

2014 年数学(一) 真题解析

一、选择题

(1) 【答案】 (C).

【解】 对 $y = x + \sin \frac{1}{x}$,

$$\text{由 } \lim_{x \rightarrow \infty} \frac{y}{x} = \lim_{x \rightarrow \infty} \left(1 + \frac{1}{x} \sin \frac{1}{x} \right) = 1, \quad \lim_{x \rightarrow \infty} (y - x) = \lim_{x \rightarrow \infty} \sin \frac{1}{x} = 0$$

得曲线 $y = x + \sin \frac{1}{x}$ 有斜渐近线 $y = x$, 应选(C).

(2) 【答案】 (D).

【解】 方法一 令 $\varphi(x) = f(x) - g(x) = f(x) - f(0)(1-x) - f(1)x$
且 $\varphi''(x) = f''(x)$,

当 $f''(x) \geq 0$ 时, $\varphi''(x) = f''(x) \geq 0$, 曲线 $y = \varphi(x)$ 为凹函数,

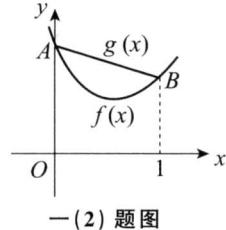
因为 $\varphi(0) = 0, \varphi(1) = 0$, 所以当 $x \in [0, 1]$ 时, $\varphi(x) \leq 0$,

即 $f(x) \leq g(x)$, 应选(D).

方法二 如图所示, 当 $f''(x) \geq 0$ 时, $y = f(x)$ 为凹函数,

因为 $y = g(x)$ 为连接 $A(0, f(0))$ 与 $B(1, f(1))$ 的直线,

所以 $f(x) \leq g(x)$, 应选(D).



—(2) 题图

方法点评: 本题考查函数大小比较.

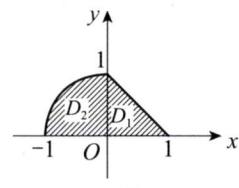
利用凹凸性证明不等式是不等式证明的重要方法, 设函数 $f(x)$ 在 $[a, b]$ 上二阶可导, 且 $f''(x) \geq 0 (\leq 0)$, 若 $f(a) = f(b) = 0$, 则当 $x \in [a, b]$ 时, $f(x) \leq 0 (\geq 0)$.

(3) 【答案】 (D).

【解】 令 $\begin{cases} x = r \cos \theta, \\ y = r \sin \theta, \end{cases}$

$$\text{则 } D_1 = \left\{ (r, \theta) \mid 0 \leq \theta \leq \frac{\pi}{2}, 0 \leq r \leq \frac{1}{\sin \theta + \cos \theta} \right\},$$

$$D_2 = \left\{ (r, \theta) \mid \frac{\pi}{2} \leq \theta \leq \pi, 0 \leq r \leq 1 \right\},$$



—(3) 题图

$$\text{则 } \int_0^1 dy \int_{-\sqrt{1-y^2}}^{1-y} f(x, y) dx = \int_0^{\frac{\pi}{2}} d\theta \int_0^{\frac{1}{\sin \theta + \cos \theta}} f(r \cos \theta, r \sin \theta) r dr + \int_{\frac{\pi}{2}}^{\pi} d\theta \int_0^1 f(r \cos \theta, r \sin \theta) r dr,$$

应选(D).

(4) 【答案】 (A).

$$\begin{aligned} \text{【解】} \quad & \text{令 } F(a, b) = \int_{-\pi}^{\pi} (x - a \cos x - b \sin x)^2 dx \\ & = \int_{-\pi}^{\pi} (x^2 + a^2 \cos^2 x + b^2 \sin^2 x - 2ax \cos x - 2bx \sin x + 2abs \sin x \cos x) dx \\ & = 2 \int_0^{\pi} (x^2 + a^2 \cos^2 x + b^2 \sin^2 x - 2bx \sin x) dx \end{aligned}$$

$$\begin{aligned}
&= \frac{2}{3}\pi^3 + 2a^2 \int_0^\pi \cos^2 x \, dx + 2b^2 \int_0^\pi \sin^2 x \, dx - 4b \int_0^\pi x \sin x \, dx \\
&= \frac{2}{3}\pi^3 + 4a^2 \int_0^{\frac{\pi}{2}} \cos^2 x \, dx + 4b^2 \int_0^{\frac{\pi}{2}} \sin^2 x \, dx - 4b \cdot \frac{\pi}{2} \int_0^{\frac{\pi}{2}} \sin x \, dx \\
&= \frac{2}{3}\pi^3 + \pi a^2 + \pi b^2 - 4\pi b,
\end{aligned}$$

由 $\begin{cases} F'_a = 2\pi a = 0, \\ F'_b = 2\pi b - 4\pi = 0 \end{cases}$ 得 $a = 0, b = 2$,

$$A = F''_{aa} = 2\pi, \quad B = F''_{ab} = 0, \quad C = F''_{bb} = 2\pi,$$

由 $AC - B^2 = 4\pi^2 > 0$ 且 $A > 0$ 得 $a = 0, b = 2$ 时, $F(a, b)$ 取最小值, 故 $a_1 = 0, b_1 = 2$, 应选(A).

