

2021 年数学(一) 真题解析

一、选择题

(1) 【答案】 (D).

【解】 由 $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1 = f(0)$ 得 $f(x)$ 在 $x = 0$ 处连续;

再由 $\lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x} = \lim_{x \rightarrow 0} \frac{\frac{e^x - 1}{x} - 1}{x} = \lim_{x \rightarrow 0} \frac{e^x - 1 - x}{x^2} = \lim_{x \rightarrow 0} \frac{e^x - 1}{2x} = \frac{1}{2}$ 得

$f'(0) = \frac{1}{2} \neq 0$, 应选(D).

(2) 【答案】 (C).

【解】 $f(x+1, e^x) = x(x+1)^2$ 两边对 x 求导得

$$f'_1(x+1, e^x) + e^x f'_2(x+1, e^x) = (x+1)^2 + 2x(x+1),$$

取 $x=0$ 得 $f'_1(1, 1) + f'_2(1, 1) = 1$;

$f(x, x^2) = 2x^2 \ln x$ 两边对 x 求导得

$$f'_1(x, x^2) + 2x f'_2(x, x^2) = 4x \ln x + 2x,$$

取 $x=1$ 得 $f'_1(1, 1) + 2f'_2(1, 1) = 2$,

解得 $f'_1(1, 1) = 0, f'_2(1, 1) = 1$, 故 $df(1, 1) = dy$, 应选(C).

(3) 【答案】 (A).

【解】 因为 $f(x) = \frac{\sin x}{1+x^2}$ 为奇函数, 所以 $b=0$;

由 $\sin x = x - \frac{x^3}{6} + o(x^3), \frac{1}{1+x^2} = 1 - x^2 + o(x^3)$ 得

$$f(x) = \frac{\sin x}{1+x^2} = x - \frac{7}{6}x^3 + o(x^3),$$

应选(A).

(4) 【答案】 (B).

【解】 $\lim_{n \rightarrow \infty} \sum_{k=1}^n f\left(\frac{2k-1}{2n}\right) \frac{1}{n} = \lim_{n \rightarrow \infty} \sum_{k=1}^n f\left(\frac{2k}{2n}\right) \frac{1}{n} = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right) = \int_0^1 f(x) dx$, 应选(B).

(5) 【答案】 (B).

【解】 令 $A = \begin{pmatrix} 0 & 1 & 1 \\ 1 & 2 & 1 \\ 1 & 1 & 0 \end{pmatrix}, X = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$, 则 $f = X^T A X$,

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

得 $\lambda_1 = -1, \lambda_2 = 0, \lambda_3 = 3$, 应选(B).

(6) 【答案】 (A).

【解】 由施密特正交化得 $l_1 = \frac{(\alpha_3, \beta_1)}{(\beta_1, \beta_1)} = \frac{5}{2}, l_2 = \frac{(\alpha_3, \beta_2)}{(\beta_2, \beta_2)} = \frac{2}{4} = \frac{1}{2}$, 应选(A).

方法点评: 将线性无关的向量组化为两两正交的规范向量组即施密特正交规范化, 实对称矩阵的对角化的正交变换法需要将线性无关的特征向量进行正交化和单位化.

设 $\alpha_1, \alpha_2, \alpha_3$ 线性无关, $\beta_1 = \alpha_1, \beta_2 = \alpha_2 - l_1 \beta_1, \beta_3 = \alpha_3 - k_1 \beta_1 - k_2 \beta_2$, 且 $\beta_1, \beta_2, \beta_3$ 线性无关,

$$\text{则 } l_1 = \frac{(\alpha_2, \beta_1)}{(\beta_1, \beta_1)}, k_1 = \frac{(\alpha_3, \beta_1)}{(\beta_1, \beta_1)}, k_2 = \frac{(\alpha_3, \beta_2)}{(\beta_2, \beta_2)}.$$

(7) 【答案】 (C).

