

□ 例1: 比较 $\sqrt{2} - 1$ 和 $1/(\sqrt{2} + 1)$ 的误差, 其中 $\sqrt{2}$ 取1.414

$x = \sqrt{2}, x^* = 1.414$ , 舍入误差 $0.5 * 10^{-3}$

$$f_1(x) = x - 1, f'_1(x) = 1$$

$$f_2(x) = \frac{1}{x+1}, f'_2(x) = -\frac{1}{(1+x)^2}$$

$$|f_1(x) - f_1(x^*)| = |f'_1(\xi_1)| \cdot |x - x^*| \leq 0.5 * 10^{-3}$$

$$|f_2(x) - f_2(x^*)| = |f'_2(\xi_2)| \cdot |x - x^*|$$

$$= \frac{1}{(1+\xi_2)^2} \cdot 0.5 * 10^{-3} \leq \frac{1}{(1+1.414)^2} * 0.5 * 10^{-3}$$

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□ 例2: 取 $\sqrt{3} = 1.732$ , 试分析 $f(\sqrt{3})$ 的误差上限。  
当 $f(x) = x^2$ 时如何?

$x = \sqrt{3}, x^* = 1.732$ , 舍入误差 $0.5 * 10^{-3}$

$$|f(x) - f(x^*)| = |f'(\eta)| |x - x^*|$$

$$\leq \max |f'(x)| \cdot 0.5 * 10^{-3}$$

$$f(x) = x^2, f'(x) = 2x, x \in (1.7315, 1.7325)$$

$$|f(x) - f(x^*)| \leq 2 * 1.7325 * 0.5 * 10^{-3}$$

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□ 例3: 分析 $L_1(x) = \frac{(x-x_1)}{(x_0-x_1)}y_0 + \frac{(x-x_0)}{(x_1-x_0)}y_1$ 中观测误差 $\Delta y_0, \Delta y_1$ 的影响。(假设 $\Delta y_0 = \Delta y_1$ )

$$|\Delta L| \leq \max \left| \frac{\partial L}{\partial y_0} \right| \Delta y_0 + \max \left| \frac{\partial L}{\partial y_1} \right| \Delta y_1$$

$$= \left( \left| \frac{x-x_0}{x_1-x_0} \right| + \left| \frac{x-x_1}{x_0-x_1} \right| \right) \Delta y_0 = \Delta y_0$$

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□ 例4: 分析 $y_{n+1} = \frac{1}{2}y_n + \frac{1}{n+1}$ 中观测误差的累积结果

初始误差 $\Delta y_0$

$$\Delta y_1 = \frac{1}{2} \Delta y_0$$

$$\Delta y_2 = \frac{1}{2} \Delta y_1 = \frac{1}{4} \Delta y_0$$

...

$$\Delta y_n = \frac{1}{2^n} \Delta y_0$$

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