} \frac{e^{f(x)} - ax - b}{cx^2} = \lim_{x \rightarrow 0} \frac{1 + \frac{1}{2} f''(0)x^2 + o(x^2) - ax - b}{cx^2} = 1,$$

故 $a = 0, b = 1, c = \frac{1}{2} f''(0)$.

(2) 答案: 选 (C).

解
$$\int_0^\pi f(\sin x) dx = \int_0^{\frac{\pi}{2}} f(\sin x) dx + \int_{\frac{\pi}{2}}^\pi f(\sin x) dx,$$

而
$$\int_{\frac{\pi}{2}}^\pi f(\sin x) dx \stackrel{t=\pi-x}{=} \int_{\frac{\pi}{2}}^0 f(\sin t)(-dt) = \int_0^{\frac{\pi}{2}} f(\sin t) dt = \int_0^{\frac{\pi}{2}} f(\sin x) dx,$$

所以 $\int_0^\pi f(\sin x) dx = 2 \int_0^{\frac{\pi}{2}} f(\sin x) dx$, (A) 正确.

$$\int_0^\pi f(\sin^2 x) dx \stackrel{\text{周期性}}{=} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} f(\sin^2 x) dx \stackrel{\text{奇偶性}}{=} 2 \int_0^{\frac{\pi}{2}} f(\sin^2 x) dx, \text{ (B) 正确.}$$

$$\int_0^\pi f(\cos^2 x) dx \stackrel{\text{周期性}}{=} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} f(\cos^2 x) dx \stackrel{\text{奇偶性}}{=} 2 \int_0^{\frac{\pi}{2}} f(\cos^2 x) dx, \text{ (D) 正确.}$$

(C) 不正确, 反例, 取 $f(x) = x$, $\int_0^\pi \cos x dx = 0 \neq 2 \int_0^{\frac{\pi}{2}} \cos x dx = 2$.

(3) 答案: 选 (D).

解
$$\iint_{D_t} f(x^2 + y^2) dx dy = 2\pi \int_0^t f(r^2) r dr, \text{ 由题设知 } \lim_{t \rightarrow 0^+} \frac{2\pi \int_0^t f(r^2) r dr}{at^k} = 1,$$

而
$$\lim_{t \rightarrow 0^+} \frac{2\pi \int_0^t f(r^2) r dr}{at^k} = \frac{2\pi}{a} \lim_{t \rightarrow 0^+} \frac{f(t^2)}{kt^{k-2}} = \frac{2\pi}{ak} \lim_{t \rightarrow 0^+} \left[\frac{f(t^2)}{t^2} \cdot \frac{1}{t^{k-4}} \right],$$

由于 $\lim_{t \rightarrow 0^+} \frac{f(t^2)}{t^2} = f'(0) = 2$, 所以 $k=4, a=\pi$, 故选 (D).

(4) 答案: 选 (C).

解 由于 $\lim_{\substack{x \rightarrow 0 \\ y=0}} f(x, y) = 0, \lim_{\substack{x \rightarrow 0 \\ y=\frac{x^2}{2}}} f(x, y) = 1$, 所以 $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} f(x, y)$ 不存在, 故 (A) 不正确, 进而 (B) 和 (D)

也都不正确.

另外, 可直接计算得, $f'_x(0, 0) = f'_y(0, 0) = 0$, 故 (C) 正确.

(5) 答案: 选 (C).

解 AB 为 n 阶方阵, 则 $r(AB) = n$. 又因

$n = r(AB) \leq r(A) \leq n, n = r(AB) \leq r(B) \leq n$, 故 $r(A) = r(B) = n$, 从而答案选 (C).

(6) 答案: 选 (B).

解 1 因为 $r(A) = 1$, 所以 $Ax = 0$ 有两个线性无关的解向量, 即 A 对应 $\lambda = 0$ 有两个线性无关的特征向量. 因为特征值的重根数 \geq 对应的线性无关的特征向量的个数, 故 $\lambda = 0$ 至少是 A 的二重特征值, 也可能是 A 的三重特征值, 例如:

$$A = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad r(A) = 1 \quad \lambda = 0 \text{ 是 } A \text{ 的三重特征值.}$$

解 2 $r(A) = 1$, 则 $A = \alpha\beta^T$, 故 A 的特征值为 $0, 0, \alpha^T\beta$ (或 $\beta^T\alpha$). 若 $\alpha^T\beta = 0$, 则 A 的特征值为 $0, 0, 0$, 若 $\alpha^T\beta \neq 0$, 则 A 的特征值为 $\alpha^T\beta, 0, 0$.

(7) 答案: 选 (C).

$$\text{解} \quad P\{Y \leq 0 \mid X+Y \leq 2\} = \frac{P\{X+Y \leq 2, Y \leq 0\}}{P\{X+Y \leq 2\}}.$$

$$P\{X+Y \leq 2\} = P\{X+Y \leq 2, X=1\} + P\{X+Y \leq 2, X=2\}$$

$$= P\{Y \leq 1, X=1\} + P\{Y \leq 0, X=2\} = \frac{3}{4},$$

$$P\{X+Y \leq 2, Y \leq 0\} = P\{X+Y \leq 2, Y \leq 0, X=1\} + P\{X+Y \leq 2, Y \leq 0, X=2\}$$

$$= P\{Y \leq 0, X=1\} + P\{Y \leq 0, X=2\} = \frac{1}{2},$$

$$\text{所以} \quad P\{Y \leq 0 \mid X+Y \leq 2\} = \frac{P\{X+Y \leq 2, Y \leq 0\}}{P\{X+Y \leq 2\}} = \frac{2}{3}.$$

(8) 答案: 选 (D).

解 由于 $P\{Y=1\} = P\{X \geq 0\} = \frac{1}{2} \neq 0$, 所以 Y 不是连续随机变量, 排除 (A).

当 $-1 \leq X < 0$ 时, $Y = 1 - 4X \in (1, 5]$, 所以 Y 不是离散型随机变量, 排除 (B).

又 $EY = \int_{-1}^0 (1-4x) \cdot \frac{1}{2} dx + \int_0^1 1 \cdot \frac{1}{2} dx = \frac{3}{2} + \frac{1}{2} = 2$, 故选 (D).

二、填空题

(9) 答案: 填 “ az ” 或 “ $ax^a f(\frac{y}{x^2})$ ”.

解 $x \frac{\partial z}{\partial x} = ax^a f(\frac{y}{x^2}) - \frac{2y}{x^2} x^a f'(\frac{y}{x^2})$, $2y \frac{\partial z}{\partial y} = \frac{2y}{x^2} x^a f'(\frac{y}{x^2})$, 所以 $x \frac{\partial z}{\partial x} + 2y \frac{\partial z}{\partial y} = ax^a f(\frac{y}{x^2}) = az$.

(10) 设二阶常系数非齐次线性方程 $y'' + py' + qy = ae^x$ (p, q, a 是常数) 有两个特解 $y_1 = xe^x$, $y_2 = e^{2x} + xe^x$, 则该方程的通解为_____.

答案: 填 “ $y = C_1 e^{2x} + C_2 e^x + xe^x$ ”.

解 由 $y_2 - y_1 = e^{2x}$ 知特征方程有一根为 $r_1 = 2$.

①若 $r_1 = 2$ 是二重根, 则该方程的通解形式为 $y = c_1 e^{2x} + c_2 x e^{2x} + A e^x$ (A 为常数) 与条件 $y_1 = xe^x$ 为方程特解矛盾, 故 $r_1 = 2$ 不是二重根.

②若另一个特征根 $r_2 \neq 1$ 且 $r_2 \neq 2$, 则该方程通解形式为 $y = c_1 e^{2x} + c_2 e^{r_2 x} + A e^x$, 也与条件 $y_1 = xe^x$ 为方程特解矛盾. 故由特解 $y_1 = xe^x$ 和自由项 ae^x 知, 特征方程有一根为 $r_2 = 1$,

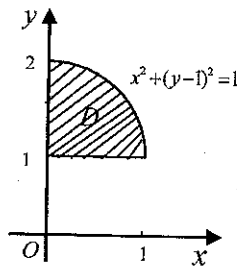
综上, 方程的通解 $y = C_1 e^{2x} + C_2 e^x + xe^x$.

(11) 答案: 填 “5820 元”.

解 $R(t) = 2000, r = 0.02, n = 3$, 则

$$R = \int_0^n R(t) e^{-rt} dt = \int_0^3 2000 e^{-0.02t} dt = 2000 \times \frac{1}{0.02} \times (-e^{-0.02t}) \Big|_0^3 = 100000(1 - e^{-0.06}) \\ = 100000(1 - 0.9418) = 5820 \text{ (元)}.$$

(12) 答案: 填 “ $\int_{\frac{\pi}{4}}^{\frac{\pi}{2}} d\theta \int_{\frac{1}{\sin\theta}}^{2\sin\theta} f(r \cos\theta, r \sin\theta) r dr$ ”.



(13) 答案: 填 “ $\frac{1}{2}$ ”.

解 由 $A - E = (B - E)^{-1}$, $A = (B - E)^{-1} + E = (B - E)^{-1}(E + B - E) = (B - E)^{-1} \cdot B$, 所以

$$|A| = \frac{|B|}{|B - E|} = \frac{2}{4} = \frac{1}{2}.$$

(14) 答案: 填 “ $\frac{\sqrt{6}}{9}$ ”.

解 $P\{X=1\} = P(AB) = P(A)P(B) = 0.5 \times 0.2 = 0.1$,

$$P\{Y=1\}=P(A\cup B)=1-P(\bar{A})P(\bar{B})=1-0.5\times 0.8=0.6,$$

$$P\{XY=1\}=P\{X=1,Y=1\}=P((AB)(A\cup B))=P(AB)=0.1,$$

所以 $X \sim \begin{pmatrix} 0 & 1 \\ 0.9 & 0.1 \end{pmatrix}$, $Y \sim \begin{pmatrix} 0 & 1 \\ 0.4 & 0.6 \end{pmatrix}$, $XY \sim \begin{pmatrix} 0 & 1 \\ 0.9 & 0.1 \end{pmatrix}$, 进而得

$$EX=0.1, DX=0.09; \quad EY=0.6, DY=0.24; \quad E(XY)=0.1,$$

故

$$\rho_{XY} = \frac{0.1 - 0.1 \times 0.6}{\sqrt{0.09} \sqrt{0.24}} = \frac{\sqrt{6}}{9}.$$

三、解答题

$$(15) \text{ 解 } \text{原式} = \lim_{t \rightarrow 0} \frac{\int_0^t dx \int_0^x f(x-y) dy}{(\sqrt[3]{1+(\cos t-1)}-1) \cdot \sin t} = \lim_{t \rightarrow 0} \frac{\int_0^t [\int_0^x f(x-y) dy] dx}{-\frac{1}{6}t^3} = \lim_{t \rightarrow 0} \frac{\int_0^t f(t-y) dy}{-\frac{1}{2}t^2}$$

$$\stackrel{\text{令 } u=t-y}{=} \lim_{t \rightarrow 0} \frac{\int_0^t f(u) du}{-\frac{1}{2}t^2} = \lim_{t \rightarrow 0} \frac{f(t)}{-t} = -f'(0).$$

又因为 $f(x)$ 为偶函数, 所以 $f'(x)$ 为奇函数, 故 $f'(0)=0$.

(16) 证 (I) 令 $F(x) = f(x) - \frac{1}{3}$, 则 $F(0) = -\frac{1}{3}$, $F(1) = \frac{2}{3}$, 由零点定理知存在 $a \in (0, 1)$, 使得 $F(a) = 0$, 即得 $f(a) = \frac{1}{3}$.

