

第一章 绪论

1. 设 $x > 0$, x 的相对误差为 δ , 求 $\ln x$ 的误差。

解: 近似值 x^* 的相对误差为 $\delta = e_r^* = \frac{e^*}{x^*} = \frac{x^* - x}{x^*}$

而 $\ln x$ 的误差为 $e(\ln x^*) = \ln x^* - \ln x \approx \frac{1}{x^*} e^*$

进而有 $\varepsilon(\ln x^*) \approx \delta$

2. 设 x 的相对误差为 2%, 求 x^n 的相对误差。

解: 设 $f(x) = x^n$, 则函数的条件数为 $C_p = \left| \frac{xf'(x)}{f(x)} \right|$

又 $\because f'(x) = nx^{n-1}$, $\therefore C_p = \left| \frac{x \cdot nx^{n-1}}{x^n} \right| = n$

又 $\because \varepsilon_r((x^*)^n) \approx C_p \cdot \varepsilon_r(x^*)$

且 $e_r(x^*)$ 为 2

$\therefore \varepsilon_r((x^*)^n) \approx 0.02n$

3. 下列各数都是经过四舍五入得到的近似数, 即误差限不超过最后一位的半个单位, 试指出它们是几位有效数字: $x_1^* = 1.1021, x_2^* = 0.031, x_3^* = 385.6, x_4^* = 56.430, x_5^* = 7 \times 1.0$.

解: $x_1^* = 1.1021$ 是五位有效数字;

$x_2^* = 0.031$ 是二位有效数字;

$x_3^* = 385.6$ 是四位有效数字;

$x_4^* = 56.430$ 是五位有效数字;

$x_5^* = 7 \times 1.0$ 是二位有效数字。

4. 利用公式(2.3)求下列各近似值的误差限: (1) $x_1^* + x_2^* + x_4^*$, (2) $x_1^* x_2^* x_3^*$, (3) x_2^* / x_4^* .

其中 $x_1^*, x_2^*, x_3^*, x_4^*$ 均为第 3 题所给的数。

解:

$$\varepsilon(x_1^*) = \frac{1}{2} \times 10^{-4}$$

$$\varepsilon(x_2^*) = \frac{1}{2} \times 10^{-3}$$

$$\varepsilon(x_3^*) = \frac{1}{2} \times 10^{-1}$$

$$\varepsilon(x_4^*) = \frac{1}{2} \times 10^{-3}$$

$$\varepsilon(x_5^*) = \frac{1}{2} \times 10^{-1}$$

$$\begin{aligned} (1) & \varepsilon(x_1^* + x_2^* + x_4^*) \\ &= \varepsilon(x_1^*) + \varepsilon(x_2^*) + \varepsilon(x_4^*) \\ &= \frac{1}{2} \times 10^{-4} + \frac{1}{2} \times 10^{-3} + \frac{1}{2} \times 10^{-3} \\ &= 1.05 \times 10^{-3} \end{aligned}$$

$$\begin{aligned} (2) & \varepsilon(x_1^* x_2^* x_3^*) \\ &= |x_1^* x_2^*| \varepsilon(x_3^*) + |x_2^* x_3^*| \varepsilon(x_1^*) + |x_1^* x_3^*| \varepsilon(x_2^*) \\ &= |1.1021 \times 0.031| \times \frac{1}{2} \times 10^{-1} + |0.031 \times 385.6| \times \frac{1}{2} \times 10^{-4} + |1.1021 \times 385.6| \times \frac{1}{2} \times 10^{-3} \\ &\approx 0.215 \end{aligned}$$

$$\begin{aligned} (3) & \varepsilon(x_2^* / x_4^*) \\ &\approx \frac{|x_2^*| \varepsilon(x_4^*) + |x_4^*| \varepsilon(x_2^*)}{|x_4^*|^2} \\ &= \frac{0.031 \times \frac{1}{2} \times 10^{-3} + 56.430 \times \frac{1}{2} \times 10^{-3}}{56.430 \times 56.430} \\ &= 10^{-5} \end{aligned}$$

5 计算球体积要使相对误差限为 1，问度量半径 R 时允许的相对误差限是多少？

解：球体体积为 $V = \frac{4}{3} \pi R^3$

则何种函数的条件数为

$$C_p = \left| \frac{R \cdot V'}{V} \right| = \left| \frac{R \cdot 4\pi R^2}{\frac{4}{3}\pi R^3} \right| = 3$$

$$\therefore \varepsilon_r(V^*) \approx C_p \cdot \varepsilon_r(R^*) = 3\varepsilon_r(R^*)$$

$$\text{又} \because \varepsilon_r(V^*) = 1$$

故度量半径 R 时允许的相对误差限为 $\varepsilon_r(R^*) = \frac{1}{3} \times 1 \approx 0.33$

6. 设 $Y_0 = 28$, 按递推公式 $Y_n = Y_{n-1} - \frac{1}{100} \sqrt{783}$ ($n=1, 2, \dots$)

计算到 Y_{100} 。若取 $\sqrt{783} \approx 27.982$ (5 位有效数字), 试问计算 Y_{100} 将有多大误差?

$$\text{解: } \because Y_n = Y_{n-1} - \frac{1}{100} \sqrt{783}$$

$$\therefore Y_{100} = Y_{99} - \frac{1}{100} \sqrt{783}$$

$$Y_{99} = Y_{98} - \frac{1}{100} \sqrt{783}$$

$$Y_{98} = Y_{97} - \frac{1}{100} \sqrt{783}$$

.....

$$Y_1 = Y_0 - \frac{1}{100} \sqrt{783}$$

$$\text{依次代入后, 有 } Y_{100} = Y_0 - 100 \times \frac{1}{100} \sqrt{783}$$

$$\text{即 } Y_{100} = Y_0 - \sqrt{783},$$

$$\text{若取 } \sqrt{783} \approx 27.982, \therefore Y_{100} = Y_0 - 27.982$$

$$\therefore \varepsilon(Y_{100}^*) = \varepsilon(Y_0) + \varepsilon(27.982) = \frac{1}{2} \times 10^{-3}$$

$$\therefore Y_{100} \text{ 的误差限为 } \frac{1}{2} \times 10^{-3}.$$

7. 求方程 $x^2 - 56x + 1 = 0$ 的两个根, 使它至少具有 4 位有效数字 ($\sqrt{783} = 27.982$).

$$\text{解: } x^2 - 56x + 1 = 0,$$

$$\text{故方程的根应为 } x_{1,2} = 28 \pm \sqrt{783}$$

$$\text{故 } x_1 = 28 + \sqrt{783} \approx 28 + 27.982 = 55.982$$

$\therefore x_1$ 具有 5 位有效数字

$$x_2 = 28 - \sqrt{783} = \frac{1}{28 + \sqrt{783}} \approx \frac{1}{28 + 27.982} = \frac{1}{55.982} \approx 0.017863$$

x_2 具有 5 位有效数字

8. 当 N 充分大时, 怎样求 $\int_N^{N+1} \frac{1}{1+x^2} dx$?

$$\text{解 } \int_N^{N+1} \frac{1}{1+x^2} dx = \arctan(N+1) - \arctan N$$

设 $\alpha = \arctan(N+1)$, $\beta = \arctan N$ 。

则 $\tan \alpha = N+1$, $\tan \beta = N$ 。

$$\begin{aligned} & \int_N^{N+1} \frac{1}{1+x^2} dx \\ &= \alpha - \beta \\ &= \arctan(\tan(\alpha - \beta)) \\ &= \arctan \frac{\tan \alpha - \tan \beta}{1 + \tan \alpha \cdot \tan \beta} \\ &= \arctan \frac{N+1 - N}{1 + (N+1)N} \\ &= \arctan \frac{1}{N^2 + N + 1} \end{aligned}$$

9. 正方形的边长大约为了 100cm, 应怎样测量才能使其面积误差不超过 1cm^2 ?

解: 正方形的面积函数为 $A(x) = x^2$

$$\therefore \varepsilon(A^*) = 2A^* \cdot \varepsilon(x^*).$$

当 $x^* = 100$ 时, 若 $\varepsilon(A^*) \leq 1$,

$$\text{则 } \varepsilon(x^*) \leq \frac{1}{2} \times 10^{-2}$$

故测量中边长误差限不超过 0.005cm 时, 才能使其面积误差不超过 1cm^2

10. 设 $S = \frac{1}{2}gt^2$, 假定 g 是准确的, 而对 t 的测量有 ± 0.1 秒的误差, 证明当 t 增加时 S 的绝对误差增加, 而相对误差却减少。

$$\text{解: } \because S = \frac{1}{2}gt^2, t > 0$$

$$\therefore \varepsilon(S^*) = gt^2 \cdot \varepsilon(t^*)$$

当 t^* 增加时, S^* 的绝对误差增加

$$\begin{aligned} \varepsilon_r(S^*) &= \frac{\varepsilon(S^*)}{|S^*|} \\ &= \frac{gt^2 \cdot \varepsilon(t^*)}{\frac{1}{2}g(t^*)^2} \\ &= 2 \frac{\varepsilon(t^*)}{t^*} \end{aligned}$$

当 t^* 增加时, $\varepsilon(t^*)$ 保持不变, 则 S^* 的相对误差减少。

11. 序列 $\{y_n\}$ 满足递推关系 $y_n = 10y_{n-1} - 1$ ($n=1,2,\dots$),

若 $y_0 = \sqrt{2} \approx 1.41$ (三位有效数字), 计算到 y_{10} 时误差有多大? 这个计算过程稳定吗?

解: $\because y_0 = \sqrt{2} \approx 1.41$

$$\therefore \varepsilon(y_0^*) = \frac{1}{2} \times 10^{-2}$$

$$\text{又} \because y_n = 10y_{n-1} - 1$$

$$\therefore y_1 = 10y_0 - 1$$

$$\therefore \varepsilon(y_1^*) = 10\varepsilon(y_0^*)$$

$$\text{又} \because y_2 = 10y_1 - 1$$

$$\therefore \varepsilon(y_2^*) = 10\varepsilon(y_1^*)$$

$$\therefore \varepsilon(y_2^*) = 10^2 \varepsilon(y_0^*)$$

.....

$$\therefore \varepsilon(y_{10}^*) = 10^{10} \varepsilon(y_0^*)$$

$$= 10^{10} \times \frac{1}{2} \times 10^{-2}$$

$$= \frac{1}{2} \times 10^8$$

计算到 y_{10} 时误差为 $\frac{1}{2} \times 10^8$, 这个计算过程不稳定。

12. 计算 $f = (\sqrt{2} - 1)^6$, 取 $\sqrt{2} \approx 1.4$, 利用下列等式计算, 哪一个得到的结果最好?

$$\frac{1}{(\sqrt{2} + 1)^6}, \quad (3 - 2\sqrt{2})^3, \quad \frac{1}{(3 + 2\sqrt{2})^3}, \quad 99 - 70\sqrt{2}.$$

解: 设 $y = (x - 1)^6$,

若 $x = \sqrt{2}$, $x^* = 1.4$, 则 $\varepsilon(x^*) = \frac{1}{2} \times 10^{-1}$ 。

若通过 $\frac{1}{(\sqrt{2} + 1)^6}$ 计算 y 值, 则

$$\begin{aligned}\varepsilon(y^*) &= -\left| -6 \times \frac{1}{(x^*+1)^7} \right| \bullet \varepsilon(x^*) \\ &= \frac{6}{(x^*+1)^7} y^* \varepsilon(x^*) \\ &= 2.53 y^* \varepsilon(x^*)\end{aligned}$$

若通过 $(3-2\sqrt{2})^3$ 计算 y 值, 则

$$\begin{aligned}\varepsilon(y^*) &= \left| -3 \times 2 \times (3-2x^*)^2 \right| \bullet \varepsilon(x^*) \\ &= \frac{6}{3-2x^*} y^* \bullet \varepsilon(x^*) \\ &= 30 y^* \varepsilon(x^*)\end{aligned}$$

若通过 $\frac{1}{(3+2\sqrt{2})^3}$ 计算 y 值, 则

$$\begin{aligned}\varepsilon(y^*) &= -\left| -3 \times \frac{1}{(3+2x^*)^4} \right| \bullet \varepsilon(x^*) \\ &= 6 \times \frac{1}{(3+2x^*)^7} y^* \varepsilon(x^*) \\ &= 1.0345 y^* \varepsilon(x^*)\end{aligned}$$

通过 $\frac{1}{(3+2\sqrt{2})^3}$ 计算后得到的结果最好。

13. $f(x) = \ln(x - \sqrt{x^2 - 1})$, 求 $f(30)$ 的值。若开平方用 6 位函数表, 问求对数时误差有多大?

若改用另一等价公式。 $\ln(x - \sqrt{x^2 - 1}) = -\ln(x + \sqrt{x^2 - 1})$

计算, 求对数时误差有多大?

