

EEE5062计算方法 作业三

习题P94: 4(2)、8、13、15、17、18

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Q4 (2)

4. 计算下列函数 $f(x)$ 关于 $C[0,1]$ 的 $\|f\|_{\infty}$, $\|f\|_1$ 与 $\|f\|_2$:

(1) $f(x) = (x-1)^3$;

(2) $f(x) = \left|x - \frac{1}{2}\right|$;

(3) $f(x) = x^m(1-x)^n$, m 与 n 为正整数.

解: 根据范数的定义:

$$\|f\|_{\infty} = \max_{a \leq x \leq b} |f(x)| = \max_{0 \leq x \leq 1} |f(x)| = 0.5$$

$$\|f\|_1 = \int_a^b |f(x)| dx = \int_0^1 \left|x - \frac{1}{2}\right| dx = 0.25$$

$$\|f\|_2 = \left(\int_a^b f^2(x) dx\right)^{\frac{1}{2}} = \left(\int_0^1 \left(x - \frac{1}{2}\right)^2 dx\right)^{\frac{1}{2}} = \frac{\sqrt{3}}{6}$$

Q8

8. 对权函数 $\rho(x) = 1 + x^2$, 区间 $[-1, 1]$, 试求首项系数为 1 的正交多项式 $\varphi_n(x)$, $n=0, 1, 2, 3$.

解: 由题意得: 内积 $(f, g) = \int_{-1}^1 \rho(x) f(x) g(x) dx$

首项系数为 1 时, $\varphi_0(x) = 1$

根据正交多项式的性质, $\alpha_0 = (x\varphi_0, \varphi_0) / (\varphi_0, \varphi_0) = (\int_{-1}^1 x(1+x^2) dx) / (\int_{-1}^1 1+x^2 dx) = 0$, $\varphi_{-1}(x) = 0$

故 $\varphi_1(x) = (x - \alpha_0)\varphi_0(x) - \beta_0\varphi_{-1}(x) = (x - 0) * 1 - 0 = x$ 且同理可得 $\alpha_1 = (x\varphi_1, \varphi_1) / (\varphi_1, \varphi_1) = 0$
 $\beta_1 = (\varphi_1, \varphi_1) / (\varphi_0, \varphi_0) = \frac{2}{5}$

故 $\varphi_2(x) = (x - \alpha_1)\varphi_1(x) - \beta_1\varphi_0(x) = (x - 0) * x - \frac{2}{5} = x^2 - \frac{2}{5}$, 且 $\alpha_2 = (x\varphi_2, \varphi_2) / (\varphi_2, \varphi_2) = 0$
 $\beta_2 = (\varphi_2, \varphi_2) / (\varphi_1, \varphi_1) = \frac{17}{70}$

故 $\varphi_3(x) = (x - \alpha_2)\varphi_2(x) - \beta_2\varphi_1(x) = (x - 0) * (x^2 - \frac{2}{5}) - \frac{17}{70} * x = x^3 - \frac{9}{14}x$

综上, $\varphi_0(x) = 1$, $\varphi_1(x) = x$, $\varphi_2(x) = x^2 - \frac{2}{5}$, $\varphi_3(x) = x^3 - \frac{9}{14}x$.

Q13

13. 求 $f(x) = x^3$ 在 $[-1, 1]$ 上关于 $\rho(x) = 1$ 的最佳平方逼近二次多项式.

解: 取 $\Phi = \text{span}\{1, x, x^2\}$, $[a, b] = [-1, 1]$, $\rho(x) = 1$, 则 $\varphi_0 = 1$, $\varphi_1 = x$, $\varphi_2 = x^2$

$$(f, g) = \int_{-1}^1 \rho(x) f(x) g(x) dx = \int_{-1}^1 f(x) g(x) dx$$

$$\text{故 } (\varphi_0, \varphi_0) = 2, (\varphi_0, \varphi_1) = 0, (\varphi_0, \varphi_2) = \frac{2}{3}$$

$$(\varphi_1, \varphi_0) = 0, (\varphi_1, \varphi_1) = \frac{2}{3}, (\varphi_1, \varphi_2) = 0$$