(II) 令 $G(x) = f(x) - \frac{2}{3}$, 则 $G(a) = -\frac{1}{3}$, $G(1) = \frac{1}{3}$, 由零点定理知, 存在 $b \in (a, 1)$, 使得 $G(b) = 0$, 即得 $f(b) = \frac{2}{3}$. 由拉格朗日中值定理得

$$\frac{f(a)-f(0)}{a} = f'(\xi_1), \quad \xi_1 \in (0, a),$$

$$\frac{f(b)-f(a)}{b-a} = f'(\xi_2), \quad \xi_2 \in (a, b),$$

$$\frac{f(1)-f(b)}{1-b} = f'(\xi_3), \quad \xi_3 \in (b, 1),$$

所以

$$\frac{1}{f'(\xi_1)} + \frac{1}{f'(\xi_2)} + \frac{1}{f'(\xi_3)} = \frac{a+b-a+1-b}{\frac{1}{3}} = 3.$$

$$(17) \text{ 证 } (I) \int_0^{2\pi} f(a \cos x + b \sin x) dx = \int_0^{2\pi} f[\sqrt{a^2+b^2} (\frac{a}{\sqrt{a^2+b^2}} \sin x + \frac{b}{\sqrt{a^2+b^2}} \cos x)] dx$$

$$= \int_0^{2\pi} f[\sqrt{a^2+b^2} \sin(x+\theta_0)] dx \quad (\text{其中 } \cos \theta_0 = \frac{a}{\sqrt{a^2+b^2}}, \sin \theta_0 = \frac{b}{\sqrt{a^2+b^2}})$$

$$= \int_{\theta_0}^{\theta_0+2\pi} f(\sqrt{a^2+b^2} \sin u) du \stackrel{\text{周期性}}{=} \int_{-\pi}^{\pi} f(\sqrt{a^2+b^2} \sin u) du.$$

(II) 利用(I)中的结论, 得 $I_n = \int_{-\pi}^{\pi} (5 \sin x)^n dx = 5^n \int_{-\pi}^{\pi} \sin^n x dx.$

当 n 为正奇数时, 由积分的奇偶性知, $I_n = 0.$

当 n 为正偶数时,

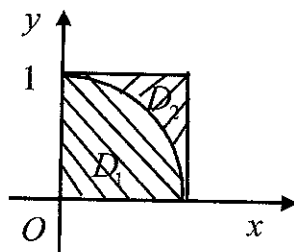
$$\begin{aligned} I_n &= 2 \times 5^n \int_0^{\pi} \sin^n x dx \stackrel{t=x-\frac{\pi}{2}}{=} 2 \times 5^n \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^n t dt = 4 \times 5^n \int_0^{\frac{\pi}{2}} \cos^n t dt. \\ &= 4 \times 5^n \times \frac{(n-1)!!}{n!} \times \frac{\pi}{2} = 2\pi \times 5^n \times \frac{(n-1)!!}{n!}. \end{aligned}$$

(18) 解 1 把 D 分成 D_1, D_2 两部分如图所示.

$$\begin{aligned} I &= \iint_{D_1} x d\sigma + \iint_{D_2} (x^2 + y^2) d\sigma = \iint_{D_1} x d\sigma + \iint_D (x^2 + y^2) d\sigma - \iint_{D_1} (x^2 + y^2) d\sigma \\ &= \int_0^{\frac{\pi}{2}} \left[\int_0^1 r \cos \theta r dr \right] d\theta + \int_0^1 \left[\int_0^1 (x^2 + y^2) dy \right] dx - \int_0^{\frac{\pi}{2}} \left[\int_0^1 r^2 r dr \right] d\theta \\ &= \frac{1}{3} + \int_0^1 \left(x^2 + \frac{1}{3} \right) dx - \frac{\pi}{8} = 1 - \frac{\pi}{8}. \end{aligned}$$

解 2 把 D 分成 D_1, D_2 两部分如图所示.

$$\begin{aligned} I &= \iint_{D_1} x d\sigma + \iint_{D_2} (x^2 + y^2) d\sigma \\ &= \int_0^{\frac{\pi}{2}} \left[\int_0^1 r \cos \theta r dr \right] d\theta + \int_0^1 \left[\int_{\sqrt{1-x^2}}^1 (x^2 + y^2) dy \right] dx \\ &= \int_0^{\frac{\pi}{2}} \frac{1}{3} \cos \theta d\theta + \int_0^1 \left(x^2 y + \frac{1}{3} y^3 \right) \Big|_{\sqrt{1-x^2}}^1 dx \\ &= \frac{1}{3} + \int_0^1 \left[\left(x^2 + \frac{1}{3} \right) - \left(x^2 \sqrt{1-x^2} + \frac{1}{3} (1-x^2)^{3/2} \right) \right] dx \\ &= \frac{1}{3} + \frac{2}{3} - \int_0^1 \left[(x^2 \sqrt{1-x^2} + \frac{1}{3} (1-x^2)^{3/2}) \right] dx = 1 - \int_0^{\frac{\pi}{2}} \left(\sin^2 t \cos^2 t + \frac{1}{3} \cos^4 t \right) dt \\ &= 1 - \int_0^{\frac{\pi}{2}} \left(\cos^2 t - \frac{2}{3} \cos^4 t \right) dt = 1 - \left(\frac{1}{2} \cdot \frac{\pi}{2} - \frac{2}{3} \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} \right) = 1 - \frac{\pi}{8}. \end{aligned}$$



(19) 解 因为 $\lim_{n \rightarrow \infty} \left| \frac{2n+3}{n+2} x^{2n+2} / \frac{2n+1}{n+1} x^{2n} \right| = x^2$, 所以级数的收敛半径 $R=1$, 收敛区间为 $(-1, 1)$.

当 $x = \pm 1$ 时, 级数成为 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{2n+1}{n+1}$, 发散, 所以级数的收敛域为 $(-1, 1)$.

设级数的和函数为 $S(x)$, 则

$$S(x) = 2 \sum_{n=1}^{\infty} (-1)^{n-1} x^{2n} + \sum_{n=1}^{\infty} (-1)^n \frac{1}{n+1} x^{2n} = \frac{2x^2}{1+x^2} + S_1(x).$$

因为

$$x^2 S_1(x) = \sum_{n=1}^{\infty} (-1)^n \frac{1}{n+1} x^{2(n+1)},$$

$$(x^2 S_1(x))' = \left(\sum_{n=1}^{\infty} (-1)^n \frac{1}{n+1} x^{2(n+1)} \right)' = 2 \sum_{n=1}^{\infty} (-1)^n x^{2n+1} = \frac{-2x^3}{1+x^2},$$

所以

$$x^2 S_1(x) = \int \frac{-2x^3}{1+x^2} dx = -\int \frac{x^2}{1+x^2} dx^2 = -x^2 + \ln(1+x^2) + C.$$

令 $x=0$, 得 $C=0$, 所以

$$S_1(x) = \begin{cases} -1 + \frac{1}{x^2} \ln(1+x^2), & |x| < 1, \text{ 且 } x \neq 0, \\ 0, & x = 0. \end{cases}$$

$$S(x) = \begin{cases} \frac{2x^2}{1+x^2} - 1 + \frac{1}{x^2} \ln(1+x^2), & |x| < 1, \text{ 且 } x \neq 0, \\ 0, & x = 0. \end{cases}$$

(20) 证 (I) $A = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 4 & 3 & 5 & -1 \\ 3 & 1 & 4 & 2 \\ a & 1 & 3 & b \end{pmatrix}, \beta = \begin{pmatrix} -1 \\ -1 \\ 0 \\ 1 \end{pmatrix}, Ax = \beta$ 有两个无关的解 η_1, η_2 , 从而 $Ax = 0$ 有一个线性无关的解 $\xi = \eta_1 - \eta_2$, 故 $4 - r(A) \geq 1$, 因此 $r(A) \leq 3$, 又因为

$$\begin{vmatrix} 1 & 1 & 1 \\ 4 & 3 & 5 \\ 3 & 1 & 4 \end{vmatrix} = \begin{vmatrix} 1 & 0 & 0 \\ 4 & -1 & 1 \\ 3 & -2 & 1 \end{vmatrix} \neq 0,$$

故 $r(A) \geq 3$, 从而 $r(A) = 3$.

(II) 由 (I) 知 $\alpha_1, \alpha_2, \alpha_3$ 线性无关, 而 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 线性相关, 所以 α_4 可由 $\alpha_1, \alpha_2, \alpha_3$ 线性表示, 且表示法唯一. 有题意知 $r(A) = r(A; \beta) = 3$.

$$r(A;\beta) = \left(\begin{array}{cccc|c} 1 & 1 & 1 & 1 & -1 \\ 4 & 3 & 5 & -1 & -1 \\ 3 & 1 & 4 & 2 & 0 \\ a & 1 & 3 & b & 1 \end{array} \right) \sim \left(\begin{array}{cccc|c} 1 & 1 & 1 & 1 & -1 \\ 0 & -1 & 1 & -5 & 3 \\ 0 & 0 & -1 & 9 & -3 \\ 0 & 0 & 0 & b-14a+31 & 4a-8 \end{array} \right),$$

$$\text{得} \begin{cases} b-14a+31=0, \\ 4a-8=0, \end{cases} \text{解得} \begin{cases} a=2, \\ b=-3. \end{cases}$$

(21) 解 (I) 由 $p=1$ 且 $A^2-A=6E$ 知 A 的特征值为 $\lambda_A: 3, -2, -2, -2$, 则 $f(x_1, x_2, x_3, x_4)$ 在正交变换 $x=Qy$ 下的标准形为 $3y_1^2-2y_2^2-2y_3^2-2y_4^2$, 规范形为 $z_1^2-z_2^2-z_3^2-z_4^2$;

(II) 由 (I) 知 $|A|=-24$, 而 $A^*=|A|A^{-1}=-24A^{-1}$, 从而

$$\left| \frac{1}{6}A^*+2A^{-1} \right| = |-2A^{-1}| = (-2)^4 \frac{1}{|A|} = -\frac{2}{3};$$

(III) 因为 $B=A^2-kA+6E$, 则 $\lambda_B: 15-3k, 10+2k, 10+2k, 10+2k$, 从而当 $-5 < k < 5$ 时

$g(x_1, x_2, x_3, x_4)$ 正定.

(22) 解 (I) $f(x) = ae^{-x^2} = ae^{\frac{x^2}{2(\frac{\sqrt{2}}{2})^2}}, -\infty < x < +\infty$, 由正态分布的性质知

$$a = \frac{1}{\sqrt{2\pi} \cdot \frac{\sqrt{2}}{2}} = \frac{1}{\sqrt{\pi}}.$$

(II) $F_Y(y) = P\{Y \leq y\} = P\{\max\{X, X^2\} \leq y\}.$

(i) 当 $y < 0$ 时, $F_Y(y) = 0$;

(ii) 当 $0 \leq y < 1$ 时,

$$\begin{aligned} F_Y(y) &= P\{\max\{X, X^2\} \leq y\} = P\{X \leq y, X^2 \leq y\} = P\{X \leq y, -\sqrt{y} \leq X \leq \sqrt{y}\} \\ &= P\{-\sqrt{y} \leq X \leq y\} = \int_{-\sqrt{y}}^y \frac{1}{\sqrt{\pi}} e^{-x^2} dx; \end{aligned}$$

(iii) 当 $y \geq 1$ 时,

$$F_Y(y) = P\{\max\{X, X^2\} \leq y\} = P\{X \leq y, X^2 \leq y\} = P\{X \leq y, -\sqrt{y} \leq X \leq \sqrt{y}\}$$

$$= P\{-\sqrt{y} \leq X \leq \sqrt{y}\} = \int_{-\sqrt{y}}^{\sqrt{y}} \frac{1}{\sqrt{\pi}} e^{-x^2} dx,$$

所以 Y 的密度函数为

$$f_Y(y) = \begin{cases} \frac{1}{\sqrt{\pi}}(e^{-y^2} + \frac{1}{2\sqrt{y}}e^{-y}), & 0 \leq y < 1, \\ \frac{1}{\sqrt{\pi y}}e^{-y}, & y \geq 1, \\ 0, & \text{其他.} \end{cases}$$

(23) 解 (I) 由正态分布的性质知 $Y_1 \sim N(0, 2)$, $Y_2 \sim N(0, 2)$, 得 $\frac{Y_1}{\sqrt{2}} \sim N(0, 1)$, $\frac{Y_2}{\sqrt{2}} \sim N(0, 1)$, 所

以 $\frac{Y_1^2}{2} \sim \chi^2(1)$, $\frac{Y_2^2}{2} \sim \chi^2(1)$, 且 $\frac{Y_1^2}{2}$ 和 $\frac{Y_2^2}{2}$ 相互独立, 故

$$\frac{\frac{Y_1^2}{2}/1}{\frac{Y_2^2}{2}/1} = \frac{Y_1^2}{Y_2^2} \sim F(1, 1), \quad \frac{Y_1^2}{2} + \frac{Y_2^2}{2} = \frac{Y_1^2 + Y_2^2}{2} \sim \chi^2(2).$$

(II) 记 $U = \frac{Y_1}{\sqrt{2}}$, $V = \frac{Y_2}{\sqrt{2}}$, 则 $U \sim N(0, 1)$, $V \sim N(0, 1)$, U 和 V 相互独立, 故 (U, V) 的密度函数为

$$f(u, v) = \frac{1}{2\pi} e^{-\frac{u^2+v^2}{2}}, \quad (u, v) \in \mathbb{R}^2,$$

所以

$$\begin{aligned} P\{Y_1^2 + Y_2^2 \leq 8 \ln 2\} &= P\{U^2 + V^2 \leq 4 \ln 2\} = \iint_{u^2+v^2 \leq 4 \ln 2} \frac{1}{2\pi} e^{-\frac{u^2+v^2}{2}} dudv \\ &= \int_0^{2\pi} d\theta \int_0^{2\sqrt{\ln 2}} \frac{1}{2\pi} e^{-\frac{r^2}{2}} r dr = 1 - e^{-2 \ln 2} = 1 - \frac{1}{4} = \frac{3}{4}. \end{aligned}$$

绝密 * 启用前

2016 年全国硕士研究生入学统一考试

数学三试卷 (模拟三) 试题答案

一、选择题

(1) 答案: 选 (A).

解 由于 $\lim_{x \rightarrow 0} [x^2 \arctan \frac{1}{x} + \frac{1}{x} \arctan(x^2)] = 0 + 0 = 0$, 故 $x = 0$ 不是垂直渐近线.