【解】 $r \begin{pmatrix} A & O \\ O & A^T A \end{pmatrix} = r(A) + r(A^T A) = 2r(A);$

由 $\begin{pmatrix} A & AB \\ O & A^T \end{pmatrix} \xrightarrow{\text{列}} \begin{pmatrix} A & O \\ O & A^T \end{pmatrix}$ 得 $r \begin{pmatrix} A & AB \\ O & A^T \end{pmatrix} = 2r(A);$

由 $r \begin{pmatrix} A & O \\ BA & A^T \end{pmatrix} \xrightarrow{\text{行}} r \begin{pmatrix} A & O \\ O & A^T \end{pmatrix}$ 得 $r \begin{pmatrix} A & O \\ BA & A^T \end{pmatrix} = 2r(A)$, 应选(C).

(8) 【答案】 (D).

【解】 由 $P(A|B) = P(A)$ 得 $P(AB) = P(A)P(B)$, 即事件 A, B 独立,

$$\text{于是 } P(A|\bar{B}) = \frac{P(A\bar{B})}{P(\bar{B})} = \frac{P(A)P(\bar{B})}{P(\bar{B})} = P(A);$$

由 $P(A|B) > P(A)$ 得 $P(AB) > P(A)P(B)$,

$$\begin{aligned} \text{从而 } P(\bar{A}|\bar{B}) &= \frac{P(\bar{A}\bar{B})}{P(\bar{B})} = \frac{1 - P(A) - P(B) + P(AB)}{1 - P(B)} \\ &> \frac{1 - P(A) - P(B) + P(A)P(B)}{1 - P(B)} = 1 - P(A) = P(\bar{A}); \end{aligned}$$

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

则 $P(A|B) = \frac{P(AB)}{P(B)} > \frac{P(A)P(B)}{P(B)} = P(A)$, 应选(D).

(9) 【答案】 (C).

【解】 $\bar{X} \sim N\left(\mu_1, \frac{\sigma_1^2}{n}\right), \bar{Y} \sim N\left(\mu_2, \frac{\sigma_2^2}{n}\right),$

则 $E(\hat{\theta}) = E(\bar{X}) - E(\bar{Y}) = \mu_1 - \mu_2 = \theta;$

$$\begin{aligned} D(\hat{\theta}) &= D(\bar{X} - \bar{Y}) = D(\bar{X}) + D(\bar{Y}) - 2\text{Cov}(\bar{X}, \bar{Y}) \\ &= \frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{n} - \frac{2}{n} [\text{Cov}(X_1, \bar{Y}) + \text{Cov}(X_2, \bar{Y}) + \cdots + \text{Cov}(X_n, \bar{Y})] \\ &= \frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{n} - \frac{2}{n^2} [\text{Cov}(X_1, Y_1) + \text{Cov}(X_2, Y_2) + \cdots + \text{Cov}(X_n, Y_n)] \\ &= \frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{n} - \frac{2}{n^2} \cdot n\rho\sigma_1\sigma_2 = \frac{\sigma_1^2 + \sigma_2^2 - 2\rho\sigma_1\sigma_2}{n}, \text{应选(C)}. \end{aligned}$$

(10) 【答案】 (B).

【解】 由题 $\bar{X} \sim N\left(11.5, \frac{1}{4}\right)$, 或 $\frac{\bar{X} - 11.5}{\frac{1}{2}} \sim N(0, 1)$,

犯第二类错误的概率为

$$P\{\bar{X} < 11\} = P\left\{\frac{\bar{X} - 11.5}{\frac{1}{2}} < -1\right\} = \Phi(-1) = 1 - \Phi(1),$$

故选(B).

二、填空题

(11) 【答案】 $\frac{\pi}{4}$.

【解】 $\int_0^{+\infty} \frac{dx}{x^2 + 2x + 2} = \int_0^{+\infty} \frac{d(x+1)}{1 + (x+1)^2} = \arctan(x+1) \Big|_0^{+\infty} = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}$.

