

2005年(数一) 真题答案解析

一、填空题

(1) $y = \frac{1}{2}x - \frac{1}{4}$

解 由 $\lim_{x \rightarrow \infty} \frac{y}{x} = \lim_{x \rightarrow \infty} \frac{x}{2x+1} = \frac{1}{2}$, 及 $\lim_{x \rightarrow \infty} \left(y - \frac{1}{2}x\right) = \lim_{x \rightarrow \infty} \frac{-x}{2(2x+1)} = -\frac{1}{4}$,

可得斜渐近线方程为 $y = \frac{1}{2}x - \frac{1}{4}$.

(2) $y = \frac{1}{3}x \ln x - \frac{1}{9}x$

解 直接用一阶线性微分方程 $y' + P(x)y = Q(x)$ 的通解公式

$$y = e^{-\int P(x)dx} \left[\int Q(x) e^{\int P(x)dx} dx + C \right],$$

再由初始条件确定任意常数即可.

即原方程等价于 $y' + \frac{2}{x}y = \ln x$,

于是通解为

$$y = e^{-\int \frac{2}{x}dx} \left[\int \ln x \cdot e^{\int \frac{2}{x}dx} dx + C \right] = \frac{1}{x^2} \cdot \left[\int x^2 \ln x dx + C \right] = \frac{1}{3}x \ln x - \frac{1}{9}x + C \frac{1}{x^2},$$

由 $y(1) = -\frac{1}{9}$ 得 $C = 0$,

故所求解为 $y = \frac{1}{3}x \ln x - \frac{1}{9}x$.

(3) $\frac{\sqrt{3}}{3}$

解 $\frac{\partial u}{\partial x} \Big|_{(1,2,3)} = \frac{1}{3}, \quad \frac{\partial u}{\partial y} \Big|_{(1,2,3)} = \frac{1}{3}, \quad \frac{\partial u}{\partial z} \Big|_{(1,2,3)} = \frac{1}{3}.$

由单位向量 \boldsymbol{n} 知, $\cos \alpha = \frac{1}{\sqrt{3}}, \cos \beta = \frac{1}{\sqrt{3}}, \cos \gamma = \frac{1}{\sqrt{3}}$, 所以

$$\begin{aligned} \frac{\partial u}{\partial \boldsymbol{n}} \Big|_{(1,2,3)} &= \frac{\partial u}{\partial x} \Big|_{(1,2,3)} \cos \alpha + \frac{\partial u}{\partial y} \Big|_{(1,2,3)} \cos \beta + \frac{\partial u}{\partial z} \Big|_{(1,2,3)} \cos \gamma \\ &= \frac{1}{3} \cdot \frac{1}{\sqrt{3}} + \frac{1}{3} \cdot \frac{1}{\sqrt{3}} + \frac{1}{3} \cdot \frac{1}{\sqrt{3}} = \frac{\sqrt{3}}{3}. \end{aligned}$$

(4) $(2 - \sqrt{2})\pi R^3$

解 由高斯公式

$$\oiint_{\Sigma} x dy dz + y dz dx + z dx dy = \iiint_{\Omega} 3 dV = 3 \int_0^{2\pi} d\theta \int_0^{\frac{\pi}{4}} d\varphi \int_0^R r^2 \sin \varphi dr = (2 - \sqrt{2})\pi R^3.$$

(5) 2

解 由题意知

$$B = [\alpha_1, \alpha_2, \alpha_3] \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 9 \end{bmatrix} = AC, \text{ 其中 } C = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 4 & 9 \end{bmatrix}$$

等式两端同时取行列式得

$$|B| = |A| \cdot |C|, \text{ 而 } |C| = 2, \text{ 所以 } |B| = 2.$$

(6) $\frac{13}{48}$

解 本题涉及两次试验,想到用全概率公式,第一次试验的各种结果即为完备事件组

$$P\{Y=2\} = P\{X=1\}P\{Y=2|X=1\} + P\{X=2\}P\{Y=2|X=2\} + P\{X=3\}P\{Y=2|X=3\} + P\{X=4\}P\{Y=2|X=4\} = \frac{1}{4} \times \left(0 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4}\right) = \frac{13}{48}.$$