解

$$\because f(x) = \ln(x - \sqrt{x^2 - 1}), \therefore f(30) = \ln(30 - \sqrt{899})$$

$$\text{设 } u = \sqrt{899}, y = f(30)$$

$$\text{则 } u^* = 29.9833$$

$$\therefore \varepsilon(u^*) = \frac{1}{2} \times 10^{-4}$$

故

$$\begin{aligned}\varepsilon(y^*) &\approx -\frac{1}{|30-u^*|} \varepsilon(u^*) \\ &= \frac{1}{0.0167} \cdot \varepsilon(u^*) \\ &\approx 3 \times 10^{-3}\end{aligned}$$

若改用等价公式

$$\ln(x - \sqrt{x^2 - 1}) = -\ln(x + \sqrt{x^2 - 1})$$

$$\text{则 } f(30) = -\ln(30 + \sqrt{899})$$

此时,

$$\begin{aligned}\varepsilon(y^*) &= \left| -\frac{1}{30+u^*} \right| \varepsilon(u^*) \\ &= \frac{1}{59.9833} \cdot \varepsilon(u^*) \\ &\approx 8 \times 10^{-7}\end{aligned}$$

第二章 插值法

1. 当 $x=1, -1, 2$ 时, $f(x)=0, -3, 4$, 求 $f(x)$ 的二次插值多项式。

解:

$$x_0=1, x_1=-1, x_2=2,$$

$$f(x_0)=0, f(x_1)=-3, f(x_2)=4;$$

$$l_0(x) = \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} = -\frac{1}{2}(x+1)(x-2)$$

$$l_1(x) = \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} = \frac{1}{6}(x-1)(x-2)$$

$$l_2(x) = \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} = \frac{1}{3}(x-1)(x+1)$$

则二次拉格朗日插值多项式为

$$\begin{aligned}L_2(x) &= \sum_{k=0}^2 y_k l_k(x) \\ &= -3l_0(x) + 4l_2(x) \\ &= -\frac{1}{2}(x-1)(x-2) + \frac{4}{3}(x-1)(x+1) \\ &= \frac{5}{6}x^2 + \frac{3}{2}x - \frac{7}{3}\end{aligned}$$

2. 给出 $f(x) = \ln x$ 的数值表

X	0.4	0.5	0.6	0.7	0.8
lnx	-0.916291	-0.693147	-0.510826	-0.356675	-0.223144

用线性插值及二次插值计算 $\ln 0.54$ 的近似值。

解：由表格知，

$$x_0 = 0.4, x_1 = 0.5, x_2 = 0.6, x_3 = 0.7, x_4 = 0.8;$$

$$f(x_0) = -0.916291, f(x_1) = -0.693147$$

$$f(x_2) = -0.510826, f(x_3) = -0.356675$$

$$f(x_4) = -0.223144$$

若采用线性插值法计算 $\ln 0.54$ 即 $f(0.54)$,

则 $0.5 < 0.54 < 0.6$

$$l_1(x) = \frac{x - x_2}{x_1 - x_2} = -10(x - 0.6)$$

$$l_2(x) = \frac{x - x_1}{x_2 - x_1} = -10(x - 0.5)$$

$$L_1(x) = f(x_1)l_1(x) + f(x_2)l_2(x)$$

$$= 6.93147(x - 0.6) - 5.10826(x - 0.5)$$

$$\therefore L_1(0.54) = -0.6202186 \approx -0.620219$$

若采用二次插值法计算 $\ln 0.54$ 时，

$$l_0(x) = \frac{(x - x_1)(x - x_2)}{(x_0 - x_1)(x_0 - x_2)} = 50(x - 0.5)(x - 0.6)$$

$$l_1(x) = \frac{(x - x_0)(x - x_2)}{(x_1 - x_0)(x_1 - x_2)} = -100(x - 0.4)(x - 0.6)$$

$$l_2(x) = \frac{(x - x_0)(x - x_1)}{(x_2 - x_0)(x_2 - x_1)} = 50(x - 0.4)(x - 0.5)$$

$$L_2(x) = f(x_0)l_0(x) + f(x_1)l_1(x) + f(x_2)l_2(x)$$

$$= -50 \times 0.916291(x - 0.5)(x - 0.6) + 69.3147(x - 0.4)(x - 0.6) - 0.510826 \times 50(x - 0.4)(x - 0.5)$$

$$\therefore L_2(0.54) = -0.61531984 \approx -0.615320$$

3. 给全 $\cos x, 0^\circ \leq x \leq 90^\circ$ 的函数表，步长 $h = 1' = (1/60)^\circ$ ，若函数表具有 5 位有效数字，研

究用线性插值求 $\cos x$ 近似值时的总误差界。

解：求解 $\cos x$ 近似值时，误差可以分为两个部分，一方面， x 是近似值，具有 5 位有效数字，在此后的计算过程中产生一定的误差传播；另一方面，利用插值法求函数 $\cos x$ 的近似值时，采用的线性插值法插值余项不为 0，也会有一定的误差。因此，总误差界的计算应综合以上两方面的因素。

当 $0^\circ \leq x \leq 90^\circ$ 时,

$$\text{令 } f(x) = \cos x$$

$$\text{取 } x_0 = 0, h = \left(\frac{1}{60}\right)^\circ = \frac{1}{60} \times \frac{\pi}{180} = \frac{\pi}{10800}$$

$$\text{令 } x_i = x_0 + ih, i = 0, 1, \dots, 5400$$

$$\text{则 } x_{5400} = \frac{\pi}{2} = 90^\circ$$

当 $x \in [x_k, x_{k+1}]$ 时, 线性插值多项式为

$$L_1(x) = f(x_k) \frac{x - x_{k+1}}{x_k - x_{k+1}} + f(x_{k+1}) \frac{x - x_k}{x_{k+1} - x_k}$$

插值余项为

$$R(x) = |\cos x - L_1(x)| = \left| \frac{1}{2} f''(\xi)(x - x_k)(x - x_{k+1}) \right|$$

又 \because 在建立函数表时, 表中数据具有 5 位有效数字, 且 $\cos x \in [0, 1]$, 故计算中有误差传播过程。

$$\therefore \varepsilon(f^*(x_k)) = \frac{1}{2} \times 10^{-5}$$

$$R_2(x) = \left| \varepsilon(f^*(x_k)) \frac{x - x_{k+1}}{x_k - x_{k+1}} \right| + \left| \varepsilon(f^*(x_{k+1})) \frac{x - x_k}{x_{k+1} - x_k} \right|$$

$$\leq \varepsilon(f^*(x_k)) \left(\left| \frac{x - x_{k+1}}{x_k - x_{k+1}} \right| + \left| \frac{x - x_{k+1}}{x_{k+1} - x_k} \right| \right)$$

$$= \varepsilon(f^*(x_k)) \frac{1}{h} (x_{k+1} - x + x - x_k)$$

$$= \varepsilon(f^*(x_k))$$

\therefore 总误差界为

$$\begin{aligned}
R &= R_1(x) + R_2(x) \\
&= \left| \frac{1}{2}(-\cos \xi)(x-x_k)(x-x_{k+1}) \right| + \varepsilon(f^*(x_k)) \\
&\leq \frac{1}{2} \times (x-x_k)(x_{k+1}-x) + \varepsilon(f^*(x_k)) \\
&\leq \frac{1}{2} \times \left(\frac{1}{2}h\right)^2 + \varepsilon(f^*(x_k)) \\
&= 1.06 \times 10^{-8} + \frac{1}{2} \times 10^{-5} \\
&= 0.50106 \times 10^{-5}
\end{aligned}$$

4. 设为互异节点，求证：

$$(1) \sum_{j=0}^n x_j^k l_j(x) \equiv x^k \quad (k=0,1,\cdots,n);$$

$$(2) \sum_{j=0}^n (x_j - x)^k l_j(x) \equiv 0 \quad (k=0,1,\cdots,n);$$

证明

$$(1) \quad \text{令 } f(x) = x^k$$

若插值节点为 $x_j, j=0,1,\cdots,n$ ，则函数 $f(x)$ 的 n 次插值多项式为 $L_n(x) = \sum_{j=0}^n x_j^k l_j(x)$ 。

$$\text{插值余项为 } R_n(x) = f(x) - L_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \omega_{n+1}(x)$$

又 $\because k \leq n$,

$$\therefore f^{(n+1)}(\xi) = 0$$

$$\therefore R_n(x) = 0$$

$$\therefore \sum_{j=0}^n x_j^k l_j(x) = x^k \quad (k=0,1,\cdots,n);$$

$$\begin{aligned}
(2) & \sum_{j=0}^n (x_j - x)^k l_j(x) \\
&= \sum_{j=0}^n \left(\sum_{i=0}^n C_k^j x_j^i (-x)^{k-i} \right) l_j(x) \\
&= \sum_{i=0}^n C_k^i (-x)^{k-i} \left(\sum_{j=0}^n x_j^i l_j(x) \right)
\end{aligned}$$

又 $\because 0 \leq i \leq n$ 由上题结论可知

$$\sum_{j=0}^n x_j^k l_j(x) = x^i$$

$$\therefore \text{原式} = \sum_{i=0}^n C_k^i (-x)^{k-i} x^i$$

$$= (x-x)^k$$

$$= 0$$

\therefore 得证。

5 设 $f(x) \in C^2[a, b]$ 且 $f(a) = f(b) = 0$, 求证:

$$\max_{a \leq x \leq b} |f(x)| \leq \frac{1}{8} (b-a)^2 \max_{a \leq x \leq b} |f''(x)|.$$

解: 令 $x_0 = a, x_1 = b$, 以此为插值节点, 则线性插值多项式为

$$L_1(x) = f(x_0) \frac{x-x_1}{x_0-x_1} + f(x_1) \frac{x-x_0}{x-x_1}$$

$$= f(a) \frac{x-b}{a-b} + f(b) \frac{x-a}{x-a}$$

$$\text{又} \because f(a) = f(b) = 0$$

$$\therefore L_1(x) = 0$$

$$\text{插值余项为 } R(x) = f(x) - L_1(x) = \frac{1}{2} f''(x)(x-x_0)(x-x_1)$$

$$\therefore f(x) = \frac{1}{2} f''(x)(x-x_0)(x-x_1)$$

$$\text{又} \because |(x-x_0)(x-x_1)|$$

$$\leq \left\{ \frac{1}{2} [(x-x_0) + (x_1-x)] \right\}^2$$

$$= \frac{1}{4} (x_1-x_0)^2$$

$$= \frac{1}{4} (b-a)^2$$

$$\therefore \max_{a \leq x \leq b} |f(x)| \leq \frac{1}{8} (b-a)^2 \max_{a \leq x \leq b} |f''(x)|.$$

6. 在 $-4 \leq x \leq 4$ 上给出 $f(x) = e^x$ 的等距节点函数表, 若用二次插值求 e^x 的近似值, 要使

截断误差不超过 10^{-6} , 问使用函数表的步长 h 应取多少?

解: 若插值节点为 x_{i-1}, x_i 和 x_{i+1} , 则分段二次插值多项式的插值余项为

$$R_2(x) = \frac{1}{3!} f'''(\xi)(x-x_{i-1})(x-x_i)(x-x_{i+1})$$

$$\therefore |R_2(x)| \leq \frac{1}{6} (x-x_{i-1})(x-x_i)(x-x_{i+1}) \max_{-4 \leq x \leq 4} |f'''(x)|$$

设步长为 h , 即 $x_{i-1} = x_i - h, x_{i+1} = x_i + h$

$$\therefore |R_2(x)| \leq \frac{1}{6} e^4 \cdot \frac{2}{3\sqrt{3}} h^3 = \frac{\sqrt{3}}{27} e^4 h^3.$$

若截断误差不超过 10^{-6} , 则

$$|R_2(x)| \leq 10^{-6}$$

$$\therefore \frac{\sqrt{3}}{27} e^4 h^3 \leq 10^{-6}$$

$$\therefore h \leq 0.0065.$$

7. 若 $y_n = 2^n$, 求 $\Delta^4 y_n$ 及 $\delta^4 y_n$.

