

Euler (欧拉) 积分

$$\begin{cases} \Gamma(x) = \int_0^{+\infty} x^{t-1} e^{-tx} dx & (\backslash \text{Gamma}) & \backslash \text{gamma} \\ B(p, q) = \int_0^1 x^{p-1} (1-x)^{q-1} dx & (\backslash \text{Beta}) & \backslash \text{beta } \beta \end{cases}$$

1)  $p(x) = \int_0^{+\infty} x^{\alpha+1} e^{-\lambda x} dx$  定义 ( $\alpha > 0$ )

2)  $P(\alpha+1) = \alpha P(\alpha) \longrightarrow P(\alpha) = \frac{P(\alpha+1)}{\alpha}$  令  $\alpha+1 > 0$  即可  
 $\alpha > -1$  -----

$$P(d+1) = \int_0^{+\infty} x^d e^{-x} dx = \left( -x^d e^{-x} \right) \Big|_0^{+\infty} + d \int_0^{+\infty} x^{d-1} e^{-x} dx = d P(d)$$

欠值了解  $\alpha \in (0, 1)$  的置信度  $\alpha$  即可求得  $\alpha$  及其置信范围的值  
 可靠度系数

$$P\left(\frac{1}{2}\right) = \frac{3}{2} P\left(\frac{1}{2}\right) = \frac{3}{2} \cdot \frac{1}{2} P\left(\frac{1}{2}\right)$$

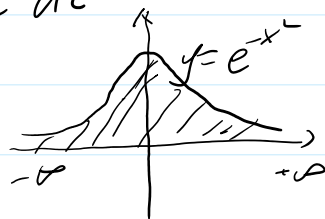
又  $d = n$  时

$$\begin{cases} p(n+1) = n p(n) = n(n-1) p(n-1) = \dots = n(n-1) \dots 2 \cdot 1 \cdot p(1) = n! p(1) = n! \\ p(1) = \int_0^{+\infty} e^{-k} dk = -e^{-k} \Big|_0^{+\infty} = 1, \quad p(2) = 1 p(1) = 1 \end{cases}$$

3)  $p$  函数是  $\gamma$  形式  $P(x) = \int_0^{+\infty} x^{\gamma-1} e^{-x} dx$

(1)  $x = t^2$ ,  $\rho(x) \stackrel{x=t^2}{=} \int_0^{+\infty} (t^2)^{\alpha-1} e^{-x} dt = 2 \int_0^{+\infty} t^{2\alpha-1} e^{-t^2} dt$

$$\underline{\Delta} = \frac{1}{2}, \quad p(t) = 2 \int_0^{+\infty} e^{-\lambda t} d\lambda = \int_{-\infty}^{+\infty} e^{-\lambda t} d\lambda$$



$$4) \quad P_{(\alpha)}^{(n)} = \int_0^{+\infty} x^{\alpha+1} (\ln x)^n e^{-x} dx$$

$$(x^{\alpha-1})' = x^{\alpha-1} \ln x$$

5) 余元公式  $\Gamma(x) \cdot \Gamma(1-x) = \frac{\pi}{\sin \pi x} \quad (0 < x < 1)$

B 函数  $B(p, q) = \int_0^1 x^p (1-x)^q dx = \underbrace{\int_0^{\frac{1}{2}} x^p (1-x)^q dx}_{I(p, q)} + \underbrace{\int_{\frac{1}{2}}^1 x^p (1-x)^q dx}_{R(p, q)}$

$I(p, q) = \int_0^{\frac{1}{2}} x^p (1-x)^q dx \begin{cases} p \geq 1, I(p, q) \text{ 为定积分} \\ p < 1, x=0 \text{ 为瑕点 } \lim_{x \rightarrow 0^+} \frac{x^p (1-x)^q}{\frac{1}{x^\mu}} = \lim_{x \rightarrow 0^+} x^{p+\mu} (1-x)^q \stackrel{\mu=1-p}{=} \end{cases}$

即  $p > 0, q \in \mathbb{R}$  时  $I(p, q)$  收敛  $\int_{\frac{1}{2}}^1 \frac{1}{x^{1-p}} dx$  与  $I(p, q)$  同敛散  $\Rightarrow \begin{cases} \mu=1-p \leq 1 \text{ 收, 即 } p > 0 \\ \mu=1-p > 1 \text{ 散, 即 } p \leq 0 \end{cases}$   
( $q \in \mathbb{R}$ )

