

一、选择题：本题共 8 小题，每小题 4 分，共 32 分。

(1) 【答案】D

【解答】由定义得 $\lim_{x \rightarrow 0^+} \frac{\cos \sqrt{|x|} - 1}{x} = \lim_{x \rightarrow 0^+} \frac{-\frac{1}{2}|x|}{x} = -\frac{1}{2};$

$$\lim_{x \rightarrow 0^-} \frac{\cos \sqrt{|x|} - 1}{x} = \lim_{x \rightarrow 0^-} \frac{-\frac{1}{2}|x|}{x} = \frac{1}{2}.$$

(2) 【答案】B

【解答】已知平面过 $(1, 0, 0)$ $(0, 1, 0)$ 两点，可得切平面内一向量 $(1, -1, 0)$ ，曲面 $z = x^2 + y^2$

的切平面法向量为 $(2x, 2y, -1)$

$$\therefore 2x - 2y = 0 \text{ 即 } x = y.$$

(3) 【答案】B

$$\begin{aligned} \sum_{n=0}^{\infty} (-1)^n \frac{2n+3}{(2n+1)!} &= \sum_{n=0}^{\infty} (-1)^n \frac{2n+1}{(2n+1)!} + \sum_{n=0}^{\infty} (-1)^n \frac{2}{(2n+1)!} \\ &= \sum_{n=0}^{\infty} (-1)^n \frac{1}{(2n+2)!} + \sum_{n=0}^{\infty} (-1)^n \frac{2}{(2n+1)!} = 2 \sin 1 + \cos 1. \end{aligned}$$

(4) 【答案】C

$$M = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{1+x^2+2x}{1+x^2} dx = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\pi}{2} dx = \pi;$$

$$N = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{1+x}{e^x} dx = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (1+x)e^{-x} dx;$$

$$K = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (1 + \sqrt{\cos x}) dx > \pi, \therefore K > M.$$

(5) 【答案】A

A 的特征值为 $\lambda_1 = \lambda_2 = \lambda_3 = 1$ ，而 $r(\lambda E - A) = r(E - A) = 2$ 。

(6) 【答案】C

由秩的定义，可知 C 正确

(7) 【答案】A

已知 $f(1+x) = f(1-x)$ 可得 $f(x)$ 图像关于 $x=1$ 对称， $\int_0^2 f(x) dx = 0.6$ 从而

$$P(x \leq 0) = 0.2$$

(8) 【答案】选 D .

【解答】若显著性水平 $\alpha = 0.05$ 时接受 H_0 , 可知检验统计量 $|Z| \leq U_{0.025}$, 此时 $|Z| \leq U_{0.005}$, 选 D .

(9) 【答案】 $k = -2$

【解答】 $\because \lim_{x \rightarrow 0} \left(\frac{1 - \tan x}{1 + \tan x} \right)^{\frac{1}{\sin kx}} = e, \therefore \lim_{x \rightarrow 0} \frac{1}{\sin kx} \left(\frac{1 - \tan x}{1 + \tan x} - 1 \right) = 1,$

$$\therefore \lim_{x \rightarrow 0} \frac{1}{kx} \cdot \frac{-2 \tan x}{1 + \tan x} = -\frac{2}{k} = 1, \therefore k = -2.$$

(10) 【答案】 $2 \ln 2 - 2$

【解答】 $\int_0^1 x f''(x) dx = \int_0^1 x df'(x) = x f'(x) \Big|_0^1 - \int_0^1 f'(x) dx = f'(1) - f(x) \Big|_0^1$

$$= 2 \ln 2 - f(1) + f(0) = 2 \ln 2 - 2.$$

(11) 【答案】 $(1, 0, -1)$

【解答】 $\vec{rot F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ xy & -yz & xz \end{vmatrix} = (y, -z, -x) \Big|_{(1,1,0)} = (1, 0, -1).$

【解答】 $\because \lim_{x \rightarrow 0} \left(\frac{1 - \tan x}{1 + \tan x} \right)^{\frac{1}{\sin kx}} = e, \therefore \lim_{x \rightarrow 0} \frac{1}{\sin kx} \left(\frac{1 - \tan x}{1 + \tan x} - 1 \right) = 1,$