又由于

$$\lim_{x \rightarrow \infty} \frac{y}{x} = \lim_{x \rightarrow \infty} [x \arctan \frac{1}{x} + \frac{1}{x^2} \arctan(x^2)] = 1 + 0 = 1 = k,$$

$$\begin{aligned} \lim_{x \rightarrow \infty} (y - kx) &= \lim_{x \rightarrow \infty} [x^2 \arctan \frac{1}{x} + \frac{1}{x} \arctan(x^2) - x] = \lim_{x \rightarrow \infty} [-\frac{\arctan \frac{1}{x} - \frac{1}{x}}{\frac{1}{x^2}} + \frac{1}{x} \arctan(x^2)] \\ &= \lim_{x \rightarrow \infty} \frac{\arctan \frac{1}{x} - \frac{1}{x}}{\frac{1}{x^2}} + \lim_{x \rightarrow \infty} \frac{1}{x} \arctan(x^2) = \lim_{x \rightarrow \infty} \frac{-\frac{1}{3}(\frac{1}{x})^3}{\frac{1}{x^2}} + 0 = -\frac{1}{3} \lim_{x \rightarrow \infty} \frac{1}{x} = 0 = b, \end{aligned}$$

所以 $y = x$ 为斜渐近线. 故选 (A).

(2) 答案: 选 (A).

解 $F(x) \stackrel{u=x^2-t}{=} \int_0^{x^2} (x^2 - u)f(u)du = x^2 \int_0^{x^2} f(u)du - \int_0^{x^2} uf(u)du$, 故 $F'(x) = 2x \int_0^{x^2} f(u)du$.

当 $x < 0$ 时, $F'(x) < 0$; 当 $x > 0$ 时, $F'(x) > 0$, 所以 $F(x)$ 在点 $x = 0$ 处取最小值, 选 (A).

或 取 $f(x) = 1$, 则 $F(x) = \frac{1}{2}x^4$, 同样选 (A).

(3) 答案: 选 (D).

解 (A) 正确. 因为该级数的通项是两个收敛级数之和, 故该级数收敛.

(B) 正确. 因为该级数的前 n 项和为 $S_n = a_1^2 - a_{n+1}^2$, 由 $\sum_{n=1}^{\infty} a_n$ 收敛知 $\lim_{n \rightarrow \infty} a_n = 0$, 所以 $\lim_{n \rightarrow \infty} S_n = a_1^2$, 故该级数收敛.

(C) 正确. 因为该级数的一般项是级数 $\sum_{n=1}^{\infty} a_n$ 的相邻两项 a_n 与 a_{n+1} 之和, 根据收敛级数可以任意加括号的性质可知该级数收敛.

(D) 错误. 例如级数 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ 收敛, 此时 $a_{2n} - a_{2n+1} = \frac{1}{2n} + \frac{1}{2n+1} > \frac{1}{2n}$, 而级数 $\sum_{n=1}^{\infty} \frac{1}{2n}$ 发散, 所以 $\sum_{n=1}^{\infty} (a_{2n} - a_{2n+1})$ 发散.

(4) 答案: 选 (C).

解 因为在 D 上 $xy \geq 0$, $(x+y)^2 < \frac{\pi}{2}$, 所以 $\sin(x^2+y^2) \leq \sin(x+y)^2$, 且等于号仅在原点处成立, 从而 $\iint_D \sin(x^2+y^2) d\sigma < \iint_D \sin(x+y)^2 d\sigma$.

又因为在 D 上 $0 \leq y \leq x \leq \frac{1}{2}$, $\sin(x+y)^2 \leq \sin(4x^2)$, 且等于号仅在直线段 $y=x$ ($0 \leq x \leq \frac{1}{2}$) 上成立, 从而 $\iint_D \sin(x+y)^2 d\sigma < \iint_D \sin(4x^2) d\sigma$, 故选 (C).

(5) 答案: 选 (C).

解 若 $Ax=0$ 仅有 1 个线性无关的解, 则 $r(A)=n-1$, 故 $r(A^*)=1$, 从而 (C) 正确.

(6) 答案: 选 (B).

解 设 $A = \begin{pmatrix} 1 & a & 1 \\ a & b & a \\ 1 & a & 1 \end{pmatrix}$, $B = \begin{pmatrix} 2 & a & b \\ 0 & 2 & c \\ 0 & 0 & 0 \end{pmatrix}$, 则 $|\lambda E - A| = \lambda[(\lambda-b)(\lambda-2)-2a^2]$, B 的特征值为 2, 2, 0.

一方面, 如果 A 与 B 相似, 则 A 的特征值也为 2, 2, 0, 故 $a=0, b=2$, 此时

$$B = \begin{pmatrix} 2 & 0 & 2 \\ 0 & 2 & c \\ 0 & 0 & 0 \end{pmatrix},$$

B 能对角化的条件为

$$r(2E - B) = r \begin{pmatrix} 0 & 0 & -2 \\ 0 & 0 & -c \\ 0 & 0 & 2 \end{pmatrix} = 1,$$

故 c 为任意常数. 另一方面, 如果 $a=0, b=2, c$ 为任意常数时, 可直接验证 A 与 B 相似, 故选 (B).

(7) 答案: 选 (B).

解 由于 $g(x)$ 为凹函数, 故有 $g(x) \geq g(EX) + g'(EX)(x - EX)$, 从而有

$$g(X) \geq g(EX) + g'(EX)(X - EX),$$

两边取数学期望, 并利用 $E(X - EX) = 0$, 得

$$Eg(X) \geq Eg(EX) + g'(EX)E(X - EX) = g(EX).$$

(8) 答案: 选 (C).

解 由 $P\{|X - EX| \leq \varepsilon\} \geq 1 - \frac{DX}{\varepsilon^2}$ 知 $EX = 0$, $\varepsilon = 1$, $DX = \frac{1}{3}$.

又 $X: U(a, b)$, 所以 $\frac{a+b}{2} = 0$, $\frac{(a-b)^2}{12} = \frac{1}{3}$, 解得 $a = -1, b = 1$. 故选 (C).

二、填空题

(9) 答案: 填 “ $\frac{1}{2} - \ln 2$ ”.

解 因为 $f(x) = [\ln(x+1)]' = \frac{1}{x+1}$, 所以

$$F(x) = \lim_{t \rightarrow \infty} t^3 [f(x + \frac{1}{t}) - f(x)] \cdot \frac{x}{t^2} = x \lim_{t \rightarrow \infty} \frac{f(x + \frac{1}{t}) - f(x)}{\frac{1}{t}} = xf'(x) = x(\frac{1}{x+1})' = -\frac{x}{(x+1)^2},$$

故 $\int_0^1 F(x) dx = -\int_0^1 \frac{x+1-1}{(1+x)^2} dx = -\int_0^1 [\frac{1}{x+1} - \frac{1}{(x+1)^2}] dx = -[\ln(x+1) + \frac{1}{x+1}]_0^1 = \frac{1}{2} - \ln 2.$

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

(10) 答案: “ $y_t = 2^t + t2^{t-1}$ ”.

解 (i) 求 $y_{t+1} - 2y_t = 0$ 的通解.

由于特征方程为 $r - 2 = 0$, 特征值为 $r = 2$, 故 $y_{t+1} - 2y_t = 0$ 的通解为 $Y_t = C2^t$.

(ii) 求 $y_{t+1} - 2y_t = 2^t$ 的特解 y_t^* .

因为 $d = 2$ 是特征值, 应设 $y_t^* = at2^t$, 代入原方程可得 $a = \frac{1}{2}$, 即 $y_t^* = \frac{1}{2}t2^t = t2^{t-1}$.

(iii) 求 $y_{t+1} - 2y_t = 2^t$ 的通解.

由解的结构知, $y_{t+1} - 2y_t = 2^t$ 的通解为 $y_t = C2^t + t2^{t-1}$.

(iv) $y_{t+1} - 2y_t = 2^t$ 的满足 $y_0 = 1$ 的特解.

由 $y_0 = 1$, 解得 $C = 1$, 所以所求特解为 $y_t = 2^t + t2^{t-1}$.

(11) 答案: “ 8π ”.

解法 1 $V = 4 \times 4\pi - \pi \int_{-1}^3 (1+y) dy = 8\pi.$

解法 2 $V = 2\pi \int_1^2 x(x^2-1) dx + 2\pi \int_0^1 x(1-x^2) dx + (4\pi - \pi) \times 1 = 8\pi.$

解法3 $V = 2\pi \int_1^2 x(x^2-1)dx + \pi \int_{-1}^0 [2^2 - (1+y)]dy = 8\pi.$

解法4 将曲边梯形上移一个单位, 即为曲线 $y = x^2$, 直线 $y = 0, x = 2$ 所围成的曲边梯形绕 y 轴旋转一周所得旋转体体积 $V = 2\pi \int_0^2 x \cdot x^2 dy = 8\pi.$

错误解法1 $V = 2\pi \int_0^2 x(x^2-1)dx.$

错误解法2 $V = 2\pi \int_0^2 x|x^2-1|dx.$

(12) 答案: 填 “ $\frac{1}{2}x^2y + \frac{1}{2}xy^2 + x + y^2$ ”.

解 由得 $\frac{\partial^2 z}{\partial x \partial y} = x + y$, $\frac{\partial z}{\partial x} = xy + \frac{1}{2}y^2 + \varphi(x)$, 其中 $\varphi(x)$ 为 x 的可微函数, 于是

$$\frac{\partial z(x, 0)}{\partial x} = \varphi(x), \quad (1)$$

由 $z(x, 0) = x$ 得

$$\frac{\partial z(x, 0)}{\partial x} = 1. \quad (2)$$

故由 (1), (2) 知 $\varphi(x) = 1$, 所以 $\frac{\partial z}{\partial x} = xy + \frac{1}{2}y^2 + 1$, 从而 $z = \frac{1}{2}x^2y + \frac{1}{2}xy^2 + x + \psi(y)$,

其中 $\psi(y)$ 为 y 的可微函数. 由 $z(0, y) = y^2$ 得 $\psi(y) = y^2$, 因此

$$z = z(x, y) = \frac{1}{2}x^2y + \frac{1}{2}xy^2 + x + y^2.$$

(13) 答案: 填 “ $-\frac{3}{5}\beta_1 + \frac{1}{5}\beta_2$ ”.

解 设 $\xi = y_1\beta_1 + y_2\beta_2$, 故 $-\alpha_1 + \alpha_2 = y_1\beta_1 + y_2\beta_2$, 即 $(\alpha_1, \alpha_2) \begin{pmatrix} -1 \\ 1 \end{pmatrix} = (\beta_1, \beta_2) \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}$, 得 $\begin{pmatrix} y_1 \\ y_2 \end{pmatrix} =$

$$(\beta_1, \beta_2)^{-1}(\alpha_1, \alpha_2) \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 3 \end{pmatrix}^{-1} \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} -\frac{3}{5} \\ \frac{1}{5} \end{pmatrix}, \text{ 所以 } \xi = -\frac{3}{5}\beta_1 + \frac{1}{5}\beta_2.$$

(14) 答案: 填 “0.1”.

解 因为 A, B 相互独立, 所以 $P(AB) = P(A)P(B)$. 又由于 A, C 互斥, 故 $P(AC) = 0$, 从而 $P(ABC) = 0$, 因此

$$P(AB|\bar{C}) = \frac{P(AB\bar{C})}{P(\bar{C})} = \frac{P(AB) - P(ABC)}{1 - P(C)} = \frac{0.2 \times 0.3}{1 - 0.4} = 0.1.$$

三、解答题

(15) 证 (I) 由于 $\ln(1+x) - \ln 1 = \frac{x}{1+\xi}$, 其中 $0 < \xi < x$, 所以 $1 < 1+\xi < 1+x$, 得 $\frac{1}{1+x} < \frac{1}{1+\xi} < 1$, 故 $\frac{x}{1+x} < \frac{x}{1+\xi} < x$, 即得 $\frac{x}{1+x} < \ln(1+x) < x$.

(II) 由 (I) 得 $\frac{xt}{1+xt} < \ln(1+xt) < xt$, 其中 $x > 0, 0 < t < 1$, 故 $\frac{x}{1+xt} < \frac{\ln(1+xt)}{t} < x$.

由于 $0 < t < 1$, 故 $\frac{x}{1+xt} > \frac{x}{1+x}$, 得 $\frac{x}{1+x} < \frac{\ln(1+xt)}{t} < x$, 进而

$$\frac{x}{1+x} \cos \frac{\pi}{2} t < \frac{\ln(1+xt)}{x} \cos \frac{\pi}{2} t < x \cos \frac{\pi}{2} t,$$

在 $(0,1)$ 内对 t 积分得 $\frac{2}{\pi} \cdot \frac{x}{1+x} < I(x) < \frac{2}{\pi} x$, 故 $\frac{2}{\pi} \cdot \frac{1}{1+x} < \frac{I(x)}{x} < \frac{2}{\pi}$. 因为 $\lim_{x \rightarrow 0^+} \frac{2}{\pi} \cdot \frac{1}{1+x} = \frac{2}{\pi}$, 由夹逼定理得 $\lim_{x \rightarrow 0^+} \frac{I(x)}{x} = \frac{2}{\pi}$.

(16) 解 (I) 记 $S(x) = \sum_{n=0}^{\infty} a_n x^n$, 则

$$S'(x) = \sum_{n=1}^{\infty} n a_n x^{n-1} = \sum_{n=1}^{\infty} a_{n-1} x^{n-1} + 3 \sum_{n=1}^{\infty} (n-1) x^{n-1} = S(x) + 3 \sum_{n=0}^{\infty} (n+1) x^{n+1} = S(x) + \frac{3x}{(1-x)^2},$$

即得

$$S'(x) - S(x) = \frac{3x}{(1-x)^2}, \quad -1 < x < 1,$$

且 $S(0) = a_0 = 5$.

