# 2009年(数一)真题答案解析

#### 一、选择题

(1) A

解 由已知条件

$$\lim_{x \to 0} \frac{f(x)}{g(x)} = \lim_{x \to 0} \frac{x - \sin ax}{x^2 \ln(1 - bx)} = \lim_{x \to 0} \frac{x - \sin ax}{x^2 \cdot (-bx)} = \lim_{x \to 0} \frac{1 - a\cos ax}{-3bx^2} = \lim_{x \to 0} \frac{a^2 \sin ax}{-6bx} = -\frac{a^3}{6b} = 1.$$
所以  $a^3 = -6b$ . 故应选 A.

(2) A

解 令  $z=y\cos x$ ,则 z 关于 y 为奇函数,关于 x 为偶函数,由题意易知  $D_1$ , $D_3$  均关于 y 轴对称, $D_2$ , $D_4$  均关于 x 轴对称,所以由对称性

$$I_2 = I_4 = 0$$
,

$$I_1 = 2 \iint_{D_1 \neq 0} y \cos x \, dx \, dy = 2 \int_0^1 dy \int_0^y y \cos x \, dx = 2 \int_0^1 y \sin y \, dy > 0$$
,

$$I_3 = 2 \iint_{D_3 \pm} y \cos x \, dx \, dy = 2 \int_{-1}^{0} dy \int_{0}^{-y} y \cos x \, dx = -2 \int_{0}^{1} y \sin y \, dy < 0.$$
故应选A.

(3) D

解 不妨设 f(x)=g(x) (0 $\leq x\leq 2$ ),其中 g(0)=-1,g(1)=0,g(2)=2,由题干图得,

$$f(x) = \begin{cases} 1, & -1 \leq x < 0, \\ g(x), & 0 \leq x \leq 2, \\ 0, & 2 < x \leq 3. \end{cases}$$
$$F(x) = \int_{0}^{x} f(t) dt.$$

当
$$-1 \le x < 0$$
 时, $F(x) = \int_{0}^{x} f(t) dt = -\int_{x}^{0} f(t) dt = t \Big|_{0}^{x} = x$ ,由此可排除 A,C.

又当  $2 < x \le 3$  时,

$$F(x) = \int_{0}^{x} f(t) dt = \int_{0}^{1} f(t) dt + \int_{1}^{2} f(t) dt + \int_{2}^{x} f(t) dt$$
$$= \int_{0}^{1} f(t) dt + \int_{1}^{2} f(t) dt = \int_{0}^{2} g(x) dx.$$

又由定积分的几何意义知, $\int_0^2 g(x) dx > 0$ ,故  $2 < x \le 3$  时 F(x) > 0.故应选 D.

(4) C

解 若令 
$$a_n = b_n = \frac{(-1)^n}{\sqrt{n}}$$
,则 $\lim_{n \to \infty} a_n = 0$ , $\sum_{n=1}^{\infty} b_n$  收敛,却有 $\sum_{n=1}^{\infty} a_n b_n = \sum_{n=1}^{\infty} \frac{1}{n}$ 发散,

$$\sum_{n=1}^{\infty} a_n^2 b_n^2 = \sum_{n=1}^{\infty} \frac{1}{n^2}$$
收敛.故排除 A,D.

若取 
$$a_n = b_n = \frac{1}{n}$$
,则 $\lim_{n \to \infty} a_n = 0$ , $\sum_{n=1}^{\infty} |b_n|$ 发散,却有 $\sum_{n=1}^{\infty} a_n b_n = \sum_{n=1}^{\infty} \frac{1}{n^2}$ 收敛.故排除 B.

又
$$\sum_{n=1}^{\infty} |b_n|$$
与 $\sum_{n=1}^{\infty} a_n^2 b_n^2$ 均为正项级数,且  $\lim_{n\to\infty} a_n = 0$ ,  $\lim_{n\to\infty} |b_n| = 0$ ,

$$\lim_{n\to\infty} \frac{a_n^2 b_n^2}{|b_n|} = \lim_{n\to\infty} an^2 \cdot \lim_{n\to\infty} |b_n| = 0,$$

由正项级数比较判别法的极限形式知: 当 $\sum_{n=1}^{\infty} |b_n|$  收敛时,  $\sum_{n=1}^{\infty} a_n^2 b_n^2$  收敛.

