

17、

已知函数 $f(x)$ 满足 $f(x) = \frac{1}{(2-x)^2} - \int_0^1 f(x) dx$, 将 $f(x)$ 展开成 x 的幂级数

步骤一 计算积分方程

$$\text{令 } \int_0^1 f(x) dx = A$$

$$A = \int_0^1 \frac{dx}{(x-2)^2} - A \Rightarrow 2A = -\frac{1}{x-2} \Big|_0^1 = -(-1 + \frac{1}{2}) = \frac{1}{2}$$

$$\text{得 } A = \frac{1}{4}$$

$$f(x) = \frac{1}{(2-x)^2} - \frac{1}{4} = \frac{1}{2} \left(\frac{1}{1-\frac{x}{2}} \right)' - \frac{1}{4}$$

$$= \frac{1}{2} \left[\sum_{n=0}^{\infty} \left(\frac{x}{2} \right)^n \right]' - \frac{1}{4}$$

$$= \frac{1}{2} \left[\sum_{n=1}^{\infty} \frac{n \cdot x^{n-1}}{2^n} \right] - \frac{1}{4} = \sum_{n=0}^{\infty} \frac{(n+1)x^n}{2^{n+2}} - \frac{1}{4} \quad |x| < 2$$

$$= \sum_{n=1}^{\infty} \frac{(n+1)x^n}{2^{n+2}} \quad |x| < 2$$

18. 设 $g(x)$ 连续, $f(x) = \int_0^{x^2} g(xt) dt$, 求 $f'(x)$ 的表达式,

并判断 $f'(x)$ 在 $x=0$ 处的连续性.

$$f(x) = \begin{cases} 0 & x=0 \\ \frac{1}{x} \int_0^{x^2} g(xt) dx & x \neq 0 \end{cases} \xrightarrow{\text{令 } xt=u} \frac{1}{x} \int_0^{x^3} g(u) du \quad x \neq 0$$

$$f(x) = \begin{cases} -\frac{1}{x^2} \int_0^{x^3} g(u) du + \frac{1}{x} \cdot 3x^2 \cdot g(x^3) & x \neq 0 \end{cases}$$

$$\lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x} = \lim_{x \rightarrow 0} \frac{-\frac{1}{x^2} \int_0^{x^3} g(u) du}{x}$$

$$\stackrel{L'}{=} \lim_{x \rightarrow 0} \frac{3x^2 \cdot g(x^3)}{2x} = 0$$

$$\text{所以 } f'(x) = \begin{cases} 0 & x=0 \\ -\frac{1}{x^2} \int_0^{x^3} g(u) du + 3x g(x^3) & x \neq 0 \end{cases}$$

$$\text{则 } f'(x) = \begin{cases} -\frac{1}{x^2} \int_0^{x^3} g(u) du + 3xg(x^3) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

$$\begin{aligned} \lim_{x \rightarrow 0} f'(x) &= \lim_{x \rightarrow 0} \frac{-\int_0^{x^3} g(u) du}{x^2} + 0 \\ &\stackrel{L}{=} -\lim_{x \rightarrow 0} \frac{-3x^2 \cdot g(x^3)}{2x} = 0 = f'(0) \end{aligned}$$

则 $f(x)$ 在 $x=0$ 处连续

19、求函数 $f(x, y) = (2x^2 - y^2)e^x$ 的极值.

步骤一 获得驻点

$$\begin{cases} f'_x = 4x \cdot e^x + (2x^2 - y^2)e^x = e^x \cdot (2x^2 + 4x - y^2) = 0 & \textcircled{1} \\ f'_y = -2y \cdot e^x = 0 & \textcircled{2} \end{cases}$$

$$\begin{cases} \textcircled{2} = 0 \Rightarrow y = 0 \end{cases}$$

$$\begin{cases} \text{当 } y=0, \text{ 代入 } \textcircled{1} \text{ 式, } 2x^2 + 4x = 0 \Rightarrow x_1 = 0, x_2 = -2 \end{cases}$$

获得两个驻点 $(0, 0)$ 和 $(-2, 0)$

步骤二 求ABC

$$A = e^x(2x^2 + 4x - y^2 + 4x + 4)$$

$$B = -2ye^x$$

$$C = -2e^x$$

$$\textcircled{1} \text{ 代入 } (0, 0) \quad AC - B^2 = 4 \cdot (-2) - 0 = -8 < 0 \quad \text{否}$$

$$\textcircled{2} \text{ 代入 } (-2, 0) \quad A = -4 \quad B = 0 \quad C = -2e^{-2}$$

$$AC - B^2 = 8e^{-2} > 0 \quad A = -4 < 0$$

$(-2, 0)$ 为极大值点,

$f(x, y)$ 在点 $(-2, 0)$ 处取极大值 $8e^{-2}$.

