

2016年(数一) 真题答案解析

一、选择题

(1) C

解 取 $a=0$, 若 $\int_0^{+\infty} \frac{dx}{(1+x)^b} = \frac{1}{1-b} (1+x)^{1-b} \Big|_0^{+\infty} = \frac{1}{1-b} \left[\lim_{x \rightarrow +\infty} \frac{1}{(1+x)^{b-1}} - 1 \right]$ 收敛,

只需 $b > 1$ 即可. 说明 $a < 1$ 可以使原反常积分收敛, 排除 B, D.

再取 $a = -1, b = 2$.

$$\int_0^{+\infty} \frac{x}{(1+x)^2} dx = \int_0^{+\infty} \frac{1}{1+x} dx - \int_0^{+\infty} \frac{1}{(1+x)^2} dx = \ln(1+x) \Big|_0^{+\infty} + \frac{1}{1+x} \Big|_0^{+\infty} = +\infty,$$

发散, 说明满足 $a < 1$ 且 $b > 1$, 原反常积分发散, 排除 A.

(2) D

解 当 $x < 1$ 时, $F(x) = \int 2(x-1)dx = x^2 - 2x + C_1$;

当 $x \geq 1$ 时, $F(x) = \int \ln x dx = x \ln x - x + C_2$;

且 $\lim_{x \rightarrow 1^-} F(x) = \lim_{x \rightarrow 1^-} (x^2 - 2x + C_1) = C_1 - 1$; $\lim_{x \rightarrow 1^+} F(x) = \lim_{x \rightarrow 1^+} (x \ln x - x + C_2) = C_2 - 1$.

又 $F(x)$ 在 $x=1$ 处连续, 因此有 $\lim_{x \rightarrow 1^-} F(x) = \lim_{x \rightarrow 1^+} F(x) = F(1)$, 即 $C_1 - 1 = C_2 - 1$,

所以 $C_1 = C_2 = C$. 故原函数为 $F(x) = \begin{cases} x^2 - 2x + C, & x < 1, \\ x \ln x - x + C, & x \geq 1. \end{cases}$

当 $C=1$ 时, 对应的原函数为 D.

(3) A

解 因为 $y_1(x) = (1+x^2)^2 - \sqrt{1+x^2}$ 和 $y_2(x) = (1+x^2)^2 + \sqrt{1+x^2}$ 为 $y' + p(x)y = q(x)$ 的两个解, 所以, $y_2(x) - y_1(x) = 2\sqrt{1+x^2}$ 为 $y' + p(x)y = 0$ 的解.

代入该齐次方程, 得 $\frac{2x}{\sqrt{1+x^2}} + p(x) \cdot 2\sqrt{1+x^2} = 0$, 故 $p(x) = -\frac{x}{1+x^2}$.

再将 $y_2(x) = (1+x^2)^2 + \sqrt{1+x^2}$ 代入原方程, 可得

$$4x(1+x^2) + \frac{x}{\sqrt{1+x^2}} - \frac{x}{1+x^2} [(1+x^2)^2 + \sqrt{1+x^2}] = q(x),$$

解得 $q(x) = 3x(1+x^2)$.

(4) D

解 因为 $\lim_{x \rightarrow 0^-} f(x) = \lim_{x \rightarrow 0^-} x = 0$, $\lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} \frac{1}{n} = 0$, 可得 $f(0-0) = f(0+0) = f(0)$,

所以 $f(x)$ 在 $x=0$ 处连续. 又

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

而 $\frac{1}{n+1} < x < \frac{1}{n}$, 可得 $1 < \frac{1}{nx} < \frac{n+1}{n}$, 且当 $x \rightarrow 0^+$ 时 $n \rightarrow \infty$.

$$\text{所以 } \lim_{x \rightarrow 0^+} 1 = 1, \quad \lim_{x \rightarrow 0^+} \frac{n+1}{n} = \lim_{n \rightarrow \infty} \frac{n+1}{n} = 1,$$

由夹逼准则 $\lim_{x \rightarrow 0^+} \frac{1}{nx} = 1$, 即 $f'_-(0) = f'_+(0) = 1$. 故 $f(x)$ 在 $x=0$ 处可导.