(5) A

解 由 
$$(\boldsymbol{\alpha}_1, \frac{1}{2}\boldsymbol{\alpha}_2, \frac{1}{3}\boldsymbol{\alpha}_3) = (\boldsymbol{\alpha}_1, \boldsymbol{\alpha}_2, \boldsymbol{\alpha}_3) \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & \frac{1}{3} \end{bmatrix}$$

得 
$$(\boldsymbol{\alpha}_1, \boldsymbol{\alpha}_2, \boldsymbol{\alpha}_3) = (\boldsymbol{\alpha}_1, \frac{1}{2}\boldsymbol{\alpha}_2, \frac{1}{3}\boldsymbol{\alpha}_3) \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$$

故

$$(\boldsymbol{\alpha}_{1} + \boldsymbol{\alpha}_{2}, \boldsymbol{\alpha}_{2} + \boldsymbol{\alpha}_{3}, \boldsymbol{\alpha}_{3} + \boldsymbol{\alpha}_{1}) = (\boldsymbol{\alpha}_{1}, \boldsymbol{\alpha}_{2}, \boldsymbol{\alpha}_{3}) \begin{bmatrix} 1 & \mathbf{0} & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

$$= (\boldsymbol{\alpha}_{1}, \frac{1}{2}\boldsymbol{\alpha}_{2}, \frac{1}{3}\boldsymbol{\alpha}_{3}) \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} = (\boldsymbol{\alpha}_{1}, \frac{1}{2}\boldsymbol{\alpha}_{2}, \frac{1}{3}\boldsymbol{\alpha}_{3}) \begin{bmatrix} 1 & 0 & 1 \\ 2 & 2 & 0 \\ 0 & 3 & 3 \end{bmatrix}.$$

(6) B

$$\mathbf{M}$$
 由  $|\mathbf{A}| = 2$ ,  $|\mathbf{B}| = 3$ , 得  $\mathbf{A}$ ,  $\mathbf{B}$  可逆且

$$\mathbf{A}^* = |\mathbf{A}| \mathbf{A}^{-1} = 2\mathbf{A}^{-1}, \quad \mathbf{B}^* = |\mathbf{B}| \mathbf{B}^{-1} = 3\mathbf{B}^{-1}.$$

故 
$$\begin{bmatrix} \mathbf{O} & \mathbf{A} \\ \mathbf{B} & \mathbf{O} \end{bmatrix}^* = \begin{vmatrix} \mathbf{O} & \mathbf{A} \\ \mathbf{B} & \mathbf{O} \end{vmatrix} \cdot \begin{bmatrix} \mathbf{O} & \mathbf{A} \\ \mathbf{B} & \mathbf{O} \end{bmatrix}^{-1} = (-1)^{2 \times 2} |\mathbf{A}| \cdot |\mathbf{B}| \begin{bmatrix} \mathbf{O} & \mathbf{B}^{-1} \\ \mathbf{A}^{-1} & \mathbf{O} \end{bmatrix}$$
$$= \begin{bmatrix} \mathbf{O} & 6\mathbf{B}^{-1} \\ 6\mathbf{A}^{-1} & \mathbf{O} \end{bmatrix} = \begin{bmatrix} \mathbf{O} & 2\mathbf{B}^* \\ 3\mathbf{A}^* & \mathbf{O} \end{bmatrix}.$$

(7) C

$$\mathbf{f}(x) = \mathbf{F}'(x) = 0.3\Phi'(x) + \frac{0.7}{2}\Phi'(\frac{x-1}{2}),$$

$$EX = \int_{-\infty}^{+\infty} x f(x) dx = 0.3 \int_{-\infty}^{+\infty} x \Phi'(x) dx + 0.35 \int_{-\infty}^{+\infty} x \Phi'\left(\frac{x-1}{2}\right) dx.$$

由于 $\Phi(x)$ 为标准正态分布函数,所以

$$\int_{-\infty}^{+\infty} x \Phi'(x) \, \mathrm{d}x = 0,$$

$$\int_{-\infty}^{+\infty} x\Phi'\left(\frac{x-1}{2}\right) \mathrm{d}x \xrightarrow{\frac{x-1}{2}=u} 2 \int_{-\infty}^{+\infty} (2u+1)\Phi'(u) \, \mathrm{d}u = 2,$$

则  $EX = 0 + 0.35 \times 2 = 0.7$ .