(12) 【答案】 $\frac{2}{3}$.

【解】 $\frac{dy}{dx} = \frac{dy/dt}{dx/dt} = \frac{4te^t + 2t}{2e^t + 1} = 2t$, $\frac{d^2y}{dx^2} = \frac{d(2t)/dt}{dx/dt} = \frac{2}{2e^t + 1}$,

则 $\frac{d^2y}{dx^2} \Big|_{t=0} = \frac{2}{3}$.

(13) 【答案】 x^2 .

【解】 令 $x = e^t$, $D = \frac{d}{dt}$, 则

$$xy' = Dy, x^2y'' = D(D-1)y,$$

代入欧拉方程得

$$\frac{d^2y}{dt^2} - 4y = 0,$$

特征方程为 $\lambda^2 - 4 = 0$, 特征根为 $\lambda_1 = -2, \lambda_2 = 2$,

$\frac{d^2y}{dt^2} - 4y = 0$ 的通解为 $y = C_1e^{-2t} + C_2e^{2t}$, 原方程的通解为

$$y = \frac{C_1}{x^2} + C_2x^2,$$

由 $y(1) = 1, y'(1) = 2$ 得 $C_1 + C_2 = 1, -2C_1 + 2C_2 = 2$, 解得 $C_1 = 0, C_2 = 1$,

故 $y = x^2$.

方法点评: 形如

$$x^n y^{(n)} + a_{n-1} x^{n-1} y^{(n-1)} + \cdots + a_1 x y' + a_0 y = f(x)$$

的方程称为欧拉方程.

令 $x = e^t$, 则 $xy' = Dy, x^2y'' = D(D-1)y = \frac{d^2y}{dt^2} - \frac{dy}{dt}$,

$$x^n y^{(n)} = D(D-1)\cdots(D-n+1)y,$$

代入原方程得高阶常系数线性微分方程, 求出其通解, 再将 $t = \ln x$ 代入即可得原方程的通解.

(14) 【答案】 4π .

【解】 设 Σ 所围成的几何体为 Ω , 由高斯公式得

$$I = \iiint_{\Sigma} x^2 dy dz + y^2 dz dx + z dx dy = \iiint_{\Omega} (2x + 2y + 1) dv,$$

由积分的奇偶性得

$$I = \iiint_{\Omega} dv = 2 \iint_{D_{xy}} dx dy = 2 \cdot \pi \cdot 1 \cdot 2 = 4\pi.$$

(15) 【答案】 $\frac{3}{2}$.

$$\text{【解】 } |A| = 2 \begin{vmatrix} 1 & a_{12} & a_{13} \\ 1 & a_{22} & a_{23} \\ 1 & a_{32} & a_{33} \end{vmatrix} = 2(A_{11} + A_{21} + A_{31}) = 3, \text{ 则}$$

$$A_{11} + A_{21} + A_{31} = \frac{3}{2}.$$

(16) 【答案】 $\frac{1}{5}$.

【解】 (X, Y) 的可能取值为 $(0, 0), (0, 1), (1, 0), (1, 1)$,

$$P\{X=0, Y=0\} = \frac{1}{2} \cdot \frac{3}{5} = \frac{3}{10},$$

$$P\{X=0, Y=1\} = \frac{1}{2} \cdot \frac{2}{5} = \frac{1}{5},$$

$$P\{X=1, Y=0\} = \frac{1}{2} \cdot \frac{2}{5} = \frac{1}{5},$$

$$P\{X=1, Y=1\} = \frac{1}{2} \cdot \frac{3}{5} = \frac{3}{10},$$

$$\text{由 } X \sim \begin{pmatrix} 0 & 1 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} \text{ 得 } E(X) = \frac{1}{2}, E(X^2) = \frac{1}{2}, D(X) = \frac{1}{4};$$

