

中山大学软件学院 2009 级软件工程专业 (2010 学年秋季学期)

《SE-205 数值计算方法》期末试题 (A 卷)

(考试形式: 闭卷 考试时间: 2 小时)



《中山大学授予学士学位工作细则》第六条

考试作弊不授予学士学位

方向: _____ 姓名: _____ 学号: _____

(允许使用简单的计算器, 使用智能手机、电脑等设备当作作弊处理)

1. Fill in the blanket with proper answers (5 marks each, total 40 marks)

1) Suppose $\pi \approx 3.1415926$, then the approximate value 3.141601 has _____ significant digits.

2) The _____ numerical _____ integration _____ formula

$\int_{-1}^1 f(x)dx \approx \frac{1}{3} \left[f\left(-\frac{1}{2}\right) + 4f(0) + f\left(\frac{1}{2}\right) \right]$ has _____ degrees of precision.

3) For the numerical integration formula $\int_a^b f(x)dx \approx \sum_{i=1}^n A_i f(x_i)$, if _____, then we think it is **not** stable.

4) The error term of Lagrange polynomial approximation for the function f at the nodes

$$a \leq x_0 < x_1 < \dots < x_n \leq b$$

is

_____.

5) The Chebyshev polynomial of degree 4 is _____, and it has _____ points of alternation.

6) The recursive rule of Newton's methods for solving nonlinear equation $f(x)=0$ is:

_____, and its speed of convergence is _____.

7) The fast algorithm for evaluate the polynomial $y = \sum_{i=0}^n a_n x^n$ is called

_____, and the recursive rule is:

-
- 8) For the following nonlinear system, write out the Seidel iteration formula

$$\begin{cases} 3x + y - z = 3 \\ 2x - 5y - z = -4 \\ x + 3y - 6z = -2 \end{cases}$$

-
2. Write out the three-moment equation(三弯矩方程) of the cubic spline that pass through $(-1, y_1)$, $(0, y_2)$ and $(1, y_3)$ with the clamped condition $S'(x_0) = y'_0$ and $S'(x_2) = y'_2$. (11 marks)

3. Given the function constrain table

| | | | | |
|------|---|---|----|----|
| x | 0 | 2 | 3 | 4 |
| f(x) | 5 | 5 | 23 | 69 |

first construct the divided difference table, and then find the Newton interpolation polynomial. (12 marks)

4. Given the 3×3 matrix

$$A = \begin{bmatrix} 0 & -4 & -2 \\ 1 & 1 & 1 \\ 2 & -2 & 1 \end{bmatrix}$$

1、 Find out the PA=LU factorization for A. The factorization should be correspondent to Gauss elimination. (10 marks)

2、 Using the factorization to solve the linear system. (5 marks)

$$\begin{cases} -4x_2 - 2x_3 = -16 \\ x_1 + x_2 + x_3 = 4 \\ 2x_1 - 2x_2 + x_3 = -6 \end{cases}$$

5. Using the Romberg algorithm to find the numerical integration for $\int_0^1 x^2 dx$. It's only to calculate up to that $[0,1]$ is divided into 4 subintervals. (12 marks)

6. Given the differential equation,

$$\begin{cases} \frac{dy}{dx} = 0.5y \\ y(0) = 2 \end{cases}$$

and the step size is chosen to be $h = 0.2$,

1、 Write the Euler recursive formula. (6 marks)

2、 Find out the approximate solution at $x=1$. (4 marks)

(EXTRA WORK) Given three points on the plane:

$(-1, y_1), (0, y_2), (1, y_3)$, and three base functions

$$f_1(x) = 1$$

$$f_2(x) = x$$

$$f_3(x) = a + bx + x^2$$

where a and b are some fixed constants.

1. Derive the normal equation for the linear least square problem for the linear combination: (6 marks)

$$f(x) = c_1 f_1(x) + c_2 f_2(x) + c_3 f_3(x)$$

2. Do you think what are the best choice for a and b , so that the normal equation is easy to solve? (4 marks)