(5) 【答案】 (B).

$$\begin{aligned}
\text{【解】 } &\left| \begin{array}{cccc} 0 & a & b & 0 \\ a & 0 & 0 & b \\ 0 & c & d & 0 \\ c & 0 & 0 & d \end{array} \right| = -a \left| \begin{array}{ccc} a & 0 & b \\ 0 & d & 0 \\ c & 0 & d \end{array} \right| + b \left| \begin{array}{ccc} a & 0 & b \\ 0 & c & 0 \\ c & 0 & d \end{array} \right| \\
&= -ad(ad - bc) + bc(ad - bc) \\
&= -a^2d^2 + 2abcd - b^2c^2 = -(ad - bc)^2,
\end{aligned}$$

应选(B).

(6) 【答案】 (A).

【解】 若 $\alpha_1, \alpha_2, \alpha_3$ 线性无关,

$$\text{由 } (\alpha_1 + k\alpha_3, \alpha_2 + l\alpha_3) = (\alpha_1, \alpha_2, \alpha_3) \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ k & l \end{pmatrix},$$

因为 $(\alpha_1, \alpha_2, \alpha_3)$ 可逆, 所以 $\alpha_1 + k\alpha_3, \alpha_2 + l\alpha_3$ 的秩与矩阵 $\begin{pmatrix} 1 & 0 \\ 0 & 1 \\ k & l \end{pmatrix}$ 的秩相等, 因为

$\begin{pmatrix} 1 & 0 \\ 0 & 1 \\ k & l \end{pmatrix}$ 两列不成比例, 所以 $r\begin{pmatrix} 1 & 0 \\ 0 & 1 \\ k & l \end{pmatrix} = 2$, 故 $\alpha_1 + k\alpha_3, \alpha_2 + l\alpha_3$ 线性无关.

反之, 若 $\alpha_1 + k\alpha_3, \alpha_2 + l\alpha_3$ 线性无关, $\alpha_1, \alpha_2, \alpha_3$ 不一定线性无关,

如 α_1, α_2 线性无关, $\alpha_3 = 0$, 显然 $\alpha_1 + k\alpha_3, \alpha_2 + l\alpha_3$ 线性无关, 但 $\alpha_1, \alpha_2, \alpha_3$ 线性相关, 应选(A).

(7) 【答案】 (B).

【解】 由 $P(B) = 0.5$ 得 $P(\bar{B}) = 0.5$,

由 A, B 相互独立及减法公式得 $P(A - B) = P(A\bar{B}) = P(A)P(\bar{B}) = 0.5P(A) = 0.3$, 则 $P(A) = 0.6$, 从而 $P(\bar{A}) = 0.4$,

于是 $P(B - A) = P(\bar{A}B) = P(\bar{A})P(B) = 0.4 \times 0.5 = 0.2$, 应选(B).

(8) 【答案】 (D).

$$\text{【解】 } E(Y_1) = \frac{1}{2} \int_{-\infty}^{+\infty} y [f_1(y) + f_2(y)] dy = \frac{1}{2} [E(X_1) + E(X_2)],$$

$E(Y_2) = \frac{1}{2}[E(X_1) + E(X_2)]$, 显然 $E(Y_1) = E(Y_2)$.

$$E(Y_1^2) = \frac{1}{2} \int_{-\infty}^{+\infty} y^2 [f_1(y) + f_2(y)] dy = \frac{1}{2} [E(X_1^2) + E(X_2^2)],$$

$$\begin{aligned} D(Y_1) &= \frac{1}{2} [E(X_1^2) + E(X_2^2)] - \frac{1}{4} [E(X_1)]^2 - \frac{1}{4} [E(X_2)]^2 - \frac{1}{2} E(X_1) E(X_2), \\ &= \frac{1}{4} D(X_1) + \frac{1}{4} D(X_2) + \frac{1}{4} [E(X_1^2) + E(X_2^2)] - \frac{1}{2} E(X_1) E(X_2), \\ &= \frac{1}{4} D(X_1) + \frac{1}{4} D(X_2) + \frac{1}{4} E(X_1 - X_2)^2, \end{aligned}$$

$D(Y_2) = \frac{1}{4} [D(X_1) + D(X_2)]$, 显然 $D(Y_1) > D(Y_2)$, 应选(D).

二、填空题

(9) 【答案】 $2x - y - z - 1 = 0$.

【解】 $F = x^2(1 - \sin y) + y^2(1 - \sin x) - z$,

$$\mathbf{n} = (2x(1 - \sin y) - y^2 \cos x, 2y(1 - \sin x) - x^2 \cos y, -1),$$

在点 $(1, 0, 1)$ 处的法向量为 $\mathbf{n} = (2, -1, -1)$, 切平面为

$$\pi: 2(x - 1) - y - (z - 1) = 0, \text{ 即 } 2x - y - z - 1 = 0.$$

(10) 【答案】 1.