$$\text{由 } Y \sim \begin{pmatrix} 0 & 1 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} \text{ 得 } E(Y) = \frac{1}{2}, E(Y^2) = \frac{1}{2}, D(Y) = \frac{1}{4};$$

$$\text{由 } XY \sim \begin{pmatrix} 0 & 1 \\ \frac{7}{10} & \frac{3}{10} \end{pmatrix} \text{ 得 } E(XY) = \frac{3}{10},$$

$$\text{Cov}(X, Y) = E(XY) - E(X)E(Y) = \frac{3}{10} - \frac{1}{4} = \frac{1}{20}, \text{ 则 } \rho_{XY} = \frac{\frac{1}{20}}{\frac{1}{2} \cdot \frac{1}{2}} = \frac{1}{5}.$$

三、解答题

(17) 【解】 方法一

$$\lim_{x \rightarrow 0} \left(\frac{1 + \int_0^x e^{t^2} dt}{e^x - 1} - \frac{1}{\sin x} \right) = \lim_{x \rightarrow 0} \frac{\left(1 + \int_0^x e^{t^2} dt \right) \sin x - e^x + 1}{(e^x - 1) \sin x}$$

$$\begin{aligned}
&= \lim_{x \rightarrow 0} \frac{\left(1 + \int_0^x e^{t^2} dt\right) \sin x - e^x + 1}{x^2} \\
&= \lim_{x \rightarrow 0} \left(\frac{\sin x - x}{x^2} + \frac{\int_0^x e^{t^2} dt \cdot \sin x - e^x + 1 + x}{x^2} \right) \\
&= \lim_{x \rightarrow 0} \frac{\int_0^x e^{t^2} dt \cdot \sin x - e^x + 1 + x}{x^2} \\
&= \lim_{x \rightarrow 0} \frac{\sin x}{x} \cdot \frac{\int_0^x e^{t^2} dt}{x} - \lim_{x \rightarrow 0} \frac{e^x - 1 - x}{x^2} \\
&= \lim_{x \rightarrow 0} e^{x^2} - \lim_{x \rightarrow 0} \frac{e^x - 1}{2x} = 1 - \frac{1}{2} = \frac{1}{2}.
\end{aligned}$$

方法二

$$\begin{aligned}
\lim_{x \rightarrow 0} \left(\frac{1 + \int_0^x e^{t^2} dt}{e^x - 1} - \frac{1}{\sin x} \right) &= \lim_{x \rightarrow 0} \left(\frac{\int_0^x e^{t^2} dt}{e^x - 1} + \frac{1}{e^x - 1} - \frac{1}{\sin x} \right), \\
\text{由 } \lim_{x \rightarrow 0} \frac{\int_0^x e^{t^2} dt}{e^x - 1} &= \lim_{x \rightarrow 0} \frac{e^{x^2}}{e^x} = 1, \\
\lim_{x \rightarrow 0} \left(\frac{1}{e^x - 1} - \frac{1}{\sin x} \right) &= \lim_{x \rightarrow 0} \frac{\sin x - e^x + 1}{(e^x - 1) \sin x} = \lim_{x \rightarrow 0} \frac{\sin x - e^x + 1}{x^2} \\
&= \frac{1}{2} \lim_{x \rightarrow 0} \frac{\cos x - e^x}{x} = \frac{1}{2} \lim_{x \rightarrow 0} (-\sin x - e^x) = -\frac{1}{2}, \\
\text{得 } \lim_{x \rightarrow 0} \left(\frac{1 + \int_0^x e^{t^2} dt}{e^x - 1} - \frac{1}{\sin x} \right) &= 1 - \frac{1}{2} = \frac{1}{2}.
\end{aligned}$$