二、选择题

(7) C

解 先求 $f(x)$ 的表达式.

$$\lim_{n \rightarrow +\infty} \sqrt[n]{1 + |x|^{3n}} = \lim_{n \rightarrow +\infty} (1 + |x|^{3n})^{\frac{1}{n}} = 1^0 = 1 \quad (|x| < 1),$$

$$\lim_{n \rightarrow +\infty} \sqrt[n]{1 + |x|^{3n}} = \lim_{n \rightarrow +\infty} (1 + 1)^{\frac{1}{n}} = 2^0 = 1 \quad (|x| = 1),$$

$$\lim_{n \rightarrow +\infty} \sqrt[n]{1 + |x|^{3n}} = |x|^3 \lim_{n \rightarrow +\infty} \left(1 + \frac{1}{|x|^{3n}}\right)^{\frac{1}{n}} = |x|^3 \quad (|x| > 1).$$

$$\text{因此, } f(x) = \begin{cases} 1, & |x| \leq 1, \\ |x|^3, & |x| > 1. \end{cases}$$

由 $y = f(x)$ 的表达式及它的函数图形可知, $f(x)$ 在 $x = \pm 1$ 处不可导,其余点 $f(x)$ 均可导,因此选 C.

(8) A

解法一 任一原函数可表示为

$$F(x) = \int_0^x f(t) dt + C, \text{ 且 } F'(x) = f(x).$$

当 $F(x)$ 为偶函数时,有 $F(-x) = F(x)$,

于是 $F'(-x) \cdot (-1) = F'(x)$,

即 $-f(-x) = f(x)$, 也即 $f(-x) = -f(x)$,

可见 $f(x)$ 为奇函数;

反过来,若 $f(x)$ 为奇函数,则 $\int_0^x f(t) dt$ 为偶函数,从而 $F(x) = \int_0^x f(t) dt + C$ 为偶函数,可见 A 为正确选项.

解法二 令 $f(x) = 1$, 则取 $F(x) = x + 1$, 排除 B、C;

令 $f(x) = x$, 则取 $F(x) = \frac{1}{2}x^2$, 排除 D; 故应选 A.

(9) B

解 因为 $\frac{\partial u}{\partial x} = \varphi'(x+y) + \varphi'(x-y) + \psi(x+y) - \psi(x-y)$

$$\frac{\partial u}{\partial y} = \varphi'(x+y) - \varphi'(x-y) + \psi(x+y) + \psi(x-y)$$

$$\text{于是 } \frac{\partial^2 u}{\partial x^2} = \varphi''(x+y) + \varphi''(x-y) + \psi'(x+y) - \psi'(x-y)$$

$$\frac{\partial^2 u}{\partial x \partial y} = \varphi''(x+y) - \varphi''(x-y) + \psi'(x+y) + \psi'(x-y)$$

$$\frac{\partial^2 u}{\partial y^2} = \varphi''(x+y) + \varphi''(x-y) + \psi'(x+y) - \psi'(x-y)$$

$$\text{可见有 } \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial y^2}.$$

(10) D

解 令 $F(x, y, z) = xy - z \ln y + e^{xz} - 1$, 显然 $F(0, 1, 1) = 0$.

且 $\frac{\partial F}{\partial x} = y + ze^{xz}$, $\frac{\partial F}{\partial y} = x - \frac{z}{y}$, $\frac{\partial F}{\partial z} = -\ln y + xe^{xz}$ 在点 $(0, 1, 1)$ 的某邻域内连续,

$$\text{又 } F'_x(0, 1, 1) = (y + ze^{xz}) \Big|_{(0, 1, 1)} = 2 \neq 0, F'_y(0, 1, 1) = -1 \neq 0,$$

据隐函数存在定理知, 方程 $F(x, y, z) = 0$, 可以确定具有连续偏导数的隐函数 $x = x(y, z)$ 和 $y = y(x, z)$. 因为 $F'_z(0, 1, 1) = 0$, 所以未必能确定隐函数 $z = z(x, y)$. 故应选 D.