【解】 由 $f'(x) = 2(x - 1)$, $x \in [0, 2]$ 得 $f(x) = (x - 1)^2 + C$, $x \in [0, 2]$,

因为 $f(0) = 0$, 所以 $C = -1$, 故 $f(x) = x^2 - 2x$, $x \in [0, 2]$,

$$f(7) = f(-1) = -f(1) = 1.$$

(11) 【答案】 $x e^{2x+1}$.

【解】 $xy' + y(\ln x - \ln y) = 0$ 化为 $\frac{dy}{dx} + \frac{y}{x} \ln \frac{x}{y} = 0$,

令 $u = \frac{y}{x}$, 则 $u + x \frac{du}{dx} - u \ln u = 0$, 变量分离得 $\frac{du}{u(\ln u - 1)} = \frac{dx}{x}$,

积分得 $\ln(\ln u - 1) = \ln x + \ln C$, 即 $\ln u = Cx + 1$,

原方程通解为 $y = x e^{Cx+1}$, 由 $y(1) = e^3$ 得 $C = 2$, 故 $y = x e^{2x+1}$.

(12) 【答案】 π .

【解】 方法一 令 $\begin{cases} x = \cos t, \\ y = \sin t, \\ z = -\sin t, \end{cases}$ (起点 $t = 0$, 终点 $t = 2\pi$), 则

$$\begin{aligned} \oint_L z dx + y dz &= \int_0^{2\pi} \sin^2 t dt + \sin t (-\cos t) dt = \int_{-\pi}^{\pi} \sin^2 t dt + \sin t (-\cos t) dt \\ &= 2 \int_0^{\pi} \sin^2 t dt = 4 \int_0^{\frac{\pi}{2}} \sin^2 t dt = \pi \end{aligned}$$

方法二 设截口面上侧为 Σ , 则

$\mathbf{n} = (0, 1, 1)$, $\cos \alpha = 0$, $\cos \beta = \frac{1}{\sqrt{2}}$, $\cos \gamma = \frac{1}{\sqrt{2}}$, 由斯托克斯公式得

$$\oint_L z \, dx + y \, dz = \frac{1}{\sqrt{2}} \iint_{\Sigma} \begin{vmatrix} 0 & 1 & 1 \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ z & 0 & y \end{vmatrix} dS = \frac{1}{\sqrt{2}} \iint_{\Sigma} dS,$$

而 $dS = \sqrt{1 + z_x'^2 + z_y'^2} dx dy = \sqrt{2} dx dy$,

$$\text{所以} \oint_L z \, dx + y \, dz = \frac{1}{\sqrt{2}} \iint_{\Sigma} dS = \iint_{x^2 + y^2 \leq 1} dx dy = \pi.$$

(13) 【答案】 $[-2, 2]$.

$$【解】 A = \begin{pmatrix} 1 & 0 & a \\ 0 & -1 & 2 \\ a & 2 & 0 \end{pmatrix}, \quad |A| = a^2 - 4,$$

因为 A 的负惯性指数为 1, 所以 $|A| \leq 0$.

由 $|A| < 0$ 得 $-2 < a < 2$.

若 $|A| = 0$ 得 $a = -2$ 或 $a = 2$,

当 $a = -2$ 时, 由 $|\lambda E - A| = 0$ 得 $\lambda_1 = -3, \lambda_2 = 0, \lambda_3 = 3$, 负惯性指数为 1;

当 $a = 2$ 时, 由 $|\lambda E - A| = 0$ 得 $\lambda_1 = -3, \lambda_2 = 0, \lambda_3 = 3$, 负惯性指数为 1, 故 $-2 \leq a \leq 2$.

(14) 【答案】 $\frac{2}{5n}$.

$$【解】 E(X^2) = \frac{2}{3\theta^2} \int_{\theta}^{2\theta} x^3 dx = \frac{5}{2}\theta^2,$$

$$\text{由 } E(c \sum_{i=1}^n X_i^2) = \frac{5nc}{2}\theta^2 = \theta^2, \text{ 得 } c = \frac{2}{5n}.$$

三、解答题

(15) 【解】 方法一

$$\begin{aligned} & \lim_{x \rightarrow +\infty} \frac{\int_1^x [t^2(e^{\frac{1}{t}} - 1) - t] dt}{x^2 \ln(1 + \frac{1}{x})} = \lim_{x \rightarrow +\infty} \frac{\int_1^x [t^2(e^{\frac{1}{t}} - 1) - t] dt}{x} \cdot \frac{\frac{1}{x}}{\ln(1 + \frac{1}{x})} \\ &= \lim_{x \rightarrow +\infty} \frac{\int_1^x [t^2(e^{\frac{1}{t}} - 1) - t] dt}{x} = \lim_{x \rightarrow +\infty} [x^2(e^{\frac{1}{x}} - 1) - x] \\ &= \lim_{x \rightarrow +\infty} x^2 \left(e^{\frac{1}{x}} - 1 - \frac{1}{x} \right)^{\frac{1}{x} = t} = \lim_{t \rightarrow 0} \frac{e^t - 1 - t}{t^2} = \lim_{t \rightarrow 0} \frac{e^t - 1}{2t} = \frac{1}{2}. \end{aligned}$$