(II) 解 1 $S(x) = e^x (3 \int e^{-x} \frac{x}{(1-x)^2} dx + C) = e^x (\frac{3e^{-x}}{1-x} + C) = Ce^x + \frac{3}{1-x}.$

由 $a_0 = 5 = S(0)$ 知, $C = 2$, 故

$$S(x) = 2e^x + \frac{3}{1-x}, \quad -1 < x < 1.$$

解 2 由题设得, $n(a_n - 3) = a_{n-1} - 3$. 令 $b_n = a_n - 3$, 所以 $nb_n = b_{n-1}$, 则 $\frac{b_n}{b_{n-1}} = \frac{1}{n}$, $\frac{b_2}{b_1} = \frac{1}{2}$, 又

因为 $b_1 = a_1 - 3 = a_0 - 3 = 2$, 所以 $b_n = \frac{2}{n!}$, 故 $a_n = \frac{2}{n!} + 3$, 故

$$S(x) = \sum_{n=0}^{\infty} (\frac{2}{n!} + 3)x^n = 2e^x + \frac{3}{1-x}, \quad x \in (-1,1).$$

(17) 解

$$\frac{\partial z}{\partial x} = f + x f'_1 + xy^2 \phi' f'_2;$$

$$\frac{\partial^2 z}{\partial x \partial y} = f'_1 \cdot (-1) + f'_2 \phi' 2xy + x[(f''_{11} \cdot (-1) + f''_{12} \phi' 2xy)]$$

$$+ xy^2 \phi' [(f''_{21} \cdot (-1) + f''_{22} \phi' 2xy)] + xy^2 f'_2 \phi'' \cdot 2xy + 2xy \phi' f'_2$$

$$= -f'_1 + 4xy \phi' f'_2 + 2x^2 y^3 \phi'' f'_2 - x f''_{11} + (2x^2 y - xy^2) \phi' f''_{12} + 2x^2 y^3 \phi'^2 f''_{22},$$

又因为 $\varphi(x)$ 满足 $\lim_{x \rightarrow 1} \frac{\varphi(x) - 1}{(x-1)^2} = 1$, 故 $\varphi(1) = 1, \varphi'(1) = 0, \varphi''(1) = 2$, 从而

$$\left. \frac{\partial^2 z}{\partial x \partial y} \right|_{(1,1)} = -f'_1(0,1) + 4f'_2(0,1) - f''_{11}(0,1).$$

(18) 证 (I) 用反证法. 假设 $g(b) - g(a) = g'(a)(b-a)$, 由 Lagrange 中值定理知, 存在 $\xi_1 \in (a, b)$, 使

$$g(b) - g(a) = g'(\xi_1)(b-a),$$

从而由假设知 $g'(\xi_1) = g'(a)$, 再由 Rolle 中值定理知, 存在 $\xi_2 \in (a, \xi_1) \subset (a, b)$, 使 $g''(\xi_2) = 0$, 这与 $g''(x) \neq 0$ 矛盾, 因此 $g(b) - g(a) \neq g'(a)(b-a)$.

(II) 令 $F(x) = f(x) - f(a) - f'(a)(x-a)$, $G(x) = g(x) - g(a) - g'(a)(x-a)$, 则

$$F(a) = G(a) = 0, F'(a) = G'(a) = 0, \text{ 且 } F''(x) = f''(x), G''(x) = g''(x),$$

故对 $F(x), G(x)$ 在 $[a, b]$ 上两次运用 Cauchy 中值定理得

$$\frac{f(b) - f(a) - f'(a)(b-a)}{g(b) - g(a) - g'(a)(b-a)} = \frac{F(b)}{G(b)} = \frac{F(b) - F(a)}{G(b) - G(a)} = \frac{F'(\xi_3)}{G'(\xi_3)} = \frac{F'(\xi_3) - F'(a)}{G'(\xi_3) - G'(a)} = \frac{F''(\xi)}{G''(\xi)} = \frac{f''(\xi)}{g''(\xi)},$$

其中 $\xi_3 \in (a, b)$, $\xi \in (a, \xi_3) \subset (a, b)$.

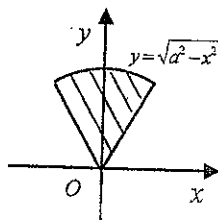
(19) 解 (I) 由对称性知 $\iint_{D(a)} 2xy d\sigma = 0$, 所以

$$\iint_{D(a)} (x+y)^2 d\sigma = \iint_{D(a)} (x^2 + y^2) d\sigma = \int_{\frac{\pi}{3}}^{\frac{2\pi}{3}} d\theta \int_0^a r^2 r dr = \frac{\pi}{12} a^4;$$

$$\text{又 } \iint_{D(a)} \frac{\pi}{3} y d\sigma = \frac{\pi}{3} \int_{\frac{\pi}{3}}^{\frac{2\pi}{3}} d\theta \int_0^a r \sin \theta \cdot r dr = \frac{\pi}{9} a^3; \quad \iint_{D(a)} 6 d\sigma = 6 \cdot \frac{1}{6} \pi a^2 = \pi a^2,$$

$$\text{所以 } I(a) = \pi a^2 \left(\frac{a^2}{12} - \frac{a}{9} - 1 \right).$$

(II) $I'(a) = \frac{\pi}{3} a^3 - \frac{\pi}{3} a^2 - 2\pi a = \frac{\pi}{3} a(a^2 - a - 6) = 0$, 又因为 $a > 0$, 所以 $a = 3$.



$I''(a) = \pi a^2 - \frac{2\pi}{3}a - 2\pi, I''(3) = 5\pi > 0$. 从而当 $a=3$ 时, $I(a)$ 最小.

(20) 解 由题意可知 $r(A) = 2$, 且有

$$\begin{cases} \beta = \alpha_1 - \alpha_2 + 2\alpha_3 + \alpha_4, \\ \alpha_1 + 2\alpha_2 + 0 \cdot \alpha_3 + \alpha_4 = 0, \\ -\alpha_1 + \alpha_2 + \alpha_3 + 0 \cdot \alpha_4 = 0, \end{cases} \quad \text{得} \quad \begin{cases} \alpha_3 = \alpha_1 - \alpha_2, \\ \alpha_4 = -\alpha_1 - 2\alpha_2, \\ \beta = 2\alpha_1 - 5\alpha_2 + 0 \cdot \alpha_3, \end{cases}$$

可知 α_1, α_2 线性无关, 故 $r(B) = 2$, 并由此知 $By = 0$ 的基础解系中只含一个向量, 且 $(2, -5, 0)^T$ 为 $By = \beta$ 的一个特解.

又由 $-\alpha_1 + \alpha_2 + \alpha_3 = 0$ 知 $(-1, 1, 1)^T$ 为 $By = 0$ 的非零解, 可作为基础解系, 故 $By = \beta$ 的通解为

$$y = \begin{pmatrix} 2 \\ -5 \\ 0 \end{pmatrix} + k \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}, k \in R.$$

(21) 解 (I) 二次型 $f(x_1, x_2, x_3)$ 的矩阵 $A = \begin{pmatrix} 1 & 0 & a \\ 0 & -1 & 2 \\ a & 2 & 0 \end{pmatrix}$, $|A| = a^2 - 4$. 设 A 的特征值为

$\lambda_1, \lambda_2, \lambda_3$, 则

$$\lambda_1 + \lambda_2 + \lambda_3 = 1 + (-1) + 0 = 0.$$

若 $a > 2$, 则 $|A| > 0$, 故 $\lambda_1 \lambda_2 \lambda_3 > 0$. 由此知 A 的特征值为正负负, 故 A 的规范形为 $y_1^2 - y_2^2 - y_3^2$.

(II) 由题意知 $|A| = 0$, 从而 $a^2 = 4$, 从而 $|\lambda E - A| = \lambda^3 - (5 + a^2)\lambda - a^2 + 4 = \lambda(\lambda - 3)(\lambda + 3)$, 所以在正交变换下的标准形为 $3y_1^2 - 3y_2^2$.

(22) 解 (I) 由几何概型知 $P\{R \leq \frac{1}{2}, \Theta \leq \frac{\pi}{2}\} = \frac{\frac{1}{2} \cdot \frac{\pi}{2}}{\pi} = \frac{1}{16}$.

(II) 记 (R, Θ) 的分布函数为 $F_{R, \Theta}(r, \theta)$, 则 $F_{R, \Theta}(r, \theta) = P\{R \leq r, \Theta \leq \theta\}$.

当 $r < 0$ 或 $\theta < 0$ 时, $F_{R, \Theta}(r, \theta) = 0$; 当 $r > 1$ 且 $\theta > 2\pi$ 时, $F_{R, \Theta}(r, \theta) = 1$;

当 $0 \leq r \leq 1, 0 \leq \theta \leq 2\pi$ 时, $F_{R, \Theta}(r, \theta) = \frac{r^2 \pi \times \frac{\theta}{2\pi}}{\pi} = \frac{r^2 \theta}{2\pi}$;

同理. 当 $r > 1, 0 \leq \theta \leq 2\pi$ 时, $F_{R, \Theta}(r, \theta) = \frac{\theta}{2\pi}$; 当 $0 \leq r \leq 1, \theta > 2\pi$ 时, $F_{R, \Theta}(r, \theta) = r^2$.

进而得

$$f_{R,\Theta}(r,\theta) = \frac{\partial^2 F_{R,\Theta}(r,\theta)}{\partial r \partial \theta} = \begin{cases} \frac{r}{\pi}, & 0 \leq r \leq 1, 0 \leq \theta \leq 2\pi, \\ 0, & \text{其它.} \end{cases}$$

并且 R 和 Θ 的边缘密度分别为

$$f_R(r) = \int_{-\infty}^{+\infty} f_{R,\Theta}(r,\theta) d\theta = \begin{cases} \int_0^{2\pi} \frac{r}{\pi} d\theta, & 0 \leq r \leq 1, \\ 0, & \text{其它} \end{cases} = \begin{cases} 2r, & 0 \leq r \leq 1, \\ 0, & \text{其它}, \end{cases}$$

$$f_\Theta(\theta) = \int_{-\infty}^{+\infty} f_{R,\Theta}(r,\theta) dr = \begin{cases} \int_0^1 \frac{r}{\pi} dr, & 0 \leq \theta \leq 2\pi, \\ 0, & \text{其它} \end{cases} = \begin{cases} \frac{1}{2\pi}, & 0 \leq \theta \leq 2\pi, \\ 0, & \text{其它}, \end{cases}$$

由于 $f_{R,\Theta}(r,\theta) = f_R(r)f_\Theta(\theta)$, 所以 R 和 Θ 相互独立.

(23) 解 设 $X_i = \begin{cases} 1, & \text{第 } i \text{ 次取到涂有颜色的球,} \\ 0, & \text{第 } i \text{ 次取到没有颜色的球,} \end{cases} \quad i=1,2,\dots,6$, 由题意, 总体 $X: \begin{pmatrix} 0 & 1 \\ 1-\frac{10}{N} & \frac{10}{N} \end{pmatrix}$.

(I) 令 $\bar{x} = EX$, 得 $\frac{4}{6} = \frac{10}{N}$, 解得 $\hat{N} = 15$.

(II) $L = \left(\frac{10}{N}\right)^4 \left(1 - \frac{10}{N}\right)^2$, $\ln L = 4 \ln \frac{10}{N} + 2 \ln \left(1 - \frac{10}{N}\right)$, 令 $\frac{d \ln L}{dN} = -\frac{4}{N} + 2\left(\frac{1}{N-10} - \frac{1}{N}\right) = 0$,

解得 $\hat{N} = 15$.

(III) 第 4 次取球恰好第 2 次取到涂有颜色的球的概率的极大似然估计值为

$$p = C_3^1 \left(\frac{10}{N}\right) \left(1 - \frac{10}{N}\right)^2 \cdot \frac{10}{N} = 3 \left(\frac{10}{N}\right)^2 \left(1 - \frac{10}{N}\right)^2,$$

则 p 的极大似然估计值 $\hat{p} = 3 \cdot \left(\frac{2}{3}\right)^2 \cdot \left(1 - \frac{2}{3}\right)^2 = \frac{4}{27}$.

绝密 * 启用前

2016 年全国硕士研究生入学统一考试

数学三 (模拟四) 试题答案和评分参考

一、选择题

(1) 答案: 选 (A).

$$\text{解 } \lim_{x \rightarrow 0} \frac{e^x - 1 + xf(x)}{x^2} = \lim_{x \rightarrow 0} \frac{e^x + f(x) + xf'(x)}{2x} = \lim_{x \rightarrow 0} \frac{e^x + f(0)}{2x} + \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{2x} + \frac{1}{2} \lim_{x \rightarrow 0} f'(x) = 3,$$

故知 $f(0) = -1$, 又

$$\lim_{x \rightarrow 0} \frac{e^x + f(0)}{2x} = \lim_{x \rightarrow 0} \frac{e^x - 1}{2x} = \frac{1}{2}, \quad \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{2x} = \frac{1}{2} f'(0), \quad \frac{1}{2} \lim_{x \rightarrow 0} f'(x) = \frac{1}{2} f'(0),$$

所以 $\frac{1}{2} + f'(0) = 3$, 得 $f'(0) = \frac{5}{2}$, 故选 (A).

(2) 答案: 选 (D).