解: 根据向前差分算子和中心差分算子的定义进行求解。

$$y_n = 2^n$$

$$\begin{aligned} \Delta^4 y_n &= (E-1)^4 y_n \\ &= \sum_{j=0}^4 (-1)^j \binom{4}{j} E^{4-j} y_n \\ &= \sum_{j=0}^4 (-1)^j \binom{4}{j} y_{4+n-j} \\ &= \sum_{j=0}^4 (-1)^j \binom{4}{j} 2^{4+j} \cdot y_n \\ &= (2-1)^4 y_n \\ &= y_n \\ &= 2^n \end{aligned}$$

$$\begin{aligned} \delta^4 y_n &= (E^{\frac{1}{2}} - E^{-\frac{1}{2}})^4 y_n \\ &= (E^{-\frac{1}{2}})^4 (E-1)^4 y_n \\ &= E^{-2} \Delta^4 y_n \\ &= y_{n-2} \\ &= 2^{n-2} \end{aligned}$$

8. 如果 $f(x)$ 是 m 次多项式, 记 $\Delta f(x) = f(x+h) - f(x)$, 证明 $f(x)$ 的 k 阶差分

$\Delta^k f(x) (0 \leq k \leq m)$ 是 $m-k$ 次多项式, 并且 $\Delta^{m+1} f(x) = 0$ (l 为正整数)。

解: 函数 $f(x)$ 的 *Taylor* 展式为

$$f(x+h) = f(x) + f'(x)h + \frac{1}{2}f''(x)h^2 + \cdots + \frac{1}{m!}f^{(m)}(x)h^m + \frac{1}{(m+1)!}f^{(m+1)}(\xi)h^{m+1}$$

其中 $\xi \in (x, x+h)$

又 $\because f(x)$ 是次数为 m 的多项式

$$\therefore f^{(m+1)}(\xi) = 0$$

$$\therefore \Delta f(x) = f(x+h) - f(x)$$

$$= f'(x)h + \frac{1}{2}f''(x)h^2 + \cdots + \frac{1}{m!}f^{(m)}(x)h^m$$

$\therefore \Delta f(x)$ 为 $m-1$ 阶多项式

$$\Delta^2 f(x) = \Delta(\Delta f(x))$$

$\therefore \Delta^2 f(x)$ 为 $m-2$ 阶多项式

依此过程递推, 得 $\Delta^k f(x)$ 是 $m-k$ 次多项式

$\therefore \Delta^m f(x)$ 是常数

\therefore 当 l 为正整数时,

$$\Delta^{m+1} f(x) = 0$$

9. 证明 $\Delta(f_k g_k) = f_k \Delta g_k + g_{k+1} \Delta f_k$

证明

$$\begin{aligned} \Delta(f_k g_k) &= f_{k+1} g_{k+1} - f_k g_k \\ &= f_{k+1} g_{k+1} - f_k g_{k+1} + f_k g_{k+1} - f_k g_k \\ &= g_{k+1} (f_{k+1} - f_k) + f_k (g_{k+1} - g_k) \\ &= g_{k+1} \Delta f_k + f_k \Delta g_k \\ &= f_k \Delta g_k + g_{k+1} \Delta f_k \end{aligned}$$

\therefore 得证

10. 证明 $\sum_{k=0}^{n-1} f_k \Delta g_k = f_n g_n - f_0 g_0 - \sum_{k=0}^{n-1} g_{k+1} \Delta f_k$

证明: 由上题结论可知

$$f_k \Delta g_k = \Delta(f_k g_k) - g_{k+1} \Delta f_k$$

$$\begin{aligned} & \therefore \sum_{k=0}^{n-1} f_k \Delta g_k \\ &= \sum_{k=0}^{n-1} (\Delta(f_k g_k) - g_{k+1} \Delta f_k) \\ &= \sum_{k=0}^{n-1} \Delta(f_k g_k) - \sum_{k=0}^{n-1} g_{k+1} \Delta f_k \\ &\because \Delta(f_k g_k) = f_{k+1} g_{k+1} - f_k g_k \\ &\therefore \sum_{k=0}^{n-1} \Delta(f_k g_k) \\ &= (f_1 g_1 - f_0 g_0) + (f_2 g_2 - f_1 g_1) + \cdots + (f_n g_n - f_{n-1} g_{n-1}) \\ &= f_n g_n - f_0 g_0 \\ &\therefore \sum_{k=0}^{n-1} f_k \Delta g_k = f_n g_n - f_0 g_0 - \sum_{k=0}^{n-1} g_{k+1} \Delta f_k \end{aligned}$$

得证。

$$11. \text{ 证明 } \sum_{j=0}^{n-1} \Delta^2 y_j = \Delta y_n - \Delta y_0$$

$$\begin{aligned} \text{证明 } \sum_{j=0}^{n-1} \Delta^2 y_j &= \sum_{j=0}^{n-1} (\Delta y_{j+1} - \Delta y_j) \\ &= (\Delta y_1 - \Delta y_0) + (\Delta y_2 - \Delta y_1) + \cdots + (\Delta y_n - \Delta y_{n-1}) \\ &= \Delta y_n - \Delta y_0 \end{aligned}$$

得证。

$$12. \text{ 若 } f(x) = a_0 + a_1 x + \cdots + a_{n-1} x^{n-1} + a_n x^n \text{ 有 } n \text{ 个不同实根 } x_1, x_2, \cdots, x_n,$$

$$\text{证明: } \sum_{j=1}^n \frac{x_j^k}{f'(x_j)} = \begin{cases} 0, 0 \leq k \leq n-2; \\ n_0^{-1}, k = n-1 \end{cases}$$

$$\text{证明: } \because f(x) \text{ 有个不同实根 } x_1, x_2, \cdots, x_n$$

$$\text{且 } f(x) = a_0 + a_1 x + \cdots + a_{n-1} x^{n-1} + a_n x^n$$

$$\therefore f(x) = a_n (x - x_1)(x - x_2) \cdots (x - x_n)$$

$$\text{令 } \omega_n(x) = (x - x_1)(x - x_2) \cdots (x - x_n)$$

$$\text{则 } \sum_{j=1}^n \frac{x_j^k}{f'(x_j)} = \sum_{j=1}^n \frac{x_j^k}{a_n \omega_n'(x_j)}$$

而 $\omega'_n(x) = (x-x_2)(x-x_3)\cdots(x-x_n) + (x-x_1)(x-x_3)\cdots(x-x_n)$

$$+\cdots+(x-x_1)(x-x_2)\cdots(x-x_{n-1})$$

$$\therefore \omega'_n(x_j) = (x_j-x_1)(x_j-x_2)\cdots(x_j-x_{j-1})(x_j-x_{j+1})\cdots(x_j-x_n)$$

令 $g(x) = x^k$,

$$g[x_1, x_2, \cdots, x_n] = \sum_{j=1}^n \frac{x_j^k}{\omega'_n(x_j)}$$

$$\text{则 } g[x_1, x_2, \cdots, x_n] = \sum_{j=1}^n \frac{x_j^k}{\omega'_n(x_j)}$$

$$\text{又 } \therefore \sum_{j=1}^n \frac{x_j^k}{f'(x_j)} = \frac{1}{a_n} g[x_1, x_2, \cdots, x_n]$$

$$\therefore \sum_{j=1}^n \frac{x_j^k}{f'(x_j)} = \begin{cases} 0, 0 \leq k \leq n-2; \\ n_0^{-1}, k = n-1 \end{cases}$$

\therefore 得证。

13. 证明 n 阶均差有下列性质:

(1) 若 $F(x) = cf(x)$, 则 $F[x_0, x_1, \cdots, x_n] = cf[x_0, x_1, \cdots, x_n]$;

(2) 若 $F(x) = f(x) + g(x)$, 则 $F[x_0, x_1, \cdots, x_n] = f[x_0, x_1, \cdots, x_n] + g[x_0, x_1, \cdots, x_n]$.

证明:

$$(1) \because f[x_1, x_2, \cdots, x_n] = \sum_{j=0}^n \frac{f(x^j)}{(x_j-x_0)\cdots(x_j-x_{j-1})(x_j-x_{j+1})\cdots(x_j-x_n)}$$

$$\begin{aligned} F[x_1, x_2, \cdots, x_n] &= \sum_{j=0}^n \frac{F(x^j)}{(x_j-x_0)\cdots(x_j-x_{j-1})(x_j-x_{j+1})\cdots(x_j-x_n)} \\ &= \sum_{j=0}^n \frac{cf(x^j)}{(x_j-x_0)\cdots(x_j-x_{j-1})(x_j-x_{j+1})\cdots(x_j-x_n)} \\ &= c \left(\sum_{j=0}^n \frac{f(x^j)}{(x_j-x_0)\cdots(x_j-x_{j-1})(x_j-x_{j+1})\cdots(x_j-x_n)} \right) \\ &= cf[x_0, x_1, \cdots, x_n] \end{aligned}$$

\therefore 得证。

$$(2) \because F(x) = f(x) + g(x)$$

$$\begin{aligned}
\therefore F[x_0, \dots, x_n] &= \sum_{j=0}^n \frac{F(x^j)}{(x_j - x_0) \cdots (x_j - x_{j-1})(x_j - x_{j+1}) \cdots (x_j - x_n)} \\
&= \sum_{j=0}^n \frac{f(x^j) + g(x^j)}{(x_j - x_0) \cdots (x_j - x_{j-1})(x_j - x_{j+1}) \cdots (x_j - x_n)} \\
&= \sum_{j=0}^n \frac{f(x^j)}{(x_j - x_0) \cdots (x_j - x_{j-1})(x_j - x_{j+1}) \cdots (x_j - x_n)} \\
&\quad + \sum_{j=0}^n \frac{g(x^j)}{(x_j - x_0) \cdots (x_j - x_{j-1})(x_j - x_{j+1}) \cdots (x_j - x_n)} \\
&= f[x_0, \dots, x_n] + g[x_0, \dots, x_n]
\end{aligned}$$

\therefore 得证。

14. $f(x) = x^7 + x^4 + 3x + 1$, 求 $F[2^0, 2^1, \dots, 2^7]$ 及 $F[2^0, 2^1, \dots, 2^8]$ 。

解: $\because f(x) = x^7 + x^4 + 3x + 1$

若 $x_i = 2^i, i = 0, 1, \dots, 8$

$$\text{则 } f[x_0, x_1, \dots, x_n] = \frac{f^{(n)}(\xi)}{n!}$$

$$\therefore f[x_0, x_1, \dots, x_7] = \frac{f^{(7)}(\xi)}{7!} = \frac{7!}{7!} = 1$$

$$f[x_0, x_1, \dots, x_8] = \frac{f^{(8)}(\xi)}{8!} = 0$$

15. 证明两点三次埃尔米特插值余项是

$$R_3(x) = f^{(4)}(\xi)(x - x_k)^2(x - x_{k+1})^2 / 4!, \xi \in (x_k, x_{k+1})$$

解:

若 $x \in [x_k, x_{k+1}]$, 且插值多项式满足条件

$$H_3(x_k) = f(x_k), H'_3(x_k) = f'(x_k)$$

$$H_3(x_{k+1}) = f(x_{k+1}), H'_3(x_{k+1}) = f'(x_{k+1})$$

插值余项为 $R(x) = f(x) - H_3(x)$

由插值条件可知 $R(x_k) = R(x_{k+1}) = 0$

$$\text{且 } R'(x_k) = R'(x_{k+1}) = 0$$

$$\therefore R(x) \text{ 可写成 } R(x) = g(x)(x-x_k)^2(x-x_{k+1})^2$$

其中 $g(x)$ 是关于 x 的待定函数,

现把 x 看成 $[x_k, x_{k+1}]$ 上的一个固定点, 作函数

$$\varphi(t) = f(t) - H_3(t) - g(x)(t-x_k)^2(t-x_{k+1})^2$$

根据余项性质, 有

$$\varphi(x_k) = 0, \varphi(x_{k+1}) = 0$$

$$\begin{aligned}\varphi(x) &= f(x) - H_3(x) - g(x)(x-x_k)^2(x-x_{k+1})^2 \\ &= f(x) - H_3(x) - R(x) \\ &= 0\end{aligned}$$

$$\varphi'(t) = f'(t) - H_3'(t) - g(x)[2(t-x_k)(t-x_{k+1})^2 + 2(t-x_{k+1})(t-x_k)^2]$$

$$\therefore \varphi'(x_k) = 0$$

$$\varphi'(x_{k+1}) = 0$$

由罗尔定理可知, 存在 $\xi \in (x_k, x)$ 和 $\xi \in (x, x_{k+1})$, 使

$$\varphi'(\xi_1) = 0, \varphi'(\xi_2) = 0$$

即 $\varphi'(x)$ 在 $[x_k, x_{k+1}]$ 上有四个互异零点。

根据罗尔定理, $\varphi''(t)$ 在 $\varphi'(t)$ 的两个零点间至少有一个零点,

故 $\varphi''(t)$ 在 (x_k, x_{k+1}) 内至少有三个互异零点,

依此类推, $\varphi^{(4)}(t)$ 在 (x_k, x_{k+1}) 内至少有一个零点。

记为 $\xi \in (x_k, x_{k+1})$ 使

$$\varphi^{(4)}(\xi) = f^{(4)}(\xi) - H_3^{(4)}(\xi) - 4!g(x) = 0$$

$$\text{又 } \because H_3^{(4)}(t) = 0$$

$$\therefore g(x) = \frac{f^{(4)}(\xi)}{4!}, \xi \in (x_k, x_{k+1})$$

其中 ξ 依赖于 x

$$\therefore R(x) = \frac{f^{(4)}(\xi)}{4!} (x - x_k)^2 (x - x_{k+1})^2$$

分段三次埃尔米特插值时，若节点为 $x_k (k = 0, 1, \dots, n)$ ，设步长为 h ，即

$x_k = x_0 + kh, k = 0, 1, \dots, n$ 在小区间 $[x_k, x_{k+1}]$ 上

$$R(x) = \frac{f^{(4)}(\xi)}{4!} (x - x_k)^2 (x - x_{k+1})^2$$

$$\therefore |R(x)| = \frac{1}{4!} |f^{(4)}(\xi)| (x - x_k)^2 (x - x_{k+1})^2$$

$$\begin{aligned} &\leq \frac{1}{4!} (x - x_k)^2 (x_{k+1} - x)^2 \max_{a \leq x \leq b} |f^{(4)}(x)| \\ &\leq \frac{1}{4!} \left[\left(\frac{x - x_k + x_{k+1} - x}{2} \right)^2 \right]^2 \max_{a \leq x \leq b} |f^{(4)}(x)| \\ &= \frac{1}{4!} \times \frac{1}{2^4} h^4 \max_{a \leq x \leq b} |f^{(4)}(x)| \\ &= \frac{h^4}{384} \max_{a \leq x \leq b} |f^{(4)}(x)| \end{aligned}$$