(5) C

解 $P^{-1}AP = B$, 有 $(P^{-1}AP)^T = B^T$, 即有 $P^T A^T (P^T)^{-1} = B^T$, 即 A 正确;
 $(P^{-1}AP)^{-1} = B^{-1}$, 有 $P^{-1}A^{-1}P = B^{-1}$, 即 B 正确, 而 D 正确. 故应选 C.

(6) B

解 二次型的矩阵为 $A = \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix}$, $|\lambda E - A| = (\lambda + 1)^2(\lambda - 5)$, 特征值为 $-1, -1, 5$.

二次型为标准形为 $-y_1^2 - y_2^2 + 5y_3^2$. 故应选 B.

(7) B

解 $p = P\{x \leq \mu + \sigma^2\} = P\left\{\frac{x - \mu}{\sigma} \leq \sigma\right\} = \Phi(\sigma)$.

因为 $\Phi(x)$ 单调增加, 所以 p 随 σ 的增加而增加. 故应选 B.

(8) A

解 (X, Y) 的联合分布为:

$\begin{matrix} X \\ Y \end{matrix}$	0	1	2
0	$\frac{1}{9}$	$\frac{2}{9}$	$\frac{1}{9}$
1	$\frac{2}{9}$	$\frac{2}{9}$	0
2	$\frac{1}{9}$	0	0

由此可得 $EX = 0 \times \frac{4}{9} + 1 \times \frac{4}{9} + 2 \times \frac{1}{9} = \frac{2}{3}$; 同理, $EY = \frac{2}{3}$.

$EX^2 = 0 \times \frac{4}{9} + 1^2 \times \frac{4}{9} + 2^2 \times \frac{1}{9} = \frac{8}{9}$; 同理 $EY^2 = \frac{8}{9}$.

又 $EXY = \frac{2}{9}$, 所以, $\text{Cov}(X, Y) = EXY - EXEY = -\frac{2}{9}$.

又 $DX = EX^2 - (EX)^2 = \frac{4}{9}$, 同理, $DY = \frac{4}{9}$, 故

$\rho_{XY} = \frac{\text{Cov}(X, Y)}{\sqrt{DX} \cdot \sqrt{DY}} = \frac{E(XY) - EX \cdot EY}{\sqrt{DX} \cdot \sqrt{DY}} = -\frac{1}{2}$. 故应选 A.

二、填空题

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

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

(10) $j + (y-1)k$

解 由旋度定义公式,得

$$\begin{aligned}\text{rot} \mathbf{A} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix} = \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z}\right)\mathbf{i} + \left(\frac{\partial P}{\partial z} - \frac{\partial R}{\partial x}\right)\mathbf{j} + \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y}\right)\mathbf{k} \\ &= 0 \cdot \mathbf{i} + 1 \cdot \mathbf{j} + (y-1) \cdot \mathbf{k} = \mathbf{j} + (y-1)\mathbf{k}.\end{aligned}$$

(11) $-dx + 2dy$

解 等式 $(x+1)z - y^2 = x^2 f(x-z, y)$ 两边分别关于 x, y 求导,

得 $z + (x+1)z'_x = 2xf(x-z, y) + x^2 f'_1(x-z, y) \cdot (1-z'_x)$;

$(x+1)z'_y - 2y = x^2 [f'_1(x-z, y) \cdot (-z'_y) + f'_2(x-z, y)]$.

再将 $x=0, y=1$ 代入原式,可得 $z=1$.

将 $x=0, y=1, z=1$ 代入上述两式,得 $z'_x=-1, z'_y=2$.