(12) 【答案】 $-\frac{\pi}{3}$

【解答】 $L: \begin{cases} x^2 + y^2 + z^2 = 1 \\ x + y + z = 0 \end{cases}, \oint_L xy ds = \oint_L \left[\frac{1}{2} - (x^2 + y^2) \right] ds,$

$$\oint_L \left[\frac{1}{2} - \frac{2}{3} \right] ds = -\frac{1}{6} \cdot 2\pi = -\frac{\pi}{3}.$$

(13) 【答案】

【解答】 $A\alpha_1 = \lambda_1 \alpha_1, A\alpha_2 = \lambda_2 \alpha_2, A(\alpha_1 + \alpha_2) = \lambda_1 \alpha_1 + \lambda_2 \alpha_2$

$$A(\lambda_1 \alpha_1 + \lambda_2 \alpha_2) = \lambda_1^2 \alpha_1 + \lambda_2^2 \alpha_2 = \alpha_1 + \alpha_2, \therefore \lambda_1^2 = \lambda_2^2 = 1, \therefore \lambda_1 = \pm 1, \lambda_2 = \pm 1, \therefore |A| = -1$$

(14) 【答案】 $\frac{1}{4}$

【解答】 $p(AC|AB \cup C) = \frac{p[(AC)(AB \cup C)]}{p(AB \cup C)} = \frac{p(ABC \cup AC)}{p(AB) + p(C) - p(ABC)}$

$$= \frac{p(AC)}{\frac{1}{4} + p(C)} = \frac{\frac{1}{2}p(C)}{\frac{1}{4} + p(C)} = \frac{1}{4}, \therefore p(C) = \frac{1}{4}.$$

三、解答证明题

$$\begin{aligned}
 (15) \quad & \int e^{2x} \arctan \sqrt{e^x - 1} dx = \frac{1}{2} \int \arctan \sqrt{e^x - 1} de^{2x} \\
 &= \frac{1}{2} e^{2x} \cdot \arctan \sqrt{e^x - 1} - \frac{1}{2} \int e^{2x} \cdot \frac{\frac{e^x}{2\sqrt{e^x - 1}}}{1 + (e^x - 1)} dx \\
 &= \frac{1}{2} e^{2x} \cdot \arctan \sqrt{e^x - 1} - \frac{1}{4} \int \frac{e^{2x}}{\sqrt{e^x - 1}} dx \\
 &= \frac{1}{2} e^{2x} \cdot \arctan \sqrt{e^x - 1} - \frac{1}{4} \int \frac{e^x - 1 + 1}{\sqrt{e^x - 1}} de^x \\
 &= \frac{1}{2} e^{2x} \cdot \arctan \sqrt{e^x - 1} - \frac{1}{4} \int \sqrt{e^x - 1} + \frac{1}{\sqrt{e^x - 1}} d(e^x - 1) \\
 &= \frac{1}{2} e^{2x} \cdot \arctan \sqrt{e^x - 1} - \frac{1}{4} \left(\frac{2}{3} (e^x - 1)^{\frac{3}{2}} + 2\sqrt{e^x - 1} \right) + C \\
 &= \frac{1}{2} e^{2x} \cdot \arctan \sqrt{e^x - 1} - \frac{1}{6} (e^x - 1)^{\frac{3}{2}} - \frac{1}{2} \sqrt{e^x - 1} + C.
 \end{aligned}$$

(16) 解：设圆的周长为 x ，正三角周长为 y ，正方形的周长 z ，由题设 $x + y + z = 2$ 。

则目标函数：
$$S = \pi \left(\frac{x}{2\pi} \right)^2 + \frac{1}{2} \cdot \frac{\sqrt{3}}{2} \left(\frac{y}{3} \right)^2 + \left(\frac{z}{4} \right)^2 = \frac{x^2}{4\pi} + \frac{\sqrt{3}}{36} y^2 + \frac{z^2}{16},$$

故拉格朗日函数为

$$L(x, y, z; \lambda) = \frac{x^2}{4\pi} + \frac{\sqrt{3}}{36} y^2 + \frac{z^2}{16} + \lambda(x + y + z - 2).$$