$R(p, q) = \int_{\frac{1}{2}}^1 x^p (1-x)^q dx \begin{cases} q \geq 1, R(p, q) \text{ 为定积分} \\ q < 1, x=1 \text{ 为瑕点 } \lim_{x \rightarrow 1^-} \frac{x^p (1-x)^q}{(1-x)^\mu} = \lim_{x \rightarrow 1^-} x^p (1-x)^{q-\mu} \stackrel{\mu=1-q}{=} \end{cases}$

即  $q > 0, p \in \mathbb{R}$  时  $R(p, q)$  收敛  $\int_{\frac{1}{2}}^1 \frac{1}{(1-x)^{1-q}} dx$  与  $R(p, q)$  同敛散  $\Rightarrow \begin{cases} \mu=1-q \leq 1 \text{ 收, 即 } q > 0 \\ \mu=1-q > 1 \text{ 散, 即 } q \leq 0 \end{cases}$

1) 即  $B(p, q) = \int_0^1 x^p (1-x)^q dx$  当  $p > 0$  且  $q > 0$  时收敛

2)  $B(p, q) = B(q, p)$  (取  $x=1-t$  即可证得)

3)  $B(p, q) = \frac{q-1}{p+q-1} B(p, q-1) \quad (p > 0, q > 1)$

$= \frac{p-1}{p+q-1} B(p-1, q) \quad (p > 1, q > 0)$

$= \frac{(p-1)(q-1)}{(p+q-1)(p+q-2)} B(p-1, q-1) \quad (p > 1, q > 1)$

4)  $B(p, q) = \int_0^1 x^p (1-x)^q dx \xrightarrow{x=\sin^2 \theta} \int_{\frac{\pi}{2}}^0 \sin^{2p} \theta \cos^{2q} \theta \cdot 2 \sin \theta \cos \theta d\theta$   
 $= 2 \int_0^{\frac{\pi}{2}} \sin^{2p-1} \theta \cos^{2q-1} \theta d\theta$   
 $\xrightarrow{\frac{\pi}{2}-t} \int_{\frac{\pi}{2}}^0 \cos^{2p-1} \theta \sin^{2q-1} \theta d\theta \Rightarrow B(p, q) = \frac{\Gamma(p) \Gamma(q)}{\Gamma(p+q)}$

$$= 2 \int_0^{\frac{\pi}{2}} \sin \theta \cos \theta d\theta \quad \text{令 } u = \sin \theta \Rightarrow du = \cos \theta d\theta$$

$$B(\frac{1}{2}, \frac{1}{2}) = 2 \int_0^{\frac{\pi}{2}} d\theta = \pi$$

$$P(\frac{1}{2}) = 2 \int_0^{+\infty} e^{-x^2} dx = \int_{-\infty}^{+\infty} e^{-x^2} dx$$

$$5) \quad B(p, q) = \frac{P(p)P(q)}{P(p+q)} \quad (p>0, q>0)$$

$$\text{即 } B(\frac{1}{2}, \frac{1}{2}) = 1 = \frac{P(\frac{1}{2})P(\frac{1}{2})}{P(1)}$$

$$\Rightarrow P(\frac{1}{2}) = 1 \Rightarrow P(1) = \sqrt{1} = \int_{-\infty}^{+\infty} e^{-x^2} dx$$

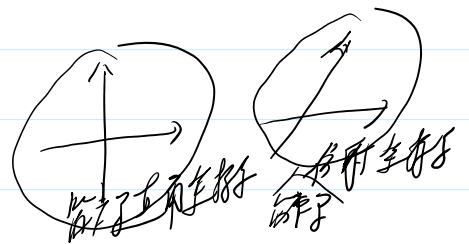
$$B(p, q) = \frac{P(p)P(q)}{P(p+q)}$$

$$\text{证明: } P(p)P(q) = \int_0^{+\infty} e^{-u^{2p}} du \int_0^{+\infty} e^{-v^{2q}} dv \stackrel{u=v^{\frac{p}{q}}}{=} 4 \int_0^{+\infty} e^{-x^{2(p+q)}} dx \int_0^{+\infty} e^{-y^{2(p+q)}} dy = 4 \int_0^{+\infty} \int_0^{+\infty} e^{-(x^2+y^2)} x^{2p} y^{2q} dx dy$$