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

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

解 $\frac{1}{1+x^2} = \sum_{n=0}^{\infty} (-1)^n x^{2n}$, 则

$$\arctan x = \int_0^x \frac{1}{1+x^2} dx = \sum_{n=0}^{\infty} \int_0^x (-1)^n x^{2n} dx = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots,$$

$$\begin{aligned}\frac{x}{1+ax^2} &= x \cdot \frac{1}{1+(ax^2)} = x \sum_{n=0}^{\infty} (-ax^2)^n = x(1 - ax^2 + a^2x^4 - a^3x^6 + \dots) \\ &= x - ax^3 + a^2x^5 - a^3x^7 + \dots,\end{aligned}$$

$$\text{所以 } f(x) = \arctan x - \frac{x}{1+ax^2} = \left(-\frac{1}{3} + a\right)x^3 + \left(\frac{1}{5} - a^2\right)x^5 + \left(-\frac{1}{7} + a^3\right)x^7 + \dots,$$

$$\text{又 } f(x) = f(0) + f'(0)x + \frac{1}{2!}f''(0)x^2 + \frac{1}{3!}f'''(0)x^3 + \dots,$$

$$\text{因此 } \frac{1}{3!}f'''(0) = -\frac{1}{3} + a, \text{ 又 } f'''(0) = 1, \text{ 故 } a = \frac{1}{2}.$$

(13) $\lambda^4 + \lambda^3 + 2\lambda^2 + 3\lambda + 4$

解 按最后一行展开,得

$$\begin{aligned}& (-1)^{4+1} \times 4 \begin{vmatrix} -1 & 0 & 0 \\ \lambda & -1 & 0 \\ 0 & \lambda & -1 \end{vmatrix} + (-1)^{4+2} \times 3 \begin{vmatrix} \lambda & 0 & 0 \\ 0 & -1 & 0 \\ 0 & \lambda & -1 \end{vmatrix} + \\ & (-1)^{4+3} \times 2 \begin{vmatrix} \lambda & -1 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & -1 \end{vmatrix} + (-1)^{4+4} (\lambda+1) \begin{vmatrix} \lambda & -1 & 0 \\ 0 & \lambda & -1 \\ 0 & 0 & \lambda \end{vmatrix} \\ &= \lambda^4 + \lambda^3 + 2\lambda^2 + 3\lambda + 4.\end{aligned}$$

(14) (8.2, 10.8)

解 μ 的置信区间为 $\left(\bar{x} - t_{\frac{\alpha}{2}}(n-1) \frac{S}{\sqrt{n}}, \bar{x} + t_{\frac{\alpha}{2}}(n-1) \frac{S}{\sqrt{n}}\right)$.

已知 $\bar{x}=9.5$, 置信上限为 10.8,

则 $t_{\frac{\alpha}{2}}(n-1) \frac{S}{\sqrt{n}} = 1.3$, 所以置信下限为 8.2.

故应填(8.2, 10.8).

三、解答题

$$\begin{aligned} (15) \text{ 解 } \iint_D x \, dx \, dy &= 2 \int_0^{\frac{\pi}{2}} d\theta \int_2^{2(1+\cos\theta)} r^2 \cos\theta \, dr \\ &= \frac{16}{3} \int_0^{\frac{\pi}{2}} [(1+\cos\theta)^3 - 1] \cos\theta \, d\theta \\ &= \frac{16}{3} \int_0^{\frac{\pi}{2}} (3\cos^2\theta + 3\cos^3\theta + \cos^4\theta) \, d\theta = \frac{32}{3} + 5\pi. \end{aligned}$$

(16) 解 (I) 微分方程 $y'' + 2y' + ky = 0$ 的特征方程为 $\lambda^2 + 2\lambda + k = 0$.

解得 $\lambda_1 = -1 + \sqrt{1-k}$, $\lambda_2 = -1 - \sqrt{1-k}$.

因为 $0 < k < 1$, 所以 $\lambda_1 < 0$, $\lambda_2 < 0$, 从而 $\int_0^{+\infty} e^{\lambda_1 x} \, dx$ 与 $\int_0^{+\infty} e^{\lambda_2 x} \, dx$ 收敛.