则
$$L'_x = \frac{x}{2\pi} + \lambda = 0,$$

$$L'_y = \frac{2\sqrt{3}y}{36} + \lambda = 0,$$

$$L'_z = \frac{2z}{16} + \lambda = 0,$$

$$L'_\lambda = x + y + z - 2 = 0.$$

$$\text{解得 } x = \frac{2\pi}{\pi + 3\sqrt{3} + 4}, \quad y = \frac{6\sqrt{3}\pi}{\pi + 3\sqrt{3} + 4}, \quad z = \frac{8}{\pi + 3\sqrt{3} + 4}, \quad \lambda = \frac{-1}{\pi + 3\sqrt{3} + 4}.$$

$$\text{此时面积和有最小值 } S = \frac{1}{\pi + 3\sqrt{3} + 4}.$$

$$(17) \text{ 解: 构造平面 } \Sigma': \begin{cases} 3y^2 + 3z^2 = 1, \\ x = 0, \end{cases} \text{ 取后侧; 设 } \Sigma' \text{ 与 } \Sigma \text{ 所围区域为 } \Omega;$$

记 $P = x, Q = y^3 + z, R = z^3$; 借助高斯公式, 有:

$$\begin{aligned} \iint_{\Sigma} P dydz + Q dzdx + R dx dy &= \oiint_{\Sigma + \Sigma'} P dydz + Q dzdx + R dx dy - \iint_{\Sigma'} P dydz + Q dzdx + R dx dy \\ &= \iiint_{\Omega} (P'_x + Q'_y + R'_z) dx dy dz - 0 = \iiint_{\Omega} (1 + 3y^2 + 3z^2) dx dy dz \\ &= \iint_{3y^2 + 3z^2 = 1} dy dz \int_0^{\sqrt{1-3y^2-3z^2}} (1 + 3y^2 + 3z^2) dx \\ &= \iint_{3y^2 + 3z^2 = 1} \sqrt{1-3y^2-3z^2} (1 + 3y^2 + 3z^2) dy dz \\ &= \int_0^{2\pi} d\theta \int_0^{\frac{1}{\sqrt{3}}} \sqrt{1-3r^2} (1 + 3r^2) \cdot r dr \\ &= 2\pi \left(-\frac{1}{6}\right) \int_0^{\frac{1}{\sqrt{3}}} \sqrt{1-3r^2} (1 + 3r^2) d(1-3r^2) \\ &= \frac{\pi}{3} \int_0^{\frac{1}{\sqrt{3}}} \sqrt{1-3r^2} (1-3r^2-2) d(1-3r^2) \\ &= \frac{\pi}{3} \int_0^{\frac{1}{\sqrt{3}}} [(1-3r^2)^{\frac{3}{2}} - 2(1-3r^2)^{\frac{1}{2}}] d(1-3r^2) \\ &= \frac{\pi}{3} \left[\frac{2}{5} (1-3r^2)^{\frac{5}{2}} - \frac{4}{3} (1-3r^2)^{\frac{1}{2}} \right] \Big|_0^{\frac{1}{\sqrt{3}}} \end{aligned}$$

$$= \frac{14\pi}{45}.$$

(18) (I) 解: 通解 $y(x) = e^{-\int 1 dx} (\int x e^{\int 1 dx} dx + C)$

$$= e^{-x} (\int x e^x dx + C)$$

$$= e^{-x} [(x-1)e^x + C]$$

$$= (x-1) + Ce^{-x}.$$

(II) 证明: 设 $f(x+T) = f(x)$, 即 T 是 $f(x)$ 的周期.

通解 $y(x) = e^{-\int 1 dx} [\int f(x) e^{\int 1 dx} dx + C]$

$$= e^{-x} [\int f(x) e^x dx + C]$$

$$= e^{-x} \int f(x) e^x dx + Ce^{-x}.$$

不妨设 $y(x) = e^{-x} \int_T^x f(x) e^x dx + Ce^{-x}$, 则有

$$y(x+T) = e^{-(x+T)} \int_T^{x+T} f(t) e^t dt + Ce^{-(x+T)}$$

$$= e^{-(x+T)} \int_0^x f(u+T) e^{u+T} d(u+T) + (Ce^{-T}) \cdot e^{-x}$$

$$= e^{-(x+T)} \int_0^x f(u) e^u \cdot e^T du + (Ce^{-T}) \cdot e^{-x}$$

$$= e^{-x} \int_0^x f(u) e^u du + (Ce^{-T}) \cdot e^{-x},$$

即 $y(x+T)$ 依旧是方程的通解, 结论得证.