(8) B

$$\begin{aligned} & \qquad F_{Z}(z) = P\{xy \leqslant z\} \\ & = P\{xy \leqslant z \mid y = 0\} \ P\{y = 0\} + P\{xy \leqslant z \mid y = 1\} \ P\{y = 1\} \\ & = \frac{1}{2} \left[ P\{xy \leqslant z \mid y = 0\} + P\{xy \leqslant z \mid y = 1\} \right]. \end{aligned}$$

由于x,y相互独立,故  $F_{Z}(z) = \frac{1}{2} [P\{x \cdot 0 \leq z\} + P\{x \leq z\}].$ 

(1)若
$$z$$
<0,则 $F_Z(z) = \frac{1}{2}\Phi(z)$ ,

(2)若
$$z \ge 0$$
,则 $F_Z(z) = \frac{1}{2} [1 + \Phi(z)]$ ,

所以z=0为间断点.故有一个间断点.

### 二、填空题

(9) 
$$xf_{12}'' + f_2' + xyf_{22}''$$

解 
$$\frac{\partial z}{\partial x} = f'_1 + y f'_2$$
,  $\frac{\partial^2 z}{\partial x \partial y} = x f''_{12} + f'_2 + x y f''_{22}$ .

 $(10) x(1-e^x)+2$ 

解 由齐次通解为  $y=(C_1+C_2x)e^x$ ,得特征根为  $r_1=r_2=1$ ,故 a=-2,b=1. 微分方程为 y''-2y'+y=x.

设特解为

$$y^* = Ax + B, (y^*)' = A, (y^*)'' = 0,$$
  
 $-2A + Ax + B = x, A = 1,$   
 $-2 + B = 0, B = 2.$ 

所以特解为  $y^* = x + 2$ .

非齐次的通解为  $y = (C_1 + C_2 x)e^x + x + 2$ .

把 
$$y(0) = 2, y'(0) = 0$$
 代入得  $C_1 = 0, C_2 = -1$ .

故应填 $-xe^x + x + 2$ .

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

解 由题意可知,x = x, $y = x^2$ , $0 \le x \le \sqrt{2}$ ,则  $ds = \sqrt{1 + 4x^2} dx$ .

所以

$$\int_{L} x \, \mathrm{d}s = \int_{0}^{\sqrt{2}} x \sqrt{1 + 4x^{2}} \, \mathrm{d}x = \frac{1}{8} \int_{0}^{\sqrt{2}} \sqrt{1 + 4x^{2}} \, \mathrm{d}(1 + 4x^{2}) = \frac{1}{8} \cdot \frac{2}{3} (1 + 4x^{2})^{\frac{3}{2}} \Big|_{0}^{\sqrt{2}} = \frac{13}{6}.$$

(12)  $\frac{4}{15}\pi$ 

解 由对称性

$$\iint_{\Omega} x^{2} dx dy dz = \iint_{\Omega} y^{2} dx dy dz = \iint_{\Omega} z^{2} dx dy dz,$$

所以 
$$\iint_{\Omega} z^2 dx dy dz = \frac{1}{3} \iint_{\Omega} (x^2 + y^2 + z^2) dx dy dz = \frac{1}{3} \int_{0}^{2\pi} d\theta \int_{0}^{\pi} \sin\varphi d\varphi \int_{0}^{1} r^4 dr = \frac{4}{15}\pi.$$

(13) 2

解 设λ是 $\beta\alpha^{T}$ 的非零特征值, $\eta$ 是属于 $\lambda$ 的特征向量,从而 $\beta\alpha^{T}\eta = \lambda\eta$ . 由于 $\lambda \neq 0$ , $\eta \neq 0$ ,故  $\alpha^{T}\eta \neq 0$ .

设 
$$\boldsymbol{\alpha}^{\mathrm{T}}\boldsymbol{\eta} = \mu \neq 0$$
,有  $\mu \boldsymbol{\beta} = \lambda \boldsymbol{\eta}$ ,所以  $\boldsymbol{\eta} = \frac{\mu}{\lambda} \boldsymbol{\beta}$ ,从而  $\boldsymbol{\beta} \boldsymbol{\alpha}^{\mathrm{T}} \frac{\mu}{\lambda} \boldsymbol{\beta} = \lambda \cdot \frac{\mu}{\lambda} \boldsymbol{\beta}$ . 所以  $\lambda = 2$ .

(14) -1

解 因为 $\overline{X} + kS^2$ 为 $np^2$ 的无偏估计,所以

$$E(\overline{X}+kS^2)=np^2.$$

而  $E(\overline{X}+kS^2)=E(\overline{X})+kE(S^2)=EX+kDx=np+knp(1-p)$ ,则 k(1-p)=p-1,即 k=-1.