(11) B

解 令 $k_1 \alpha_1 + k_2 A(\alpha_1 + \alpha_2) = \mathbf{0}$, 则

$$k_1 \alpha_1 + k_2 \lambda_1 \alpha_1 + k_2 \lambda_2 \alpha_2 = \mathbf{0},$$

$$(k_1 + k_2 \lambda_1) \alpha_1 + k_2 \lambda_2 \alpha_2 = \mathbf{0}.$$

由于 α_1, α_2 线性无关, 于是有

$$\begin{cases} k_1 + k_2 \lambda_1 = 0, \\ k_2 \lambda_2 = 0. \end{cases}$$

当 $\lambda_2 \neq 0$ 时, 显然有 $k_1 = 0, k_2 = 0$, 此时 $\alpha_1, A(\alpha_1 + \alpha_2)$ 线性无关; 反过来, 若 $\alpha_1, A(\alpha_1 + \alpha_2)$ 线性无关, 则必然有 $\lambda_2 \neq 0$. 否则, α_1 与 $A(\alpha_1 + \alpha_2) = \lambda_1 \alpha_1$ 线性相关.

(12) C

解 设交换 A 的第 1 行和第 2 行的初等矩阵为 P , 则 $B = PA$.

$$B^* = |B| B^{-1} = |PA| (PA)^{-1} = -|A| A^{-1} P^{-1} = -A^* P,$$

$$\text{从而 } A^* P = -B^*$$

即交换 A^* 的第 1 列与第 2 列得 $-B^*$.

(13) D

解 由 $P\{X=0, X+Y=1\} = P\{X=0\} \cdot P\{X+Y=1\}$

$$\text{或 } P\{X+Y=1\} = P\{X+Y=1 | X=0\}$$

可知: $a+b = a+0.1$, 而 $a+b = 0.5$, 故 $a = 0.4, b = 0.1$.

(14) D

解 因为 $X_1^2 \sim \chi^2(1)$, $\sum_{i=2}^n X_i^2 \sim \chi^2(n-1)$ 且两者独立, 所以

$$\frac{X_1^2/1}{\sum_{i=2}^n X_i^2/n-1} = \frac{(n-1)X_1^2}{\sum_{i=2}^n X_i^2} \sim F(1, n-1).$$

三、解答题

(15) 解法一
$$\begin{aligned} \iint_D xy[1+x^2+y^2]dx dy &= \int_0^{\frac{\pi}{2}} d\theta \int_0^{\sqrt[4]{2}} r^3 \sin\theta \cos\theta [1+r^2]dr \\ &= \int_0^{\frac{\pi}{2}} \sin\theta \cos\theta d\theta \int_0^{\sqrt[4]{2}} r^3 [1+r^2]dr \\ &= \frac{1}{2} \left(\int_0^1 r^3 dr + \int_1^{\sqrt[4]{2}} 2r^3 dr \right) = \frac{3}{8}. \end{aligned}$$

解法二 记 $D_1 = \{(x, y) \mid x^2 + y^2 < 1, x \geq 0, y \geq 0\}$,

$$D_2 = \{(x, y) \mid 1 \leq x^2 + y^2 \leq \sqrt{2}, x \geq 0, y \geq 0\},$$

则有 $[1+x^2+y^2]=1, (x, y) \in D_1$,

$$[1+x^2+y^2]=2, (x, y) \in D_2.$$

于是

$$\begin{aligned} \iint_D xy[1+x^2+y^2]dx dy &= \iint_{D_1} xy dx dy + \iint_{D_2} 2xy dx dy \\ &= \int_0^{\frac{\pi}{2}} d\theta \int_0^1 r^3 \sin\theta \cos\theta dr + \int_0^{\frac{\pi}{2}} d\theta \int_1^{\sqrt[4]{2}} 2r^3 \sin\theta \cos\theta dr \\ &= \frac{1}{8} + \frac{1}{4} = \frac{3}{8}. \end{aligned}$$