由于 $\lambda_1 \neq \lambda_2$, 所以 $y(x) = C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}$, 其中 C_1 与 C_2 是任意常数.

综上所述, 反常积分 $\int_0^{+\infty} y(x) \, dx$ 收敛.

(II) 由(I)知, $\lambda_1 < 0$, $\lambda_2 < 0$, 所以

$$\lim_{x \rightarrow +\infty} y(x) = \lim_{x \rightarrow +\infty} (C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}) = 0,$$

$$\lim_{x \rightarrow +\infty} y'(x) = \lim_{x \rightarrow +\infty} (C_1 \lambda_1 e^{\lambda_1 x} + C_2 \lambda_2 e^{\lambda_2 x}) = 0.$$

又 $y(0) = 1$, $y'(0) = 1$, 所以

$$\int_0^{+\infty} y(x) \, dx = \int_0^{+\infty} \left[-\frac{1}{k} (y''(x) + 2y'(x)) \right] \, dx = -\frac{1}{k} (y'(x) + 2y(x)) \Big|_0^{+\infty} = \frac{3}{k}.$$

(17) 解 因为 $\frac{\partial f(x, y)}{\partial x} = (2x+1)e^{2x-y}$, 所以

$$f(x, y) = \int \frac{\partial f(x, y)}{\partial x} \, dx = \int (2x+1)e^{2x-y} \, dx = x e^{2x-y} + C(y).$$

将 $f(0, y) = y + 1$ 代入上式, 得 $C(y) = y + 1$.

所以 $f(x, y) = x e^{2x-y} + y + 1$.

从而

$$I(t) = \int_{L_t} \frac{\partial f(x, y)}{\partial x} \, dx + \frac{\partial f(x, y)}{\partial y} \, dy = f(1, t) - f(0, 0) = e^{2-t} + t.$$

$I'(t) = -e^{2-t} + 1$. 令 $I'(t) = 0$ 得 $t = 2$.

由于当 $t < 2$ 时, $I'(t) < 0$, $I(t)$ 单调减少; 当 $t > 2$ 时, $I'(t) > 0$, $I(t)$ 单调增加, 所以 $I(2) = 3$ 是 $I(t)$ 在 $(-\infty, +\infty)$ 上的最小值.

(18) 解 根据高斯公式得

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

因为 $\iiint_{\Omega} dx \, dy \, dz = \frac{1}{3} \times \frac{1}{2} \times 2 \times 1 \times 1 = \frac{1}{3}$,

$$\iiint_{\Omega} x \, dx \, dy \, dz = \int_0^1 dx \int_0^{2(1-x)} dy \int_0^{1-x-\frac{y}{2}} x \, dz = \int_0^1 dx \int_0^{2(1-x)} x \left(1-x-\frac{y}{2} \right) dy$$

$$= \int_0^1 x(1-x)^2 dx = \frac{1}{12},$$

$$\text{所以 } I = 2 \times \frac{1}{12} + \frac{1}{3} = \frac{1}{2}.$$

(19) 解 (I) 因为 $x_{n+1} = f(x_n)$, 所以

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

$$\text{又 } 0 < f'(x) < \frac{1}{2}, \text{ 所以 } |x_{n+1} - x_n| \leq \frac{1}{2} |x_n - x_{n-1}| \leq \cdots \leq \frac{1}{2^{n-1}} |x_2 - x_1|.$$

由于级数 $\sum_{n=1}^{\infty} \frac{1}{2^{n-1}} |x_2 - x_1|$ 收敛, 所以级数 $\sum_{n=1}^{\infty} (x_{n+1} - x_n)$ 绝对收敛.

(II) 设 $\sum_{n=1}^{\infty} (x_{n+1} - x_n)$ 的前 n 项和为 S_n , 则 $S_n = x_{n+1} - x_1$.