## 三、解答题

所以

(15) 解 
$$f'_{x}(x,y) = 2x(2+y^{2}),$$
  
 $f'_{y}(x,y) = 2x^{2}y + \ln y + 1.$   
令  $\begin{cases} f'_{x}(x,y) = 0, \\ f'_{y}(x,y) = 0, \end{cases}$  解得唯一驻点  $\left(0, \frac{1}{e}\right).$   
由于

$$A = f_{xx}''\left(0, \frac{1}{e}\right) = 2(2+y^2) \mid (0, \frac{1}{e}) = 2\left(2 + \frac{1}{e^2}\right),$$

$$B = f_{xy}''\left(0, \frac{1}{e}\right) = 4xy \mid (0, \frac{1}{e}) = 0,$$

$$C = f_{yy}''\left(0, \frac{1}{e}\right) = \left(2x^2 + \frac{1}{y}\right) \mid (0, \frac{1}{e}) = e,$$

$$B^2 - AC = -2e\left(2 + \frac{1}{e^2}\right) < 0, \text{ } A > 0,$$

从而  $f\left(0,\frac{1}{e}\right)$ 是 f(x,y)的极小值,极小值为  $f\left(0,\frac{1}{e}\right) = -\frac{1}{e}$ .

(16) **解** 曲线  $y=x^n$  与  $y=x^{n+1}$ 的交点为(0,0)与(1,1),所围区域的面积

$$a_{n} = \int_{0}^{1} (x^{n} - x^{n+1}) dx = \frac{1}{n+1} - \frac{1}{n+2}.$$

$$S_{1} = \sum_{n=1}^{\infty} a_{n} = \sum_{n=1}^{\infty} \left( \frac{1}{n+1} - \frac{1}{n+2} \right) = \frac{1}{2},$$

$$S_{2} = \sum_{n=1}^{\infty} a_{2n-1} = \sum_{n=1}^{\infty} \left( \frac{1}{2n} - \frac{1}{2n+1} \right) = \sum_{n=1}^{\infty} (-1)^{n} \frac{1}{n}.$$

考察幂级数  $\sum_{n=1}^{\infty} \frac{(-1)^n}{n} x^n$ ,知其收敛域为(-1,1],和函数为 $-\ln(1+x)$ .

因为
$$S(x) = \sum_{n=2}^{\infty} \frac{(-1)^n}{n} x^n = x - \ln(1+x)$$
,令  $x = 1$ ,得
$$S_2 = \sum_{n=1}^{\infty} a_{2n-1} = S(1) = 1 - \ln 2.$$

(17) **解** (I) 椭球面  $S_1$  的方程为 $\frac{x^2}{4} + \frac{y^2 + z^2}{3} = 1$ .

设切点为 $(x_0,y_0)$ ,则 $\frac{x^2}{4} + \frac{y^2}{3} = 1$  在 $(x_0,y_0)$ 处的切线方程为 $\frac{x_0x}{4} + \frac{y_0y}{3} = 1$ . 将 x = 4,y = 0 代入切线方程得  $x_0 = 1$ ,从而  $y_0 = \pm \frac{\sqrt{3}}{2} \sqrt{4 - x_0^2} = \pm \frac{3}{2}$ .

所以切线方程为 $\frac{x}{4} \pm \frac{y}{2} = 1$ ,从而圆锥面  $S_2$  的方程为 $\left(\frac{x}{4} - 1\right)^2 = \frac{y^2 + z^2}{4}$ ,

(II)  $S_1$  与  $S_2$  之间的体积等于一个底面半径为 $\frac{3}{2}$ 、高为 3 的锥体体积 $\frac{9}{4}$  π 与部分椭球体 体积 V 之差,其中

$$V = \frac{3\pi}{4} \int_{1}^{2} (4 - x^{2}) dx = \frac{5}{4} \pi,$$

故所求体积为 $\frac{9}{4}\pi - \frac{5}{4}\pi = \pi$ .