方法二

$$\begin{aligned} & \lim_{x \rightarrow +\infty} \frac{\int_1^x [t^2(e^{\frac{1}{t}} - 1) - t] dt}{x^2 \ln(1 + \frac{1}{x})} = \lim_{x \rightarrow +\infty} \frac{\int_1^x [t^2(e^{\frac{1}{t}} - 1) - t] dt}{x} \\ &= \lim_{x \rightarrow +\infty} [x^2(e^{\frac{1}{x}} - 1) - x] = \lim_{x \rightarrow +\infty} \left[x^2 \left(\frac{1}{x} + \frac{1}{2x^2} + o\left(\frac{1}{x^2}\right) \right) - x \right] \\ &= \lim_{x \rightarrow +\infty} x^2 \left[\frac{1}{2x^2} + o\left(\frac{1}{x^2}\right) \right] = \frac{1}{2}. \end{aligned}$$

(16) 【解】 $y^3 + xy^2 + x^2y + 6 = 0$ 两边对 x 求导得

$$3y^2 \frac{dy}{dx} + y^2 + 2xy \frac{dy}{dx} + 2xy + x^2 \frac{dy}{dx} = 0,$$

令 $\frac{dy}{dx} = 0$ 得 $y = -2x$ 或 $y = 0$ (不适合原方程, 舍去),

将 $y = -2x$ 代入原方程得 $\begin{cases} x = 1, \\ y = -2. \end{cases}$

$3y^2 \frac{dy}{dx} + y^2 + 2xy \frac{dy}{dx} + 2xy + x^2 \frac{dy}{dx} = 0$ 两边再对 x 求导整理得

$$(3y^2 + 2xy + x^2)y'' + 2(x + 3y)y'^2 + 4(x + y)y' + 2y = 0,$$

将 $\begin{cases} x = 1, \\ y = -2 \end{cases}$ 代入得 $\frac{d^2y}{dx^2} = \frac{4}{9} > 0$, 故 $x = 1$ 为函数 $y = f(x)$ 极小值点, 极小值为 $y = -2$.

(17) 【解】 $\frac{\partial z}{\partial x} = e^x \cos y \cdot f'$, $\frac{\partial z}{\partial y} = -e^x \sin y \cdot f'$,

$$\frac{\partial^2 z}{\partial x^2} = e^x \cos y \cdot f' + e^{2x} \cos^2 y \cdot f'', \quad \frac{\partial^2 z}{\partial y^2} = -e^x \cos y \cdot f' + e^{2x} \sin^2 y \cdot f'',$$

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = e^{2x} f'',$$

令 $u = e^x \cos y$, 由 $\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = (4z + e^x \cos y)e^{2x}$ 得

$$f''(u) = 4f(u) + u, \text{ 或 } f''(u) - 4f(u) = u,$$

解得 $f(u) = C_1 e^{-2u} + C_2 e^{2u} - \frac{1}{4}u$,

由 $f(0) = 0, f'(0) = 0$ 得 $\begin{cases} C_1 + C_2 = 0, \\ -2C_1 + 2C_2 - \frac{1}{4} = 0, \end{cases}$ 解得 $C_1 = -\frac{1}{16}, C_2 = \frac{1}{16}$,

$$\text{故 } f(u) = \frac{1}{16}(e^{2u} - e^{-2u}) - \frac{1}{4}u.$$

方法点评:本题考查偏导数与二阶常系数非齐次线性微分方程.

偏导数与微分方程结合问题是一种综合和重要的题型, 首先按题目要求计算出相应的偏导数, 根据给定的等量关系式将偏导数代入等式中, 整理得微分方程, 再根据微分方程的类型对微分方程求解.

(18) 【解】 方法一 令 $\Sigma_0: z = 1(x^2 + y^2 \leq 1)$, 取下侧, 其中 Σ 与 Σ_0 围成的几何体为 Ω , 由高斯公式得

$$\iint_{\Sigma + \Sigma_0} (x-1)^3 dy dz + (y-1)^3 dz dx + (z-1) dx dy = - \iiint_{\Omega} [3(x-1)^2 + 3(y-1)^2 + 1] dv$$

由三重积分的对称性与奇偶性性质得 $\iiint_{\Omega} x dv = 0$, $\iiint_{\Omega} y dv = 0$,

$$\text{从而 } I = - \iiint_{\Omega} [3(x^2 + y^2) - 6x - 6y + 7] dv = - \iiint_{\Omega} [3(x^2 + y^2) + 7] dv$$

$$\begin{aligned}
&= - \int_0^1 dz \iint_{x^2+y^2 \leq z} [3(x^2 + y^2) + 7] dv = - \int_0^1 dz \int_0^{2\pi} d\theta \int_0^{\sqrt{z}} (3r^3 + 7r) dr \\
&= -2\pi \int_0^1 \left(\frac{3}{4}z^2 + \frac{7}{2}z \right) dz = -2\pi \left(\frac{1}{4}z^3 + \frac{7}{4}z^2 \right) \Big|_0^1 = -4\pi,
\end{aligned}$$

由于 $\iint_{\Sigma_0} (x-1)^3 dy dz + (y-1)^3 dz dx + (z-1) dx dy = \iint_{\Sigma_0} (z-1) dx dy = 0$,

故 $I = \iint_{\Sigma} (x-1)^3 dy dz + (y-1)^3 dz dx + (z-1) dx dy = -4\pi$.

