

本题
得分

五、设线性方程组

$$\begin{cases} -2x_1 + x_2 + x_3 = 10, \\ -x_1 + 2x_2 + 3x_3 = 12, \\ 4x_1 + 2x_2 + x_3 = 16, \end{cases}$$

(1) 写出 Jacobi 迭代法、Gauss-Seidel 迭代法解该方程组的迭代公式; [6分]

(2) 考察用 Gauss-Seidel 解该方程组的收敛性。[12分]

(1) Jacobi

$$\begin{cases} x_1^{(k+1)} = 0.5x_2^{(k)} + 0.5x_3^{(k)} - 5 \\ x_2^{(k+1)} = 0.5x_1^{(k)} - 1.5x_3^{(k)} + 6 \\ x_3^{(k+1)} = -4x_1^{(k)} - 2x_2^{(k)} + 16 \end{cases}$$

Gauss-Seidel

$$\begin{cases} x_1^{(k+1)} = 0.5x_2^{(k)} + 0.5x_3^{(k)} - 5 \\ x_2^{(k+1)} = 0.5x_1^{(k+1)} - 1.5x_3^{(k)} + 6 \\ x_3^{(k+1)} = -4x_1^{(k+1)} - 2x_2^{(k+1)} + 16 \end{cases}$$

(2) 由

$$\begin{cases} x_1^{(k+1)} = 0.5x_2^{(k)} + 0.5x_3^{(k)} - 5 \\ x_2^{(k+1)} = 0.25x_2^{(k)} - 1.25x_3^{(k)} + 3.5 \\ x_3^{(k+1)} = -2.5x_2^{(k)} + 0.5x_3^{(k)} + 29 \end{cases}$$

得 $M_{GS} = \begin{bmatrix} 0 & 0.5 & 0.5 \\ 0 & 0.25 & -1.25 \\ 0 & -2.5 & 0.5 \end{bmatrix}$,

$$|\lambda - M_{GS}E| = \lambda(\lambda^2 - 0.75\lambda - 3)$$

则 $\rho(M_{GS}) = \frac{0.75 + \sqrt{12.5625}}{2} > 1$

得 G-S 法发散

本题
得分

六、用最小二乘拟合方法求一形如 $y = ax + bx^3$ (a, b 为常数) 的经验公式, 其中数据表如下:

| x | -2 | -1 | 0 | 1 | 2 |
|-----|-------|-------|-------|------|------|
| y | -8.99 | -1.51 | 0.001 | 1.47 | 9.02 |

[18分]

取 $\varphi_0(x) = x, \varphi_1(x) = x^3$

得 $(\varphi_0, \varphi_0) = \sum_{i=1}^5 x_i^2 = 10, (\varphi_0, \varphi_1) = \sum_{i=1}^5 x_i^4 = 34$

$(\varphi_1, \varphi_1) = \sum_{i=1}^5 x_i^6 = 130$

$(y, \varphi_0) = \sum_{i=1}^5 y_i x_i = 39, (y, \varphi_1) = \sum_{i=1}^5 y_i x_i^3 = 147.06$

得正规方程组

$$\begin{bmatrix} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} (y, \varphi_0) \\ (y, \varphi_1) \end{bmatrix}$$

$$\begin{bmatrix} 10 & 34 \\ 34 & 130 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 39 \\ 147.06 \end{bmatrix}$$

得 $a \approx 0.4858, b \approx 1.0042$

则拟合曲线为 $y = 0.4858x + 1.0042x^3$