2008 计算方法 A 卷参考答案

1. 解法一: 埃尔米特插值法

解: ①求一三次多项式
$$P_3(x)$$
,满足 $P_3(1)=2$, $P_3(3)=12$, $P_3'(1)=1$, $P_3'(3)=-1$

则
$$P_3(x) = 2\alpha_0(x) + 12\alpha_1(x) + \beta_0(x) - \beta_1(x)$$

$$\alpha_0(x) = \left[1 - 2(x - 1) \cdot \frac{1}{1 - 3}\right] \cdot \left(\frac{x - 3}{1 - 3}\right)^2 = \frac{1}{4}x(x - 3)^2$$

其中
$$\alpha_1(x) = \left[1 - 2(x - 3) \cdot \frac{1}{3 - 1}\right] \cdot \left(\frac{x - 1}{3 - 1}\right)^2 = \frac{1}{4}(4 - x)(x - 3)^2$$

$$\beta_0(x) = (x-1)\left(\frac{x-3}{1-3}\right)^2 = \frac{1}{4}(x-1)(x-3)^2$$

$$\beta_1(x) = (x-3)\left(\frac{x-1}{3-1}\right)^2 = \frac{1}{4}(x-3)(x-1)^2$$

$$\therefore P_3(x) = \frac{1}{2}x(x-3)^2 + 3(4-x)(x-1)^2 + \frac{1}{4}(x-1)(x-3)^2 - \frac{1}{4}(x-3)(x-1)^2$$

$$P_4(x) = P_3(x) + A(x-1)^2(x-3)^2$$

$$P_4(x) = P_3(x) + A(x-1)^2(x-3)^2$$

$$P_4(2) = 4 : 4 = P_3(2) + A(2-1)^2(2-3)^2 \Rightarrow A = -\frac{7}{2}$$

$$\therefore P_4(x) = -\frac{7}{2}x^4 + \frac{51}{2}x^3 - \frac{125}{2}x^2 + \frac{127}{2}x - 21$$

解法二: 求过(1,2),(2,4),(3,12)三点的 Newton 插值公式,

$$P_2(x) = f(1) + f[1,2](x-1) + f[1,2,3](x-1)(x-2)$$

$$= 2 + 2(x-1) + 3(x-1)(x-2)$$

$$= 3x^2 - 7x + 6$$

构造一四次多项式,满足五个已知条件, $P_4(x) = P_2(x) + (Ax + B)(x - 1)(x - 2)(x - 3)$

由
$$P'_4(1) = 1, P'_4(3) = -1,$$
得 A=-7/2,B=9/2

$$P_4(x) = 3x^2 - 7x + 6 + \left(-\frac{7}{2}x + \frac{9}{2}\right)(x - 1)(x - 2)(x - 3)$$

$$P_4(x) = -\frac{7}{2}x^4 + \frac{51}{2}x^3 - \frac{125}{2}x^2 + \frac{127}{2}x - 21$$

解法三: 用差分表示导数的牛顿插值法

2. 解:设
$$f(x)$$
的三次最佳一致逼近多项式为 $P_3(x)$, $x \in [0,1]$,令 $x = \frac{t+1}{2}$, $t \in [-1,1]$

$$f(x) - P_3(x) = F(t) - \overline{P}_3(t) = 1 - \frac{t - 1}{2} + (\frac{t - 1}{2})^2 - (\frac{t - 1}{2})^3 + (\frac{t - 1}{2})^4 - \overline{P}_3(t)$$
$$= (\frac{1}{2})^4 \cdot 2^{1 - 4} T_4(t) = \frac{1}{2^7} T_4(t)$$

$$\therefore \overline{P}_3(t) = 1 - \frac{t-1}{2} + (\frac{t-1}{2})^2 - (\frac{t-1}{2})^3 + (\frac{t-1}{2})^4 - \frac{1}{2^7} T_4(t)$$

$$\therefore x = \frac{t-1}{2}, \therefore t = 2x - 1$$

$$\therefore \overline{P_3}(2x-1) = 1 - x + x^2 - x^3 + x^4 - \frac{1}{2^7}T_4(2x-1)$$

$$P_{3}(x) = 1 - x + x^{2} - x^{3} + x^{4} - \frac{1}{2^{7}} \left[8(2x - 1)^{4} - 8(2x - 1)^{2} + 1 \right]$$

$$= 1 - x + x^{2} - x^{3} + x^{4} - (x - \frac{1}{2})^{4} + (x - \frac{1}{2})^{2} - \frac{1}{2^{7}}$$

$$= \frac{127}{128} - \frac{3}{4}x - \frac{1}{4}x^{2} + x^{3}$$

误差为
$$|f(x) - P_3(x)| = \left|\frac{1}{2^7}T_4(t)\right| \le \frac{1}{2^7} = \frac{1}{128}$$