(18) **M** (I) 
$$\mathbb{R}$$
  $F(x) = f(x) - \frac{f(b) - f(a)}{b - a}(x - a)$ ,

由题意知 F(x)在[a,b]上连续,在(a,b)内可导,且

$$F(a) = f(a) - \frac{f(b) - f(a)}{b - a} (a - a) = f(a),$$

$$F(b) = f(b) - \frac{f(b) - f(a)}{b - a}(b - a) = f(a).$$

根据罗尔定理,存在 $\xi \in (a,b)$ ,使得

$$F'(\xi) = f'(\xi) - \frac{f(b) - f(a)}{b - a} = 0,$$

即

$$f(b)-f(a)=f'(\xi)(b-a).$$

(Ⅱ) 对于任意的  $t \in (0,\delta)$ ,函数 f(x)在[0,t]上连续,在(0,t)内可导,由右导数定义及拉 格朗日中值定理可得

$$f'_{+}(0) = \lim_{t \to 0^{+}} \frac{f(t) - f(0)}{t - 0} = \lim_{t \to 0^{+}} \frac{f'(\xi)t}{t} = \lim_{t \to 0^{+}} f'(\xi), \sharp + \xi \in (0, t).$$

由于  $\lim_{t\to 0^+} f'(t) = A$ ,且当  $t\to 0^+$  时, $\xi\to 0^+$ ,所以  $\lim_{t\to 0^+} f'(\xi) = A$ ,故  $f'_+(0)$  存在,且  $f'_+(0) = A$ .

(19) 解 取 
$$\Sigma_1 : x^2 + y^2 + z^2 = 1$$
 的外侧, $\Omega$  为  $\Sigma$  与  $\Sigma_1$  之间的部分.
$$I = \iint_{\Sigma} \frac{x \, \mathrm{d}y \, \mathrm{d}z + y \, \mathrm{d}z \, \mathrm{d}x + z \, \mathrm{d}x \, \mathrm{d}y}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}$$

$$= \iint_{\Sigma - \Sigma_1} \frac{x \, \mathrm{d}y \, \mathrm{d}z + y \, \mathrm{d}z \, \mathrm{d}x + z \, \mathrm{d}x \, \mathrm{d}y}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} + \iint_{\Sigma_1} \frac{x \, \mathrm{d}y \, \mathrm{d}z + y \, \mathrm{d}z \, \mathrm{d}x + z \, \mathrm{d}x \, \mathrm{d}y}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}.$$

$$\iint_{\Sigma-\Sigma_{1}} \frac{x \, dy \, dz + y \, dz \, dx + z \, dx \, dy}{(x^{2} + y^{2} + z^{2})^{\frac{3}{2}}} = \iint_{a} 0 \, dx \, dy \, dz = 0,$$

$$\iint_{\Sigma_{1}} \frac{x \, dy \, dz + y \, dz \, dx + z \, dx \, dy}{(x^{2} + y^{2} + z^{2})^{\frac{3}{2}}} = \iint_{\Sigma_{1}} x \, dy \, dz + y \, dz \, dx + z \, dx \, dy = \iint_{x^{2} + y^{2} + z^{2} \leq 1} 3 \, dx \, dy \, dz = 4\pi,$$

所以  $I=4\pi$ .

(I) 对矩阵( $A:\xi_1$ )施以初等行变换,得 (20)解

$$(\mathbf{A} : \boldsymbol{\xi}_1) = \begin{pmatrix} 1 & -1 & -1 & | & -1 \\ -1 & 1 & 1 & | & 1 \\ 0 & -4 & -2 & | & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & -\frac{1}{2} & | & -\frac{1}{2} \\ 0 & 1 & \frac{1}{2} & | & \frac{1}{2} \\ 0 & 0 & 0 & 0 \end{pmatrix},$$

可求得

$$m{\xi}_{2} = egin{pmatrix} -rac{1}{2} + rac{k}{2} \ rac{1}{2} - rac{k}{2} \ k \end{pmatrix},$$

其中 k 为任意常数.

又

$$\mathbf{A}^2 = \begin{pmatrix} 2 & 2 & 0 \\ -2 & -2 & 0 \\ 4 & 4 & 0 \end{pmatrix},$$

对矩阵 $(A^2:\xi_1)$ 施以初等行变换,得

$$(\mathbf{A}^2 : \boldsymbol{\xi}_1) = \begin{pmatrix} 2 & 2 & 0 & -1 \\ -2 & -2 & 0 & 1 \\ 4 & 4 & 0 & -2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 0 & -\frac{1}{2} \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix},$$

可求得

$$\boldsymbol{\xi}_{3} = \begin{pmatrix} -\frac{1}{2} - a \\ a \\ b \end{pmatrix},$$

其中 a,b 为任意常数.