(19) 证明: 设 $f(x) = e^x - 1 - x, x > 0$, 则有

$$f'(x) = e^x - 1 > 0, \text{ 因此 } f(x) > 0, \frac{e^x - 1}{x} > 1,$$

$$\text{从而 } e^{x_2} = \frac{e^{x_1} - 1}{x_1} > 1, x_2 > 0;$$

猜想 $x_n > 0$, 现用数学归纳法证明:

$n=1$ 时, $x_1 > 0$, 成立;

假设 $n=k(k=1,2,\cdots)$ 时, 有 $x_k > 0$, 则 $n=k+1$ 时有

$$e^{x_{k+1}} = \frac{e^{x_k} - 1}{x_k} > 1, \text{ 所以 } x_{k+1} > 0;$$

因此 $x_n > 0$, 有下界.

$$\text{又 } x_{n+1} - x_n = \ln \frac{e^{x_n} - 1}{x_n} - \ln e^{x_n} = \ln \frac{e^{x_n} - 1}{x_n e^{x_n}};$$

$$\text{设 } g(x) = e^x - 1 - xe^x,$$

$$x > 0 \text{ 时, } g'(x) = e^x - e^x - xe^x = -xe^x < 0,$$

所以 $g(x)$ 单调递减, $g(x) < g(0) = 0$, 即有 $e^x - 1 < xe^x$,

$$\text{因此 } x_{n+1} - x_n = \ln \frac{e^{x_n} - 1}{x_n e^{x_n}} < \ln 1 = 0, x_n \text{ 单调递减.}$$

由单调有界准则可知 $\lim_{n \rightarrow \infty} x_n$ 存在.

$$\text{设 } \lim_{n \rightarrow \infty} x_n = A, \text{ 则有 } Ae^A = e^A - 1;$$

因为 $g(x) = e^x - 1 - xe^x$ 只有唯一的零点 $x=0$, 所以 $A=0$.

(20)解:(I)由 $f(x_1, x_2, x_3) = 0$ 得

$$\begin{cases} x_1 - x_2 + x_3 = 0, \\ x_2 + x_3 = 0, \\ x_1 + ax_3 = 0, \end{cases}$$

$$\text{系数矩阵 } A = \begin{pmatrix} 1 & -1 & 1 \\ 1 & 0 & 1 \\ 1 & 0 & a \end{pmatrix} \xrightarrow{r} \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & a-2 \end{pmatrix},$$

$a \neq 2$ 时, $r(A) = 3$, 方程组有唯一解: $x_1 = x_2 = x_3 = 0$;

$a=2$ 时, $r(A)=2$, 方程组有无穷解: $x=k\begin{pmatrix} -2 \\ -1 \\ 1 \end{pmatrix}, k \in R$.

(II) $a \neq 2$ 时, 令 $\begin{cases} y_1 = x_1 - x_2 + x_3, \\ y_2 = x_2 + x_3, \\ y_3 = x_1 + ax_3, \end{cases}$ 这是一个可逆变换,

因此其规范形为 $y_1^2 + y_2^2 + y_3^2$;

$$\begin{aligned} a=2 \text{ 时, } f(x_1, x_2, x_3) &= (x_1 - x_2 + x_3)^2 + (x_2 + x_3)^2 + (x_1 + 2x_3)^2 \\ &= 2x_1^2 + 2x_2^2 + 6x_3^2 - 2x_2x_3 + 6x_1x_3 \\ &= 2(x_1 - \frac{x_2 - 3x_3}{2})^2 + \frac{3(x_2 + x_3)^2}{2}, \end{aligned}$$

此时规范形为 $y_1^2 + y_2^2$.

(21)解:(I) A 与 B 等价, 则 $r(A) = r(B)$.

$$\text{又 } |A| = \begin{vmatrix} 1 & 2 & a \\ 1 & 3 & 0 \\ 2 & 7 & -a \end{vmatrix} \xrightarrow{r_3 - r_1} \begin{vmatrix} 1 & 2 & a \\ 1 & 3 & 0 \\ 3 & 9 & 0 \end{vmatrix} = 0,$$

$$\text{所以 } |B| = \begin{vmatrix} 1 & a & 2 \\ 0 & 1 & 1 \\ -1 & 1 & 1 \end{vmatrix} \xrightarrow{r_3 + r_1} \begin{vmatrix} 1 & a & 2 \\ 0 & 1 & 1 \\ 0 & a+1 & 3 \end{vmatrix} = 2 - a = 0,$$

$a=2$.