方法二 由 $z = x^2 + y^2$ 得 $\frac{\partial z}{\partial x} = 2x, \frac{\partial z}{\partial y} = 2y$, 曲面的法向量为 $\mathbf{n} = (-2x, -2y, 1)$,

$$\cos \alpha = -\frac{2x}{\sqrt{1+4x^2+4y^2}}, \cos \beta = -\frac{2y}{\sqrt{1+4x^2+4y^2}}, \cos \gamma = -\frac{1}{\sqrt{1+4x^2+4y^2}},$$

$$dy dz = \cos \alpha dS = \frac{\cos \alpha}{\cos \gamma} \cdot \cos \gamma dS = -2x dx dy,$$

$$dz dx = \cos \beta dS = \frac{\cos \beta}{\cos \gamma} \cdot \cos \gamma dS = -2y dx dy,$$

令 $D = \{(x, y) \mid x^2 + y^2 \leq 1\}$, 则

$$\begin{aligned}
I &= \iint_{\Sigma} [(x-1)^3(-2x) + (y-1)^3(-2y) + (z-1)] dx dy \\
&= \iint_D [(x-1)^3(-2x) + (y-1)^3(-2y) + (x^2 + y^2 - 1)] dx dy \\
&= \iint_D (-2x^4 - 2y^4 - 5x^2 - 5y^2 - 1) dx dy \\
&= - \int_0^{2\pi} d\theta \int_0^1 (2r^5 \cos^4 \theta + 2r^5 \sin^4 \theta + 5r^3 + r) dr \\
&= - \int_0^{2\pi} \left(\frac{1}{3} \cos^4 \theta + \frac{1}{3} \sin^4 \theta + \frac{5}{4} + \frac{1}{2} \right) d\theta \\
&= -\frac{8}{3} I_4 - \frac{5\pi}{2} - \pi = -4\pi.
\end{aligned}$$

(19) 【证明】 (I) 由 $\cos a_n - a_n = \cos b_n$ 得 $a_n = \cos a_n - \cos b_n$,

因为 $a_n > 0$, 所以 $a_n = \cos a_n - \cos b_n > 0$, 故 $0 < a_n < b_n$,

又因为 $\sum_{n=1}^{\infty} b_n$ 收敛, 所以 $\sum_{n=1}^{\infty} a_n$ 收敛, 故 $\lim_{n \rightarrow \infty} a_n = 0$.

(II) 方法一 由 $a_n = \cos a_n - \cos b_n$ 得

$$\frac{a_n}{b_n} = \frac{\cos a_n - \cos b_n}{b_n} = -\frac{2 \sin\left(\frac{a_n + b_n}{2}\right) \sin\left(\frac{a_n - b_n}{2}\right)}{b_n} \sim \frac{b_n^2 - a_n^2}{2b_n},$$

因为 $0 \leq \frac{b_n^2 - a_n^2}{2b_n} \leq \frac{b_n}{2}$ 且 $\sum_{n=1}^{\infty} b_n$ 收敛, 所以 $\sum_{n=1}^{\infty} \frac{b_n^2 - a_n^2}{2b_n}$ 收敛,

由正项级数比较审敛法得 $\sum_{n=1}^{\infty} \frac{a_n}{b_n}$ 收敛.

方法二 由 $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{a_n}{b_n^2} = \lim_{n \rightarrow \infty} \frac{1 - \cos b_n}{b_n^2} \cdot \frac{a_n}{1 - \cos b_n}$

$$= \frac{1}{2} \lim_{n \rightarrow \infty} \frac{a_n}{1 - \cos b_n} = \frac{1}{2} \lim_{n \rightarrow \infty} \frac{a_n}{a_n + 1 - \cos a_n} = \frac{1}{2},$$

且级数 $\sum_{n=1}^{\infty} b_n$ 收敛, 根据正项级数比较审敛法得级数 $\sum_{n=1}^{\infty} \frac{a_n}{b_n}$ 收敛.

方法点评:本题考查正项级数的比较审敛法.

在判断正项级数收敛时, 若存在另一个正项级数且知其敛散性, 一般使用比较审敛法.

(20) 【解】 (I) $\mathbf{A} = \begin{pmatrix} 1 & -2 & 3 & -4 \\ 0 & 1 & -1 & 1 \\ 1 & 2 & 0 & -3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -2 & 3 & -4 \\ 0 & 1 & -1 & 1 \\ 0 & 4 & -3 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -2 & 3 & -4 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 1 & -3 \end{pmatrix}$

$$\rightarrow \begin{pmatrix} 1 & -2 & 0 & 5 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & -3 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & -2 \\ 0 & 0 & 1 & -3 \end{pmatrix},$$

则方程组 $\mathbf{AX} = \mathbf{0}$ 的一个基础解系为 $\xi = (-1, 2, 3, 1)^T$.