(Ⅱ) **证法一** 由(Ⅰ)知

$$|\xi_1 \quad \xi_2 \quad \xi_3| = \begin{vmatrix} -1 & -\frac{1}{2} + \frac{k}{2} & -\frac{1}{2} - a \\ 1 & \frac{1}{2} - \frac{k}{2} & a \\ -2 & k & b \end{vmatrix} = -\frac{1}{2} \neq 0,$$

所以  $\xi_1$ ,  $\xi_2$ ,  $\xi_3$  线性无关.

证法二 由题设可得  $A\xi_1 = 0$ .设存在数  $k_1, k_2, k_3$ ,使得

$$k_1 \xi_1 + k_2 \xi_2 + k_3 \xi_3 = 0, \qquad (1)$$

等式两端左乘A,得

$$k_2 A \xi_2 + k_3 A \xi_3 = 0,$$
  
 $k_2 \xi_1 + k_3 A \xi_3 = 0,$ 

卽

等式两端再左乘A,得

$$k_3 A^2 \xi_3 = 0,$$
  
 $k_3 \xi_1 = 0,$ 

即

于是  $k_3 = 0$ ,代入②式,得  $k_2 \xi_1 = 0$ ,故  $k_2 = 0$ ,将  $k_2 = k_3 = 0$  代入①式,可得  $k_1 = 0$ ,从而  $\xi_1$ ,  $\xi_2$ , $\xi_3$  线性无关.

(21) 解 (I) 二次型 f 的矩阵

$$\mathbf{A} = \begin{pmatrix} a & 0 & 1 \\ 0 & a & -1 \\ 1 & -1 & a - 1 \end{pmatrix}.$$

由于

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

所以 A 的特征值为

$$\lambda_1 = a, \lambda_2 = a + 1, \lambda_3 = a - 2$$

(II) 由于 
$$f$$
 的规范形为  $y_1^2 + y_2^2$ , 所以  $A$  合同于  $\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}$ , 其秩为  $2$ , 故  $|A| = \lambda_1 \lambda_2 \lambda_3 = 0$ ,

于是 a=0 或 a=-1 或 a=2.

当 
$$a=0$$
 时, $\lambda_1=0$ , $\lambda_2=1$ , $\lambda_3=-2$ ,此时  $f$  的规范形为  $y_1^2-y_2^2$ ,不合题意.

当 
$$a = -1$$
 时, $\lambda_1 = -1$ , $\lambda_2 = 0$ , $\lambda_3 = -3$ ,此时  $f$  的规范形为 $-y_1^2 - y_2^2$ ,不合题意.

当 
$$a=2$$
 时, $\lambda_1=2$ , $\lambda_2=3$ , $\lambda_3=0$ ,此时  $f$  的规范形为  $y_1^2+y_2^2$ .

综上可知,a=2.

(22) **A** (I) 
$$P\{X=1|Z=0\} = \frac{P\{X=1,Z=0\}}{P\{Z=0\}} = \frac{C_2^1 \cdot \frac{1}{6} \cdot \frac{1}{3}}{\left(\frac{1}{2}\right)^2} = \frac{4}{9}.$$

( $\Pi$ ) 由题意知 X 与 Y 的所有可能取值均为 0,1,2.

### (X,Y)的概率分布为

• • • •			
Y	0	1	2
0	$\frac{1}{4}$	1/3	1 9
1	$\frac{1}{6}$	19	0
2	$\frac{1}{36}$	0	0

(23) **M** (I) 
$$EX = \int_{-\infty}^{+\infty} x f(x) dx = \int_{0}^{+\infty} \lambda^2 x^2 e^{-\lambda x} dx = \frac{2}{\lambda}$$
.

令 
$$\overline{X} = EX$$
,即  $\overline{X} = \frac{2}{\lambda}$ ,得  $\lambda$  的矩估计量为  $\hat{\lambda}_1 = \frac{2}{\overline{X}}$ .

(II) 设 $x_1, x_2, \dots, x_n$  ( $x_i > 0, i = 1, 2, \dots, n$ ) 为样本观测值,则似然函数为

$$L(x_1,x_2,\cdots,x_n;\lambda) = \lambda^{2n} e^{-\lambda \sum_{i=1}^{n} x_i} \prod_{i=1}^{n} x_i,$$

$$\ln L = 2n \ln \lambda - \lambda \sum_{i=1}^{n} x_i + \sum_{i=1}^{n} \ln x_i,$$

由
$$\frac{\mathrm{d} \ln L}{\mathrm{d}\lambda} = \frac{2n}{\lambda} - \sum_{i=1}^{n} x_i = 0$$
,得 λ 的最大似然估计量为 $\hat{\lambda}_2 = \frac{2}{X}$ .