$$\stackrel{x=r\cos\theta}{y=r\sin\theta} 4 \int_0^{+\infty} e^{-r^2} r^{2(p+q)-1} dr \int_0^{\frac{\pi}{2}} \cos^{2p}\theta \sin^{2q}\theta d\theta \stackrel{r=t}{=} 4 \int_0^{+\infty} e^{-t} t^{p+q-1} dt \cdot \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos^{2p}\theta \sin^{2q}\theta d\theta = P(p+q) \cdot B(p, q)$$

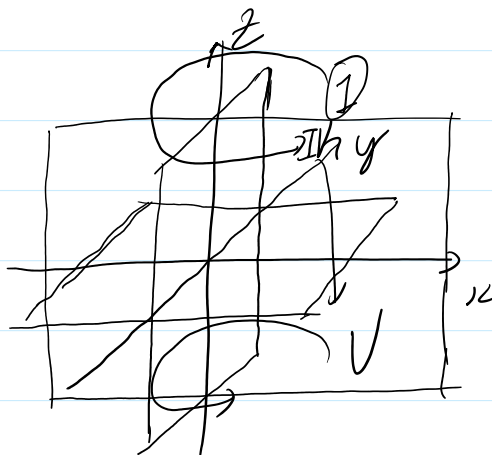
- 空间几何名词
- 1) 向量的运算 { 0 恒等运算 “+” 数乘  
④ 内积, 外积, 混合积, 三重积
  - 2) 直线与平面
  - 3) 空间曲线与曲面 { 柱面  
锥面  
旋转曲面
  - 4) 二重曲面

向量的运算

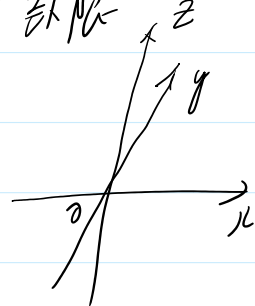


空间坐标系

曲面  
柱面  
锥面



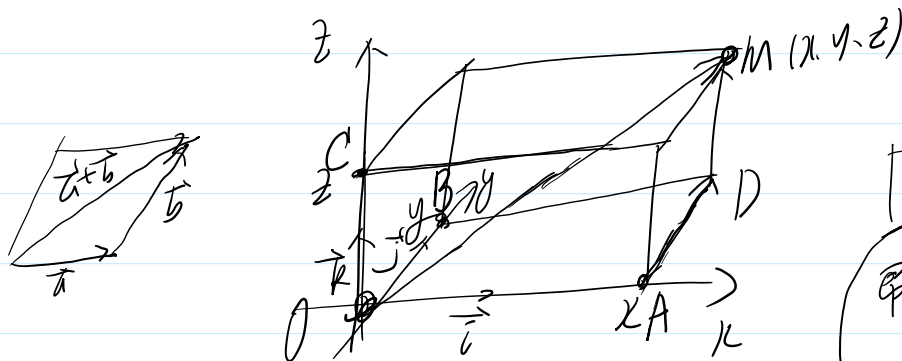
八个卦限



点

$M(x, y, z)$

$\vec{r} = (x, y, z)$



$$\vec{OM} = (x, y, z)$$

$$\vec{OM} = \vec{OA} + \vec{AB} + \vec{BM}$$

$$\vec{OM} = \vec{OA} + \vec{OB} + \vec{OC}$$

$$\vec{OM} = x\vec{i} + y\vec{j} + z\vec{k}$$

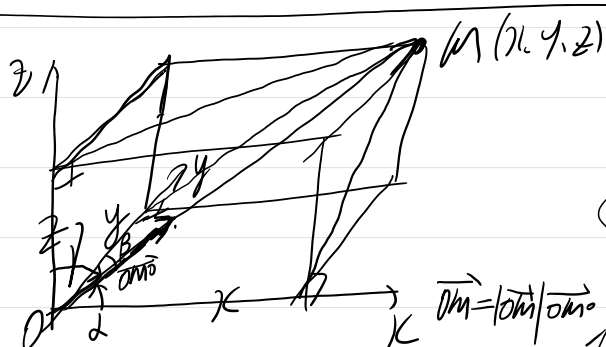
OM 的基本单位向量分解

简记  $(x, y, z)$   
坐标形式

基本单位向量

$$\begin{cases} \vec{i} = (1, 0, 0) \\ \vec{j} = (0, 1, 0) \\ \vec{k} = (0, 0, 1) \end{cases}$$