由(I)知, $\lim_{n \rightarrow \infty} S_n$ 存在, 即 $\lim_{n \rightarrow \infty} (x_{n+1} - x_1)$ 存在, 所以 $\lim_{n \rightarrow \infty} x_n$ 存在.

设 $\lim_{n \rightarrow \infty} x_n = c$, 由 $x_{n+1} = f(x_n)$ 及 $f(x)$ 连续, 得 $c = f(c)$,

即 c 是 $g(x) = x - f(x)$ 的零点.

因为 $g(0) = -1$, $g(2) = 2 - f(2) = 1 - [f(2) - f(0)] = 1 - 2f'(\eta) > 0$, 其中 $\eta \in (0, 2)$, 且 $g'(x) = 1 - f'(x) > 0$, 所以 $g(x)$ 存在唯一零点, 且零点位于区间 $(0, 2)$ 内.

于是 $0 < c < 2$, 即 $0 < \lim_{n \rightarrow \infty} x_n < 2$.

(20) 解 对矩阵 $(A \mid B)$ 施以初等行变换

$$A \mid B = \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 2 & a & 1 & 1 & a \\ -1 & 1 & a & -a-1 & -2 \end{array} \right) \rightarrow \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 0 & a+2 & 3 & -3 & a-4 \\ 0 & 0 & a-1 & 1-a & 0 \end{array} \right) = C.$$

当 $a \neq 1$ 且 $a \neq -2$ 时, 由于

$$C \rightarrow \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 0 & a+2 & 3 & -3 & a-4 \\ 0 & 0 & 1 & -1 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|cc} 1 & 0 & 0 & 1 & \frac{3a}{a+2} \\ 0 & a+2 & 3 & -3 & a-4 \\ 0 & 0 & 1 & -1 & 0 \end{array} \right),$$

所以 $AX=B$ 有唯一解, 且

$$X = \begin{pmatrix} 1 & \frac{3a}{a+2} \\ 0 & \frac{a-4}{a+2} \\ -1 & 0 \end{pmatrix}.$$

当 $a=1$ 时, 由于

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

所以 $AX=B$ 有无穷多解, 且

$$X = \begin{pmatrix} 1 & 1 \\ -1 & -1 \\ 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ k_1 & k_2 \\ -k_1 & -k_2 \end{pmatrix}, \text{ 其中 } k_1, k_2 \text{ 为任意常数.}$$

当 $a = -2$ 时, 由于

$$C = \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 0 & 0 & 3 & -3 & -6 \\ 0 & 0 & -3 & 3 & 0 \end{array} \right) \rightarrow \left(\begin{array}{ccc|cc} 1 & -1 & -1 & 2 & 2 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{array} \right),$$

所以 $AX = B$ 无解.

(21) 解(I) 因为

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

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

当 $\lambda_1 = -1$ 时, 解方程组 $(-E - A)x = 0$, 得特征向量 $\xi_1 = (1, 1, 0)^T$;

当 $\lambda_2 = -2$ 时, 解方程组 $(-2E - A)x = 0$, 得特征向量 $\xi_2 = (1, 2, 0)^T$;

当 $\lambda_3 = 0$ 时, 解方程组 $Ax = 0$, 得特征向量 $\xi_3 = (3, 2, 2)^T$.

$$\text{令 } P = (\xi_1, \xi_2, \xi_3) = \begin{pmatrix} 1 & 1 & 3 \\ 1 & 2 & 2 \\ 0 & 0 & 2 \end{pmatrix}, \text{ 令 } P^{-1}AP = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