解 假设 $f(x)$ 在 (a, b) 内可取正的最大值 $f(x_0)$ ($x_0 \in (a, b)$), 则 $f'(x_0) = 0, f(x_0) > 0$. 但由已知条件得 $f''(x_0) = -v(x_0)f(x_0) > 0$, 所以 $f(x)$ 在点 x_0 处取极小值 $f(x_0)$, 矛盾, 故 $f(x)$ 在 (a, b) 不能取正的最大值, 同理知 $f(x)$ 在 (a, b) 内也不能取负的最小值, 选 (D).

(3) 答案: 选 (B).

解 由于 $\lim_{\substack{y=x^2 \\ x \rightarrow 0}} f(x, y) = \lim_{x \rightarrow 0} \frac{x^4}{x^4 + x^4} = \frac{1}{2} \neq f(0, 0)$, 故 $f(x, y)$ 在 $(0, 0)$ 处不连续.

又因为 $f'_x(0, 0) = 0, f'_y(0, 0) = 0$, 知 $f(x, y)$ 在 $(0, 0)$ 处两个偏导数均存在.

(4) 答案: 选 (C).

解 由于 $\lim_{x \rightarrow 0} \frac{F(x) - F(0)}{x - 0} = \lim_{x \rightarrow 0} \frac{F(x)}{x} \stackrel{\text{罗比达法则}}{=} \lim_{x \rightarrow 0} \frac{F'(x)}{1} = \lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1,$

所以 $F'(0) = 1$.

$$\text{由于 } \lim_{x \rightarrow 0^-} \frac{G(x) - G(0)}{x - 0} = \lim_{x \rightarrow 0^-} \frac{G(x)}{x} \stackrel{\text{罗比达法则}}{=} \lim_{x \rightarrow 0^-} \frac{G'(x)}{1} = \lim_{x \rightarrow 0^-} \frac{e^x - 1}{x} = 1,$$

所以 $G'_-(0) = 1$; 又

$$\lim_{x \rightarrow 0^+} \frac{G(x) - G(0)}{x - 0} = \lim_{x \rightarrow 0^+} \frac{0 - 0}{x} = 0,$$

所以 $G'_+(0) = 0$, 故 $G(x)$ 在点 $x = 0$ 处不可导.

(5) 答案: 选 (B).

解 由题意知, $r(A) = 2$, 故 α_1, α_2 无关. 又因 $\alpha_1^T \xi = \alpha_2^T \xi = 0$, 得 $\xi^T \alpha_1 = \xi^T \alpha_2 = 0$, 若有

$$k_1 \alpha_1 + k_2 \alpha_2 + k_3 \xi = 0,$$

上式左乘 ξ^T , 得 $k_3 \xi^T \xi = 0$, 故 $k_3 = 0$, 代入上式, 得 $k_1 \alpha_1 + k_2 \alpha_2 = 0$, 从而有 $k_1 = k_2 = 0$, 选 (B).

(6) 答案: 选 (B).

解 由题意可知, $E(3, 1(2))AE(3, 1(-2)) = B$, 即 $E^{-1}(3, 1(-2))AE(3, 1(-2)) = B$, 所以 A, B 相似. 又 A 为实对称阵, 所以 A 相似于对角阵 Λ , 由传递性知, B 必相似于对角矩阵.

(7) 答案: 选 (D).

解 $F(x) = \frac{1 + \operatorname{sgn}(x)}{2}$ 在点 $x = 0$ 处不右连续, (A) 不正确.

$F(x) = \frac{x}{x + e^{-x}}$ 不是非负函数, 如 $F(-1) = \frac{-1}{e-1} < 0$. 另外, $F'(x) = \frac{(1+x)e^{-x}}{(x+e^{-x})^2}$, 当 $x < -1$ 时, $F(x)$

为单减函数, (B) 不正确.

$F(x) = \frac{1}{1 + e^x}$, 有 $\lim_{x \rightarrow +\infty} F(x) = 1$, $\lim_{x \rightarrow -\infty} F(x) = 0$, (C) 不正确. 故选 (D).

(8) 答案: 选 (A).

解 如果 $X \sim B(1, p), Y \sim B(1, p)$, 则

X 与 Y 不相关 $\Leftrightarrow E(XY) = EXEY \Leftrightarrow P\{X=1, Y=1\} = P\{X=1\}P\{Y=1\} \Leftrightarrow X$ 与 Y 相互独立.

(详细过程参见 2015 年超越强化班讲义第 282 页例 4(4))

二、填空题

(9) 答案: 填 “ $(-1)^{n-1} 2n(2n+1)2^{2n-1}$ ”.

解 1 $f^{(2n+1)}(x) = C_{2n+1}^0 \cdot x^2 (\sin 2x)^{(2n+1)} + C_{2n+1}^1 \cdot 2x (\sin 2x)^{(2n)} + C_{2n+1}^2 \cdot 2 (\sin 2x)^{(2n-1)}$,

所以 $f^{(2n+1)}(0) = (2n+1) \cdot 2n \cdot 2^{2n-1} \cdot \sin(n\pi - \frac{\pi}{2}) = (-1)^{n-1} 2n(2n+1)2^{2n-1}$.

解 2 一方面,

$$f(x) = x^2 \left[2x - \frac{(2x)^3}{3!} + \dots + (-1)^{n-1} \frac{(2x)^{2n-1}}{(2n-1)!} + \dots \right] = 2x^3 - \frac{2^3 x^5}{3!} + \dots + (-1)^{n-1} \frac{2^{2n-1} x^{2n+1}}{(2n-1)!} + \dots$$

另一方面,
$$f(x) = f(0) + f'(0)x + \dots + \frac{f^{(2n+1)}(0)}{(2n+1)!} x^{2n+1} + \dots$$

比较系数, 有 $\frac{f^{(2n+1)}(0)}{(2n+1)!} = (-1)^{n-1} \frac{2^{2n-1}}{(2n-1)!}$, 故 $f^{(2n+1)}(0) = (-1)^{n-1} 2n(2n+1) 2^{2n-1}$.

(10) 答案: 填 “2”.

解
$$\int_0^1 (\ln x)^2 dx = x \ln^2 x \Big|_0^1 - 2 \int_0^1 \ln x dx = -2 \int_0^1 \ln x dx = -2 \left(x \ln x \Big|_0^1 - \int_0^1 dx \right) = 2.$$

(11) 答案: 填 “ $f'_1(0,0)$ ”.

解
$$\frac{\partial z}{\partial x} = y(f'_1 + f'_2 \cdot 2xy) = yf'_1 + 2xy^2 f'_2,$$

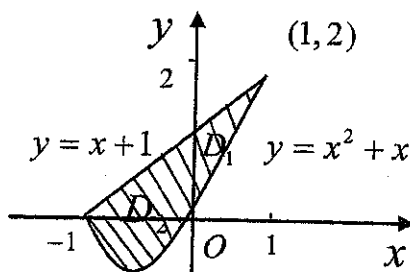
$$\frac{\partial^2 z}{\partial x \partial y} = f'_1 + y(f''_{11} \cdot (-1) + f''_{12} \cdot x^2) + 4xyf'_2 + 2xy^2(f''_{21} \cdot (-1) + f''_{22} \cdot x^2)$$

$$= f'_1 + 4xyf'_2 - yf''_{11} + xy(x-2y)f''_{12} + 2x^3y^2f''_{22}.$$

所以 $\frac{\partial^2 z}{\partial x \partial y} \Big|_{(0,0)} = f'_1(0,0).$

(12) 答案: 填 “ $\int_{-1}^1 dx \int_{x^2+x}^{x+1} f(x,y) dy$ ”.

积分区域如图所示.



(13) 答案: 填 “2”.

解 由 $A \neq O$, 得 $r(A) \geq 1$, 由 $A^2 = O$, 得 $r(A) + r(A) \leq 3$, 故 $r(A) \leq \frac{3}{2} < 2$, 从而 $r(A) = 1$, 故填 “2”.

(14) 答案: 填 “ $1 - e^{-2}$ ”.

解
$$P\{Y < EY\} = P\{(X - EX)^2 < DX\} = P\{|X - EX| < \sqrt{DX}\} = P\left\{\left|X - \frac{1}{\lambda}\right| < \frac{1}{\lambda}\right\}$$

$$= P\{0 < X < \frac{2}{\lambda}\} = \int_0^{\frac{2}{\lambda}} \lambda e^{-\lambda x} dx = -e^{-\lambda x} \Big|_0^{\frac{2}{\lambda}} = 1 - e^{-2}.$$

三、解答题

(15) 解 $m = e^{-x}(x^2 - 3)$, 令 $\varphi(x) = e^{-x}(x^2 - 3)$, 则

.....3 分

$$\varphi'(x) = -e^{-x}(x^2 - 3) + e^{-x} \cdot 2x = -e^{-x}(x+1)(x-3), \text{ 解 } \varphi'(x) = 0, \text{ 得 } x_1 = -1, x_2 = 3,$$

由此可得

x	$(-\infty, -1)$	-1	$(-1, 3)$	3	$(3, +\infty)$
$\varphi'(x)$	$-$	0	$+$	0	$-$
$\varphi(x)$	单调递减	$-2e$	单调递增	$6e^{-3}$	单调递减

故 $\varphi(x)$ 当 $x = -1$ 时取极小值 $-2e$; 当 $x = 3$ 时取极大值 $6e^{-3}$, 又 $\varphi(x)$ 当 $x \rightarrow -\infty$ 时, $\varphi(x) \rightarrow +\infty$;

当 $x \rightarrow +\infty$ 时, $\varphi(x) \rightarrow 0$, 因此

.....6 分

① 当 $m < -2e$ 时方程无实根;

② 当 $-2e < m \leq 0$ 及 $m = 6e^{-3}$ 时, 方程有两个实根;

③ 当 $0 < m < 6e^{-3}$ 时方程为三个实根;

④ $m > 6e^{-3}$ 时, 方程有一个实根.

.....10 分

(16) 证 (I) 在已知方程两边分别对 x, y 求偏导数, 得

$$F_1' \frac{z - z_0 - \frac{\partial z}{\partial x}(x - x_0)}{(z - z_0)^2} + F_2' \frac{-\frac{\partial z}{\partial x}(y - y_0)}{(z - z_0)^2} = 0,$$

$$F_1' \frac{-\frac{\partial z}{\partial y}(x - x_0)}{(z - z_0)^2} + F_2' \frac{z - z_0 - \frac{\partial z}{\partial y}(y - y_0)}{(z - z_0)^2} = 0,$$

.....3 分

$$\text{解得 } \frac{\partial z}{\partial x} = \frac{(z - z_0)F_1'}{(x - x_0)F_1' + (y - y_0)F_2'}, \quad \frac{\partial z}{\partial y} = \frac{(z - z_0)F_2'}{(x - x_0)F_1' + (y - y_0)F_2'}. \text{ 从而}$$

$$(x - x_0) \frac{\partial z}{\partial x} + (y - y_0) \frac{\partial z}{\partial y} = z - z_0.$$

.....5 分

(II) 在 (I) 式两边分别对 x, y 求偏导数, 得

$$\frac{\partial z}{\partial x} + (x-x_0) \frac{\partial^2 z}{\partial x^2} + (y-y_0) \frac{\partial^2 z}{\partial x \partial y} = \frac{\partial z}{\partial x}, \quad (x-x_0) \frac{\partial^2 z}{\partial x \partial y} + \frac{\partial z}{\partial y} + (y-y_0) \frac{\partial^2 z}{\partial y^2} = \frac{\partial z}{\partial y}, \quad \dots\dots 7 \text{ 分}$$

得 $(x-x_0) \frac{\partial^2 z}{\partial x^2} + (y-y_0) \frac{\partial^2 z}{\partial x \partial y} = 0$, $(x-x_0) \frac{\partial^2 z}{\partial x \partial y} + (y-y_0) \frac{\partial^2 z}{\partial y^2} = 0$. 移项后相乘, 并消去 $x-x_0, y-y_0$,

$$\text{整理即得 } \frac{\partial^2 z}{\partial x^2} \cdot \frac{\partial^2 z}{\partial y^2} = \left(\frac{\partial^2 z}{\partial x \partial y} \right)^2. \quad \dots\dots 10 \text{ 分}$$

(17) 解 首先考虑正项级数

$$\sum_{n=1}^{\infty} \int_0^1 (1-x)x^{n-1} \ln(1+x) dx. \quad \dots\dots 2 \text{ 分}$$

因为当 $x \in [0, 1]$ 时, $\ln(1+x) \leq x$, $(1-x)x^{n-1} \ln(1+x) \leq (1-x)x^n$, 所以

$$\int_0^1 (1-x)x^{n-1} \ln(1+x) dx \leq \int_0^1 (1-x)x^n dx = \frac{1}{n+1} - \frac{1}{n+2} = \frac{1}{(n+1)(n+2)} < \frac{1}{n^2}. \quad \dots\dots 6 \text{ 分}$$

因为级数 $\sum_{n=1}^{\infty} \frac{1}{n^2}$ 收敛, 由比较判别法知级数 $\sum_{n=1}^{\infty} \int_0^1 (1-x)x^{n-1} \ln(1+x) dx$ 也收敛.

