

1. 构造积分 $\bar{I}(f) = \int_{-h}^{2h} f(x) dx$ 的数值积分公式 $\bar{I}(f) = a_{-1}f(-h) + a_0f(0) + a_1f(2h)$ ($h>0$) 使其具有尽可能高的代数精度, 该公式的精度为多少?

假设可以达到 k 阶代数精度 即有 $\bar{I}(x^i) = I(x^i)$ $i=0, 1, \dots, k$.

当 $k=2$ 时 系数 a_{-1}, a_0, a_1 可被唯一确定

$$i=0 \quad \bar{I}(x^0) = \int_{-h}^{2h} dx = 3h \quad I(x^0) = a_{-1} + a_0 + a_1$$

$$i=1 \quad \bar{I}(x^1) = \int_{-h}^{2h} x dx = \frac{3}{2}h^2 \quad I(x^1) = -ha_{-1} + 2ha_1$$

$$i=2 \quad \bar{I}(x^2) = \int_{-h}^{2h} x^2 dx = 3h^3 \quad I(x^2) = h^2a_{-1} + 4h^2a_1$$

$$\Rightarrow \begin{cases} a_{-1} + a_0 + a_1 = 3h \\ -ha_{-1} + 2ha_1 = \frac{3}{2}h^2 \\ h^2a_{-1} + 4h^2a_1 = 3h^3 \end{cases} \Rightarrow a_{-1} = 0 \quad a_0 = \frac{9}{4}h \quad a_1 = \frac{3}{4}h$$

$$\therefore \bar{I}(f) = \frac{9}{4}hf(0) + \frac{3}{4}hf(2h)$$

$$i=3 \text{ 时 } \bar{I}(x^3) = \int_{-h}^{2h} x^3 dx = \frac{16}{4}h^4 \quad I(x^3) = 6h^4$$

故该公式具有 2 阶代数精度

2. 分别利用梯形公式和 Simpson 公式计算如下积分及其积分误差. $\int_0^2 (x^3 + x^2 + 3x) dx$

$$\int_0^2 (x^3 + x^2 + 3x) dx = \left[\frac{1}{4}x^4 + \frac{1}{3}x^3 + \frac{3}{2}x^2 \right]_0^2 = \frac{38}{3}$$

$$\text{梯形公式: } I_1(f(x)) = 2 \left\{ \frac{1}{2}f(0) + \frac{1}{2}f(2) \right\} = 18$$

$$\text{误差} = I(f) - I_1(f(x)) = -\frac{16}{3}$$

$$\text{Simpson 公式: } S(f(x)) = \frac{2}{6} (f(0) + 4f(1) + f(2)) = \frac{38}{3}$$

$$\text{误差} = I(f) - S(f(x)) = 0$$

3. 记 $I(f) = \int_{-2}^2 f(x) dx$. 设 $S(f(x))$ 为其数值积分公式. 其中 $I(f) \approx S(f(x)) = Af(-\alpha) + Bf(0) + Cf(\alpha)$

(1) 试确定参数 A, B, C, α 使得该数值积分公式具有尽可能高的代数精度. 并求该公式的代数精度

(2) 设 $f(x)$ 足够光滑 (可微) 求该数值积分公式的误差

- (1) 由代数精度的定义可知. 当具有 k 阶代数精度时 满足 $I(x^i) = S(x^i)$ $i=0, \dots, k$. $I(x^{k+1}) \neq S(x^{k+1})$

$$i=0 \text{ 时 } I(x^0) = S(x^0) \Rightarrow A + B + C = 4$$

$$i=1 \text{ 时 } I(x^1) = S(x^1) \Rightarrow -\alpha A + \alpha C = 0 \Rightarrow A = C$$

$$i=2 \text{ 时 } I(x^2) = S(x^2) \Rightarrow \alpha^2 A + \alpha^2 C = \frac{16}{3} \Rightarrow \alpha^2 A = \frac{8}{3}$$

$$i=3 \text{ 时 } I(x^3) = S(x^3) \Rightarrow -\alpha^3 A + \alpha^3 C = 0$$

$$i=4 \text{ 时 } I(x^4) = S(x^4) \Rightarrow \alpha^4 A + \alpha^4 C = \frac{64}{5} \Rightarrow \alpha^4 A = \frac{32}{5}$$

$$\text{则 } \alpha = \frac{2\sqrt{5}}{5} \quad A = C = \frac{10}{9} \quad B = \frac{16}{9}$$

$$\text{则 } S(f(x)) = \frac{10}{9}f\left(-\frac{2\sqrt{5}}{5}\right) + \frac{16}{9}f(0) + \frac{10}{9}f\left(-\frac{2\sqrt{5}}{5}\right)$$

$$\therefore i=5 \text{ 时 } I(x^5) = S(x^5)$$

$$i=6 \text{ 时 } I(x^6) = \frac{256}{7} \quad S(x^6) = \frac{768}{25}$$

故 $S(f(x))$ 具有 5 阶代数精度

$$(2) I(f) - S(f(x)) = \int_{-2}^2 f(x) dx - \left\{ \frac{10}{9}f\left(-\frac{2\sqrt{5}}{5}\right) + \frac{16}{9}f(0) + \frac{10}{9}f\left(-\frac{2\sqrt{5}}{5}\right) \right\}$$