16 . 求一个次数不高于 4 次的多项式 $P(x)$ ，使它满足

$$P(0) = P'(0) = 0, P(1) = P'(1) = 0, P(2) = 0$$

解：利用埃米尔特插值可得到次数不高于 4 的多项式

$$x_0 = 0, x_1 = 1$$

$$y_0 = 0, y_1 = 1$$

$$m_0 = 0, m_1 = 1$$

$$H_3(x) = \sum_{j=0}^1 y_j \alpha_j(x) + \sum_{j=0}^1 m_j \beta_j(x)$$

$$\alpha_0(x) = \left(1 - 2 \frac{x - x_0}{x_0 - x_1}\right) \left(\frac{x - x_1}{x_0 - x_1}\right)^2$$

$$= (1 + 2x)(x - 1)^2$$

$$\alpha_1(x) = \left(1 - 2 \frac{x - x_1}{x_1 - x_0}\right) \left(\frac{x - x_0}{x_1 - x_0}\right)^2$$

$$= (3 - 2x)x^2$$

$$\beta_0(x) = x(x - 1)^2$$

$$\beta_1(x) = (x - 1)x^2$$

$$\therefore H_3(x) = (3-2x)x^2 + (x-1)x^2 = -x^3 + 2x^2$$

$$\text{设 } P(x) = H_3(x) + A(x-x_0)^2(x-x_1)^2$$

其中，A 为待定常数

$$\because P(2) = 1$$

$$\therefore P(x) = -x^3 + 2x^2 + Ax^2(x-1)^2$$

$$\therefore A = \frac{1}{4}$$

$$\text{从而 } P(x) = \frac{1}{4}x^2(x-3)^2$$

17. 设 $f(x) = 1/(1+x^2)$ ，在 $-5 \leq x \leq 5$ 上取 $n=10$ ，按等距节点求分段线性插值函数 $I_h(x)$ ，

计算各节点间中点处的 $I_h(x)$ 与 $f(x)$ 值，并估计误差。

解：

$$\text{若 } x_0 = -5, x_{10} = 5$$

则步长 $h=1$,

$$x_i = x_0 + ih, i = 0, 1, \dots, 10$$

$$f(x) = \frac{1}{1+x^2}$$

在小区间 $[x_i, x_{i+1}]$ 上，分段线性插值函数为

$$\begin{aligned} I_h(x) &= \frac{x-x_{i+1}}{x_i-x_{i+1}} f(x_i) + \frac{x-x_i}{x_{i+1}-x_i} f(x_{i+1}) \\ &= (x_{i+1}-x) \frac{1}{1+x_i^2} + (x-x_i) \frac{1}{1+x_{i+1}^2} \end{aligned}$$

各节点间中点处的 $I_h(x)$ 与 $f(x)$ 的值为

$$\text{当 } x = \pm 4.5 \text{ 时, } f(x) = 0.0471, I_h(x) = 0.0486$$

$$\text{当 } x = \pm 3.5 \text{ 时, } f(x) = 0.0755, I_h(x) = 0.0794$$

$$\text{当 } x = \pm 2.5 \text{ 时, } f(x) = 0.1379, I_h(x) = 0.1500$$

$$\text{当 } x = \pm 1.5 \text{ 时, } f(x) = 0.3077, I_h(x) = 0.3500$$

$$\text{当 } x = \pm 0.5 \text{ 时, } f(x) = 0.8000, I_h(x) = 0.7500$$

误差

$$\max_{x_i \leq x \leq x_{i+1}} |f(x) - I_h(x)| \leq \frac{h^2}{8} \max_{-5 \leq x \leq 5} |f''(\xi)|$$

$$\text{又} \because f(x) = \frac{1}{1+x^2}$$

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

$$f''(x) = \frac{6x^2 - 2}{(1+x^2)^3}$$

$$f'''(x) = \frac{24x - 24x^3}{(1+x^2)^4}$$

$$\text{令 } f'''(x) = 0$$

得 $f''(x)$ 的驻点为 $x_{1,2} = \pm 1$ 和 $x_3 = 0$

$$f''(x_{1,2}) = \frac{1}{2}, f''(x_3) = -2$$

$$\therefore \max_{-5 \leq x \leq 5} |f(x) - I_h(x)| \leq \frac{1}{4}$$

18. 求 $f(x) = x^2$ 在 $[a, b]$ 上分段线性插值函数 $I_h(x)$ ，并估计误差。

解：

在区间 $[a, b]$ 上， $x_0 = a, x_n = b, h_i = x_{i+1} - x_i, i = 0, 1, \dots, n-1$,

$$h = \max_{0 \leq i \leq n-1} h_i$$

$$\because f(x) = x^2$$

\therefore 函数 $f(x)$ 在小区间 $[x_i, x_{i+1}]$ 上分段线性插值函数为

$$\begin{aligned} I_h(x) &= \frac{x - x_{i+1}}{x_i - x_{i+1}} f(x_i) + \frac{x - x_i}{x_{i+1} - x_i} f(x_{i+1}) \\ &= \frac{1}{h_i} [x_i^2 (x_{i+1} - x) + x_{i+1}^2 (x - x_i)] \end{aligned}$$

误差为

$$\max_{x_i \leq x \leq x_{i+1}} |f(x) - I_h(x)| \leq \frac{1}{8} \max_{a \leq \xi \leq b} |f''(\xi)| \cdot h_i^2$$

$$\because f(x) = x^2$$

$$\therefore f'(x) = 2x, f''(x) = 2$$

$$\therefore \max_{a \leq x \leq b} |f(x) - I_h(x)| \leq \frac{h^2}{4}$$

19. 求 $f(x) = x^4$ 在 $[a, b]$ 上分段埃尔米特插值，并估计误差。

解：

在 $[a, b]$ 区间上， $x_0 = a, x_n = b, h_i = x_{i+1} - x_i, i = 0, 1, \dots, n-1$,

$$\text{令 } h = \max_{0 \leq i \leq n-1} h_i$$

$$\because f(x) = x^4, f'(x) = 4x^3$$

\therefore 函数 $f(x)$ 在区间 $[x_i, x_{i+1}]$ 上的分段埃尔米特插值函数为

$$I_h(x) = \left(\frac{x - x_{i+1}}{x_i - x_{i+1}}\right)^2 \left(1 + 2 \frac{x - x_i}{x_{i+1} - x_i}\right) f(x_i)$$

$$+ \left(\frac{x - x_i}{x_{i+1} - x_i}\right)^2 \left(1 + 2 \frac{x - x_{i+1}}{x_i - x_{i+1}}\right) f(x_{i+1})$$

$$+ \left(\frac{x - x_{i+1}}{x_i - x_{i+1}}\right)^2 (x - x_i) f'(x_i)$$

$$+ \left(\frac{x - x_i}{x_{i+1} - x_i}\right)^2 (x - x_{i+1}) f'(x_{i+1})$$

$$= \frac{x_i^4}{h_i^3} (x - x_{i+1})^2 (h_i + 2x - 2x_i)$$

$$+ \frac{x_{i+1}^4}{h_i^3} (x - x_i)^2 (h_i - 2x + 2x_{i+1})$$

$$+ \frac{4x_i^3}{h_i^2} (x - x_{i+1})^2 (x - x_i)$$

$$+ \frac{4x_{i+1}^3}{h_i^2} (x - x_i)^2 (x - x_{i+1})$$

误差为

$$|f(x) - I_h(x)|$$

$$= \frac{1}{4!} |f^{(4)}(\xi)| (x - x_i)^2 (x - x_{i+1})^2$$

$$\leq \frac{1}{24} \max_{a \leq x \leq b} |f^{(4)}(\xi)| \left(\frac{h_i}{2}\right)^4$$

$$\text{又} \because f(x) = x^4$$

$$\therefore f^{(4)}(x) = 4! = 24$$

$$\therefore \max_{a \leq x \leq b} |f(x) - I_h(x)| \leq \max_{0 \leq i \leq n-1} \frac{h_i^4}{16} \leq \frac{h^4}{16}$$

20. 给定数据表如下:

X_j	0.25	0.30	0.39	0.45	0.53
Y_j	0.5000	0.5477	0.6245	0.6708	0.7280

试求三次样条插值, 并满足条件:

$$(1) S'(0.25) = 1.0000, S'(0.53) = 0.6868;$$

$$(2) S''(0.25) = S''(0.53) = 0.$$

解:

$$h_0 = x_1 - x_0 = 0.05$$

$$h_1 = x_2 - x_1 = 0.09$$

$$h_2 = x_3 - x_2 = 0.06$$

$$h_3 = x_4 - x_3 = 0.08$$

$$\because \mu_j = \frac{h_{j-1}}{h_{j-1} + h_j}, \lambda_j = \frac{h_j}{h_{j-1} + h_j}$$

$$\therefore \mu_1 = \frac{5}{14}, \mu_2 = \frac{3}{5}, \mu_3 = \frac{3}{7}, \mu_4 = 1$$

$$\lambda_1 = \frac{9}{14}, \lambda_2 = \frac{2}{5}, \lambda_3 = \frac{4}{7}, \lambda_0 = 1$$

$$f[x_0, x_1] = \frac{f(x_1) - f(x_0)}{x_1 - x_0} = 0.9540$$

$$f[x_1, x_2] = 0.8533$$

$$f[x_2, x_3] = 0.7717$$

$$f[x_3, x_4] = 0.7150$$

$$(1)S'(x_0)=1.0000,S'(x_4)=0.6868$$

$$d_0=\frac{6}{h_0}(f[x_1,x_2]-f'_0)=-5.5200$$

$$d_1=6\frac{f[x_1,x_2]-f[x_0,x_1]}{h_0+h_1}=-4.3157$$

$$d_2=6\frac{f[x_2,x_3]-f[x_1,x_2]}{h_1+h_2}=-3.2640$$

$$d_3=6\frac{f[x_3,x_4]-f[x_2,x_3]}{h_2+h_3}=-2.4300$$

$$d_4=\frac{6}{h_3}(f'_4-f[x_3,x_4])=-2.1150$$

由此得矩阵形式的方程组为

$$\begin{pmatrix} 2 & 1 & & & \\ \frac{5}{14} & 2 & \frac{9}{14} & & \\ & \frac{3}{5} & 2 & \frac{2}{5} & \\ & & \frac{3}{7} & 2 & \frac{4}{7} \\ & & & 1 & 2 \end{pmatrix} \begin{pmatrix} M_0 \\ M_1 \\ M_2 \\ M_3 \\ M_4 \end{pmatrix} = \begin{pmatrix} -5.5200 \\ -4.3157 \\ -3.2640 \\ -2.4300 \\ -2.1150 \end{pmatrix}$$

求解此方程组得

$$M_0=-2.0278,M_1=-1.4643$$

$$M_2=-1.0313,M_3=-0.8070,M_4=-0.6539$$

\therefore 三次样条表达式为

$$S(x)=M_j\frac{(x_{j+1}-x)^3}{6h_j}+M_{j+1}\frac{(x-x_j)^3}{6h_j}+(y_j-\frac{M_jh_j^2}{6})\frac{x_{j+1}-x}{h_j}+(y_{j+1}-\frac{M_{j+1}h_j^2}{6})\frac{x-x_j}{h_j}(j=0,1,\cdots,n-1)$$