注意到

$$\left| \sin n \cdot \int_0^1 (1-x)x^{n-1} \ln(1+x) dx \right| \leq \int_0^1 (1-x)x^{n-1} \ln(1+x) dx, \quad \dots\dots 8 \text{ 分}$$

所以级数 $\sum_{n=1}^{\infty} \left| \sin n \cdot \int_0^1 (1-x)x^{n-1} \ln(1+x) dx \right|$, 即原级数绝对收敛. \dots\dots 10 \text{ 分}

(18) 解 由于 $y'(x) = -2e^{-2x} f(x, x) + e^{-2x} [f_1'(x, x) + f_2'(x, x)]$, 又由题设知

$$f_1'(x, x) + f_2'(x, x) = x^2, \text{ 故 } y'(x) = -2y(x) + x^2 e^{-2x}, \text{ 即 } y'(x) + 2y(x) = x^2 e^{-2x}. \quad \dots\dots 6 \text{ 分}$$

解此一阶线性微分方程, 得 $y(x) = e^{-\int 2dx} \left(\int x^2 e^{-2x} e^{\int 2dx} dx + C \right) = \left(\frac{x^3}{3} + C \right) e^{-2x}$,

$$\text{由 } y(0) = 1 \text{ 知 } C = 1, \text{ 所以 } y(x) = \left(\frac{x^3}{3} + 1 \right) e^{-2x}. \quad \dots\dots 10 \text{ 分}$$

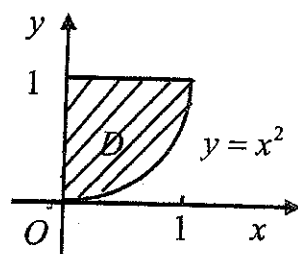
(19) 解 $I = \iint_D x e^{-(1-x^2)^2} d\sigma + \iint_D x e^{-y^2} d\sigma = I_1 + I_2. \quad \dots\dots 2 \text{ 分}$

$$I_1 = \int_0^1 \left[\int_{x^2}^1 x e^{-(1-x^2)^2} dy \right] dx = \int_0^1 (1-x^2) x e^{-(1-x^2)^2} dx$$

$$= -\frac{1}{4} \int_0^1 e^{-(1-x^2)^2} d(1-x^2)^2 = \frac{1}{4} e^{-(1-x^2)^2} \Big|_0^1$$

$$= \frac{1}{4} (1 - e^{-1}).$$

$\dots\dots 6 \text{ 分}$



$$I_2 = \int_0^1 \left[\int_0^{\sqrt{y}} x e^{-y^2} dx \right] dy = \frac{1}{2} \int_0^1 y e^{-y^2} dy = -\frac{1}{4} e^{-y^2} \Big|_0^1 = \frac{1}{4} (1 - e^{-1}),$$

$\dots\dots 8 \text{ 分}$

所以 $I = \frac{1}{2} (1 - e^{-1}).$

$\dots\dots 10 \text{ 分}$

(20) 解 (I) 因为 $r(B)=2$, 故 $Bx=0$ 的基础解系含有 2 个无关的解, 进而得 $r(\alpha_1, \alpha_2, \alpha_3)=2$. 又

$$(\alpha_1, \alpha_2, \alpha_3) = \begin{pmatrix} 1 & -1 & a \\ 1 & 1 & b \\ 2 & 4 & 6 \\ 3 & -1 & 2 \end{pmatrix} \sim \begin{pmatrix} 1 & -1 & a \\ 0 & 2 & b-a \\ 0 & 6 & 6-2a \\ 0 & 2 & 2-3a \end{pmatrix} \sim \begin{pmatrix} 1 & -1 & a \\ 0 & 2 & b-a \\ 0 & 0 & 6-3b+a \\ 0 & 0 & 2-b-2a \end{pmatrix},$$

所以 $\begin{cases} 6-3b+a=0, \\ 2-b-2a=0, \end{cases}$ 得 $a=0, b=2$.

$\dots\dots 5 \text{ 分}$

(II) 由于 α_1, α_2 线性无关, 且 $4-r(B)=2$, 所以 α_1, α_2 为 $Bx=0$ 的基础解系.

$\dots\dots 7 \text{ 分}$

方法 1 把 α_1, α_2 正交化, 取

$$\beta_1 = \alpha_1 = \begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix}, \quad \beta_2 = k_1 \alpha_1 + k_2 \alpha_2 = \begin{pmatrix} k_1 - k_2 \\ k_1 + k_2 \\ 2k_1 + 4k_2 \\ 3k_1 - k_2 \end{pmatrix},$$

由 $\beta_1 \perp \beta_2$, 得 $k_1 - k_2 + k_1 + k_2 + 4k_1 + 8k_2 + 9k_1 - 3k_2 = 0$, 即 $k_2 = -3k_1$, 取 $k_1=1, k_2=-3$, 得

$$\beta_2 = \begin{pmatrix} 4 \\ -2 \\ -10 \\ 6 \end{pmatrix}, \quad \text{可取 } \frac{\beta_2}{2} = \begin{pmatrix} 2 \\ -1 \\ -5 \\ 3 \end{pmatrix}, \quad \text{所以 } \begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix} \text{ 与 } \begin{pmatrix} 2 \\ -1 \\ -5 \\ 3 \end{pmatrix} \text{ 为 } Bx=0 \text{ 的正交的基础解系.}$$

$\dots\dots 11 \text{ 分}$

方法2 由施密特正交化公式:

$$\beta_1 = \alpha_1, \quad \beta_2 = \alpha_2 - \frac{[\beta_1, \alpha_2]}{[\beta_1, \beta_1]} \beta_1 = \begin{pmatrix} -1 \\ 1 \\ 4 \\ -1 \end{pmatrix} - \frac{1}{3} \begin{pmatrix} 1 \\ 1 \\ 2 \\ 3 \end{pmatrix} = \frac{2}{3} \begin{pmatrix} -2 \\ 1 \\ 5 \\ -3 \end{pmatrix},$$

则 β_1, β_2 为 $Bx=0$ 的正交的基础解系.

.....11分

(21) 解 (I) 记 $x = (x_1, x_2, x_3)^T$, $\alpha_i = (a_{i1}, a_{i2}, a_{i3})^T$, $i=1, 2, 3$, 则 $A = \begin{pmatrix} \alpha_1^T \\ \alpha_2^T \\ \alpha_3^T \end{pmatrix}$, $A^T = (\alpha_1, \alpha_2, \alpha_3)$.

由于 $a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = x^T \alpha_1 = \alpha_1^T x$, 故

$$(a_{11}x_1 + a_{12}x_2 + a_{13}x_3)^2 = x^T \alpha_1 \alpha_1^T x.$$

同理, $(a_{21}x_1 + a_{22}x_2 + a_{23}x_3)^2 = x^T \alpha_2 \alpha_2^T x$, $(a_{31}x_1 + a_{32}x_2 + a_{33}x_3)^2 = x^T \alpha_3 \alpha_3^T x$, 因此,

$$f(x_1, x_2, x_3) = \sum_{i=1}^3 (a_{i1}x_1 + a_{i2}x_2 + a_{i3}x_3)^2 = x^T (\alpha_1 \alpha_1^T + \alpha_2 \alpha_2^T + \alpha_3 \alpha_3^T) x = x^T (A^T A) x.$$

所以 f 的矩阵为 $A^T A$.

.....7分

(II) $f(x_1, x_2, x_3)$ 正定 $\Leftrightarrow \forall x \neq 0, x^T (A^T A) x > 0$, 即

$$(Ax)^T Ax > 0 \Leftrightarrow \forall x \neq 0, \|Ax\|^2 > 0 \Leftrightarrow \forall x \neq 0, Ax \neq 0 \Leftrightarrow |A| \neq 0.$$

.....11分

(22) 解 (I) 设 A_n 表示第 n 次试验成功, $n=1, 2, \dots$, 则 $P(A_1) = P_1 = \frac{1}{2}$, 且当 $n \geq 2$ 时,

$$P_n = P(A_n) = P(A_{n-1})P(A_n | A_{n-1}) + P(\bar{A}_{n-1})P(A_n | \bar{A}_{n-1}) = \frac{1}{2}P_{n-1} + \frac{3}{4}(1 - P_{n-1}) = \frac{3}{4} - \frac{1}{4}P_{n-1}. \quad \text{.....3分}$$

由于

$$P_n - \frac{3}{5} = -\frac{1}{4}(P_{n-1} - \frac{3}{5}) = \dots = (-\frac{1}{4})^{n-1}(P_1 - \frac{3}{5}) = -\frac{1}{10}(-\frac{1}{4})^{n-1},$$

所以

$$P_n = \frac{3}{5} - \frac{1}{10}(-\frac{1}{4})^{n-1}, \quad n=1, 2, \dots$$

.....6分

(II) $P\{X=1\} = P_1 = \frac{1}{2}$; 当 $n \geq 2$ 时,

$$P\{X=n\} = P(\bar{A}_1 \bar{A}_2 \dots \bar{A}_{n-1} A_n) = P(\bar{A}_1)P(\bar{A}_2 | \bar{A}_1) \dots P(A_n | \bar{A}_1 \bar{A}_2 \dots \bar{A}_{n-1})$$

$$= P(\bar{A}_1)P(\bar{A}_2|\bar{A}_1)\cdots P(\bar{A}_n|\bar{A}_{n-1}) = \frac{1}{2} \cdot \left(\frac{1}{4}\right)^{n-2} \cdot \frac{3}{4} = \frac{3}{8} \cdot \left(\frac{1}{4}\right)^{n-2},$$

.....8分

所以

$$\begin{aligned} EX &= 1 \times \frac{1}{2} + \sum_{n=2}^{\infty} n \cdot \frac{3}{8} \left(\frac{1}{4}\right)^{n-2} = \frac{1}{2} + \frac{3}{8} \cdot 4 \sum_{n=2}^{\infty} n \left(\frac{1}{4}\right)^{n-1} = \frac{1}{2} + \frac{3}{2} \left(\sum_{n=2}^{\infty} x^n \right)' \bigg|_{x=\frac{1}{4}} = \frac{1}{2} + \frac{3}{2} \left(\frac{x^2}{1-x} \right)' \bigg|_{x=\frac{1}{4}} \\ &= \frac{1}{2} + \frac{3}{2} \left[\frac{1}{(1-x)^2} - 1 \right] \bigg|_{x=\frac{1}{4}} = \frac{1}{2} + \frac{3}{2} \left[\frac{1}{(1-\frac{1}{4})^2} - 1 \right] = \frac{5}{3}. \end{aligned}$$

.....11分

(23) 解 (I) 由题意知, $Y = \ln X$ 的概率密度函数为 $f_Y(y) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(y-\mu)^2}{2\sigma^2}}, -\infty < y < +\infty$.

因为 $x = e^y$ 单增, $y = \ln x$, 由公式得 $X = e^Y$ 的概率密度为

$$f_X(x) = \begin{cases} \frac{1}{\sqrt{2\pi}\sigma x} e^{-\frac{(\ln x - \mu)^2}{2\sigma^2}}, & 0 < x < +\infty, \\ 0, & x \leq 0. \end{cases}$$

.....5分

$$(II) L(\lambda) = \prod_{i=1}^n f(x_i, \sigma^2) = \frac{1}{(\sqrt{2\pi}\sigma)^n} \frac{1}{x_1 x_2 \cdots x_n} e^{-\frac{1}{2\sigma^2} \sum_{i=1}^n (\ln x_i - \mu)^2},$$

$$\ln L(\lambda) = -\frac{n}{2} \ln(2\pi) - \frac{n}{2} \ln(\sigma^2) - \ln(x_1 x_2 \cdots x_n) - \frac{1}{2\sigma^2} \sum_{i=1}^n (\ln x_i - \mu)^2,$$

$$\text{由 } \frac{d \ln L}{d(\sigma^2)} = -\frac{n}{2\sigma^2} + \frac{1}{2\sigma^4} \sum_{i=1}^n (\ln x_i - \mu)^2 = 0, \text{ 得 } \hat{\sigma}^2 = \frac{1}{n} \sum_{i=1}^n (\ln X_i - \mu)^2.$$

$$(III) E(\hat{\sigma}^2) = \frac{1}{n} E\left(\sum_{i=1}^n (\ln X_i - \mu)^2\right) = \frac{1}{n} \sum_{i=1}^n E(\ln X_i - \mu)^2 = \frac{1}{n} \sum_{i=1}^n D(\ln X_i) = \frac{1}{n} \sum_{i=1}^n \sigma^2 = \sigma^2.$$

.....11分

绝密 * 启用前

2016 年全国硕士研究生入学统一考试

数学三 (模拟五) 试题答案和评分参考

一、选择题

(1) 答案: 选 (D).

解 由题意知 $\lim_{x \rightarrow 1^+} f(x) = f(1)$, 故

$$\lim_{x \rightarrow -1^-} f(-x) \stackrel{t=-x}{=} \lim_{t \rightarrow 1^+} f(t) = f(1), \quad \lim_{x \rightarrow -1^+} f(-\frac{1}{x}) \stackrel{t=-\frac{1}{x}}{=} \lim_{t \rightarrow 1^+} f(t) = f(1).$$

(2) 答案: 选 (C).

