

中山大学软件学院 2010 级软件工程专业 (2011 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，严禁使用手机、电脑等智能设备)

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

1) Suppose the approximate value 3.141601 has 5 significant digits, then the relative error bound is about _____.

2) 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.

3) 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

_____.

4) The Chebyshev polynomial of degree 3 is

_____.

and it can be represented in trigonometric form as _____.

5) The recursive rule of Newton's methods for solving nonlinear equation $f(x)=0$ is _____, and its speed of convergence is _____ for single root.

6) Let $X = (1, 2, 3)$ and $A = \begin{pmatrix} 2 & -2 \\ 0 & 3 \end{pmatrix}$, then $\|X\|_2 = \underline{\hspace{2cm}}$, $\|A\|_\infty = \underline{\hspace{2cm}}$.

7) Consider the Euler's methods for solving the initial value problem $y' = f(t, y)$ with

$y(t_0) = y_0$, the global discretization error is _____.

8) For the following linear system,

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

Seidel iteration formula in matrix form $X_{k+1} = BX_k + f$ is

The iteration will _____ (converge or not converge), because _____.

2. (12 marks) Consider the quadrature rule

$$\int_0^h f(x)dx \approx \frac{h}{2}[f(0) + f(h)] + \lambda h^2 [f'(0) - f'(h)],$$

where λ is some unknown parameter. Find the value of λ so that the quadrature rule has as high degree of precision as possible.

3. (13 marks) Given 4 end points (1,0), (2,1), (3,0) and (5,0), find the three moment equation (三弯矩方程) for the cubic spline $S(x)$ that satisfies the third, i.e. the periodic boundary condition.

4. (10 marks) Given the function constrain table

x	-1	1	3	4
f(x)	-4	-2	-8	1

first construct the divided difference table, and then find the Newton interpolation polynomial.

5. Given the 3×3 matrix

$$A = \begin{bmatrix} 0 & -3 & -1 \\ 1 & 2 & 1 \\ 2 & 1 & 1 \end{bmatrix}$$

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

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

$$\begin{cases} -3x_2 - x_3 = 3 \\ x_1 + 2x_2 + x_3 = 1 \\ 2x_1 + x_2 + x_3 = 5 \end{cases}$$

6. (10 marks) Given the differential equation,

$$\begin{cases} \frac{dy}{dt} = f(t) \\ y(a) = 0 \end{cases}$$

and the step size is chosen to be $h = \frac{b-a}{n}$, where n is some positive number.

- Find the Euler recursive rule for numerically solving the equation;
- Find out the approximate solution at $t = b$.