(16) 解 因为

$$\lim_{n \rightarrow \infty} \frac{(n+1)(2n+1)+1}{(n+1)(2n+1)} \cdot \frac{n(2n-1)}{n(2n-1)+1} = 1,$$

所以当 $x^2 < 1$ 时, 原级数绝对收敛,

当 $x^2 > 1$ 时, 原级数发散, 因此原级数的收敛半径为 1, 收敛区间为 $(-1, 1)$.

$$\text{记 } S(x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n(2n-1)} x^{2n}, \quad x \in (-1, 1),$$

$$\text{则 } S'(x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1} x^{2n-1}, \quad x \in (-1, 1),$$

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

由于 $S(0)=0, S'(0)=0$,

$$\text{所以 } S'(x) = \int_0^x S''(t) dt = \int_0^x \frac{1}{1+t^2} dt = \arctan x,$$

$$S(x) = \int_0^x S'(t) dt = \int_0^x \arctan t dt = x \arctan x - \frac{1}{2} \ln(1+x^2).$$

$$\text{又 } \sum_{n=1}^{\infty} (-1)^{n-1} x^{2n} = \frac{x^2}{1+x^2}, \quad x \in (-1, 1),$$

$$\text{从而 } f(x) = 2S(x) + \frac{x^2}{1+x^2} = 2x \arctan x - \ln(1+x^2) + \frac{x^2}{1+x^2}, \quad x \in (-1, 1).$$

$$\begin{aligned} (17) \text{ 解 } \int_0^3 (x^2 + x) f'''(x) dx &= (x^2 + x) f''(x) \Big|_0^3 - \int_0^3 (2x + 1) f''(x) dx \\ &= - \int_0^3 (2x + 1) f''(x) dx \\ &= - (2x + 1) f'(x) \Big|_0^3 + 2 \int_0^3 f'(x) dx \\ &= - [7 \times (-2) - 2] + 2 \int_0^3 f'(x) dx \\ &= 16 + 2f(x) \Big|_0^3 = 16 + 4 = 20. \end{aligned}$$

(18) 证 (I) 令 $g(x) = f(x) + x - 1$,

则 $g(x)$ 在 $[0, 1]$ 上连续, 且 $g(0) = -1 < 0, g(1) = 1 > 0$,

所以存在 $\xi \in (0, 1)$, 使得 $g(\xi) = f(\xi) + \xi - 1 = 0$,

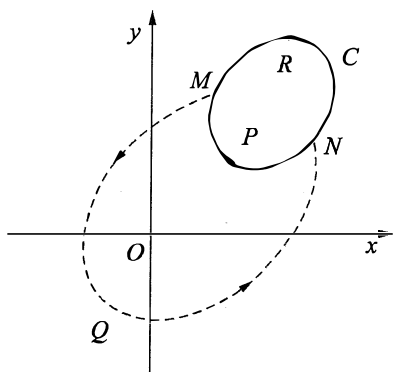
即 $f(\xi) = 1 - \xi$.

(II) 根据拉格朗日中值定理, 存在 $\eta \in (0, \xi), \zeta \in (\xi, 1)$, 使得

$$f'(\eta) = \frac{f(\xi) - f(0)}{\xi} = \frac{1 - \xi}{\xi},$$

$$f'(\zeta) = \frac{f(1) - f(\xi)}{1 - \xi} = \frac{1 - (1 - \xi)}{1 - \xi} = \frac{\xi}{1 - \xi},$$

$$\text{从而 } f'(\eta) f'(\zeta) = \frac{1 - \xi}{\xi} \cdot \frac{\xi}{1 - \xi} = 1.$$



(19) (I) 证 如上图所示, 设 C 是半平面 $x > 0$ 内的任一分段光滑简单闭曲线, 在 C 上任意取定两点 M, N , 作围绕原点的闭曲线 $MQNRM$, 同时得到另一围绕在原点的闭曲线 $MQNPM$.