3. 1) 证明:

因为 $\int_{a}^{b} \rho(x) f(x) dx \approx \sum_{k=0}^{n} A_{k} f(x_{k})$ 为高斯求积公式,所以对于不超过 2n+1 次的多项式严格成立;

因为 $0 \le k, l \le n, k \ne l$,所以 $\varphi_k(x)\varphi_l(x)$ 是不超过2n+1次的代数多项式

所以
$$\int_a^b \rho(x)\varphi_k(x)\varphi_l(x)dx = \sum_{i=0}^n A_i\varphi_k(x_i)\varphi_l(x_i)$$

又因为 $\{\varphi_n(x)\}$ 是 [a,b] 上带权 $\rho(x)$ 的正交多项式序列,所以 $\int_a^b \rho(x)\varphi_k(x)\varphi_l(x)dx = 0$

所以有
$$\sum_{i=0}^{n} A_i \varphi_k(x_i) \varphi_l(x_i) = 0$$
,得证。

2) 证明:

$$\because l_k(x) = \prod_{\substack{i=0 \ i \neq k}}^n \frac{(x-x_i)}{(x_k-x_i)}, \therefore l_x^2(x) \ge 2n$$
次代数多项式

$$\mathbb{X} : l_k(x_j) = \delta_{kj} = \begin{cases} 1 & k = j \\ 0 & k \neq j \end{cases} : l_k^2(x_j) = \delta_{kj} = \begin{cases} 1 & k = j \\ 0 & k \neq j \end{cases}$$

$$\therefore \int_{a}^{b} \rho(x) l_{k}^{2}(x) dx = \sum_{i=0}^{n} A_{i} l_{k}^{2}(x_{i}) = A_{k} l_{k}^{2}(x_{k}) = A_{k}$$

$$\therefore \sum_{k=0}^{n} \int_{a}^{b} \rho(x) l_k^2(x) dx = \sum_{k=0}^{n} A_k$$

令被插值函数 $f(x) \equiv 1$,由于插值型求积公式的代数精度至少为 n 次

$$\therefore \int_{a}^{b} \rho(x) \cdot f(x) dx = \int_{a}^{b} \rho(x) dx = \sum_{k=0}^{n} A_{k} f(x_{k}) = \sum_{k=0}^{n} A_{k}$$

所以
$$\int_{a}^{b} \rho(x) l_k^2(x) dx = \int_{a}^{b} \rho(x) dx$$

4. 解:

$$\begin{bmatrix} 3 & 3 & 5 \\ 3 & 5 & 9 \\ 5 & 9 & 17 \end{bmatrix} = \begin{bmatrix} 1 & & & \\ l_{21} & 1 & & \\ l_{31} & l_{32} & 1 \end{bmatrix} \begin{bmatrix} d_1 & & & \\ & d_2 & & \\ & & & d_3 \end{bmatrix} \begin{bmatrix} 1 & l_{21} & l_{31} \\ & 1 & l_{32} \\ & & & 1 \end{bmatrix}$$

$$\therefore d_1 = 3; \quad l_{21}d_1 = 3 \Rightarrow l_{21} = 1; \quad l_{31}d_1 = 5 \Rightarrow l_{31} = \frac{5}{3}; \quad l_{21}^2d_1 + d_2 = 5 \Rightarrow d_2 = 2$$

$$l_{31}l_{21}d_1 + l_{32}d_2 = 9 \Rightarrow l_{32} = 2; \quad l_{31}^2d_1 + l_{32}^2d_2 + d_3 = 17 \Rightarrow d_3 = \frac{2}{3}$$