20、

已知平面区域 $D = \{(x, y), 0 \leq x \leq 1, 0 \leq y \leq 1\}$ ，计算二重积分 $\iint_D \frac{y}{(1+x^2+y^2)^{\frac{3}{2}}} dx dy$

$$\frac{1}{2} \int_0^1 dx \int_0^1 \frac{d(y^2+x^2+1)}{(1+x^2+y^2)^{\frac{3}{2}}} = \frac{1}{2} \int_0^1 (-2) \frac{1}{\sqrt{1+x^2+y^2}} \Big|_0^1 dx$$

$$= - \int_0^1 \left(\frac{1}{\sqrt{2+x^2}} - \frac{1}{\sqrt{1+x^2}} \right) dx$$

$$= - \left(\ln|x+\sqrt{x^2+2}| - \ln|x+\sqrt{x^2+1}| \right) \Big|_0^1$$

$$= - \left[(\ln(1+\sqrt{3}) - \ln\sqrt{2}) - (\ln(1+\sqrt{2})) \right]$$

$$= \ln \frac{2+\sqrt{2}}{1+\sqrt{3}}$$

21、设向量组 $\alpha_1 = \begin{pmatrix} 1 \\ 0 \\ -1 \\ -1 \end{pmatrix}, \alpha_2 = \begin{pmatrix} 1 \\ -1 \\ 0 \\ -2 \end{pmatrix}, \alpha_3 = \begin{pmatrix} 0 \\ -1 \\ 1 \\ -1 \end{pmatrix}, \alpha_4 = \begin{pmatrix} 0 \\ 1 \\ -1 \\ 1 \end{pmatrix}, A = (\alpha_1, \alpha_2, \alpha_3, \alpha_4),$

$$G = (\alpha_1, \alpha_2) \leftarrow$$

(1) 证明: α_1, α_2 是 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 的一个极大线性无关组 \leftarrow

(2) 求 H ，使得 $GH = A$ ，并求 A^{10} . \leftarrow

1) 初等行变换化阶梯形

$$(\alpha_1 \alpha_2 \alpha_3 \alpha_4) = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & -1 & -1 & 1 \\ -1 & 0 & 1 & -1 \\ -1 & -2 & -1 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & -1 & -1 & 1 \\ 0 & 1 & 1 & -1 \\ 0 & -1 & -1 & 1 \end{pmatrix} \begin{matrix} \\ \\ r_1 + r_3 \\ \end{matrix}$$

$$\rightarrow \begin{pmatrix} 1 & 1 & 0 & 0 \\ 0 & -1 & -1 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \Rightarrow r(\alpha_1 \alpha_2) = r(\alpha_1 \alpha_2 \alpha_3 \alpha_4)$$

则得证, α_1, α_2 是 $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ 的一个极大线性无关组 \leftarrow

(2) 求 H , 使得 $GH = A$,

求解方程组 $(G|A) = (\alpha_1 \alpha_2 | \alpha_1 \alpha_2 \alpha_3 \alpha_4)$

$$\rightarrow \left(\begin{array}{cc|cc} 1 & 1 & 1 & 1 \\ 0 & -1 & 0 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \rightarrow \left(\begin{array}{cc|cc} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & -1 \end{array} \right)$$

得 $H = \begin{bmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & 1 & -1 \end{bmatrix}$

