

第六章 作业

1.
$$\begin{cases} y_{i+1} = y_i + 0.5x_i^2 \\ y_0 = 0 \end{cases} \quad \begin{cases} y_p = y_i + 0.5x_i^2 \\ y_q = y_i + 0.5 \cdot (x_i + 0.1)^2 \\ y_{n+1} = (y_p + y_q) / 2 \end{cases}$$

x	Euler	ImpEuler	Real
0	0	0	0
0.5000	0	0.0625	0.0417
1.0000	0.1250	0.3750	0.3333
1.5000	0.6250	1.1875	1.1250
2.0000	1.7500	2.7500	2.6667

2.
$$\begin{cases} y_{i+1} = y_i + 0.1e^{x_i^2} \\ y_0 = 0 \end{cases}$$

x	Euler
0	0
0.1000	0.1000
0.2000	0.2010
0.3000	0.3051
0.4000	0.4145
0.5000	0.5319

3.(1)改进欧拉法:

$$y_{i+1} = y_i + \frac{h}{2}[f(x_i, y_i) + f(x_{i+1}, y_i + hf(x_i, y_i))]$$

$$y' = f, \quad y'' = f'_x + y' f'_y(x, y)$$

$$f(x_{i+1}, y_i + hf(x_i, y_i)) = f(x_i, y_i) + (hf'_x + hy' f'_y)_{(x_i, y_i)} + O(h^2)$$

考虑局部误差时, 假设 $y_i = y(x_i)$ 代入得:

$$y_{i+1} = y(x_i) + hy'(x_i) + \frac{1}{2}h^2 y''(x_i) + O(h^3)$$

由于: $y(x_{i+1}) = y(x_i) + hy'(x_i) + \frac{1}{2}h^2 y''(x_i) + O(h^3)$

前三项相同, 所以误差为: $R_{i+1} = O(h^3)$ 二阶!

3.(2)中点法:

$$y_{i+1} = y_i + hf\left[x_i + \frac{h}{2}, y_i + \frac{h}{2} f(x_i, y_i)\right]$$

$$y' = f, \quad y'' = f'_x + y' f'_y(x, y)$$

$$f\left[x_i + \frac{h}{2}, y_i + \frac{h}{2} f(x_i, y_i)\right] = f(x_i, y_i) + \frac{h}{2}(f'_x + y' f'_y)_{(x_i, y_i)} + O(h^2)$$

考虑局部误差时, 假设 $y_i = y(x_i)$ 代入得:

$$y_{i+1} = y(x_i) + hy'(x_i) + \frac{1}{2}h^2 y''(x_i) + O(h^3)$$

$$\text{由于: } y(x_{i+1}) = y(x_i) + hy'(x_i) + \frac{1}{2}h^2 y''(x_i) + O(h^3)$$

前三项相同, 所以误差为: $R_{i+1} = O(h^3)$ **二阶!**

4.经典R-K法:

$$\begin{cases} y' = y - \frac{2x}{y} \\ y(0) = 1 \end{cases}$$

$$\begin{cases} y_{i+1} = y_i + h/6 \cdot (K_1 + 2K_2 + 2K_3 + K_4) \\ K_1 = f(x_i, y_i) \\ K_2 = f(x_i + h/2, y_i + hK_1/2) \\ K_3 = f(x_i + h/2, y_i + hK_2/2) \\ K_4 = f(x_i + h, y_i + K_3) \end{cases}$$

x	经典R-K	真实值
0.2	1.18323	1.18322
0.4	1.34167	1.34164
0.6	1.48328	1.48324
0.8	1.61251	1.61245
1.0	1.73214	1.73205

5. 欧拉、改进欧拉、经典R-K法:

$$\begin{cases} y' = 1 - y, x \in [0, 0.3] \\ y(0) = 0 \end{cases} \quad \begin{cases} y_{i+1} = y_i + hf(x_i, y_i) \\ \tilde{y}_{i+1} = y_i + hf(x_i, y_i) \\ y_{i+1} = y_i + \frac{h}{2}[f(x_i, y_i) + f(x_{i+1}, \tilde{y}_{i+1})] \end{cases}$$

x	欧拉	改进欧拉	经典R-K	真实值
0.1	0.0963121	0.0951234	0.0951625	0.0951626
0.2	0.1833482	0.1811984	0.1812691	0.1812692
0.3	0.2620017	0.2590856	0.2591816	0.2591818

基本要求

- 欧拉法、改进欧拉法的计算；
- 收敛阶的判断；
- 龙格-库塔法的基本原理；
- 求解一阶方程组与高阶方程的基本思路。