方法三

由泰勒公式得 $e^{t^2} = 1 + t^2 + o(t^2)$,

从而 $\int_0^x e^{t^2} dt = x + \frac{x^3}{3} + o(x^3)$, 于是有

$$\begin{aligned}
\lim_{x \rightarrow 0} \left(\frac{1 + \int_0^x e^{t^2} dt}{e^x - 1} - \frac{1}{\sin x} \right) &= \lim_{x \rightarrow 0} \left[\frac{1 + x + \frac{x^3}{3} + o(x^3)}{e^x - 1} - \frac{1}{\sin x} \right] = \lim_{x \rightarrow 0} \left(\frac{1 + x}{e^x - 1} - \frac{1}{\sin x} \right) \\
&= \lim_{x \rightarrow 0} \frac{x}{e^x - 1} + \lim_{x \rightarrow 0} \left(\frac{1}{e^x - 1} - \frac{1}{\sin x} \right) \\
&= 1 + \lim_{x \rightarrow 0} \frac{\sin x - e^x + 1}{(e^x - 1) \sin x} = 1 + \lim_{x \rightarrow 0} \frac{\sin x - e^x + 1}{x^2} \\
&= 1 + \lim_{x \rightarrow 0} \frac{\cos x - e^x}{2x} = 1 + \lim_{x \rightarrow 0} \frac{-\sin x - e^x}{2} = \frac{1}{2}.
\end{aligned}$$

$$(18) \text{【解】} \sum_{n=1}^{\infty} u_n(x) = \sum_{n=1}^{\infty} e^{-nx} + \sum_{n=1}^{\infty} \frac{x^{n+1}}{n(n+1)},$$

当 $\lim_{n \rightarrow \infty} \frac{e^{-(n+1)x}}{e^{-nx}} = e^{-x} < 1$ 即 $x > 0$ 时, $\sum_{n=1}^{\infty} e^{-nx}$ 收敛;

再由 $\lim_{n \rightarrow \infty} \frac{\frac{1}{(n+1)(n+2)}}{\frac{1}{n(n+1)}} = 1$ 得 $\sum_{n=1}^{\infty} \frac{x^{n+1}}{n(n+1)}$ 的收敛半径为 $R=1$,

当 $x = \pm 1$ 时, $\sum_{n=1}^{\infty} \left| \frac{(\pm 1)^{n+1}}{n(n+1)} \right| = \sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1$, 故 $\sum_{n=1}^{\infty} \frac{x^{n+1}}{n(n+1)}$ 的收敛域为 $[-1, 1]$,

故级数 $\sum_{n=1}^{\infty} u_n(x)$ 的收敛域为 $(0, 1]$.

$$\text{令 } S(x) = \sum_{n=1}^{\infty} u_n(x) = \sum_{n=1}^{\infty} e^{-nx} + \sum_{n=1}^{\infty} \frac{x^{n+1}}{n(n+1)} = S_1(x) + S_2(x),$$

$$\text{且 } S_1(x) = \sum_{n=1}^{\infty} e^{-nx} = \frac{e^{-x}}{1 - e^{-x}} = \frac{1}{e^x - 1};$$

$$\begin{aligned} S_2(x) &= \sum_{n=1}^{\infty} \frac{x^{n+1}}{n(n+1)} = \sum_{n=1}^{\infty} \frac{x^{n+1}}{n} - \sum_{n=1}^{\infty} \frac{x^{n+1}}{n+1} = x \sum_{n=1}^{\infty} \frac{x^n}{n} - \sum_{n=1}^{\infty} \frac{x^n}{n} + x \\ &= (1-x) \ln(1-x) + x \quad (0 < x < 1), \end{aligned}$$

$$\text{当 } x=1 \text{ 时, 由 } S_1(1) = \frac{1}{e-1}, S_2(1) = 1 \text{ 得 } S(1) = \frac{1}{e-1} + 1 = \frac{e}{e-1},$$