(II) 方法一

由 $(\mathbf{A} : \mathbf{E}) = \left(\begin{array}{cccc|ccc} 1 & -2 & 3 & -4 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & 0 & 1 & 0 \\ 1 & 2 & 0 & -3 & 0 & 0 & 1 \end{array} \right) \rightarrow \left(\begin{array}{cccc|ccc} 1 & -2 & 3 & -4 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & 0 & 1 & 0 \\ 0 & 4 & -3 & 1 & -1 & 0 & 1 \end{array} \right)$

$$\rightarrow \left(\begin{array}{cccc|ccc} 1 & -2 & 3 & -4 & 1 & 0 & 0 \\ 0 & 1 & -1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & -3 & -1 & -4 & 1 \end{array} \right) \rightarrow \left(\begin{array}{cccc|ccc} 1 & -2 & 0 & 5 & 4 & 12 & -3 \\ 0 & 1 & 0 & -2 & -1 & -3 & 1 \\ 0 & 0 & 1 & -3 & -1 & -4 & 1 \end{array} \right)$$

$$\rightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & 2 & 6 & -1 \\ 0 & 1 & 0 & -2 & -1 & -3 & 1 \\ 0 & 0 & 1 & -3 & -1 & -4 & 1 \end{array} \right),$$

得 $\mathbf{B} = \begin{pmatrix} 2 - k_1 & 6 - k_2 & -k_3 - 1 \\ 2k_1 - 1 & 2k_2 - 3 & 2k_3 + 1 \\ 3k_1 - 1 & 3k_2 - 4 & 3k_3 + 1 \\ k_1 & k_2 & k_3 \end{pmatrix}$ (k_1, k_2, k_3 为任意常数).

方法二 令 $\mathbf{B} = (\mathbf{X}_1, \mathbf{X}_2, \mathbf{X}_3)$, $\mathbf{E} = (\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3)$,

则 $\mathbf{AB} = \mathbf{E}$ 等价于 $\mathbf{AX}_1 = \mathbf{e}_1$, $\mathbf{AX}_2 = \mathbf{e}_2$, $\mathbf{AX}_3 = \mathbf{e}_3$,

方程组 $\mathbf{AX}_1 = \mathbf{e}_1$ 的通解为

$$\mathbf{X}_1 = k_1 \begin{pmatrix} -1 \\ 2 \\ 3 \\ 1 \end{pmatrix} + \begin{pmatrix} 2 \\ -1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} -k_1 + 2 \\ 2k_1 - 1 \\ 3k_1 - 1 \\ k_1 \end{pmatrix} \quad (k_1 \text{ 为任意常数}),$$

方程组 $\mathbf{AX}_2 = \mathbf{e}_2$ 的通解为

$$\mathbf{X}_2 = k_2 \begin{pmatrix} -1 \\ 2 \\ 3 \\ 1 \end{pmatrix} + \begin{pmatrix} 6 \\ -3 \\ -4 \\ 0 \end{pmatrix} = \begin{pmatrix} -k_2 + 6 \\ 2k_2 - 3 \\ 3k_2 - 4 \\ k_2 \end{pmatrix} \quad (k_2 \text{ 为任意常数}),$$

方程组 $\mathbf{AX}_3 = \mathbf{e}_3$ 的通解为

$$\mathbf{X}_3 = k_3 \begin{pmatrix} -1 \\ 2 \\ 3 \\ 1 \end{pmatrix} + \begin{pmatrix} -1 \\ 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -k_3 - 1 \\ 2k_3 + 1 \\ 3k_3 + 1 \\ k_3 \end{pmatrix} \quad (k_3 \text{ 为任意常数}),$$

$$\text{故 } \mathbf{B} = \begin{pmatrix} -k_1 + 2 & -k_2 + 6 & -k_3 - 1 \\ 2k_1 - 1 & 2k_2 - 3 & 2k_3 + 1 \\ 3k_1 - 1 & 3k_2 - 4 & 3k_3 + 1 \\ k_1 & k_2 & k_3 \end{pmatrix} \quad (k_1, k_2, k_3 \text{ 为任意常数}).$$

方法三

$$\text{令 } \mathbf{B} = \begin{pmatrix} x_1 & x_2 & x_3 \\ x_4 & x_5 & x_6 \\ x_7 & x_8 & x_9 \\ x_{10} & x_{11} & x_{12} \end{pmatrix}, \text{ 由 } \mathbf{AB} = \mathbf{E} \text{ 得} \begin{cases} x_1 - 2x_4 + 3x_7 - 4x_{10} = 1, \\ x_2 - 2x_5 + 3x_8 - 4x_{11} = 0, \\ x_3 - 2x_6 + 3x_9 - 4x_{12} = 0, \\ x_4 - x_7 + x_{10} = 0, \\ x_5 - x_8 + x_{11} = 1, \\ x_6 - x_9 + x_{12} = 0, \\ x_1 + 2x_4 - 3x_{10} = 0, \\ x_2 + 2x_5 - 3x_{11} = 0, \\ x_3 + 2x_6 - 3x_{12} = 1, \end{cases}$$