\therefore 将 M_0,M_1,M_2,M_3,M_4 代入得

$$S(x) = \begin{cases} -6.7593(0.30-x)^3 - 4.8810(x-0.25)^3 + 10.0169(0.30-x) + 10.9662(x-0.25) \\ x \in [0.25, 0.30] \\ -2.7117(0.39-x)^3 - 1.9098(x-0.30)^3 + 6.1075(0.39-x) + 6.9544(x-0.30) \\ x \in [0.30, 0.39] \\ -2.8647(0.45-x)^3 - 2.2422(x-0.39)^3 + 10.4186(0.45-x) + 10.9662(x-0.39) \\ x \in [0.39, 0.45] \\ -1.6817(0.53-x)^3 - 1.3623(x-0.45)^3 + 8.3958(0.53-x) + 9.1087(x-0.45) \\ x \in [0.45, 0.53] \end{cases}$$

$$(2) S''(x_0) = 0, S''(x_4) = 0$$

$$d_0 = 2f_0'' = 0, d_1 = -4.3157, d_2 = -3.2640$$

$$d_3 = -2.4300, d_4 = 2f_4'' = 0$$

$$\lambda_0 = \mu_4 = 0$$

由此得矩阵开工的方程组为

$$M_0 = M_4 = 0$$

$$\begin{pmatrix} 2 & \frac{9}{14} & 0 \\ \frac{3}{5} & 2 & \frac{2}{5} \\ 0 & \frac{3}{7} & 2 \end{pmatrix} \begin{pmatrix} M_1 \\ M_2 \\ M_3 \end{pmatrix} = \begin{pmatrix} -4.3157 \\ -3.2640 \\ -2.4300 \end{pmatrix}$$

求解此方程组，得

$$M_0 = 0, M_1 = -1.8809$$

$$M_2 = -0.8616, M_3 = -1.0304, M_4 = 0$$

又 \because 三次样条表达式为

$$S(x) = M_j \frac{(x_{j+1}-x)^3}{6h_j} + M_{j+1} \frac{(x-x_j)^3}{6h_j} \\ + (y_j - \frac{M_j h_j^2}{6}) \frac{x_{j+1}-x}{h_j} + (y_{j+1} - \frac{M_{j+1} h_j^2}{6}) \frac{x-x_j}{h_j}$$

将 M_0, M_1, M_2, M_3, M_4 代入得

$$\therefore S(x) = \begin{cases} -6.2697(x-0.25)^3 + 10(0.3-x) + 10.9697(x-0.25) \\ x \in [0.25, 0.30] \\ -3.4831(0.39-x)^3 - 1.5956(x-0.3)^3 + 6.1138(0.39-x) + 6.9518(x-0.30) \\ x \in [0.30, 0.39] \\ -2.3933(0.45-x)^3 - 2.8622(x-0.39)^3 + 10.4186(0.45-x) + 11.1903(x-0.39) \\ x \in [0.39, 0.45] \\ -2.1467(0.53-x)^3 + 8.3987(0.53-x) + 9.1(x-0.45) \\ x \in [0.45, 0.53] \end{cases}$$

21. 若 $f(x) \in C^2[a, b]$, $S(x)$ 是三次样条函数, 证明:

$$\begin{aligned} (1) & \int_a^b [f''(x)]^2 dx - \int_a^b [S''(x)]^2 dx \\ &= \int_a^b [f''(x) - S''(x)]^2 dx + 2 \int_a^b S''(x) [f''(x) - S''(x)] dx \end{aligned}$$

(2) 若 $f(x_i) = S(x_i) (i = 0, 1, \dots, n)$, 式中 x_i 为插值节点, 且 $a = x_0 < x_1 < \dots < x_n = b$, 则

$$\begin{aligned} & \int_a^b S''(x) [f''(x) - S''(x)] dx \\ &= S''(b) [f'(b) - S'(b)] - S''(a) [f'(a) - S'(a)] \end{aligned}$$

证明:

$$\begin{aligned} (1) & \int_a^b [f''(x) - S''(x)]^2 dx \\ &= \int_a^b [f''(x)]^2 dx + \int_a^b [S''(x)]^2 dx - 2 \int_a^b f''(x) S''(x) dx \\ &= \int_a^b [f''(x)]^2 dx - \int_a^b [S''(x)]^2 dx - 2 \int_a^b S''(x) [f''(x) - S''(x)] dx \end{aligned}$$

从而有

$$\begin{aligned} & \int_a^b [f''(x)]^2 dx - \int_a^b [S''(x)]^2 dx \\ &= \int_a^b [f''(x) - S''(x)]^2 dx + 2 \int_a^b S''(x) [f''(x) - S''(x)] dx \end{aligned}$$

第三章 函数逼近与曲线拟合

1. $f(x) = \sin \frac{\pi}{2} x$, 给出 $[0, 1]$ 上的伯恩斯坦多项式 $B_1(f, x)$ 及 $B_3(f, x)$ 。

解:

$$\because f(x) = \sin \frac{\pi}{2}, x \in [0, 1]$$

伯恩斯坦多项式为

$$B_n(f, x) = \sum_{k=0}^n f\left(\frac{k}{n}\right) P_k(x)$$

$$\text{其中 } P_k(x) = \binom{n}{k} x^k (1-x)^{n-k}$$

当 $n=1$ 时,

$$P_0(x) = \binom{1}{0} (1-x)$$

$$P_1(x) = x$$

$$\therefore B_1(f, x) = f(0)P_0(x) + f(1)P_1(x)$$

$$= \binom{1}{0} (1-x) \sin\left(\frac{\pi}{2} \times 0\right) + x \sin \frac{\pi}{2}$$

$$= x$$

当 $n=3$ 时,

$$P_0(x) = \binom{3}{0} (1-x)^3$$

$$P_1(x) = \binom{3}{1} x(1-x)^2 = 3x(1-x)^2$$

$$P_2(x) = \binom{3}{2} x^2(1-x) = 3x^2(1-x)$$

$$P_3(x) = \binom{3}{3} x^3 = x^3$$

$$\therefore B_3(f, x) = \sum_{k=0}^3 f\left(\frac{k}{3}\right) P_k(x)$$

$$= 0 + 3x(1-x)^2 \cdot \sin \frac{\pi}{6} + 3x^2(1-x) \cdot \sin \frac{\pi}{3} + x^3 \sin \frac{\pi}{2}$$

$$= \frac{3}{2} x(1-x)^2 + \frac{3\sqrt{3}}{2} x^2(1-x) + x^3$$

$$= \frac{5-3\sqrt{3}}{2} x^3 + \frac{3\sqrt{3}-6}{2} x^2 + \frac{3}{2} x$$

$$\approx 1.5x - 0.402x^2 - 0.098x^3$$

2. 当 $f(x) = x$ 时, 求证 $B_n(f, x) = x$

证明:

若 $f(x) = x$, 则

$$B_n(f, x) = \sum_{k=0}^n f\left(\frac{k}{n}\right) P_k(x)$$

$$\begin{aligned}
&= \sum_{k=0}^n \frac{k}{n} \binom{n}{k} x^k (1-x)^{n-k} \\
&= \sum_{k=0}^n \frac{k}{n} \frac{n(n-1)\cdots(n-k+1)}{k!} x^k (1-x)^{n-k} \\
&= \sum_{k=1}^n \frac{(n-1)\cdots[(n-1)-(k-1)+1]}{(k-1)!} x^k (1-x)^{n-k} \\
&= \sum_{k=1}^n \binom{n-1}{k-1} x^k (1-x)^{n-k} \\
&= x \sum_{k=1}^n \binom{n-1}{k-1} x^{k-1} (1-x)^{(n-1)-(k-1)} \\
&= x[x + (1-x)]^{n-1} \\
&= x
\end{aligned}$$

3. 证明函数 $1, x, \dots, x^n$ 线性无关

证明:

若 $a_0 + a_1x + a_2x^2 + \cdots + a_nx^n = 0, \forall x \in R$

分别取 $x^k (k=0,1,2,\dots,n)$, 对上式两端在 $[0,1]$ 上作带权 $\rho(x) \equiv 1$ 的内积, 得

$$\begin{pmatrix} 1 & \cdots & \frac{1}{n+1} \\ \vdots & \ddots & \vdots \\ \frac{1}{n+1} & \cdots & \frac{1}{2n+1} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ \vdots \\ a_n \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

\therefore 此方程组的系数矩阵为希尔伯特矩阵, 对称正定非奇异,

\therefore 只有零解 $\mathbf{a}=\mathbf{0}$ 。

\therefore 函数 $1, x, \dots, x^n$ 线性无关。

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

(1) $f(x) = (x-1)^3, x \in [0,1]$

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

(3) $f(x) = x^m(1-x)^n, m$ 与 n 为正整数,

(4) $f(x) = (x+1)^{10}e^{-x}$

解:

(1) 若 $f(x) = (x-1)^3, x \in [0,1]$, 则

$$f'(x) = 3(x-1)^2 \geq 0$$

$\therefore f(x) = (x-1)^3$ 在 $(0,1)$ 内单调递增

$$\begin{aligned}\|f\|_{\infty} &= \max_{0 \leq x \leq 1} |f(x)| \\ &= \max\{|f(0)|, |f(1)|\} \\ &= \max\{0, 1\} = 1\end{aligned}$$

$$\begin{aligned}\|f\|_{\infty} &= \max_{0 \leq x \leq 1} |f(x)| \\ &= \max\{|f(0)|, |f(1)|\} \\ &= \max\{0, 1\} = 1\end{aligned}$$

$$\begin{aligned}\|f\|_2 &= \left(\int_0^1 (1-x)^6 dx\right)^{\frac{1}{2}} \\ &= \left[\frac{1}{7}(1-x)^7 \Big|_0^1\right]^{\frac{1}{2}} \\ &= \frac{\sqrt{7}}{7}\end{aligned}$$

(2) 若 $f(x) = \left|x - \frac{1}{2}\right|, x \in [0, 1]$, 则

$$\begin{aligned}\|f\|_{\infty} &= \max_{0 \leq x \leq 1} |f(x)| = \frac{1}{2} \\ \|f\|_1 &= \int_0^1 |f(x)| dx \\ &= 2 \int_{\frac{1}{2}}^1 \left(x - \frac{1}{2}\right) dx \\ &= \frac{1}{4}\end{aligned}$$

$$\begin{aligned}\|f\|_2 &= \left(\int_0^1 f^2(x) dx\right)^{\frac{1}{2}} \\ &= \left[\int_0^1 \left(x - \frac{1}{2}\right)^2 dx\right]^{\frac{1}{2}} \\ &= \frac{\sqrt{3}}{6}\end{aligned}$$

(3) 若 $f(x) = x^m(1-x)^n$, m 与 n 为正整数

当 $x \in [0, 1]$ 时, $f(x) \geq 0$

$$\begin{aligned}
 f'(x) &= mx^{m-1}(1-x)^n + x^m n(1-x)^{n-1}(-1) \\
 &= x^{m-1}(1-x)^{n-1} m(1 - \frac{n+m}{m} x)
 \end{aligned}$$

$$\text{当 } x \in (0, \frac{m}{n+m}) \text{ 时, } f'(x) > 0$$

$$\therefore f(x) \text{ 在 } (0, \frac{m}{n+m}) \text{ 内单调递增}$$

$$\text{当 } x \in (\frac{m}{n+m}, 1) \text{ 时, } f'(x) < 0$$

$$\therefore f(x) \text{ 在 } (\frac{m}{n+m}, 1) \text{ 内单调递减。}$$

$$x \in (\frac{m}{n+m}, 1) f'(x) < 0$$

$$\begin{aligned}
 \|f\|_{\infty} &= \max_{0 \leq x \leq 1} |f(x)| = \\
 &= \max \left\{ \left| f(0) \right|, \left| f\left(\frac{m}{n+m}\right) \right| \right\} \\
 &= \frac{m^m \cdot n^n}{(m+n)^{m+n}}
 \end{aligned}$$

$$\begin{aligned}
 \|f\|_1 &= \int_0^1 |f(x)| dx \\
 &= \int_0^1 x^m (1-x)^n dx \\
 &= \int_0^{\frac{\pi}{2}} (\sin^2 t)^m (1 - \sin^2 t)^n d \sin^2 t \\
 &= \int_0^{\frac{\pi}{2}} \sin^{2m} t \cos^{2n} t \cos t \cdot 2 \sin t dt \\
 &= \frac{n!m!}{(n+m+1)!}
 \end{aligned}$$

$$\begin{aligned}
 \|f\|_2 &= \left[\int_0^1 x^{2m} (1-x)^{2n} dx \right]^{\frac{1}{2}} \\
 &= \left[\int_0^{\frac{\pi}{2}} \sin^{4m} t \cos^{4n} t d(\sin^2 t) \right]^{\frac{1}{2}} \\
 &= \left[\int_0^{\frac{\pi}{2}} 2 \sin^{4m+1} t \cos^{4n+1} t dt \right]^{\frac{1}{2}} \\
 &= \sqrt{\frac{(2n)!(2m)!}{[2(n+m)+1]!}}
 \end{aligned}$$

$$(4) \text{ 若 } f(x) = (x+1)^{10} e^{-x}$$

$$\text{当 } x \in [0, 1] \text{ 时, } f(x) > 0$$

$$\begin{aligned}
 f'(x) &= 10(x+1)^9 e^{-x} + (x+1)^{10}(-e^{-x}) \\
 &= (x+1)^9 e^{-x}(9-x) \\
 &> 0
 \end{aligned}$$