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

(19) 【解】 设 $M(x, y, z) \in C$, 点 M 到 xOy 坐标面的距离 $d = |z|$,

$$\text{令 } F = z^2 + \lambda(x^2 + 2y^2 - z - 6) + \mu(4x + 2y + z - 30),$$

$$\text{由 } \begin{cases} F'_x = 2\lambda x + 4\mu = 0, \\ F'_y = 4\lambda y + 2\mu = 0, \\ F'_z = 2z - \lambda + \mu = 0, \\ F'_\lambda = x^2 + 2y^2 - z - 6 = 0, \\ F'_\mu = 4x + 2y + z - 30 = 0 \end{cases} \quad \text{得 } \begin{cases} x = 4, \\ y = 1, \\ z = 12, \end{cases} \text{ 或 } \begin{cases} x = -8, \\ y = -2, \\ z = 66, \end{cases}$$

故 C 上的点 $(-8, -2, 66)$ 到 xOy 面的距离最大为 66.

(20) 【解】 (I) 显然 $I(D) = \iint_D (4 - x^2 - y^2) dx dy$ 取最大值的区域为 $4 - x^2 - y^2 \geq 0$,

即 $D_1 = \{(x, y) \mid x^2 + y^2 \leq 4\}$, 则

$$\begin{aligned} I(D_1) &= \iint_{D_1} (4 - x^2 - y^2) dx dy = 2\pi \int_0^2 r(4 - r^2) dr \\ &= 2\pi \int_0^2 (4r - r^3) dr = 2\pi(8 - 4) = 8\pi; \end{aligned}$$

(II) 令 $L_0: x^2 + 4y^2 = r^2 (r > 0, L_0$ 在 L 内, 取逆时针), 设 ∂D_1 与 L_0^- 所围成的区域为 D_0 , L_0 围成的区域为 D_2 , 则

$$\begin{aligned}
 & \int_{\partial D_1} \frac{(x e^{x^2+4y^2} + y)dx + (4y e^{x^2+4y^2} - x)dy}{x^2 + 4y^2} \\
 &= \oint_{\partial D_1 + L_0^-} \frac{(x e^{x^2+4y^2} + y)dx + (4y e^{x^2+4y^2} - x)dy}{x^2 + 4y^2} + \\
 & \quad \int_{L_0} \frac{(x e^{x^2+4y^2} + y)dx + (4y e^{x^2+4y^2} - x)dy}{x^2 + 4y^2}, \\
 & \text{而 } \oint_{\partial D_1 + L_0^-} \frac{(x e^{x^2+4y^2} + y)dx + (4y e^{x^2+4y^2} - x)dy}{x^2 + 4y^2} = \iint_{D_0} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = 0, \\
 & \quad \int_{L_0} \frac{(x e^{x^2+4y^2} + y)dx + (4y e^{x^2+4y^2} - x)dy}{x^2 + 4y^2} \\
 &= \frac{1}{r^2} \int_{L_0} (x e^{x^2+4y^2} + y)dx + (4y e^{x^2+4y^2} - x)dy \\
 &= \frac{1}{r^2} \iint_{D_2} (8xy e^{x^2+4y^2} - 1 - 8xy e^{x^2+4y^2} - 1) dx dy \\
 &= \frac{-2}{r^2} \iint_{D_2} dx dy = \frac{-2}{r^2} \cdot \pi \cdot r \cdot \frac{r}{2} = -\pi. \\
 & \text{故 } \int_{\partial D_1} \frac{(x e^{x^2+4y^2} + y)dx + (4y e^{x^2+4y^2} - x)dy}{x^2 + 4y^2} = -\pi.
 \end{aligned}$$

(21) 【解】 (I) 由

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

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

由 $(a - 1)\mathbf{E} - \mathbf{A} = \begin{pmatrix} -1 & -1 & 1 \\ -1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$ 得 $\lambda_1 = \lambda_2 = a - 1$ 对应的线性无关