所以

$$\begin{aligned} A^{99} &= P \begin{pmatrix} (-1)^{99} & 0 & 0 \\ 0 & (-2)^{99} & 0 \\ 0 & 0 & 0 \end{pmatrix} P^{-1} \\ &= \begin{pmatrix} 1 & 1 & 3 \\ 1 & 2 & 2 \\ 0 & 0 & 2 \end{pmatrix} \begin{pmatrix} (-1)^{99} & 0 & 0 \\ 0 & (-2)^{99} & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 2 & -1 & -2 \\ -1 & 1 & \frac{1}{2} \\ 0 & 0 & \frac{1}{2} \end{pmatrix} \\ &= \begin{pmatrix} 2^{99} - 2 & 1 - 2^{99} & 2 - 2^{98} \\ 2^{100} - 2 & 1 - 2^{100} & 2 - 2^{99} \\ 0 & 0 & 0 \end{pmatrix} \end{aligned}$$

(II) 因为 $B^2 = BA$, 所以

$$B^{100} = B^{98} B^2 = B^{98} BA = B^{97} B^2 A = B^{98} A^2 = \cdots = BA^{99},$$

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

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

(22) 解(I) (X, Y) 的概率密度为

$$f(x, y) = \begin{cases} 3, & (x, y) \in D, \\ 0, & \text{其他.} \end{cases}$$

(II) 对于 $0 < t < 1$,

$$P\{U \leq 0, X \leq t\} = P\{X > Y, X \leq t\} = \int_0^t dx \int_{x^2}^x 3dy = \frac{3}{2}t^2 - t^3,$$

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

$$P\{X \leq t\} = \int_0^t dx \int_{x^2}^{\sqrt{x}} 3dy = 2t^{\frac{3}{2}} - t^3.$$

由于 $P\{U \leq 0, X \leq t\} \neq P\{U \leq 0\}P\{X \leq t\}$, 所以 U 与 X 不相互独立.

(Ⅲ) 当 $z < 0$ 时, $F(z) = 0$; 当 $0 \leq z < 1$ 时,

$$\begin{aligned} F(z) &= P\{Z \leq z\} = P\{U + X \leq z\} \\ &= P\{U = 0, X \leq z\} = P\{X > Y, X \leq z\} = \frac{3}{2}z^2 - z^3; \end{aligned}$$

当 $1 \leq z < 2$ 时, $F(z) = P\{U + X \leq z\}$

$$\begin{aligned} &= P\{U = 0, X \leq z\} + P\{U = 1, X \leq z - 1\} \\ &= \frac{1}{2} + 2(z - 1)^{\frac{3}{2}} - \frac{3}{2}(z - 1)^2; \end{aligned}$$

当 $z \geq 2$ 时, $F(z) = P\{U + X \leq z\} = 1$.

$$\text{所以 } F(z) = \begin{cases} 0, & z < 0, \\ \frac{3}{2}z^2 - z^3, & 0 \leq z < 1, \\ \frac{1}{2} + 2(z - 1)^{\frac{3}{2}} - \frac{3}{2}(z - 1)^2, & 1 \leq z < 2, \\ 1, & z \geq 2. \end{cases}$$

(23) 解 (I) 总体 X 的分布函数为

$$F(x) = \begin{cases} 0, & x < 0, \\ \frac{x^3}{\theta^3}, & 0 \leq x < \theta, \\ 1, & x \geq \theta. \end{cases}$$

从而 T 的分布函数为

$$F_T(z) = [F(z)]^3 = \begin{cases} 0, & z < 0, \\ \frac{z^9}{\theta^9}, & 0 \leq z < \theta, \\ 1, & z \geq \theta. \end{cases}$$

所以 T 的概率密度为

$$f_T(z) = \begin{cases} \frac{9z^8}{\theta^9}, & 0 < z < \theta, \\ 0, & \text{其他}. \end{cases}$$

$$(II) E(T) = \int_{-\infty}^{+\infty} z f_T(z) dz = \int_0^\theta \frac{9z^9}{\theta^9} dz = \frac{9}{10}\theta, \text{ 从而 } E(aT) = \frac{9}{10}a\theta.$$

$$\text{令 } E(aT) = \theta, \text{ 得 } a = \frac{10}{9}.$$

所以当 $a = \frac{10}{9}$ 时, aT 为 θ 的无偏估计.