根据题设可知

$$\oint_{MQNRM} \frac{\varphi(y) dx + 2xy dy}{2x^2 + y^4} - \oint_{MQNPM} \frac{\varphi(y) dx + 2xy dy}{2x^2 + y^4} = 0.$$

根据第二类曲线积分的性质,利用上式可得

$$\begin{aligned}
 \oint_C \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4} &= \int_{\overbrace{NRM}} \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4} + \int_{\overbrace{MPN}} \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4} \\
 &= \int_{\overbrace{NRM}} \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4} - \int_{\overbrace{NPM}} \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4} \\
 &= \oint_{\overbrace{MQNRM}} \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4} - \oint_{\overbrace{MQNPM}} \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4} \\
 &= 0.
 \end{aligned}$$

(II) 解 设 $P = \frac{\varphi(y)}{2x^2 + y^4}$, $Q = \frac{2xy}{2x^2 + y^4}$, P, Q 在单连通区域 $x > 0$ 内具有一阶连续偏导数.

由(1)知,曲线积分 $\int_L \frac{\varphi(y)dx + 2xydy}{2x^2 + y^4}$ 在该区域内与路径无关,故当 $x > 0$ 时,总有 $\frac{\partial Q}{\partial x} = \frac{\partial P}{\partial y}$.

$$\frac{\partial Q}{\partial x} = \frac{2y(2x^2 + y^4) - 4x \cdot 2xy}{(2x^2 + y^4)^2} = \frac{-4x^2y + 2y^5}{(2x^2 + y^4)^2}, \quad (1)$$

$$\frac{\partial P}{\partial y} = \frac{\varphi'(y)(2x^2 + y^4) - 4\varphi(y)y^3}{(2x^2 + y^4)^2} = \frac{2x^2\varphi'(y) + \varphi'(y)y^4 - 4\varphi(y)y^3}{(2x^2 + y^4)^2}. \quad (2)$$

比较①、②两式的右端,得

$$\begin{cases} \varphi'(y) = -2y, \end{cases} \quad (3)$$

$$\begin{cases} \varphi'(y)y^4 - 4\varphi(y)y^3 = 2y^5. \end{cases} \quad (4)$$

由③得 $\varphi(y) = -y^2 + C$,

将 $\varphi(y)$ 代入④得 $2y^5 - 4Cy^3 = 2y^5$,

所以 $C = 0$,从而 $\varphi(y) = -y^2$.

(20) 解 (I) 由于二次型 f 的秩为 2,对应的矩阵 $A = \begin{bmatrix} 1-a & 1+a & 0 \\ 1+a & 1-a & 0 \\ 0 & 0 & 2 \end{bmatrix}$ 的秩为 2,所以有

$$\begin{vmatrix} 1-a & 1+a \\ 1+a & 1-a \end{vmatrix} = -4a = 0, \text{得 } a = 0.$$

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

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

可知 A 的特征值为 $\lambda_1 = \lambda_2 = 2, \lambda_3 = 0$.

A 的属于 $\lambda_1 = 2$ 的线性无关的特征向量为 $\eta_1 = (1, 1, 0)^T, \eta_2 = (0, 0, 1)^T$;

A 的属于 $\lambda_3 = 0$ 的线性无关的特征向量为 $\eta_3 = (-1, 1, 0)^T$.

易见 η_1, η_2, η_3 两两正交.