解 (A) 设有 $|b_n| \leq M$, 从而 $|a_n b_n| \leq M |a_n|$, 由比较判别法可知 (A) 正确.(B) 设 $\sum_{n=1}^{\infty} a_n$ 的部分和为 T_n , 因为 $\sum_{n=1}^{\infty} a_n$ 收敛, 所以 $\lim_{n \rightarrow \infty} T_n$ 存在. $\sum_{n=1}^{\infty} n(a_n - a_{n+1})$ 的部分和为

$$S_n = (a_1 - a_2) + 2(a_2 - a_3) + \cdots + n(a_n - a_{n+1}) = T_n - na_{n+1},$$

因为 $\lim_{n \rightarrow \infty} na_n = 0$, 则 $\lim_{n \rightarrow \infty} na_{n+1} = 0$, 故 $\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} (T_n - na_{n+1}) = \lim_{n \rightarrow \infty} T_n$ 存在, 故 (B) 正确.(C) 不正确. 如 $\{a_n\} = \{(-1)^n\}$, 有 $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = -1 < 1$, 但级数 $\sum_{n=1}^{\infty} (-1)^n$ 发散.(D) 设 $\sum_{n=1}^{\infty} a_n$ 的部分和为 $S_n = a_1 + a_2 + \cdots + a_n$, 则 $\sum_{n=1}^{\infty} (a_1 a_n + a_2 a_n + \cdots + a_n^2) = \sum_{n=1}^{\infty} a_n S_n$. 又正项级数数 $\sum_{n=1}^{\infty} |a_n|$ 收敛, 故其部分和数列 T_n 有界, 设 $T_n \leq M$, 所以 $|S_n| \leq T_n \leq M$, 从而 $|a_n S_n| \leq M |a_n|$, 由比较判别法可知 $\sum_{n=1}^{\infty} (a_1 a_n + a_2 a_n + \cdots + a_n^2)$ 收敛.

(3) 答案: 选 (C).

解 $\lim_{x \rightarrow 0^+} f'(x) = 2$, 由极限保号性定理可知存在 $\delta > 0$, 在 $(0, \delta)$ 内有 $f'(x) > 0$, 所以 $f(x)$ 在 $(0, \delta)$ 内单调递增, 所以选 (C).取 $f(x) = \begin{cases} 2x, & x \neq 0, \\ 1, & x = 0, \end{cases}$ 得 $f'(x) = 2 (x \neq 0)$, 故 $\lim_{x \rightarrow 0^+} f'(x) = 2$. 但 $\lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x} = \lim_{x \rightarrow 0^+} \frac{2x - 1}{x} = \infty$,

即 $f'_+(0)$ 不存在, 故 (A) 不正确;

$\lim_{x \rightarrow 0} f(x) \neq f(0)$, 故 (B) 不正确; 且 $f(x)$ 在 $x=0$ 处取极大值, 故 (D) 不正确.

(4) 答案: 选 (B).

$$\text{解 } I = \int_0^{\sqrt{\pi}} \cos x^2 dx \stackrel{x=\sqrt{u}}{=} \frac{1}{2} \int_0^{\pi} \cos u \cdot \frac{1}{\sqrt{u}} du = \frac{1}{2} \left(\int_0^{\frac{\pi}{2}} \frac{\cos u}{\sqrt{u}} du + \int_{\frac{\pi}{2}}^{\pi} \frac{\cos u}{\sqrt{u}} du \right),$$

而

$$\int_{\frac{\pi}{2}}^{\pi} \frac{\cos u}{\sqrt{u}} du \stackrel{x=\pi-t}{=} - \int_0^{\frac{\pi}{2}} \frac{\cos t}{\sqrt{\pi-t}} dt = - \int_0^{\frac{\pi}{2}} \frac{\cos u}{\sqrt{\pi-u}} du$$

所以

$$I = \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos u \left(\frac{1}{\sqrt{u}} - \frac{1}{\sqrt{\pi-u}} \right) du > 0. \quad J = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin t e^{\cos^2 t} dt = 0,$$

所以选 (B).

(5) 答案: 选 (B).

解 $A_1 x = \beta_1$ 与 $A_2 x = \beta_2$ 同解的充要条件为 $(A_1: \beta_1)$ 与 $(A_2: \beta_2)$ 的行向量组等价, 故 A_1 与 A_2 的行向量组必等价, (III) 正确. 又由

$$r(A_1: \beta_1) = r(A_2: \beta_2) = r \begin{pmatrix} A_1 & \beta_1 \\ A_2 & \beta_2 \end{pmatrix}, \text{ 及 } r(A_1: \beta_1) = r(A_1), r(A_2: \beta_2) = r(A_2)$$

知 (I) 正确, 因此正确的个数为 2.

$$\text{反例, 取 } A_1 = \begin{pmatrix} 1 & 1 \\ 2 & 2 \end{pmatrix}, \beta_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}; A_2 = \begin{pmatrix} 3 & 3 \\ 1 & 1 \end{pmatrix}, \beta_2 = \begin{pmatrix} 3 \\ 1 \end{pmatrix}. \text{ 显然}$$

$$\begin{cases} x_1 + x_2 = 1, \\ 2x_1 + 2x_2 = 2 \end{cases} \quad \text{与} \quad \begin{cases} 3x_1 + 3x_2 = 3, \\ x_1 + x_2 = 1 \end{cases}$$

同解, 但 (II), (IV), (V) 不正确; 故选 (B).

(6) 答案: 选 (C).

$$\text{解 } \begin{vmatrix} c & \alpha^T \\ \beta & A \end{vmatrix} = \begin{vmatrix} c-b+b & \alpha^T \\ 0+\beta & A \end{vmatrix} = \begin{vmatrix} c-b & \alpha^T \\ 0 & A \end{vmatrix} + \begin{vmatrix} b & \alpha^T \\ \beta & A \end{vmatrix} = (c-b)|A| + 0 = (c-b)a, \text{ 故选 (C).}$$

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(7) 答案: 选 (A).

解 由 $P(AB) > P(A)P(B)$ 知, $0 < P(A) < 1, 0 < P(B) < 1$.

由 $P((A-C)B) = P(A-C)P(B)$, 得 $P(AB) - P(C) = [P(A) - P(C)]P(B)$, 解得

$$\begin{aligned} P(C) &= \frac{P(AB) - P(A)P(B)}{P(\bar{B})} = \frac{[P(A) - P(A)P(B)] - [P(A) - P(AB)]}{P(\bar{B})} \\ &= \frac{P(A)P(\bar{B}) - P(A\bar{B})}{P(\bar{B})} = P(A) - P(A|\bar{B}). \end{aligned}$$

(8) 答案: 选 (A).

解 (X, Y) 的密度函数为 $f(x, y) = \begin{cases} \frac{1}{\pi}, & (x, y) \in D, \\ 0, & \text{其他,} \end{cases}$ 所以

$$EU - EV = E(U - V) = E|X - Y| = \iint_D |x - y| \frac{1}{\pi} dx dy = \frac{4\sqrt{2}}{3\pi}.$$

二、填空题

(9) 答案: 填 “ $\frac{3}{4}$ ”.

$$\text{解 原式} = \lim_{n \rightarrow \infty} \frac{1 + \sqrt[3]{2} + \sqrt[3]{3} + \cdots + \sqrt[3]{n}}{n^{\frac{4}{3}}} = \lim_{n \rightarrow \infty} \sum_{i=1}^n \sqrt[3]{\frac{i}{n}} \cdot \frac{1}{n} = \int_0^1 x^{\frac{1}{3}} dx = \frac{3}{4}.$$

(10) 答案: 填 “ $a + x(A \cos 2x + B \sin 2x)$ ”.

解 特征方程为 $r^2 + 4 = 0$, 特征根为 $r_{1,2} = \pm 2i$.

将微分方程转化为 $y'' + 4y = 1 + \cos 2x$.

对于 $f_1(x) = 1$, 可设 $y_1^* = a$; 对于 $f_2(x) = \cos 2x$, 可设 $y_2^* = x(A \cos 2x + B \sin 2x)$,

由叠加原理可知特解形式为 $y^* = y_1^* + y_2^* = a + x(A \cos 2x + B \sin 2x)$.

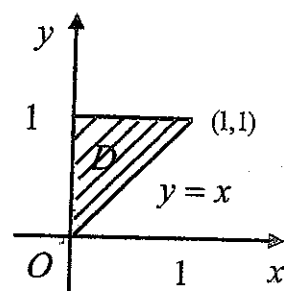
(11) 答案: 填 “ $2xf + 2x^3y(f_1' + e^{x^2y}f_2')$ ”.

$$\text{解 } \frac{\partial z}{\partial x} = 2xyf(x^2y, e^{x^2y}), \quad \frac{\partial^2 z}{\partial x \partial y} = 2xf + 2xy(f_1' \cdot x^2 + f_2' \cdot e^{x^2y} \cdot x^2) = 2xf + 2x^3y(f_1' + e^{x^2y}f_2').$$

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(12) 答案: 填 “ $\frac{\pi-2}{6\pi}$ ”.

$$\begin{aligned}\text{解 原式} &= \iint_D y \cdot \frac{1}{2} (1 - \cos \frac{\pi x}{2y}) d\sigma = \int_0^1 dy \int_0^y \frac{1}{2} y (1 - \cos \frac{\pi x}{2y}) dx \\ &= \int_0^1 \left(\frac{xy}{2} - \frac{y^2}{\pi} \sin \frac{\pi x}{2y} \right) \Big|_0^y dx = \int_0^1 \left(\frac{y^2}{2} - \frac{y^2}{\pi} \right) dx = \frac{\pi-2}{6\pi}.\end{aligned}$$



(13) 答案: 填 “ $\begin{pmatrix} 1 & & \\ & -1 & \\ & & 0 \end{pmatrix}$ ”.

解 由 $A\alpha = \beta, A\beta = \alpha$, 知 $A(\alpha + \beta) = \alpha + \beta, A(\alpha - \beta) = -(\alpha - \beta)$, 得 $\lambda_1 = 1, \lambda_2 = -1$ 为 A 的两个特征值, 又由于 A 为不可逆矩阵, 故 $|A| = 0$, 即 $\lambda_3 = 0$ 为 A 的特征值, 因为三阶矩阵 A 的特征值互异,

所以 A 相似于对角阵 Λ , 其中 $\Lambda = \begin{pmatrix} 1 & & \\ & -1 & \\ & & 0 \end{pmatrix}$.

(14) 答案: 填 “ $1 - 5e^{-4}$ ”.

解 由泊松分布的性质知 $\sum_{i=1}^4 X_i \sim P(4)$, 所以

$$P\{\bar{X} > \frac{1}{4}\} = P\{\sum_{i=1}^4 X_i > 1\} = 1 - P\{\sum_{i=1}^4 X_i = 0\} - P\{\sum_{i=1}^4 X_i = 1\} = 1 - \frac{1}{0!}e^{-4} - \frac{4}{1!}e^{-4} = 1 - 5e^{-4}.$$

三、解答题

(15) 证 (I) 由题设知 $x_n > 0, n = 1, 2, \dots$. 由于

$$x_{n+1} = \frac{1}{4}x_n + \frac{1}{4}x_n + \frac{1}{4}x_n + \frac{1}{4}x_n \geq 4\sqrt[4]{\left(\frac{1}{4}\right)^3} = \sqrt{2},$$

故 $x_n \geq \sqrt{2}, n = 1, 2, \dots$.

$$\text{或令 } f(x) = \frac{3}{4}x + \frac{1}{x^3}, x > 0, \text{ 则 } f'(x) = \frac{3}{4} - \frac{3}{x^4} = \frac{3(x^4 - 4)}{4x^4},$$

当 $0 < x < \sqrt{2}$ 时, $f'(x) < 0$; 当 $\sqrt{2} < x < +\infty$ 时, $f'(x) > 0$, 所以 $f(x)$ 取最小值 $f(\sqrt{2}) = \sqrt{2}$, 从而 $x_n \geq \sqrt{2}, n = 1, 2, \dots$.

.....2分

又 $x_{n+1} - x_n = \frac{1}{x_n^3} - \frac{1}{4}x_n = \frac{4 - x_n^4}{4x_n^3} \leq 0$, 故 $x_{n+1} \leq x_n$, 从而数列 $\{x_n\}$ 单减有下界, 因此 $\lim_{n \rightarrow \infty} x_n$ 存在.

.....4分

令 $\lim_{n \rightarrow \infty} x_n = a$, 由 $x_n \geq \sqrt{2}$ 知 $a \geq \sqrt{2}$. 在 $x_{n+1} = \frac{3}{4}x_n + \frac{1}{x_n^3}$ 两边令 $n \rightarrow \infty$, 有 $a = \frac{3}{4}a + \frac{1}{a^3}$, 整理得

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$a^4 = 4$, 所以 $a = \sqrt{2}$, 即 $\lim_{n \rightarrow \infty} x_n = \sqrt{2}$.

.....6 分

(II) 由于 $x_{n+1} - x_n \leq 0$, 故 $\sum_{n=1}^{\infty} (-1)^n (x_{n+1} - x_n)$ 为交错级数. 由 $\lim_{n \rightarrow \infty} x_n = \sqrt{2}$ 知 $\lim_{n \rightarrow \infty} (x_{n+1} - x_n) = 0$. 再由 $\{x_n\}$ 单调递减知, $\{\frac{1}{4}x_n - \frac{1}{3}\}$ 也单调递减, 亦即 $\{x_{n+1} - x_n\}$ 单调递减, 利用莱布尼茨判别法知级数

$\sum_{n=1}^{\infty} (-1)^n (x_n - x_{n+1})$ 收敛.

.....10 分

(16) 解 $\frac{\partial z}{\partial x} = 2x - 2, \frac{\partial z}{\partial y} = 2y + 2$, 由此得 $f(x, y)$ 在 D 内的驻点 $(1, -1)$.

