

1. 给定函数  $f(x)$  离散值如下:

$x$	1.0	1.2	1.4	1.6	1.8
$f(x)$	3.0	3.6	4.5	4.8	5.0

分别用复化梯形和复化 Simpson 公式计算  $\int_{1.0}^{1.8} f(x) dx$

• 复化梯形

$$\begin{aligned} T_4(f(x)) &= \frac{b-a}{n} \left\{ \frac{1}{2} f(a) + \sum_{i=1}^{n-1} f(a+hi) + \frac{1}{2} f(b) \right\} \\ &= 0.2 \left\{ \frac{1}{2} f(1.0) + f(1.2) + f(1.4) + f(1.6) + \frac{1}{2} f(1.8) \right\} \\ &= 0.2 \left\{ \frac{1}{2} \times 3 + 3.6 + 4.5 + 4.8 + \frac{1}{2} \times 5.0 \right\} \\ &= 3.38 \end{aligned}$$

• 复化 Simpson

$$\begin{aligned} S_2(f(x)) &= \sum_{i=0}^{m-1} \left\{ \frac{b-a}{3n} (f(x_{2i}) + 4f(x_{2i+1}) + f(x_{2i+2})) \right\} \\ &= \frac{1}{15} \{ f(1.0) + 4f(1.2) + f(1.4) + f(1.4) + 4f(1.6) + f(1.8) \} \\ &= \frac{1}{15} \{ 3 + 4 \times 3.6 + 4.5 \times 2 + 4.8 \times 4 + 5.0 \} \\ &= \frac{253}{75} \end{aligned}$$

2. 用具有 3 阶代数精度的 Gauss-Legendre 数值积分公式求积分  $\int_{-2}^1 (x^3 + 3x^2) dx$

由于积分区间为  $[-2, 1]$  所以先作变量代换  $x = \frac{-1+3t}{2}$

$$\begin{aligned} I &= \int_{-2}^1 (x^3 + 3x^2) dx = \int_{-1}^1 \left( \frac{-1+3t}{2} \right)^3 + 3 \left( \frac{-1+3t}{2} \right)^2 d \left( \frac{-1+3t}{2} \right) \\ &= \frac{3}{16} \int_{-1}^1 (-1+3t)^3 + 6(-1+3t)^2 dt \end{aligned}$$

$$\text{令 } f(t) = (-1+3t)^3 + 6(-1+3t)^2$$

对于  $n=3$  由三点 Gauss-Legendre 公式有

$$I \approx \frac{3}{16} \left[ \frac{5}{9} f\left(-\frac{\sqrt{15}}{5}\right) + \frac{8}{9} f(0) + \frac{5}{9} f\left(\frac{\sqrt{15}}{5}\right) \right] = 5.25$$

3. 试推导积分  $\int_0^2 (x-1)^2 f(x) dx$  的 2 点 Gauss 积分公式 这里  $(x-1)^2$  为权重函数

令  $t = x-1$  则  $\int_0^2 (x-1)^2 f(x) dx = \int_{-1}^1 t^2 f(t+1) d(t+1) = \int_{-1}^1 t^2 g(t) dt$  则权重函数为  $t^2$

利用 Gram-Schmidt 正交化 依次求出正交多项式序列

$$\begin{cases} p_0(t) = 1 \\ p_1(t) = t - \frac{(t, p_0(t))}{(p_0(t), p_0(t))} p_0(t) = t \\ p_2(t) = t^2 - \frac{(t^2, p_0(t))}{(p_0(t), p_0(t))} p_0(t) - \frac{(t^2, p_1(t))}{(p_1(t), p_1(t))} p_1(t) = t^2 - \frac{3}{5} \end{cases}$$

$p_2(t)$  的两个零点为  $t_1 = -\sqrt{\frac{3}{5}}$ ,  $t_2 = \sqrt{\frac{3}{5}}$  积分系数为

$$A_1 = \int_{-1}^1 x^2 h(x) dx = \int_{-1}^1 x^2 \frac{x-x_2}{x_1-x_2} dx = \frac{1}{3}$$

$$A_2 = \int_{-1}^1 x^2 h(x) dx = \int_{-1}^1 x^2 \frac{x-x_1}{x_2-x_1} dx = \frac{1}{3}$$

$$\therefore \int_{-1}^1 t^2 g(t) dt = G_2(g) = \frac{1}{3} (g(-\sqrt{\frac{3}{5}}) + g(\sqrt{\frac{3}{5}}))$$

$$\therefore \int_{-1}^1 (x-1)^2 f(x) dx = G_2(f) = \frac{1}{3} (f(1-\sqrt{\frac{3}{5}}) + f(1+\sqrt{\frac{3}{5}}))$$