$$\text{解得 } \begin{pmatrix} x_1 \\ x_4 \\ x_7 \\ x_{10} \end{pmatrix} = k_1 \begin{pmatrix} -1 \\ 2 \\ 3 \\ 1 \end{pmatrix} + \begin{pmatrix} 2 \\ -1 \\ -1 \\ 0 \end{pmatrix} = \begin{pmatrix} -k_1 + 2 \\ 2k_1 - 1 \\ 3k_1 - 1 \\ k_1 \end{pmatrix},$$

$$\begin{pmatrix} x_2 \\ x_5 \\ x_8 \\ x_{11} \end{pmatrix} = k_2 \begin{pmatrix} -1 \\ 2 \\ 3 \\ 1 \end{pmatrix} + \begin{pmatrix} 6 \\ -3 \\ -4 \\ 0 \end{pmatrix} = \begin{pmatrix} -k_2 + 6 \\ 2k_2 - 3 \\ 3k_2 - 4 \\ k_2 \end{pmatrix},$$

$$\begin{pmatrix} x_3 \\ x_6 \\ x_9 \\ x_{12} \end{pmatrix} = k_3 \begin{pmatrix} -1 \\ 2 \\ 3 \\ 1 \end{pmatrix} + \begin{pmatrix} -1 \\ 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -k_3 - 1 \\ 2k_3 + 1 \\ 3k_3 + 1 \\ k_3 \end{pmatrix},$$

$$\text{故 } \mathbf{B} = \begin{pmatrix} -k_1 + 2 & -k_2 + 6 & -k_3 - 1 \\ 2k_1 - 1 & 2k_2 - 3 & 2k_3 + 1 \\ 3k_1 - 1 & 3k_2 - 4 & 3k_3 + 1 \\ k_1 & k_2 & k_3 \end{pmatrix} \quad (k_1, k_2, k_3 \text{ 为任意常数}).$$

方法点评:求未知矩阵一般有如下三种情形:

- (1) 矩阵方程经过化简得 $\mathbf{AX} = \mathbf{B}$ 或 $\mathbf{XA} = \mathbf{B}$, 其中 \mathbf{A} 可逆, 则 $\mathbf{X} = \mathbf{A}^{-1}\mathbf{B}$ 或 $\mathbf{X} = \mathbf{BA}^{-1}$;
- (2) 矩阵方程经过化简得 $\mathbf{AX} = \mathbf{B}$, 其中 \mathbf{A} 不可逆或 \mathbf{A} 不是方阵, 则一般将 $\mathbf{AX} = \mathbf{B}$ 拆成几个方程组, 求每个方程组的通解, 将通解合成矩阵 \mathbf{X} ;
- (3) 矩阵对角化法

设 \mathbf{A} 的特征值为 $\lambda_1, \lambda_2, \dots, \lambda_n$, 其对应的线性无关的特征向量为 $\alpha_1, \alpha_2, \dots, \alpha_n$,

$$\text{令 } \mathbf{P} = (\alpha_1, \alpha_2, \dots, \alpha_n), \mathbf{P} \text{ 可逆, 且 } \mathbf{P}^{-1}\mathbf{AP} = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix},$$

$$\text{于是 } \mathbf{A} = \mathbf{P} \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & \lambda_n \end{pmatrix} \mathbf{P}^{-1}.$$

(21) 【证明】

$$\text{令 } \mathbf{A} = \begin{pmatrix} 1 & 1 & \cdots & 1 \\ 1 & 1 & \cdots & 1 \\ \vdots & \vdots & & \vdots \\ 1 & 1 & \cdots & 1 \end{pmatrix}, \quad \mathbf{B} = \begin{pmatrix} 0 & \cdots & 0 & 1 \\ 0 & \cdots & 0 & 2 \\ \vdots & & \vdots & \vdots \\ 0 & \cdots & 0 & n \end{pmatrix},$$

由 $|\lambda\mathbf{E} - \mathbf{A}| = 0$ 得 \mathbf{A} 的特征值为 $\lambda_1 = \cdots = \lambda_{n-1} = 0, \lambda_n = n$,

由 $|\lambda\mathbf{E} - \mathbf{B}| = 0$ 得 \mathbf{B} 的特征值为 $\lambda_1 = \cdots = \lambda_{n-1} = 0, \lambda_n = n$.

因为 $\mathbf{A}^T = \mathbf{A}$, 所以 \mathbf{A} 可对角化;

因为 $r(\mathbf{0}\mathbf{E} - \mathbf{B}) = r(\mathbf{B}) = 1$, 所以 \mathbf{B} 可对角化,

因为 \mathbf{A}, \mathbf{B} 特征值相同且都可对角化, 所以 $\mathbf{A} \sim \mathbf{B}$.

方法点评:本题考查矩阵相似.

设 \mathbf{A}, \mathbf{B} 为两个 n 阶矩阵, 若 $\mathbf{A} \sim \mathbf{B}$, 则 \mathbf{A}, \mathbf{B} 的特征值相同; 反之, 若 \mathbf{A}, \mathbf{B} 的特征值相同, 两矩阵不一定相似, 即特征值相同是两个矩阵相似的必要而非充分条件.