$$\begin{aligned} \vec{OA} &= x\vec{i} \\ \vec{OB} &= y\vec{j} \\ \vec{OC} &= z\vec{k} \end{aligned}$$



$$\vec{OM} = x\vec{i} + y\vec{j} + z\vec{k} \quad \text{或} \quad (x, y, z)$$

$$|\vec{OM}| = \sqrt{x^2 + y^2 + z^2}$$

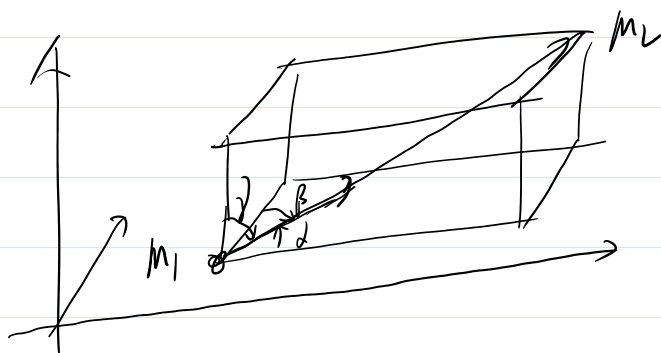
$$\vec{OM}_0 = \frac{1}{|\vec{OM}|} \vec{OM} = \frac{1}{|\vec{OM}|} (x\vec{i} + y\vec{j} + z\vec{k})$$

$$= \left( \frac{x}{|\vec{OM}|}, \frac{y}{|\vec{OM}|}, \frac{z}{|\vec{OM}|} \right)$$

方向余弦

$$= (\cos \alpha, \cos \beta, \cos \gamma)$$

$$\cos^2 \alpha + \cos^2 \beta + \cos^2 \gamma = \frac{x^2}{|\vec{OM}|^2} + \frac{y^2}{|\vec{OM}|^2} + \frac{z^2}{|\vec{OM}|^2} = 1$$



$$\vec{m}_1 \vec{m}_2 = (x_2 - x_1, y_2 - y_1, z_2 - z_1)$$

$$|\vec{m}_1 \vec{m}_2| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

$$\vec{m}_1 \vec{m}_2 = \left( \frac{x_2 - x_1}{\sqrt{\quad}}, \frac{y_2 - y_1}{\sqrt{\quad}}, \frac{z_2 - z_1}{\sqrt{\quad}} \right)$$

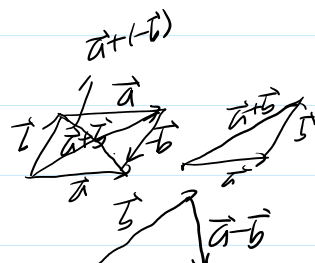
$$= (\cos \alpha, \cos \beta, \cos \gamma)$$

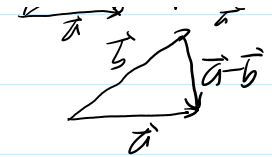
运算

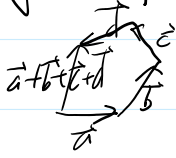
1) “加”与“数乘” (线性运算)

$$\vec{a} + \vec{b}$$

(平行四边形法则) 或 (三角形法则)



$\vec{a} + \vec{b}$  (平行四边形法则 或 三角形法则) 

$\vec{a} + \vec{b} + \vec{c} + \dots + \vec{d}$  (多边形法则) 

数量  $\lambda \vec{a}$   $\begin{cases} |\lambda \vec{a}| = |\lambda| |\vec{a}| \\ \lambda \vec{a} \text{ 与 } \vec{a} \text{ 同向} (\lambda > 0) \text{ 或 反向} (\lambda < 0), (\lambda \vec{a} = 0 \text{ 时 } \lambda = 0) \end{cases}$

$$\vec{a} \parallel \vec{b} \Leftrightarrow \vec{a} = \lambda \vec{b}$$

2) 内积