(II) $AP=B$, 即解矩阵方程 $AX=B$:

$$(A, B) = \left(\begin{array}{ccc|ccc} 1 & 2 & 2 & 1 & 2 & 2 \\ 1 & 3 & 0 & 0 & 1 & 1 \\ 2 & 7 & -2 & -1 & 1 & 1 \end{array} \right) \xrightarrow{r} \left(\begin{array}{ccc|ccc} 1 & 0 & 6 & 3 & 4 & 4 \\ 0 & 1 & -2 & -1 & -1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right)$$

$$\text{得 } P = \begin{pmatrix} -6k_1 + 3 & -6k_2 + 4 & -6k_3 + 4 \\ 2k_1 - 1 & 2k_2 - 1 & 2k_3 - 1 \\ k_1 & k_2 & k_3 \end{pmatrix};$$

又 P 可逆, 所以 $|P| \neq 0$, 即 $k_2 \neq k_3$.

$$\text{最终 } P = \begin{pmatrix} -6k_1+3 & -6k_2+4 & -6k_3+4 \\ 2k_1-1 & 2k_2-1 & 2k_3-1 \\ k_1 & k_2 & k_3 \end{pmatrix}, \text{ 其中 } k_1, k_2, k_3 \text{ 为任意常数, 且 } k_2 \neq k_3.$$

22. 解: (1) 由已知 $P\{X=1\}=\frac{1}{2}$, $P\{X=-1\}=\frac{1}{2}$, Y 服从 λ 的泊松分布,

$$\text{所以 } \text{cov}(X, Z) = \text{cov}(X, XY) = E(X^2Y) - E(X)E(XY)$$

$$E(X^2)E(Y) - E^2(X)E(Y) = D(X)E(Y) = \lambda.$$

(2) 由条件可知 Z 的取值为 $0, \pm 1, \pm 2, \dots$,

$$P\{Z=0\} = P\{X=-1, Y=0\} + P\{X=1, Y=0\} = e^{-\lambda},$$

$$P\{Z=1\} = P\{X=1, Y=1\} = \frac{1}{2}\lambda e^{-\lambda}, \quad P\{Z=-1\} = P\{X=-1, Y=1\} = \frac{1}{2}\lambda e^{-\lambda},$$

$$\text{同理, } P\{Z=k\} = \frac{1}{2} \frac{\lambda^{|k|} e^{-\lambda}}{|k|!}, k = \pm 1, \pm 2, \dots,$$

$$P\{Z=0\} = e^{-\lambda}.$$

23. 解: (1) 由条件可知, 似然函数为

$$L(\sigma) = \prod_{i=1}^n \frac{1}{2\sigma} e^{-\frac{|x_i|}{\sigma}}, x_i \in R, i=1, 2, \dots, n,$$

$$\text{取对数: } \ln L(\sigma) = \sum_{i=1}^n \left[-\ln 2\sigma - \frac{|x_i|}{\sigma} \right] = \sum_{i=1}^n \left[-\ln 2 - \ln \sigma - \frac{|x_i|}{\sigma} \right],$$

$$\text{求导: } \frac{d \ln L(\sigma)}{d\sigma} = \sum_{i=1}^n \left[-\frac{1}{\sigma} + \frac{|x_i|}{\sigma^2} \right] = -\frac{n}{\sigma} + \frac{\sum_{i=1}^n |x_i|}{\sigma^2} = 0,$$

$$\text{解得 } \sigma \text{ 得极大似然估计 } \sigma = \frac{\sum_{i=1}^n |x_i|}{n}.$$

$$(2) \text{ 由第一问可知 } \sigma = \frac{\sum_{i=1}^n |x_i|}{n}, \text{ 所以 } E(\hat{\sigma}) = E(|X|) = \int_{-\infty}^{+\infty} |x| \frac{1}{2\sigma} e^{-\frac{|x|}{\sigma}} dx = \sigma.$$

$$\begin{aligned}
D(\hat{\sigma}) &= D\left(\frac{\sum_{i=1}^n |X_i|}{n}\right) = \frac{1}{n} D(|X|) = \frac{1}{n} \{E(X^2) - E^2(|X|)\} \\
&= \frac{1}{n} \left\{ \int_{-\infty}^{+\infty} x^2 \frac{1}{2\sigma} e^{-\frac{|x|}{\sigma}} dx - \sigma^2 \right\} = \frac{1}{n} \left\{ \int_0^{+\infty} x^2 \frac{1}{\sigma} e^{-\frac{x}{\sigma}} dx - \sigma^2 \right\} = \frac{\sigma^2}{n}.
\end{aligned}$$