的特征向量为 $\alpha_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$;

$$\text{由 } (a+2)\mathbf{E} - \mathbf{A} = \begin{pmatrix} 2 & -1 & 1 \\ -1 & 2 & 1 \\ 1 & 1 & 2 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -2 & -1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \end{pmatrix} \text{ 得 } \lambda_3 = a+2 \text{ 对应的}$$

$$\text{特征向量为 } \boldsymbol{\alpha}_3 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix},$$

$$\text{令 } \boldsymbol{\beta}_1 = \boldsymbol{\alpha}_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \boldsymbol{\beta}_2 = \boldsymbol{\alpha}_2 - \frac{(\boldsymbol{\alpha}_2, \boldsymbol{\beta}_1)}{(\boldsymbol{\beta}_1, \boldsymbol{\beta}_1)} \boldsymbol{\beta}_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix} + \frac{1}{2} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}, \boldsymbol{\beta}_3 = \boldsymbol{\alpha}_3 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix},$$

$$\text{再令 } \boldsymbol{\gamma}_1 = \frac{1}{\sqrt{2}} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \boldsymbol{\gamma}_2 = \frac{1}{\sqrt{6}} \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}, \boldsymbol{\gamma}_3 = \frac{1}{\sqrt{3}} \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix},$$

$$\text{得正交矩阵 } \mathbf{P} = \begin{pmatrix} -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} \\ 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{pmatrix},$$

$$\text{使得 } \mathbf{P}^T \mathbf{A} \mathbf{P} = \begin{pmatrix} a-1 & 0 & 0 \\ 0 & a-1 & 0 \\ 0 & 0 & a+2 \end{pmatrix}.$$

$$(\text{II}) \text{ 由 } \mathbf{P}^T [(a+3)\mathbf{E} - \mathbf{A}] \mathbf{P} = \begin{pmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 1 \end{pmatrix} \text{ 得}$$

$$(a+3)\mathbf{E} - \mathbf{A} = \mathbf{P} \begin{pmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{P}^T = \mathbf{P} \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{P}^T \cdot \mathbf{P} \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{P}^T,$$

$$\text{令 } \mathbf{C} = \mathbf{P} \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \mathbf{P}^T,$$

$$\begin{aligned} &= \begin{pmatrix} -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{3}} \\ 0 & \frac{2}{\sqrt{6}} & \frac{1}{\sqrt{3}} \end{pmatrix} \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & \frac{2}{\sqrt{6}} \\ -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix} \\ &= \frac{1}{3} \begin{pmatrix} 5 & -1 & 1 \\ -1 & 5 & 1 \\ 1 & 1 & 5 \end{pmatrix}. \end{aligned}$$

$$\text{则 } \mathbf{C}^2 = (a+3)\mathbf{E} - \mathbf{A}.$$

(22) 【解】 (I) X 的密度函数为

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

(II) 由 $Y = 2 - X$ 得 $Z = \frac{2 - X}{X}$,

$$F_Z(z) = P\{Z \leq z\} = P\left\{\frac{2}{X} - 1 \leq z\right\},$$

当 $z < 1$ 时, $F_Z(z) = 0$;

$$\text{当 } z \geq 1 \text{ 时, } F_Z(z) = P\left\{X \geq \frac{2}{z+1}\right\} = \int_{\frac{2}{z+1}}^1 1 dx = 1 - \frac{2}{z+1} = \frac{z-1}{z+1},$$

即

$$F_Z(z) = \begin{cases} 0, & z < 1, \\ \frac{z-1}{z+1}, & z \geq 1, \end{cases}$$

故 Z 的密度函数为

$$f_Z(z) = \begin{cases} 0, & z \leq 1, \\ \frac{2}{(z+1)^2}, & z > 1. \end{cases}$$

$$(III) E\left(\frac{X}{Y}\right) = E\left(\frac{X}{2-X}\right) = \int_0^1 \frac{x}{2-x} dx = 2 \ln 2 - 1.$$