$$\begin{bmatrix}
1 \\
1 \\
5 \\
3
\end{bmatrix} = \begin{bmatrix}
z_1 \\
z_2 \\
z_3
\end{bmatrix} = \begin{bmatrix}
10 \\
16 \\
30
\end{bmatrix} \Rightarrow \begin{bmatrix}
z_1 \\
z_2 \\
z_3
\end{bmatrix} = \begin{bmatrix}
10 \\
6 \\
\frac{4}{3}
\end{bmatrix}$$

$$\begin{bmatrix} 3 & & \\ 0 & 2 & \\ 0 & 0 & \frac{2}{3} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 10 \\ 6 \\ \frac{4}{3} \end{bmatrix} \Rightarrow \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} \frac{10}{3} \\ 2 \\ 2 \end{bmatrix}$$

$$\therefore \begin{bmatrix} 1 & 1 & \frac{5}{3} \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \frac{10}{3} \\ 2 \\ 2 \end{bmatrix} \Rightarrow \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix}$$

5.
$$\text{MF: } x^{(k+1)} = x^{(k)} + a(b - Ax^{(k)}) = (I - aA)x^{(k)} + ab$$

迭代矩阵
$$B = I - aA = \begin{bmatrix} 1 - 3a & -2a \\ -a & 1 - 2a \end{bmatrix}$$

要使迭代法收敛,须使迭代阵 B 的谱半径小于 1

$$\det(\lambda I - B) = 0 \Longrightarrow \lambda_1 = 1 - a; \quad \lambda_2 = 1 - 4a$$

$$\therefore \begin{cases} |1-a| < 1 \\ |1-4a| < 1 \end{cases} \Rightarrow \begin{cases} 0 < a < 2 \\ 0 < a < \frac{1}{2} \Rightarrow 0 < a < \frac{1}{2} \end{cases}$$

所以,当 $0 < a < \frac{1}{2}$ 时,迭代法收敛

要使迭代收敛最快,须使 $\rho(B) = \max\{|1-a|,|1-4a|\}$ 最小,画图确定

1-a=4a-1 的时候,即
$$a = \frac{2}{5}$$
, $\rho(B) = \frac{3}{5}$ 时,迭代法收敛速度最快。

6. 证: 令
$$\varphi(x) = \sqrt{2+x}$$
,则 $x_{k+1} = \sqrt{2+x_k}$ 。取初值 $x_0 = \sqrt{2}$,则有

$$x_1 = \sqrt{2 + x_0} = \sqrt{2 + \sqrt{2}}$$
; $x_2 = \sqrt{2 + x_1} = \sqrt{2 + \sqrt{2 + \sqrt{2}}}$;;

$$x_{k+1} = \sqrt{2 + x_k} = \sqrt{\underbrace{2 + \sqrt{2 + \dots + \sqrt{2}}}_{k}}$$

因为
$$\varphi(2) = \sqrt{2+2} = 2$$
,且 $\varphi'(x) = \frac{1}{2\sqrt{2+x}}$

当 x=2 时,
$$|\varphi'(x)| = \frac{1}{4} < 1$$

所以迭代公式 $x_{k+1} = \sqrt{2 + x_k}$ 收敛,且收敛到 $x^* = 2$

7.
$$\Rightarrow x = \sqrt{99}$$
, $x^* = 9.9499$, $\text{MU} |x - x^*| \le \frac{1}{2} \times 10^{-4}$

$$\Rightarrow U = (10 - x)^{10}, \quad V = \frac{1}{(10 + x)^{10}}$$

则根据 $\varepsilon(f(x^*)) \approx |f'(x^*)| \varepsilon(x^*)$ 有:

$$\varepsilon(U) = 10(10 - x)^9 \varepsilon(x)$$

所以
$$|\varepsilon(U)| \le \frac{1}{2} \times 10^{-1} \times 10^{-13}$$
,

$$\varepsilon(V) = -10 \times (10 - U)^{-11} \varepsilon(U)$$

所以
$$\left| \varepsilon(V) \right| \le \frac{1}{2} \times 10^{-5} \times 10^{-12}$$

由 U*=V*, U-U*=U-V+V-V* $|U-V|-|V-V*| \leqslant |U-U*| \leqslant |U-V|+|V-V*|$ 所以, $|U-U*| \in [0.50953\times10^{-15}-0.25097\times10^{-17}, 0.50953\times10^{-15}+0.25097\times10^{-17}]$ 所以 U 具有 1 位有效数字