$\therefore f(x)$ 在 $[0,1]$ 内单调递减。

$$\begin{aligned}
 \|f\|_{\infty} &= \max_{0 \leq x \leq 1} |f(x)| = \\
 &= \max\{|f(0)|, |f(1)|\} \\
 &= \frac{2^{10}}{e} \\
 \|f\|_1 &= \int_0^1 |f(x)| dx \\
 &= \int_0^1 (x+1)^{10} e^{-x} dx \\
 &= -(x+1)^{10} e^{-x} \Big|_0^1 + \int_0^1 10(x+1)^9 e^{-x} dx \\
 &= 5 - \frac{10}{e} \\
 \|f\|_2 &= \left[\int_0^1 (x+1)^{20} e^{-2x} dx \right]^{\frac{1}{2}} \\
 &= 7 \left(\frac{3}{4} - \frac{4}{e^2} \right)
 \end{aligned}$$

5. 证明 $\|f - g\| \geq \|f\| - \|g\|$

证明:

$$\begin{aligned}
 &\|f\| \\
 &= \|(f - g) + g\| \\
 &\leq \|f - g\| + \|g\| \\
 \therefore \|f - g\| &\geq \|f\| - \|g\|
 \end{aligned}$$

6. 对 $f(x), g(x) \in C^1[a, b]$, 定义

$$\begin{aligned}
 (1) (f, g) &= \int_a^b f'(x) g'(x) dx \\
 (2) (f, g) &= \int_a^b f'(x) g'(x) dx + f(a) g(a)
 \end{aligned}$$

问它们是否构成内积。

解:

(1) 令 $f(x) \equiv C$ (C 为常数, 且 $C \neq 0$)

则 $f'(x) = 0$

$$\text{而 } (f, f) = \int_a^b f'(x)f'(x)dx$$

这与当且仅当 $f \equiv 0$ 时, $(f, f) = 0$ 矛盾

\therefore 不能构成 $C^1[a, b]$ 上的内积。

$$(2) \text{ 若 } (f, g) = \int_a^b f'(x)g'(x)dx + f(a)g(a), \text{ 则}$$

$$(g, f) = \int_a^b g'(x)f'(x)dx + g(a)f(a) = (f, g), \forall \alpha \in K$$

$$(\alpha f, g) = \int_a^b [\alpha f'(x)]g'(x)dx + \alpha f(a)g(a)$$

$$= \alpha \left[\int_a^b f'(x)g'(x)dx + f(a)g(a) \right]$$

$$= \alpha(f, g)$$

$\forall h \in C^1[a, b]$, 则

$$(f + g, h) = \int_a^b [f'(x) + g'(x)]h'(x)dx + [f(a) + g(a)]h(a)$$

$$= \int_a^b f'(x)h'(x)dx + f(a)h(a) + \int_a^b g'(x)h'(x)dx + g(a)h(a)$$

$$= (f, h) + (h, g)$$

$$(f, f) = \int_a^b [f'(x)]^2 dx + f^2(a) \geq 0$$

若 $(f, f) = 0$, 则

$$\int_a^b [f'(x)]^2 dx = 0, \text{ 且 } f^2(a) = 0$$

$$\therefore f'(x) \equiv 0, f(a) = 0$$

$$\therefore f(x) \equiv 0$$

即当且仅当 $f = 0$ 时, $(f, f) = 0$.

故可以构成 $C^1[a, b]$ 上的内积。

7. 令 $T_n^*(x) = T_n(2x-1), x \in [0, 1]$, 试证 $\{T_n^*(x)\}$ 是在 $[0, 1]$ 上带权 $\rho(x) = \frac{1}{\sqrt{x-x^2}}$ 的正交

多项式, 并求 $T_0^*(x), T_1^*(x), T_2^*(x), T_3^*(x)$ 。

解:

若 $T_n^*(x) = T_n(2x-1), x \in [0, 1]$, 则

$$\begin{aligned}
& \int_0^1 T_n^*(x) T_m^*(x) P(x) dx \\
&= \int_0^1 T_n(2x-1) T_m(2x-1) \frac{1}{\sqrt{x-x^2}} dx \\
&\text{令 } t = (2x-1), \text{ 则 } t \in [-1, 1], \text{ 且 } x = \frac{t+1}{2}, \text{ 故}
\end{aligned}$$

$$\begin{aligned}
& \int_0^1 T_n^*(x) T_m^*(x) \rho(x) dx \\
&= \int_{-1}^1 T_n(t) T_m(t) \frac{1}{\sqrt{\frac{t+1}{2} - (\frac{t+1}{2})^2}} d(\frac{t+1}{2}) \\
&= \int_{-1}^1 T_n(t) T_m(t) \frac{1}{\sqrt{1-t^2}} dt
\end{aligned}$$

又 \because 切比雪夫多项式 $\{T_k^*(x)\}$ 在区间 $[0, 1]$ 上带权 $\rho(x) = \frac{1}{\sqrt{1-x^2}}$ 正交, 且

$$\int_{-1}^1 T_n(x) T_m(x) d \frac{x}{\sqrt{1-t^2}} = \begin{cases} 0, n \neq m \\ \frac{\pi}{2}, n = m \neq 0 \\ \pi, n = m = 0 \end{cases}$$

$\therefore \{T_n^*(x)\}$ 是在 $[0, 1]$ 上带权 $\rho(x) = \frac{1}{\sqrt{x-x^2}}$ 的正交多项式。

又 $\because T_0(x) = 1, x \in [-1, 1]$

$$\therefore T_0^*(x) = T_0(2x-1) = 1, x \in [0, 1]$$

$$\because T_1(x) = x, x \in [-1, 1]$$

$$\therefore T_1^*(x) = T_1(2x-1) = 2x-1, x \in [0, 1]$$

$$\because T_2(x) = 2x^2 - 1, x \in [-1, 1]$$

$$\therefore T_2^*(x) = T_2(2x-1)$$

$$= 2(2x-1)^2 - 1$$

$$= 8x^2 - 8x - 1, x \in [0, 1]$$

$$\because T_3(x) = 4x^3 - 3x, x \in [-1, 1]$$

$$\therefore T_3^*(x) = T_3(2x-1)$$

$$= 4(2x-1)^3 - 3(2x-1)$$

$$= 32x^3 - 48x^2 + 18x - 1, x \in [0, 1]$$

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:

若 $\rho(x) = 1 - x^2$, 则区间 $[-1, 1]$ 上内积为

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

定义 $\varphi_0(x) = 1$, 则

$$\varphi_{n+1}(x) = (x - \alpha_n)\varphi_n(x) - \beta_n\varphi_{n-1}(x)$$

其中

$$\alpha_n = (x\varphi_n(x), \varphi_n(x)) / (\varphi_n(x), \varphi_n(x))$$

$$\beta_n = (\varphi_n(x), \varphi_n(x)) / (\varphi_{n-1}(x), \varphi_{n-1}(x))$$

$$\therefore \alpha_0 = (x, 1) / (1, 1)$$

$$= \frac{\int_{-1}^1 x(1+x^2)dx}{\int_{-1}^1 (1+x^2)dx}$$

$$= 0$$

$$\therefore \varphi_1(x) = x$$

$$\alpha_1 = (x^2, x) / (x, x)$$

$$= \frac{\int_{-1}^1 x^3(1+x^2)dx}{\int_{-1}^1 x^2(1+x^2)dx}$$

$$= 0$$

$$\beta_1 = (x, x) / (1, 1)$$

$$= \frac{\int_{-1}^1 x^2(1+x^2)dx}{\int_{-1}^1 (1+x^2)dx}$$

$$= \frac{\frac{16}{15}}{\frac{8}{3}} = \frac{2}{5}$$

$$\therefore \varphi_2(x) = x^2 - \frac{2}{5}$$

$$\alpha_2 = (x^3 - \frac{2}{5}x, x^2 - \frac{2}{5}) / (x^2 - \frac{2}{5}, x^2 - \frac{2}{5})$$

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

$$= 0$$

$$\beta_2 = (x^2 - \frac{2}{5}, x^2 - \frac{2}{5}) / (x, x)$$

$$= \frac{\int_{-1}^1 (x^2 - \frac{2}{5})(x^2 - \frac{2}{5})(1+x^2)dx}{\int_{-1}^1 x^2(1+x^2)dx}$$

$$= \frac{\frac{136}{525}}{\frac{16}{15}} = \frac{17}{70}$$

$$\therefore \varphi_3(x) = x^3 - \frac{2}{5}x^2 - \frac{17}{70}x = x^3 - \frac{9}{14}x$$

9. 试证明由教材式 (2.14) 给出的第二类切比雪夫多项式族 $\{u_n(x)\}$ 是 $[0,1]$ 上带权

$\rho(x) = \sqrt{1-x^2}$ 的正交多项式。

证明:

$$\text{若 } U_n(x) = \frac{\sin[(n+1)\arccos x]}{\sqrt{1-x^2}}$$

令 $x = \cos \theta$, 可得

$$\int_{-1}^1 U_m(x)U_n(x)\sqrt{1-x^2}dx$$

$$= \int_{-1}^1 \frac{\sin[(m+1)\arccos x]\sin[(n+1)\arccos x]}{\sqrt{1-x^2}}dx$$

$$= \int_{\pi}^0 \frac{\sin[(m+1)\theta]\sin[(n+1)\theta]}{\sqrt{1-\cos^2 \theta}}d\theta$$

$$= \int_0^{\pi} \sin[(m+1)\theta]\sin[(n+1)\theta]d\theta$$

当 $m = n$ 时,

$$\int_0^{\pi} \sin^2[(m+1)\theta]d\theta$$

$$= \int_0^{\pi} \frac{1-\cos[2(m+1)\theta]}{2}d\theta$$

$$= \frac{\pi}{2}$$

当 $m \neq n$ 时,

$$\begin{aligned}
& \int_0^\pi \sin[(m+1)\theta] \sin[(n+1)\theta] d\theta \\
&= \int_0^\pi \sin[(m+1)\theta] d\left\{\frac{1}{n+1} \cos(n+1)\theta\right\} \\
&= \int_0^\pi \frac{1}{n+1} \cos(n+1)\theta d\{\sin[(m+1)\theta]\} \\
&= \int_0^\pi -\frac{m+1}{n+1} \cos(n+1)\theta \cos(m+1)\theta d\theta \\
&= -\int_0^\pi \frac{m+1}{n+1} \cos[(m+1)\theta] d\left\{\frac{1}{n+1} \sin[(n+1)\theta]\right\} \\
&= -\int_0^\pi \frac{m+1}{(n+1)^2} \sin[(n+1)\theta] \theta d\{\cos[(m+1)\theta]\} \\
&= \int_0^\pi \left(\frac{m+1}{n+1}\right)^2 \sin[(n+1)\theta] \sin[(m+1)\theta] d\theta \\
&= 0 \\
&\therefore \left[1 - \left(\frac{m+1}{n+1}\right)^2\right] \int_0^\pi \sin[(n+1)\theta] \sin[(m+1)\theta] d\theta = 0
\end{aligned}$$

又 $\because m \neq n$, 故 $\left(\frac{m+1}{n+1}\right)^2 \neq 1$

$$\therefore \int_0^\pi \sin[(n+1)\theta] \sin[(m+1)\theta] d\theta = 0$$

得证。

10. 证明切比雪夫多项式 $T_n(x)$ 满足微分方程

$$(1-x^2)T_n''(x) - xT_n'(x) + n^2T_n(x) = 0$$

证明:

切比雪夫多项式为

$$T_n(x) = \cos(n \arccos x), |x| \leq 1$$

从而有

$$\begin{aligned}
T'_n(x) &= -\sin(n \arccos x) \cdot n \cdot \left(\frac{-1}{\sqrt{1-x^2}} \right) \\
&= \frac{n}{\sqrt{1-x^2}} \sin(n \arccos x) \\
T''_n(x) &= \frac{n}{(1-x^2)^{\frac{3}{2}}} \sin(n \arccos x) - \frac{n^2}{1-x^2} \cos(n \arccos x) \\
\therefore (1-x^2)T''_n(x) - xT'_n(x) + n^2T_n(x) \\
&= \frac{nx}{\sqrt{1-x^2}} \sin(n \arccos x) - n^2 \cos(n \arccos x) \\
&\quad - \frac{nx}{\sqrt{1-x^2}} \sin(n \arccos x) + n^2 \cos(n \arccos x) \\
&= 0
\end{aligned}$$

得证。

11. 假设 $f(x)$ 在 $[a, b]$ 上连续, 求 $f(x)$ 的零次最佳一致逼近多项式?

解:

$\because f(x)$ 在闭区间 $[a, b]$ 上连续

\therefore 存在 $x_1, x_2 \in [a, b]$, 使

$$f(x_1) = \min_{a \leq x \leq b} f(x),$$

$$f(x_2) = \max_{a \leq x \leq b} f(x),$$

$$\text{取 } P = \frac{1}{2}[f(x_1) + f(x_2)]$$

则 x_1 和 x_2 是 $[a, b]$ 上的 2 个轮流为“正”、“负”的偏差点。

由切比雪夫定理知

P 为 $f(x)$ 的零次最佳一致逼近多项式。

12. 选取常数 a , 使 $\max_{0 \leq x \leq 1} |x^3 - ax|$ 达到极小, 又问这个解是否唯一?