将 η_1, η_2, η_3 单位化得

$$\mathbf{e}_1 = \frac{1}{\sqrt{2}}(1, 1, 0)^T, \mathbf{e}_2 = (0, 0, 1)^T, \mathbf{e}_3 = \frac{1}{\sqrt{2}}(-1, 1, 0)^T,$$

取 $\mathbf{Q} = [\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3]$, 则 \mathbf{Q} 为正交矩阵.

令 $\mathbf{X} = \mathbf{Q}\mathbf{Y}$, 得

$$f(x_1, x_2, x_3) = \lambda_1 y_1^2 + \lambda_2 y_2^2 + \lambda_3 y_3^2 = 2y_1^2 + 2y_2^2.$$

(Ⅲ) 解法一 在正交变换 $\mathbf{X} = \mathbf{Q}\mathbf{Y}$ 下, $f(x_1, x_2, x_3) = 0$ 化成 $2y_1^2 + 2y_2^2 = 0$, 解之得 $y_1 = y_2 = 0$, 从而

$$\mathbf{X} = \mathbf{Q} \begin{bmatrix} 0 \\ 0 \\ y_3 \end{bmatrix} = [\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3] \begin{bmatrix} 0 \\ 0 \\ y_3 \end{bmatrix} = y_3 \mathbf{e}_3 = k(-1, 1, 0)^T,$$

其中 k 为任意常数.

解法二 由于

$$f(x_1, x_2, x_3) = x_1^2 + x_2^2 + 2x_3^2 + 2x_1x_2 = (x_1 + x_2)^2 + 2x_3^2 = 0,$$

$$\text{所以 } \begin{cases} x_1 + x_2 = 0, \\ x_3 = 0, \end{cases}$$

其通解为 $\mathbf{X} = k(-1, 1, 0)^T$, 其中 k 为任意常数.

(21) 解 由于 $\mathbf{AB} = \mathbf{0}$, 故 $r(\mathbf{A}) + r(\mathbf{B}) \leq 3$,

又由 a, b, c 不全为零, 可知 $r(\mathbf{A}) \geq 1$.

当 $k \neq 9$ 时, $r(\mathbf{B}) = 2$, 于是 $r(\mathbf{A}) = 1$;

当 $k = 9$ 时, $r(\mathbf{B}) = 1$,

于是 $r(\mathbf{A}) = 1$ 或 $r(\mathbf{A}) = 2$.

对于 $k \neq 9$, 由 $\mathbf{AB} = \mathbf{0}$ 可得

$$\mathbf{A} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \mathbf{0} \text{ 和 } \mathbf{A} \begin{bmatrix} 3 \\ 6 \\ k \end{bmatrix} = \mathbf{0}.$$

由于 $\boldsymbol{\eta}_1 = (1, 2, 3)^T$, $\boldsymbol{\eta}_2 = (3, 6, k)^T$ 线性无关, 故 $\boldsymbol{\eta}_1, \boldsymbol{\eta}_2$ 为 $\mathbf{AX} = \mathbf{0}$ 的一个基础解系, 于是 $\mathbf{AX} = \mathbf{0}$ 的通解为

$$\mathbf{X} = c_1 \boldsymbol{\eta}_1 + c_2 \boldsymbol{\eta}_2,$$

其中 c_1, c_2 为任意常数.

对于 $k = 9$, 分别就 $r(\mathbf{A}) = 2$ 和 $r(\mathbf{A}) = 1$ 进行讨论.

如果 $r(\mathbf{A}) = 2$, 则 $\mathbf{AX} = \mathbf{0}$ 的基础解系由一个向量构成. 又因为 $\mathbf{A} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \mathbf{0}$, 所以 $\mathbf{AX} = \mathbf{0}$ 的通解

为 $\mathbf{X} = c_1(1, 2, 3)^T$, 其中 c_1 为任意常数.

