

Problem1

(a)

$$L_0(x) = \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)}$$

$$L_1(x) = \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)}$$

$$L_2(x) = \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)}$$

$$\begin{aligned} P(x) &= f(0)L_0(x) + f(0.3)L_1(x) + f(0.6)L_2(x) \\ &= L_0(x) + 1.1326L_1(x) - 0.7543L_2(x) \\ &= -11.22x^2 + 3.81x + 1 \end{aligned}$$

$$\text{误差bound: } \frac{f^3(\xi)}{3!}(x-x_0)(x-x_1)(x-x_2) \quad \xi \in (0, 0.6)$$

$$f'(\xi) = e^{2\xi}(2\cos(3\xi) - 3\sin(3\xi))$$

$$f''(\xi) = e^{2\xi}(-5\cos(3\xi) - 12\sin(3\xi))$$

$$f'''(\xi) = e^{2\xi}(-46\cos(3\xi) - 9\sin(3\xi))$$

$$\text{故} \left| \frac{f'''(\xi)}{3!} \right| \leq 10.94$$

$$\text{当 } x \in [0, 0.6] \text{ 时, } |(x-x_0)(x-x_1)(x-x_2)| \leq 0.0104$$

$$\text{最大误差} = 10.94 * 0.0104 = 0.1137$$

(b)

$$P(x) = f(2)L_0(x) + f(2.4)L_1(x) + f(2.6)L_2(x)$$

$$P(x) = -0.033x^2 + 0.0003x + 1$$

$$\frac{f^3(\xi(x))}{3!}(x-x_0)(x-x_1)(x-x_2) = \frac{3 \sin(\ln(\xi(x))) + \cos(\ln(\xi(x)))}{\xi(x)^3}(x-x_0)(x-x_1)(x-x_2)$$

$$\left| \frac{f'''(\xi)}{3!} \right| \leq 0.336$$

$$|(x-x_0)(x-x_1)(x-x_2)| \leq 0.0169$$

$$\text{最大误差} = 0.336 * 0.0169 = 0.005675$$

Problem2

$$P(x) = f(0)L_0(x) + f(0.5)L_1(x) + f(1)L_2(x) + f(2)L_3(x)$$

$$= yL_1(x) + 3L_2(x) + 2L_3(x)$$

$$= y \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} + 3 \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} + 2 \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)}$$

$$x^3 \text{ 项的系数: } \frac{y}{0.5 * (-0.5) * (-1.5)} + \frac{3}{1 * 0.5 * (-1)} + \frac{2}{2 * 1.5 * 1} = \frac{8}{3}y - 6 + \frac{2}{3} = 6$$

$$\Rightarrow y = \frac{17}{4}$$

Problem3

$$P_{2,3} = \frac{(x - x_2)P_3 - (x - x_3)P_2}{x_3 - x_2} = 2.4$$

$$\Rightarrow P_2 = 2.4$$

$$P_{0,1,2} = \frac{(x - x_2)P_{0,1} - (x - x_1)P_{0,2}}{x_1 - x_2} = \frac{9}{4}$$

$$P_{0,1,2,3} = \frac{(x - x_3)P_{0,1,2} - (x - x_0)P_{1,2,3}}{x_0 - x_3} = \frac{23}{8}$$

Problem4

$$f[x_1, x_2] = \frac{f[x_2] - f[x_1]}{x_2 - x_1} \Rightarrow f[x_1] = 3$$

$$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0} \Rightarrow f[x_0, x_1] = 5$$

$$f[x_0, x_1] = \frac{f[x_1] - f[x_0]}{x_1 - x_0} \Rightarrow f[x_0] = 1$$

Problem5

natural cubic spline

$$\text{在 } [0, 1] \text{ 上构造 } S_0(x) = a_0 + b_0x + c_0x^2 + d_0x^3$$

$$\text{在 } [1, 2] \text{ 上构造 } S_1(x) = a_1 + b_1(x - 1) + c_1(x - 1)^2 + d_1(x - 1)^3$$

$$\text{由: } f(0) = 0 = a_0$$

$$f(1) = 1 = a_0 + b_0 + c_0 + d_0 = a_1$$

$$f(2) = 2 = a_1 + b_1 + c_1 + d_1$$

$$S'_0(1) = S'_1(1) \Rightarrow b_0 + 2c_0 + 3d_0 = b_1$$

$$S''_0(1) = S''_1(1) \Rightarrow 2c_0 + 6d_0 = 2c_1$$

$$S''_0(0) = S''_1(2) = 0 \Rightarrow 6d_1 + 2c_1 = 2c_0 = 0$$

解得:

$$a_0 = 0, b_0 = 1, c_0 = 0, d_0 = 0$$

$$a_1 = 1, b_1 = 1, c_1 = 0, d_1 = 0$$

$$\text{故在 } [0, 1] \text{ 上, } S_1(x) = x$$

$$\text{在 } [1, 2] \text{ 上, } S_2(x) = x$$

clamped cubic spline

在 $[0, 1]$ 上构造 $S_0(x) = a_0 + b_0x + c_0x^2 + d_0x^3$

在 $[1, 2]$ 上构造 $S_1(x) = a_1 + b_1(x - 1) + c_1(x - 1)^2 + d_1(x - 1)^3$

$$\text{由: } f(0) = 0 = a_0$$

$$f(1) = 1 = a_0 + b_0 + c_0 + d_0 = a_1$$

$$f(2) = 2 = a_1 + b_1 + c_1 + d_1$$

$$S'_0(1) = S'_1(1) \Rightarrow b_0 + 2c_0 + 3d_0 = b_1$$

$$S''_0(1) = S''_1(1) \Rightarrow 2c_0 + 6d_0 = 2c_1$$

$$S'_0(0) = S'_2(2) = 1 \Rightarrow b_0 = b_1 + 2c_1 + 3d_1 = 1$$

解得:

$$a_0 = 0, b_0 = 1, c_0 = 0, d_0 = 0$$

$$a_1 = 1, b_1 = 1, c_1 = 0, d_1 = 0$$

故在 $[0, 1]$ 上, $S_1(x) = x$

在 $[1, 2]$ 上, $S_2(x) = x$