解:

$$\text{令 } f(x) = x^3 - ax$$

则 $f(x)$ 在 $[-1, 1]$ 上为奇函数

$$\therefore \max_{0 \leq x \leq 1} |x^3 - ax|$$

$$= \max_{-1 \leq x \leq 1} |x^3 - ax|$$

$$= \|f\|_{\infty}$$

又 $\because f(x)$ 的最高次项系数为1, 且为3次多项式。

$\therefore \omega_3(x) = \frac{1}{2^3}T_3(x)$ 与0的偏差最小。

$$\omega_3(x) = \frac{1}{4}T_3(x) = x^3 - \frac{3}{4}x$$

从而有 $a = \frac{3}{4}$

13. 求 $f(x) = \sin x$ 在 $[0, \frac{\pi}{2}]$ 上的最佳一次逼近多项式, 并估计误差。

解:

$$\because f(x) = \sin x, x \in [0, \frac{\pi}{2}]$$

$$f'(x) = \cos x, f''(x) = -\sin x \leq 0$$

$$a_1 = \frac{f(b) - f(a)}{b - a} = \frac{2}{\pi},$$

$$\cos x_2 = \frac{2}{\pi},$$

$$\therefore x_2 = \arccos \frac{2}{\pi} \approx 0.88069$$

$$f(x_2) = 0.77118$$

$$\begin{aligned} a_0 &= \frac{f(a) + f(x_2)}{2} - \frac{f(b) - f(a)}{b - a} \cdot \frac{a + x_2}{2} \\ &= 0.10526 \end{aligned}$$

于是得 $f(x)$ 的最佳一次逼近多项式为

$$P_1(x) = 0.10526 + \frac{2}{\pi}x$$

即

$$\sin x \approx 0.10526 + \frac{2}{\pi}x, 0 \leq x \leq \frac{\pi}{2}$$

误差限为

$$\begin{aligned} &\|\sin x - P_1(x)\|_{\infty} \\ &= |\sin 0 - P_1(0)| \\ &= 0.10526 \end{aligned}$$

14. 求 $f(x) = e^x$ 在 $[0, 1]$ 上的最佳一次逼近多项式。

解:

$$\because f(x) = e^x, x \in [0, 1]$$

$$\therefore f'(x) = e^x,$$

$$f''(x) = e^x > 0$$

$$a_1 = \frac{f(b) - f(a)}{b - a} = e - 1$$

$$e^{x_2} = e - 1$$

$$x_2 = \ln(e - 1)$$

$$f(x_2) = e^{x_2} = e - 1$$

$$a_0 = \frac{f(a) + f(x_2)}{2} - \frac{f(b) - f(a)}{b - a} \cdot \frac{a + x_2}{2}$$

$$= \frac{1 + (e - 1)}{2} - (e - 1) \frac{\ln(e - 1)}{2}$$

$$= \frac{1}{2} \ln(e - 1)$$

于是得 $f(x)$ 的最佳一次逼近多项式为

$$P_1(x) = \frac{e}{2} + (e - 1) \left[x - \frac{1}{2} \ln(e - 1) \right]$$

$$= (e - 1)x + \frac{1}{2} [e - (e - 1) \ln(e - 1)]$$

15. 求 $f(x) = x^4 + 3x^3 - 1$ 在区间 $[0, 1]$ 上的三次最佳一致逼近多项式。

解:

$$\because f(x) = x^4 + 3x^3 - 1, x \in [0, 1]$$

$$\text{令 } t = 2\left(x - \frac{1}{2}\right), \text{ 则 } t \in [-1, 1]$$

$$\text{且 } x = \frac{1}{2}t + \frac{1}{2}$$

$$\therefore f(t) = \left(\frac{1}{2}t + \frac{1}{2}\right)^4 + 3\left(\frac{1}{2}t + \frac{1}{2}\right)^3 - 1$$

$$= \frac{1}{16}(t^4 + 10t^3 + 24t^2 + 22t - 9)$$

$$\text{令 } g(t) = 16f(t), \text{ 则 } g(t) = t^4 + 10t^3 + 24t^2 + 22t - 9$$

若 $g(t)$ 为区间 $[-1, 1]$ 上的最佳三次逼近多项式 $P_3^*(t)$ 应满足

$$\max_{-1 \leq t \leq 1} |g(t) - P_3^*(t)| = \min$$

$$\text{当 } g(t) - P_3^*(t) = \frac{1}{2^3} T_4(t) = \frac{1}{8}(8t^4 - 8t^2 + 1)$$

时, 多项式 $g(t) - P_3^*(t)$ 与零偏差最小, 故

$$\begin{aligned} {}_3^*(t) &= g(t) - \frac{1}{2^3} T_4(t) \\ &= 10t^3 + 25t^2 + 22t - \frac{73}{8} \end{aligned}$$

进而, $f(x)$ 的三次最佳一致逼近多项式为 $\frac{1}{16}P_3^*(t)$, 则 $f(x)$ 的三次最佳一致逼近多项式为

$$\begin{aligned} P_3^*(t) &= \frac{1}{16}[10(2x-1)^3 + 25(2x-1)^2 + 22(2x-1) - \frac{73}{8}] \\ &= 5x^3 - \frac{5}{4}x^2 + \frac{1}{4}x - \frac{129}{128} \end{aligned}$$

16. $f(x) = |x|$, 在 $[-1, 1]$ 上求关于 $\Phi = \text{span}\{1, x^2, x^4\}$ 的最佳平方逼近多项式。

解:

$$\because f(x) = |x|, x \in [-1, 1]$$

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

且 $\varphi_0 = 1, \varphi_1 = x^2, \varphi_2 = x^4$, 则

$$\|\varphi_0\|_2^2 = 2, \|\varphi_1\|_2^2 = \frac{2}{5}, \|\varphi_2\|_2^2 = \frac{2}{9},$$

$$(f, \varphi_0) = 1, (f, \varphi_1) = \frac{1}{2}, (f, \varphi_2) = \frac{1}{3},$$

$$(\varphi_0, \varphi_1) = \frac{2}{5}, (\varphi_0, \varphi_2) = \frac{2}{9}, (\varphi_1, \varphi_2) = \frac{2}{7},$$

则法方程组为

$$\begin{pmatrix} 2 & \frac{2}{5} & \frac{2}{9} \\ \frac{2}{5} & \frac{2}{9} & \frac{2}{25} \\ \frac{2}{9} & \frac{2}{25} & \frac{2}{49} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} 1 \\ \frac{1}{2} \\ \frac{1}{3} \end{pmatrix}$$

解得

$$\begin{cases} a_0 = 0.1171875 \\ a_1 = 1.640625 \\ a_2 = -0.8203125 \end{cases}$$

故 $f(x)$ 关于 $\Phi = \text{span}\{1, x^2, x^4\}$ 的最佳平方逼近多项式为

$$\begin{aligned} S^*(x) &= a_0 + a_1 x^2 + a_2 x^4 \\ &= 0.1171875 + 1.640625x^2 - 0.8203125x^4 \end{aligned}$$

17. 求函数 $f(x)$ 在指定区间上对于 $\Phi = \text{span}\{1, x\}$ 的最佳逼近多项式:

$$\begin{aligned} (1) f(x) &= \frac{1}{x}, [1, 3]; (2) f(x) = e^x, [0, 1]; \\ (3) f(x) &= \cos \pi x, [0, 1]; (4) f(x) = \ln x, [1, 2]; \end{aligned}$$

解:

$$(1) \because f(x) = \frac{1}{x}, [1, 3];$$

$$\text{若 } (f, g) = \int_1^3 f(x)g(x)dx$$

且 $\varphi_0 = 1, \varphi_1 = x$, , 则有

$$\|\varphi_0\|_2^2 = 2, \|\varphi_1\|_2^2 = \frac{26}{3},$$

$$(\varphi_0, \varphi_1) = 4,$$

$$(f, \varphi_0) = \ln 3, (f, \varphi_1) = 2,$$

则法方程组为

$$\begin{pmatrix} 2 & 4 \\ 4 & \frac{26}{3} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} \ln 3 \\ 2 \end{pmatrix}$$

从而解得

$$\begin{cases} a_0 = 1.1410 \\ a_1 = -0.2958 \end{cases}$$

故 $f(x)$ 关于 $\Phi = \text{span}\{1, x\}$ 的最佳平方逼近多项式为

$$\begin{aligned} S^*(x) &= a_0 + a_1 x \\ &= 1.1410 - 0.2958x \end{aligned}$$

$$(2) \because f(x) = e^x, [0, 1]$$

$$\text{若 } (f, g) = \int_0^1 f(x)g(x)dx$$

且 $\varphi_0 = 1, \varphi_1 = x$, , 则有

$$\|\varphi_0\|_2^2 = 1, \|\varphi_1\|_2^2 = \frac{1}{3},$$

$$(\varphi_0, \varphi_1) = \frac{1}{2},$$

$$(f, \varphi_0) = e - 1, (f, \varphi_1) = 1,$$

则法方程组为

$$\begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{3} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} e-1 \\ 1 \end{pmatrix}$$

从而解得

$$\begin{cases} a_0 = 0.1878 \\ a_1 = 1.6244 \end{cases}$$

故 $f(x)$ 关于 $\Phi = \text{span}\{1, x\}$ 的最佳平方逼近多项式为

$$\begin{aligned} S^*(x) &= a_0 + a_1 x \\ &= 0.1878 + 1.6244x \end{aligned}$$

$$(3) \because f(x) = \cos \pi x, x \in [0, 1]$$

$$\text{若 } (f, g) = \int_0^1 f(x)g(x)dx$$

且 $\varphi_0 = 1, \varphi_1 = x$, , 则有

$$\|\varphi_0\|_2^2 = 1, \|\varphi_1\|_2^2 = \frac{1}{3},$$

$$(\varphi_0, \varphi_1) = \frac{1}{2},$$

$$(f, \varphi_0) = 0, (f, \varphi_1) = -\frac{2}{\pi^2},$$

则法方程组为

$$\begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{3} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} 0 \\ -\frac{2}{\pi^2} \end{pmatrix}$$

从而解得

$$\begin{cases} a_0 = 1.2159 \\ a_1 = -0.24317 \end{cases}$$

故 $f(x)$ 关于 $\Phi = \text{span}\{1, x\}$ 的最佳平方逼近多项式为

$$\begin{aligned} S^*(x) &= a_0 + a_1 x \\ &= 1.2159 - 0.24317x \end{aligned}$$

$$(4) \because f(x) = \ln x, x \in [1, 2]$$

$$\text{若 } (f, g) = \int_1^2 f(x)g(x)dx$$

且 $\varphi_0 = 1, \varphi_1 = x$, 则有

$$\|\varphi_0\|_2^2 = 1, \|\varphi_1\|_2^2 = \frac{7}{3},$$

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

$$(f, \varphi_0) = 2\ln 2 - 1, (f, \varphi_1) = 2\ln 2 - \frac{3}{4},$$

则法方程组为

$$\begin{pmatrix} 1 & \frac{3}{2} \\ \frac{3}{2} & \frac{7}{3} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} 2\ln 2 - 1 \\ 2\ln 2 - \frac{3}{4} \end{pmatrix}$$

从而解得

$$\begin{cases} a_0 = -0.6371 \\ a_1 = 0.6822 \end{cases}$$

故 $f(x)$ 关于 $\Phi = \text{span}\{1, x\}$ 最佳平方逼近多项式为

$$\begin{aligned} S^*(x) &= a_0 + a_1 x \\ &= -0.6371 + 0.6822x \end{aligned}$$

18. $f(x) = \sin \frac{\pi}{2}x$, 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:

$$\because f(x) = \sin \frac{\pi}{2}x, x \in [-1, 1]$$

按勒让德多项式 $\{P_0(x), P_1(x), P_2(x), P_3(x)\}$ 展开

$$(f(x), P_0(x)) = \int_{-1}^1 \sin \frac{\pi}{2} x dx = \frac{2}{\pi} \cos \frac{\pi}{2} x \Big|_1^{-1} = 0$$

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

$$(f(x), P_2(x)) = \int_{-1}^1 \left(\frac{3}{2}x^2 - \frac{1}{2}\right) \sin \frac{\pi}{2} x dx = 0$$

