

本题  
得分

三、确定以下求积公式中的求积系数，使其代数精度尽量高，并指明所构造的求积公式所具有的代数精度：

$$\int_{-2h}^{2h} f(x) dx \approx A_{-1} f(-h) + A_0 f(0) + A_1 f(h)$$

取  $f(x) = 1, x, x^2$  代入得

$$\int_{-2h}^{2h} 1 dx = 4h = A_{-1} + A_0 + A_1$$

$$\int_{-2h}^{2h} x dx = 0 = A_{-1}(-h) + A_1 h$$

$$\text{得 } A_{-1} = A_1 = \frac{8}{3}h$$

$$\int_{-2h}^{2h} x^2 dx = \frac{16}{3}h^3 = A_{-1}(-h)^2 + A_1 h^2$$

$$A_0 = -\frac{4}{3}h$$

$$\text{求积公式为 } \int_{-2h}^{2h} f(x) dx \approx \frac{8}{3}h f(-h) - \frac{4}{3}h f(0) + \frac{8}{3}h f(h)$$

取  $f(x) = x^3$  代入

$$\text{左边} = \int_{-2h}^{2h} x^3 dx = 0, \text{右边} = \frac{8}{3}h(-h)^3 + \frac{8}{3}h \cdot h^3 = 0$$

取  $f(x) = x^4$  代入

$$\text{左边} = \int_{-2h}^{2h} x^4 dx = \frac{64}{5}h^5, \text{右边} = \frac{8}{3}h(-h)^4 + \frac{8}{3}h \cdot h^4 = \frac{16}{3}h^5$$

左边  $\neq$  右边

所以求积公式代数精度为 3

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四、用 Romberg 求积公式计算  $\int_1^3 \frac{dx}{x}$ , 要求误差不超过  $\frac{1}{2} \times 10^{-4}$

$$T_1 = \frac{b-a}{2} [f(a) + f(b)] = \frac{2}{2} \left[ \frac{1}{1} + \frac{1}{3} \right] = \frac{4}{3} \approx 1.33333$$

$$T_2 = \frac{T_1}{2} + \frac{b-a}{2} f(x_1) = \frac{T_1}{2} + f(2) \approx 1.16667$$

$$T_4 = \frac{T_2}{2} + \frac{b-a}{4} (f(x_1) + f(x_3)) = \frac{T_2}{2} + \frac{2}{4} (f(\frac{3}{2}) + f(\frac{5}{2})) = \frac{67}{60} \approx 1.11667$$

$$T_8 = \frac{T_4}{2} + \frac{b-a}{8} [f(x_1) + f(x_3) + f(x_5) + f(x_7)] = \frac{T_4}{2} + \frac{2}{8} (f(\frac{5}{4}) + f(\frac{7}{4}) + f(\frac{9}{4}) + f(\frac{11}{4})) = \frac{1193}{1080} \approx 1.10463$$

列表 Romberg 求积

$$1.33333$$

$$1.16667 \quad 1.11112$$

$$1.11667 \quad 1.10000 \quad 1.09926$$

$$1.10463 \quad 1.10062 \quad 1.10066 \quad 1.10068$$