如果 $r(\mathbf{A}) = 1$, 则 $\mathbf{AX} = \mathbf{0}$ 的基础解系由两个向量构成. 又因为 \mathbf{A} 的第一行为 (a, b, c) 且 a, b, c 不全为零, 所以 $\mathbf{AX} = \mathbf{0}$ 等价于 $ax_1 + bx_2 + cx_3 = 0$. 不妨设 $a \neq 0$, $\boldsymbol{\eta}_1 = (-b, a, 0)^T$, $\boldsymbol{\eta}_2 = (-c, 0, a)^T$ 是 $\mathbf{AX} = \mathbf{0}$ 的两个线性无关的解, 故 $\mathbf{AX} = \mathbf{0}$ 的通解为 $\mathbf{X} = c_1 \boldsymbol{\eta}_1 + c_2 \boldsymbol{\eta}_2$, 其中 c_1, c_2 为任意常数.

(22) 解 (I) 当 $0 < x < 1$ 时,

$$f_X(x) = \int_{-\infty}^{+\infty} f(x, y) dy = \int_0^{2x} dy = 2x;$$

当 $x \leq 0$ 或 $x \geq 1$ 时, $f_X(x) = 0$.

$$\text{即 } f_X(x) = \begin{cases} 2x, & 0 < x < 1, \\ 0, & \text{其他.} \end{cases}$$

当 $0 < y < 2$ 时,

$$f_Y(y) = \int_{-\infty}^{+\infty} f(x, y) dx = \int_{\frac{y}{2}}^1 dx = 1 - \frac{y}{2};$$

当 $y \leq 0$ 或 $y \geq 2$ 时, $f_Y(y) = 0$.

$$\text{即 } f_Y(y) = \begin{cases} 1 - \frac{y}{2}, & 0 < y < 2, \\ 0, & \text{其他.} \end{cases}$$

(II) 解法一 当 $z \leq 0$ 时, $F_Z(z) = 0$;

当 $0 < z < 2$ 时,

$$F_Z(z) = P\{2X - Y \leq z\} = \iint_{2x-y \leq z} f(x, y) dx dy = z - \frac{z^2}{4};$$

当 $z \geq 2$ 时, $F_Z(z) = 1$.

$$\text{所以 } f_Z(z) = \begin{cases} 1 - \frac{z}{2}, & 0 < z < 2, \\ 0, & \text{其他.} \end{cases}$$

$$\text{解法二 } f_Z(z) = \int_{-\infty}^{+\infty} f(x, 2x - z) dx,$$

$$\text{其中 } f(x, 2x - z) = \begin{cases} 1, & 0 < x < 1, 0 < z < 2x, \\ 0, & \text{其他.} \end{cases}$$

当 $z \leq 0$ 或 $z \geq 2$ 时, $f_Z(z) = 0$;

$$\text{当 } 0 < z < 2 \text{ 时, } f_Z(z) = \int_{\frac{z}{2}}^1 dx = 1 - \frac{z}{2}.$$

$$\text{即 } f_Z(z) = \begin{cases} 1 - \frac{z}{2}, & 0 < z < 2, \\ 0, & \text{其他.} \end{cases}$$

$$(23) \text{ 解 (I) } DY_i = D(X_i - \bar{X}) = D\left[\left(1 - \frac{1}{n}\right)X_i - \frac{1}{n} \sum_{k \neq i} X_k\right] = \frac{n-1}{n}, i = 1, 2, \dots, n.$$

$$(II) \text{ Cov}(Y_1, Y_n) = E(Y_1 - EY_1)(Y_n - EY_n) = E(X_1 - \bar{X})(X_n - \bar{X})$$

$$= E(X_1 X_n) + E(\bar{X}^2) - E(X_1 \bar{X}) - E(X_n \bar{X})$$

$$= EX_1 EX_n + D\bar{X} - \frac{1}{n} E(X_1^2) - \frac{1}{n} \sum_{i=2}^n E(X_1 X_i) - \frac{1}{n} E(X_n^2) - \frac{1}{n} \sum_{i=1}^{n-1} E(X_i X_n)$$

$$= -\frac{1}{n}.$$