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

则

$$a_0^* = (f(x), P_0(x)) / 2 = 0$$

$$a_1^* = 3(f(x), P_1(x)) / 2 = \frac{12}{\pi^2}$$

$$a_2^* = 5(f(x), P_2(x)) / 2 = 0$$

$$a_3^* = 7(f(x), P_3(x)) / 2 = \frac{168(\pi^2 - 10)}{\pi^4}$$

从而 $f(x)$ 的三次最佳平方逼近多项式为

$$S_3^*(x) = a_0^* P_0(x) + a_1^* P_1(x) + a_2^* P_2(x) + a_3^* P_3(x)$$

$$= \frac{12}{\pi^2} x + \frac{168(\pi^2 - 10)}{\pi^4} \left(\frac{5}{2}x^3 - \frac{3}{2}x\right)$$

$$= \frac{420(\pi^2 - 10)}{\pi^4} x^3 + \frac{120(21 - 2\pi^2)}{\pi^4}$$

$$\approx 1.5531913x - 0.5622285x^3$$

19. 观测物体的直线运动，得出以下数据：

时间 t(s)	0	0.9	1.9	3.0	3.9	5.0
距离 s(m)	0	10	30	50	80	110

求运动方程。

解：

被观测物体的运动距离与运动时间大体为线性函数关系，从而选择线性方程

$$s = a + bt$$

$$\text{令 } \Phi = \text{span}\{1, t\}$$

则

$$\|\varphi_0\|_2^2 = 6, \|\varphi_1\|_2^2 = 53.63,$$

$$(\varphi_0, \varphi_1) = 14.7,$$

$$(\varphi_0, s) = 280, (\varphi_1, s) = 1078,$$

则法方程组为

$$\begin{pmatrix} 6 & 14.7 \\ 14.7 & 53.63 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 280 \\ 1078 \end{pmatrix}$$

从而解得

$$\begin{cases} a = -7.855048 \\ b = 22.25376 \end{cases}$$

故物体运动方程为

$$S = 22.25376t - 7.855048$$

20. 已知实验数据如下：

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

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

解：

若 $s = a + bx^2$ ，则

$$\Phi = span\{1, x^2\}$$

则

$$\|\varphi_0\|_2^2 = 5, \|\varphi_1\|_2^2 = 7277699,$$

$$(\varphi_0, \varphi_1) = 5327,$$

$$(f, \varphi_0) = 271.4, (f, \varphi_1) = 369321.5,$$

则法方程组为

$$\begin{pmatrix} 5 & 5327 \\ 5327 & 7277699 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} 271.4 \\ 369321.5 \end{pmatrix}$$

从而解得

$$\begin{cases} a = 0.9726046 \\ b = 0.0500351 \end{cases}$$

$$\text{故 } y = 0.9726046 + 0.0500351x^2$$

$$\text{均方误差为 } \delta = \left[\sum_{j=0}^4 (y(x_j) - y_j)^2 \right]^{\frac{1}{2}} = 0.1226$$

21. 在某佛堂反应中，由实验得分解物浓度与时间关系如下：

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

用最小二乘法求 $y = f(t)$ 。

解：

观察所给数据的特点，采用方程

$$y = ae^{\frac{-b}{t}}, (a, b > 0)$$

两边同时取对数，则

$$\ln y = \ln a - \frac{b}{t}$$

$$\text{取 } \Phi = \text{span} \left\{ 1, -\frac{1}{t} \right\}, S = \ln y, x = -\frac{1}{t}$$

$$\text{则 } S = a^* + b^* x$$

$$\|\varphi_0\|_2^2 = 11, \|\varphi_1\|_2^2 = 0.062321,$$

$$(\varphi_0, \varphi_1) = -0.603975,$$

$$(\varphi_0, f) = -87.674095, (\varphi_1, f) = 5.032489,$$

则法方程组为

$$\begin{pmatrix} 11 & -0.603975 \\ -0.603975 & 0.062321 \end{pmatrix} \begin{pmatrix} a^* \\ b^* \end{pmatrix} = \begin{pmatrix} -87.674095 \\ 5.032489 \end{pmatrix}$$

从而解得

$$\begin{cases} a^* = -7.5587812 \\ b^* = 7.4961692 \end{cases}$$

因此

$$a = e^{a^*} = 5.2151048$$

$$b = b^* = 7.4961692$$

$$\therefore y = 5.2151048 e^{-\frac{7.4961692}{t}}$$

22. 给出一张记录 $\{f_k\} = (4, 3, 2, 1, 0, 1, 2, 3)$, 用 FFT 算法求 $\{c_k\}$ 的离散谱。

解:

$$\{f_k\} = (4, 3, 2, 1, 0, 1, 2, 3),$$

$$\text{则 } k = 0, 1, \dots, 7, N = 8$$

$$\omega^0 = \omega^4 = 1,$$

$$\omega^1 = \omega^5 = e^{-\frac{\pi}{4}i},$$

$$\omega^2 = \omega^6 = e^{-\frac{\pi}{2}i} = -i,$$

$$\omega^3 = \omega^7 = e^{-\frac{3\pi}{4}i},$$

k	0	1	2	3	4	5	6	7
x_k	4	3	2	1	0	1	2	3
A_1	4	4	4	2ω	4	0	4	$-2\omega^3$
A_2	8	4	0	4	8	$2\sqrt{2}$	0	$-2\sqrt{2}$
C_j	16	$4+2\sqrt{2}$	0	$4-2\sqrt{2}$	0	$4-2\sqrt{2}$	0	$4+2\sqrt{2}$

23，用辗转相除法将 $R_{22}(x) = \frac{3x^2 + 6x}{x^2 + 6x + 6}$ 化为连分式。

解

$$\begin{aligned}
 R_{22}(x) &= \frac{3x^2 + 6x}{x^2 + 6x + 6} \\
 &= 3 - \frac{12x + 18}{x^2 + 6x + 6} \\
 &= 3 - \frac{12}{\frac{3}{x + \frac{9}{2} - \frac{\frac{4}{3}}{x + \frac{3}{2}}}} \\
 &= 3 - \frac{12}{x + 4.5} - \frac{0.75}{x + 1.5}
 \end{aligned}$$

24。求 $f(x) = \sin x$ 在 $x = 0$ 处的 $(3,3)$ 阶帕德逼近 $R_{33}(x)$ 。

解：

由 $f(x) = \sin x$ 在 $x = 0$ 处的泰勒展开为

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

得 $C_0 = 0$,

$$C_1 = 1,$$

$$C_2 = 0,$$

$$C_3 = -\frac{1}{3!} = -\frac{1}{6},$$

$$C_4 = 0,$$

$$C_5 = \frac{1}{5!} = \frac{1}{120},$$

$$C_6 = 0,$$

从而

$$-C_1b_3 - C_2b_2 - C_3b_1 = C_4$$

$$-C_2b_3 - C_3b_2 - C_4b_1 = C_5$$

$$-C_3b_3 - C_4b_2 - C_5b_1 = C_6$$

即

$$-\begin{pmatrix} 1 & 0 & -\frac{1}{6} \\ 0 & -\frac{1}{6} & 0 \\ -\frac{1}{6} & 0 & \frac{1}{120} \end{pmatrix} \begin{pmatrix} b_3 \\ b_2 \\ b_1 \end{pmatrix} = \begin{pmatrix} 0 \\ \frac{1}{120} \\ 0 \end{pmatrix}$$

从而解得

$$\begin{cases} b_3 = 0 \\ b_2 = \frac{1}{20} \\ b_1 = 0 \end{cases}$$

$$\text{又} \because a_k = \sum_{j=0}^{k-1} C_j b_{k-j} + C_k \quad (k=0,1,2,3)$$

则

$$a_0 = C_0 = 0$$

$$a_1 = C_0b_1 + C_1 = 0$$

$$a_2 = C_0b_2 + C_1b_1 = 0$$

$$a_3 = C_0b_3 + C_1b_2 + C_2b_1 + C_3 = -\frac{7}{60}$$

故

$$\begin{aligned}
 R_{33}(x) &= \frac{a_0 + a_1x + a_2x^2 + a_3x^3}{1 + b_1x + b_2x^2 + b_3x^3} \\
 &= \frac{x - \frac{7}{60}x^3}{1 + \frac{1}{20}x^2} \\
 &= \frac{60x - 7x^3}{60 + 3x^3}
 \end{aligned}$$

25. 求 $f(x) = e^x$ 在 $x = 0$ 处的 $(2,1)$ 阶帕德逼近 $R_{21}(x)$ 。

解:

由 $f(x) = e^x$ 在 $x = 0$ 处的泰勒展开为

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

得

$$C_0 = 1,$$

$$C_1 = 1,$$

$$C_2 = \frac{1}{2!} = \frac{1}{2},$$

$$C_3 = \frac{1}{3!} = \frac{1}{6},$$

从而

$$-C_2b_1 = C_3$$

即

$$-\frac{1}{2}b_1 = \frac{1}{6}$$

解得

$$b_1 = -\frac{1}{3}$$

$$\text{又} \because a_k = \sum_{j=0}^{k-1} C_j b_{k-j} + C_k \quad (k = 0, 1, 2)$$

则

$$a_0 = C_0 = 1$$

$$a_1 = C_0b_1 + C_1 = \frac{2}{3}$$

$$a_2 = C_1b_1 + C_2 = \frac{1}{6}$$

故

$$\begin{aligned} R_{21}(x) &= \frac{a_0 + a_1x + a_2x^2}{1 + b_1x} \\ &= \frac{1 + \frac{2}{3}x + \frac{1}{6}x^2}{1 - \frac{1}{3}x} \\ &= \frac{6 + 4x + x^2}{6 - 2x} \end{aligned}$$

$$\begin{aligned} (2) & \int_a^b S''(x)[f''(x) - S''(x)]dx \\ &= \int_a^b S''(x)d[f'(x) - S'(x)] \\ &= S''(x)[f'(x) - S'(x)] \Big|_a^b - \int_a^b [f'(x) - S'(x)]d[S''(x)] \\ &= S''(b)[f'(b) - S'(b)] - S''(a)[f'(a) - S'(a)] - \int_a^b S'''(x)[f'(x) - S'(x)]dx \\ &= S''(b)[f'(b) - S'(b)] - S''(a)[f'(a) - S'(a)] - \sum_{k=0}^{n-1} S'''(\frac{x_k + x_{k+1}}{2}) \cdot \int_{x_k}^{x_{k+1}} [f'(x) - S'(x)]dx \\ &= S''(b)[f'(b) - S'(b)] - S''(a)[f'(a) - S'(a)] - \sum_{k=0}^{n-1} S'''(\frac{x_k + x_{k+1}}{2}) \cdot [f'(x) - S'(x)] \Big|_{x_k}^{x_{k+1}} \\ &= S''(b)[f'(b) - S'(b)] - S''(a)[f'(a) - S'(a)] \end{aligned}$$

第四章 数值积分与数值微分

1. 确定下列求积公式中的特定参数, 使其代数精度尽量高, 并指明所构造出的求积公式所具有的代数精度:

$$\begin{aligned} (1) & \int_{-h}^h f(x)dx \approx A_{-1}f(-h) + A_0f(0) + A_1f(h); \\ (2) & \int_{-2h}^{2h} f(x)dx \approx A_{-1}f(-h) + A_0f(0) + A_1f(h); \\ (3) & \int_{-1}^1 f(x)dx \approx [f(-1) + 2f(x_1) + 3f(x_2)]/3; \\ (4) & \int_0^h f(x)dx \approx h[f(0) + f(h)]/2 + ah^2[f'(0) - f'(h)]; \end{aligned}$$

解:

求解求积公式的代数精度时, 应根据代数精度的定义, 即求积公式对于次数不超过 m 的多项式均能准确地成立, 但对于 $m+1$ 次多项式就不准确成立, 进行验证性求解。

$$(1) \text{ 若 } (1) \int_{-h}^h f(x)dx \approx A_{-1}f(-h) + A_0f(0) + A_1f(h)$$

令 $f(x) = 1$, 则

$$2h = A_{-1} + A_0 + A_1$$

令 $f(x) = x$ ，则

$$0 = -A_{-1}h + A_1h$$

令 $f(x) = x^2$ ，则

$$\frac{2}{3}h^3 = h^2A_{-1} + h^2A_1$$

从而解得

$$\begin{cases} A_0 = \frac{4}{3}h \\ A_1 = \frac{1}{3}h \\ A_{-1} = \frac{1}{3}h \end{cases}$$

令 $f(x) = x^3$ ，则

$$\int_{-h}^h f(x)dx = \int_{-h}^h x^3 dx = 0$$

$$A_{-1}f(-h) + A_0f(0) + A_1f(h) = 0$$

故 $\int_{-h}^h f(x)dx = A_{-1}f(-h) + A_0f(0) + A_1f(h)$ 成立。

令 $f(x) = x^4$ ，则

$$\int_{-h}^h f(x)dx = \int_{-h}^h x^4 dx = \frac{2}{5}h^5$$

$$A_{-1}f(-h) + A_0f(0) + A_1f(h) = \frac{2}{3}h^5$$

故此时，

$$\int_{-h}^h f(x)dx \neq A_{-1}f(-h) + A_0f(0) + A_1f(h)$$

$$\text{故 } \int_{-h}^h f(x)dx \approx A_{-1}f(-h) + A_0f(0) + A_1f(h)$$

具有 3 次代数精度。

$$(2) \text{ 若 } \int_{-2h}^{2h} f(x)dx \approx A_{-1}f(-h) + A_0f(0) + A_1f(h)$$

令 $f(x) = 1$ ，则

$$4h = A_{-1} + A_0 + A_1$$

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