计算 A^2

$$A^2 = GHGH$$

$$HG = \begin{pmatrix} 1 & 0 & -1 & 1 \\ 0 & 1 & 1 & -1 \end{pmatrix} \begin{bmatrix} 1 & 1 \\ 0 & -1 \\ -1 & 0 \\ -1 & -2 \end{bmatrix} = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix} \quad \text{初等阵 } E_{21}(-1)$$

$$A^{10} = G[E_{21}(-1)]^9 H = G E_{21}(-9) H \quad \text{同样操作操作9回}$$

$$= \begin{pmatrix} 1 & 1 \\ 0 & -1 \\ -1 & 0 \\ -1 & -2 \end{pmatrix} \cdot \begin{pmatrix} 1 & -9 & -10 & 10 \\ 0 & 1 & 1 & -1 \end{pmatrix} = \begin{pmatrix} 1 & -8 & -9 & 9 \\ 0 & -1 & -1 & 1 \\ -1 & 9 & 10 & -10 \\ -1 & 7 & 8 & -8 \end{pmatrix}$$

22、假设某种元件的寿命服从指数分布，其均值 θ 是未知参数，为估计 θ ，取 n 个这种元件同时做寿命试验，试验到出现 k 个元件失效时停止。

(1) 若 $k=1$ ，失效元件的寿命记为 T ，(i) 求 T 的概率密度，(ii) 记 $\hat{\theta} = aT$ ，确定 a 使得 $E(\hat{\theta}) = \theta$ 并求 $D(\hat{\theta})$ 。

(2) 已知 k 个失效元件寿命值分别为 t_1, t_2, \dots, t_k ，且 $t_1 \leq t_2 \leq \dots \leq t_k$ ，似然函数为

$$L(\theta) = \frac{1}{\theta^k} e^{-\frac{1}{\theta} \sum_{i=1}^k t_i + (n-k)t_k}$$

求 θ 的最大似然估计值。

1) 根据题意，

单个元件的寿命服从指数分布， $T \sim \frac{1}{\theta} \Rightarrow f(x) = \frac{1}{\theta} e^{-\frac{x}{\theta}} \quad x \geq 0$

1) 根据题意,

单个原件服从指数分布 $\sim E(\frac{1}{\theta}) \Rightarrow f_{X_i}(x) = \begin{cases} \frac{1}{\theta} e^{-\frac{x}{\theta}} & x \geq 0 \\ 0 & \text{其它} \end{cases}$

$$F_{X_i}(x) = P\{X \leq x\} = 1 - e^{-\frac{x}{\theta}}$$

题干的概率密度为最小值概率密度 即 $T = \{X_1, X_2, X_3, \dots, X_n\}_{\min}$

独立同分布最小值的分布函数为 $F_{\min} = 1 - [1 - F(x)]^n = 1 - e^{-\frac{n}{\theta}x}$

则 $f_T(t) = (1 - e^{-\frac{n}{\theta}t})' = -e^{-\frac{n}{\theta}t} \cdot (-\frac{n}{\theta}) = \frac{n}{\theta} e^{-\frac{n}{\theta}t}$

整理:

$$f_T(t) = \begin{cases} \frac{n}{\theta} e^{-\frac{n}{\theta}t} & t > 0 \\ 0 & \text{其它} \end{cases}$$

$$E(\hat{\theta}) = E(nT) = nE(T) = n \cdot \frac{\theta}{n} = \theta \Rightarrow a=n$$

$$D(\hat{\theta}) = D(nT) = n^2 \cdot E(T) = n^2 \cdot (\frac{\theta}{n})^2 = \theta^2$$

(2) 已知 k 个失效元件寿命值分别为 t_1, t_2, \dots, t_k , 且 $t_1 \leq t_2 \leq \dots \leq t_k$, 似然函数为

$$L(\theta) = \frac{1}{\theta^k} e^{-\frac{1}{\theta} [\sum_{i=1}^k t_i + (n-k)t_k]}$$

求 θ 的最大似然估计值

$$\textcircled{1} \ln L(\theta) = -k \ln \theta - \frac{1}{\theta} \left[\sum_{i=1}^k t_i + (n-k)t_k \right]$$

$$\textcircled{2} \frac{d \ln L(\theta)}{d\theta} = -\frac{k}{\theta} + \frac{1}{\theta^2} \left[\sum_{i=1}^k t_i + (n-k)t_k \right] = 0$$

得:

$$\hat{\theta} = \frac{1}{k} \left[\sum_{i=1}^k t_i + (n-k)t_k \right]$$