.....2 分

在直线段 \overline{AB} : $x = 0 (-2 \leq y \leq 2)$ 上, 将 $x = 0$ 代入函数, 得

$$z = y^2 + 2y \quad (-2 \leq y \leq 2).$$

由 $\frac{dz}{dy} = 2y + 2 = 0$ 得 $y_0 = -1$, 所以驻点为 $(0, -1)$2 分

在半圆 \widehat{AB} : $x^2 + y^2 = 4 (x \geq 0)$ 上, 记

$$F(x, y) = x^2 + y^2 - 2x + 2y + \lambda(x^2 + y^2 - 4),$$

令

$$\begin{cases} F'_x = 2x - 2 + 2\lambda x = 0, \\ F'_y = 2y + 2 + 2\lambda y = 0, \\ x^2 + y^2 - 4 = 0. \end{cases} \quad \begin{matrix} (1) \\ (2) \\ (3) \end{matrix}$$

显然 $\lambda = -1$ 不是上述方程组的解. 由 (1), (2) 两式解得 $x = \frac{1}{\lambda + 1}, y = -\frac{1}{\lambda + 1}$, 代入 (3) 式, 得 $\frac{1}{\lambda + 1} = \pm \sqrt{2}$. 注意到在 \widehat{AB} 上有 $x \geq 0$, 所以由 (1), (2), (3) 可解得驻点 $(\sqrt{2}, -\sqrt{2})$8 分

比较下列函数值的大小:

$$z|_{(1, -1)} = -2, z|_{(0, -1)} = -1, z|_{(0, -2)} = 0, z|_{(0, 2)} = 8, z|_{(\sqrt{2}, -\sqrt{2})} = 4(1 - \sqrt{2}),$$

得函数在 D 上的最大值为 8, 最小值为 -2.

.....10 分

(17) 解 (I) $f(x + \pi) = \frac{x + \pi}{\pi} - [\frac{x + \pi}{\pi}] = \frac{x}{\pi} + 1 - [\frac{x}{\pi} + 1] = \frac{x}{\pi} + 1 - ([\frac{x}{\pi}] + 1) = \frac{x}{\pi} - [\frac{x}{\pi}] = f(x)$,

所以 $f(x) = \frac{x}{\pi} - [\frac{x}{\pi}]$ 是以 π 为周期的周期函数.

.....2 分

(II) 由 (I) 知 $(\frac{x}{\pi} - [\frac{x}{\pi}]) \frac{|\sin x|}{1 + \cos^2 x}$ 仍是以 π 为周期的周期函数.

.....3 分

$$\text{解 1 } I = 100 \int_0^{\pi} (\frac{x}{\pi} - [\frac{x}{\pi}]) \frac{|\sin x|}{1 + \cos^2 x} dx.$$

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当 $0 \leq x < \pi$ 时, $[\frac{x}{\pi}] = 0$, $|\sin x| = \sin x$, 故

$$I = \frac{100}{\pi} \int_0^{\pi} x \frac{\sin x}{1 + \cos^2 x} dx = \frac{100}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (t + \frac{\pi}{2}) \frac{\cos t}{1 + \sin^2 t} dt \quad \dots\dots 7 \text{ 分}$$

$$= 100 \int_0^{\frac{\pi}{2}} \frac{\cos t}{1 + \sin^2 t} dt = 100 \int_0^{\frac{\pi}{2}} \frac{d \sin t}{1 + \sin^2 t} = 100 \times \arctan(\sin t) \Big|_0^{\frac{\pi}{2}} = 25\pi \quad \dots\dots 10 \text{ 分}$$

解 2 $I = 100 \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (\frac{x}{\pi} - [\frac{x}{\pi}]) \frac{|\sin x|}{1 + \cos^2 x} dx.$

当 $-\frac{\pi}{2} < x < \frac{\pi}{2}$, 且 $x \neq 0$ 时, $\frac{x}{\pi} - [\frac{x}{\pi}] - \frac{1}{2}$ 为奇函数, 故

$$I = 100 \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} ((\frac{x}{\pi} - [\frac{x}{\pi}] - \frac{1}{2}) + \frac{1}{2}) \frac{|\sin x|}{1 + \cos^2 x} dx = 100 \int_0^{\frac{\pi}{2}} \frac{|\sin x|}{1 + \cos^2 x} dx = 100 \int_0^{\frac{\pi}{2}} \frac{\sin x}{1 + \cos^2 x} dx$$

$$= -100 \int_0^{\frac{\pi}{2}} \frac{d \cos x}{1 + \cos^2 x} dx = -100 \times \arctan(\cos x) \Big|_0^{\frac{\pi}{2}} = 25\pi. \quad \dots\dots 10 \text{ 分}$$

(18) 证 由 $f(\frac{1}{2})$ 分别在点 $x=0$ 和 $x=1$ 处的泰勒公式得

$$f(\frac{1}{2}) = f(0) + f'(0)(\frac{1}{2} - 0) + \frac{f''(\xi_1)}{2!}(\frac{1}{2} - 0)^2 = f(0) + \frac{f''(\xi_1)}{8}, \quad \xi_1 \in (0, \frac{1}{2});$$

$$f(\frac{1}{2}) = f(1) + f'(1)(\frac{1}{2} - 1) + \frac{f''(\xi_2)}{2!}(\frac{1}{2} - 1)^2 = f(1) + \frac{f''(\xi_2)}{8}, \quad \xi_2 \in (\frac{1}{2}, 1). \quad \dots\dots 4 \text{ 分}$$

(I) 两式相加, 得

$$2f(\frac{1}{2}) = f(0) + f(1) + \frac{f''(\xi_1) + f''(\xi_2)}{8}.$$

由于 $f''(x)$ 在 $[0, 1]$ 上连续, 由介值定理知, 存在 $\xi \in [\xi_1, \xi_2] \subset (0, 1)$, 使得 $f''(\xi) = \frac{f''(\xi_1) + f''(\xi_2)}{2}$, 所以有

$$2f(\frac{1}{2}) = f(0) + f(1) + \frac{f''(\xi)}{4}. \quad \dots\dots 7 \text{ 分}$$

(II) 两式相减, 并取绝对值, 得

$$|f(1) - f(0)| = \frac{1}{8} |f''(\xi_1) - f''(\xi_2)| \leq \frac{1}{8} [|f''(\xi_1)| + |f''(\xi_2)|].$$

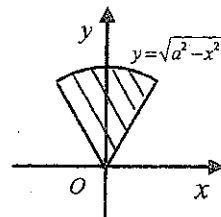
记 $|f''(\eta)| = \max\{|f''(\xi_1)|, |f''(\xi_2)|\}$, 则 $\eta = \xi_1$ 或 $\xi_2 \in (0, 1)$, 且

$$|f(1) - f(0)| \leq \frac{1}{8} [|f''(\eta)| + |f''(\eta)|] = \frac{1}{4} |f''(\eta)|. \quad \dots\dots 10 \text{ 分}$$

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(19) 解 (I) 由对称性知 $\iint_{D(a)} 2xy d\sigma = 0$, 所以2 分

$$\iint_{D(a)} (x+y)^2 d\sigma = \iint_{D(a)} (x^2 + y^2) d\sigma = \int_{\frac{\pi}{3}}^{\frac{2\pi}{3}} d\theta \int_0^a r^2 r dr = \frac{\pi}{12} a^4; \quad \text{.....4 分}$$



$$\text{又 } \iint_{D(a)} \frac{\pi}{3} y d\sigma = \frac{\pi}{3} \int_{\frac{\pi}{3}}^{\frac{2\pi}{3}} d\theta \int_0^a r \sin \theta \cdot r dr = \frac{\pi}{9} a^3; \quad \iint_{D(a)} 6 d\sigma = 6 \cdot \frac{1}{6} \pi a^2 = \pi a^2, \quad \text{.....6 分}$$

所以 $I(a) = \pi a^2 \left(\frac{a^2}{12} - \frac{a}{9} - 1 \right).$ 7 分

(II) $I'(a) = \frac{\pi}{3} a^3 - \frac{\pi}{3} a^2 - 2\pi a = \frac{\pi}{3} a(a^2 - a - 6) = 0$, 又因为 $a > 0$, 所以 $a = 3$.

$$I''(a) = \pi a^2 - \frac{2\pi}{3} a - 2\pi, I''(3) = 5\pi > 0. \text{ 从而当 } a = 3 \text{ 时, } I(a) \text{ 最小.} \quad \text{.....10 分}$$

(20) 解 由题意知 $X_0 = O, X_1 = E$, 且 $X_{k+1} = AX_k + E, X_k = AX_{k-1} + E$, 则

$$X_{k+1} - X_k = A(X_k - X_{k-1}) = A^2(X_{k-1} - X_{k-2}) = \cdots = A^k(X_1 - X_0) = A^k, \quad \text{.....3 分}$$

故

$$X_n - X_{n-1} = A^{n-1}, X_{n-1} - X_{n-2} = A^{n-2}, \cdots, X_2 - X_1 = A, X_1 = E,$$

$$\text{相加得 } X_n = A^{n-1} + A^{n-2} + \cdots + E. \quad \text{.....7 分}$$

由于 $A^2 = A^T, A^3 = E$, 故

$$X_n = \begin{cases} mJ, & n = 3m \text{ 时,} \\ mJ + E, & n = 3m + 1 \text{ 时,} \\ mJ + E + A, & n = 3m + 2 \text{ 时,} \end{cases}$$

$$\text{其中 } J = E + A + A^2 = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}, m = 0, 1, \cdots. \quad \text{.....11 分}$$

(21) 解 (I) 因为 A 与 Λ 合同, 所以 A 的特征值为零正正, 故 $|A| = 0$, 计算得 $a = 2$3 分

(II) 由 $|A - \lambda E| = 0$ 得 A 的特征值为 $\lambda_1 = 0, \lambda_2 = 1, \lambda_3 = 3$6 分

$$Ax = 0 \text{ 得 } \xi_1 = \begin{pmatrix} -1 \\ 1 \\ 1 \end{pmatrix}; (A - E)x = 0 \text{ 得 } \xi_2 = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}; (A - 3E)x = 0 \text{ 得 } \xi_3 = \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix}. \quad \text{.....9 分}$$

将 ξ_1, ξ_2, ξ_3 单位化得

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$$\eta_1 = \begin{pmatrix} -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{3}} \end{pmatrix}, \quad \eta_2 = \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \end{pmatrix}, \quad \eta_3 = \begin{pmatrix} \frac{1}{\sqrt{6}} \\ -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{6}} \end{pmatrix}, \quad \text{取 } Q = \begin{pmatrix} -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & \frac{2}{\sqrt{6}} \end{pmatrix},$$

令 $x = Qy$, 则有 $f = y_2^2 + 3y_3^2$.

.....11 分

(22) 解 (I) 由于 $P\{Y=1\} = P\{X \geq 0\} = \frac{3}{4}$, 所以 Y 的分布律为 $Y \sim \begin{pmatrix} 0 & 1 \\ \frac{1}{4} & \frac{3}{4} \end{pmatrix}$.

$$P\{X \leq \frac{1}{2} | Y=1\} = \frac{P\{X \leq \frac{1}{2}, Y=1\}}{P\{Y=1\}} = \frac{P\{X \leq \frac{1}{2}, X \geq 0\}}{\frac{3}{4}} = \frac{\frac{1}{8}}{\frac{3}{4}} = \frac{1}{6}.$$

.....4 分

(II) $F_Z(z) = P\{Z \leq z\} = P\{XY \leq z\}$.

(i) 当 $z < 0$ 时, $F_Z(z) = 0$; (ii) 当 $z \geq 3$ 时, $F_Z(z) = 1$;

.....7 分

(iii) 当 $0 \leq z < 3$ 时,

法 1 $F_Z(z) = P\{Y=0, Z \leq z\} + P\{Y=1, Z \leq z\}$

$$= P\{X < 0, 0 \leq z\} + P\{X \geq 0, X \leq z\} = \frac{1}{4} + \frac{z}{4};$$

法 2 由于 $Z = XY = \begin{cases} 0, & X < 0, \\ X, & X \geq 0, \end{cases}$ 故 $F_Z(z) = P\{-1 \leq X \leq z\} = \frac{z+1}{4}$.

综上, Z 的分布函数为 $F_Z(z) = \begin{cases} 0, & z < 0, \\ \frac{z+1}{4}, & 0 \leq z < 3, \\ 1, & z \geq 3. \end{cases}$

.....11 分

(23) 解 (I) 由于 $\chi^2 \sim \chi^2(1)$, 可设 $X \sim N(0,1)$, $\chi^2 = X^2$, 故

$$P\{\chi^2 \leq 1\} = P\{X^2 \leq 1\} = P\{-1 \leq X \leq 1\} = 2\Phi(1) - 1 = 2 \times 0.8413 - 1 = 0.6826;$$

.....4 分

(II) 由于 $F \sim F(1,1)$, 得 $\frac{1}{F} \sim F(1,1)$, 所以 $P\{F \leq 1\} = P\{\frac{1}{F} \geq 1\} = P\{F \geq 1\}$, 又因为

$$P\{F \leq 1\} + P\{F \geq 1\} = 1, \text{ 所以 } P\{F \leq 1\} = \frac{1}{2}.$$

.....8 分

(III) 由于 $T \sim T(1)$, 得 $T^2 \sim F(1,1)$, 所以 $P\{-1 \leq T \leq 1\} = P\{T^2 \leq 1\} = \frac{1}{2}$.

.....11 分