注意如下结论:

- (1) 若 \mathbf{A}, \mathbf{B} 特征值相同, 且 \mathbf{A}, \mathbf{B} 都可相似对角化, 则 $\mathbf{A} \sim \mathbf{B}$;
- (2) 若 \mathbf{A}, \mathbf{B} 特征值相同, 但 \mathbf{A}, \mathbf{B} 中一个可相似对角化, 另一个不可相似对角化, 则两矩阵一定不相似.

(22) 【解】(I) $F_Y(y) = P\{Y \leqslant y\}$

$$= P\{X = 1\}P\{Y \leqslant y \mid X = 1\} + P\{X = 2\}P\{Y \leqslant y \mid X = 2\}$$

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

当 $y < 0$ 时, $F_Y(y) = 0$;

$$\text{当 } 0 \leq y < 1 \text{ 时, } F_Y(y) = \frac{1}{2} \cdot \frac{y}{1} + \frac{1}{2} \cdot \frac{y}{2} = \frac{3y}{4};$$

$$\text{当 } 1 \leq y < 2 \text{ 时, } F_Y(y) = \frac{1}{2} + \frac{1}{2} \cdot \frac{y}{2} = \frac{y}{4} + \frac{1}{2};$$

当 $y \geq 2$ 时, $F_Y(y) = 1$,

$$\text{故 } Y \text{ 的分布函数为 } F_Y(y) = \begin{cases} 0, & y < 0, \\ \frac{3y}{4}, & 0 \leq y < 1, \\ \frac{y}{4} + \frac{1}{2}, & 1 \leq y < 2, \\ 1, & y \geq 2. \end{cases}$$

$$(II) f_Y(y) = \begin{cases} \frac{3}{4}, & 0 < y < 1, \\ \frac{1}{4}, & 1 < y < 2, \\ 0, & \text{其他.} \end{cases}$$

$$E(Y) = \int_0^1 \frac{3x}{4} dx + \int_1^2 \frac{x}{4} dx = \frac{3}{8} + \frac{3}{8} = \frac{3}{4}.$$

$$(23) \text{ 【解】 (I) 总体 } X \text{ 的密度函数为 } f(x; \theta) = \begin{cases} \frac{2x}{\theta} e^{-\frac{x^2}{\theta}}, & x > 0, \\ 0, & x \leq 0. \end{cases}$$

$$E(X) = \int_{-\infty}^{+\infty} x f(x) dx = 2 \int_0^{+\infty} \frac{x^2}{\theta} e^{-\frac{x^2}{\theta}} dx \stackrel{\frac{x^2}{\theta} = t}{=} 2 \int_0^{+\infty} t e^{-t} \cdot \frac{\sqrt{\theta}}{2\sqrt{t}} dt = \sqrt{\theta} \int_0^{+\infty} \sqrt{t} e^{-t} dt = \sqrt{\theta} \Gamma\left(\frac{1}{2} + 1\right) = \frac{\sqrt{\pi\theta}}{2}.$$

$$E(X^2) = \int_{-\infty}^{+\infty} x^2 f(x) dx = 2 \int_0^{+\infty} \frac{x^3}{\theta} e^{-\frac{x^2}{\theta}} dx = \theta \int_0^{+\infty} \frac{x^2}{\theta} e^{-\frac{x^2}{\theta}} d\left(\frac{x^2}{\theta}\right) = \theta \Gamma(2) = \theta.$$

(II) 设 x_1, x_2, \dots, x_n 为样本 X_1, X_2, \dots, X_n 的观察值, 似然函数为

$$L(\theta) = f(x_1; \theta) f(x_2; \theta) \cdots f(x_n; \theta) = \begin{cases} \frac{2^n x_1 x_2 \cdots x_n}{\theta^n} e^{-\frac{x_1^2 + x_2^2 + \cdots + x_n^2}{\theta}}, & x_1, x_2, \dots, x_n > 0, \\ 0, & \text{其他.} \end{cases}$$

当 $x_1, x_2, \dots, x_n > 0$ 时,

$$\ln L(\theta) = n \ln 2 + \sum_{i=1}^n \ln x_i - n \ln \theta - \frac{x_1^2 + x_2^2 + \cdots + x_n^2}{\theta},$$

由 $\frac{d}{d\theta} \ln L(\theta) = -\frac{n}{\theta} + \frac{x_1^2 + x_2^2 + \cdots + x_n^2}{\theta^2} = 0$ 得 θ 的最大似然估计值为 $\hat{\theta}_n = \frac{1}{n} \sum_{i=1}^n x_i^2$,

故 θ 的最大似然估计量为 $\hat{\theta} = \frac{1}{n} \sum_{i=1}^n X_i^2$.

(Ⅲ) 因为 $\{X_n^2\}$ 是独立同分布的随机变量序列,且 $E(X_n^2)=E(X^2)=\theta$,

所以根据辛钦大数定律, $\hat{\theta}=\frac{1}{n}\sum_{i=1}^n X_i^2$ 依概率收敛于 $E(X^2)=\theta$,

故存在 $a=\theta$,使得对任意的 $\varepsilon>0$,有 $\lim_{n \rightarrow \infty} P\{|\hat{\theta}-a| \geq \varepsilon\}=0$.