$$(\varphi_2, \varphi_0) = \frac{2}{3}, (\varphi_2, \varphi_1) = 0, (\varphi_2, \varphi_2) = \frac{2}{5}$$

$$(f, \varphi_0) = 0, (f, \varphi_1) = \frac{2}{5}, (f, \varphi_2) = 0$$

设所求 $p_2(x) = a_0 + a_1x + a_2x^2$, 得法方程

$$\begin{bmatrix} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) & (\varphi_0, \varphi_2) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) & (\varphi_1, \varphi_2) \\ (\varphi_2, \varphi_0) & (\varphi_2, \varphi_1) & (\varphi_2, \varphi_2) \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} (f, \varphi_0) \\ (f, \varphi_1) \\ (f, \varphi_2) \end{bmatrix} \rightarrow \begin{bmatrix} 2 & 0 & \frac{2}{3} \\ 0 & \frac{2}{3} & 0 \\ \frac{2}{3} & 0 & \frac{2}{5} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 0 \\ \frac{2}{5} \\ 0 \end{bmatrix}$$

$$\text{解得: } a_0 = 0, a_1 = \frac{3}{5}, a_2 = 0$$

故最佳平方逼近二次多项式为 $p_2(x) = \frac{3}{5}x$.

Q15

15. $f(x) = \sin \frac{\pi}{2}x$, 在 $[-1, 1]$ 上按勒让德多项式展开求三次最佳平方逼近多项式.

解: 设 $\{P_n\}_0^\infty$ 为勒让德多项式, 故根据勒让德多项式的正交性, $(P_n, P_n) = \int_{-1}^1 P_n^2(x) dx = \frac{2}{2n+1}, n = 0, 1, 2, \dots$ (此时 $\rho(x) = 1$)

又根据勒让德多项式的递推关系, $P_0(x) = 1, P_1(x) = x, P_2(x) = \frac{1}{2}(3x^2 - 1), P_3(x) = \frac{1}{2}(5x^2 - 3x)$ 可知:

$$(P_0, f) = \int_{-1}^1 \sin \frac{\pi}{2}x dx = 0, (P_1, f) = \int_{-1}^1 x \sin \frac{\pi}{2}x dx = \frac{8}{\pi^2}$$

$$(P_2, f) = \int_{-1}^1 \frac{1}{2}(3x^2 - 1) \sin \frac{\pi}{2}x dx = 0, (P_3, f) = \int_{-1}^1 \frac{1}{2}(5x^2 - 3x) \sin \frac{\pi}{2}x dx = \frac{48(\pi^2 - 10)}{\pi^4}$$

故 $f(x)$ 的三次最佳平方逼近多项式为

$$\sum_{j=0}^3 \frac{(P_j, f)}{(P_j, P_j)} P_j = 0 + \frac{8}{\pi^2} * \frac{3}{2} * P_1(x) + 0 + \frac{48(\pi^2 - 10)}{\pi^4} * \frac{7}{2} * P_3(x) = \frac{420(\pi^2 - 10)}{\pi^4} x^3 + \frac{120(21 - 2\pi^2)}{\pi^4} x \approx -0.562x^3 + 1.553x$$

Q17

17. 已知实验数据如下:

x_i	19	25	31	38	44
y_i	19.0	32.3	49.0	73.3	97.8

用最小二乘法求形如 $y = a + bx^2$ 的经验公式, 并计算均方误差.

解: 由题意得: $\Phi = \{1, x^2\}$

故

$$(\varphi_0, \varphi_0) = \sum_{j=0}^4 1^2 = 5, (\varphi_0, \varphi_1) = \sum_{j=0}^4 x_j^2 = 5327, (\varphi_1, \varphi_0) = (\varphi_0, \varphi_1) = 5327, (\varphi_1, \varphi_1) = \sum_{j=0}^4 x_j^4 = 7277699$$

$$(y, \varphi_0) = \sum_{j=0}^4 y_j = 271.4, (y, \varphi_1) = \sum_{j=0}^4 x_j^2 y_j = 369.5$$

$$\text{得法方程组} \begin{bmatrix} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} (f, \varphi_0) \\ (f, \varphi_1) \end{bmatrix} \rightarrow \begin{bmatrix} 5 & 5327 \\ 5327 & 7277699 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 271.4 \\ 369.5 \end{bmatrix}$$

解得: $a \approx 0.9726, b \approx 0.0500$, 故经验公式为 $y = 0.9726 + 0.0500x^2$

均方误差为 $\delta = \{\sum_{j=0}^4 [y(x_j) - y_j]^2\} \approx 0.1226$.

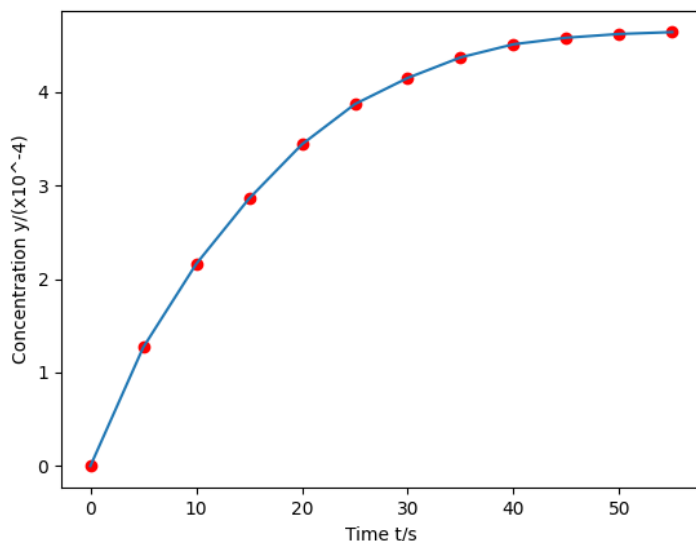
Q18

18. 在某化学反应中, 由实验得分解物浓度与时间关系如下:

时间 t/s	0	5	10	15	20	25	30	35	40	45	50	55
浓度 $y/(\times 10^{-4})$	0	1.27	2.16	2.86	3.44	3.87	4.15	4.37	4.51	4.58	4.62	4.64

用最小二乘法求 $y = f(t)$.

解:



根据绘制结果可知，无法直接使用线性模型拟合，观察图像可建立拟合模型 $y = ae^{-\frac{b}{t}}$ ，取对数得 $\ln y = \ln a - \frac{b}{t}$

记 $\ln a = A$, $\Phi = \{1, -\frac{1}{t}\}$, 此时定义内积 $(f, g) = \sum_{j=1}^{11} f(t_j)g(t_j)$

故

$$(\varphi_0, \varphi_0) = \sum_{j=1}^{11} 1^2 = 11, (\varphi_0, \varphi_1) = \sum_{j=1}^{11} -\frac{1}{t_j} \approx -0.60398, (\varphi_1, \varphi_0) = (\varphi_0, \varphi_1) = -0.60398, (\varphi_1, \varphi_1) = \sum_{j=1}^{11} \frac{1}{t_j^2} \approx 5.03249$$

$$(\ln y, \varphi_0) = \sum_{j=1}^{11} \ln y_j \approx -87.67410, (\ln y, \varphi_1) = \sum_{j=1}^{11} -\frac{\ln y_j}{t_j} \approx 5.03249$$

$$\text{得法方程组} \begin{bmatrix} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) \end{bmatrix} \begin{bmatrix} A \\ b \end{bmatrix} = \begin{bmatrix} (\ln y, \varphi_0) \\ (\ln y, \varphi_1) \end{bmatrix} \rightarrow \begin{bmatrix} 11 & -0.60398 \\ -0.60398 & 5.03249 \end{bmatrix} \begin{bmatrix} A \\ b \end{bmatrix} = \begin{bmatrix} -87.67410 \\ 5.03249 \end{bmatrix}$$

解得: $A \approx -7.55878$, $b \approx 7.49617$, 故 $a = e^A \approx 5.2151 \times 10^{-4}$

综上，拟合模型为 $y = 5.2151e^{-\frac{7.4962}{t}} \times 10^{-4}$