CALCUL NUMERIC

TEMA 8

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Sa se afle polinomul de interpolare Lagrange $P_2(x)$ al functiei f(x)=sin(x), relativ la diviziunea $(-\frac{\pi}{2},\ 0,\ \frac{\pi}{2})$, utilizand metodele Neville si Newton cu diferente divizate. Sa se evalueze eroarea $\left|P(\frac{\pi}{6})-f(\frac{\pi}{6})\right|$.

Metoda Neville

$$x_1 = -\pi/2$$
 $x_2 = 0$ $x_3 = \pi/2$
 $f(x_1) = -1$ $f(x_2) = 0$ $f(x_3) = 1$

$$P_1(x) = f(x_1) = -1$$

 $P_2(x) = f(x_2) = 0$
 $P_3(x) = f(x_3) = 1$

$$P_{1,2}(x) = \frac{(x - x_1)P_2(x) - (x - x_2)P_1(x)}{x_2 - x_1} = \frac{(x - (-\pi/2))0 - (x - 0)(-1)}{0 - (-\pi/2)} = \frac{2x}{\pi}$$

$$P_{2,3}(x) = \frac{(x - x_2)P_3(x) - (x - x_3)P_2(x)}{x_3 - x_2} = \frac{(x - 0)1 - (x - \pi/2)0}{\pi/2 - 0} = \frac{2x}{\pi}$$

$$P_{1,2,3}(x) = \frac{(x - x_1)P_{2,3}(x) - (x - x_3)P_{1,2}}{x_3 - x_1} =$$

$$= \frac{(x - (-\pi/2))2x/\pi - (x - \pi/2)2x/\pi}{\pi/2 - (-\pi/2)} =$$

$$= \frac{2x/\pi(x + \pi/2 - x + \pi/2)}{2\pi/2} =$$

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

$$\psi \ P_2(x) = rac{2}{\pi} x$$

Sa se afle polinomul de interpolare Lagrange $P_2(x)$ al functiei f(x)=sin(x), relativ la diviziunea $(-\frac{\pi}{2},\ 0,\ \frac{\pi}{2})$, utilizand metodele Neville si Newton cu diferente divizate. Sa se evalueze eroarea $\left|P(\frac{\pi}{6})-f(\frac{\pi}{6})\right|$.

Metoda Newton

$$x_1 = -\frac{\pi}{2}$$
 $x_2 = 0$ $x_3 = \frac{\pi}{2}$ $f(x_1) = -1$ $f(x_2) = 0$ $f(x_3) = 1$

$$P_n(x) = a_1 + a_2(x - x_1) + \dots + a_n(x - x_1) \dots (x - x_{n-1})$$

$$\Rightarrow P_2(x) = a_1 + a_2(x - x_1) + a_3(x - x_1)(x - x_2)$$

$$a_i = f[x_1, ..., x_i]$$

$$\Rightarrow a_1 = f[x_1]$$

$$\Rightarrow a_2 = f[x_1, x_2]$$

$$\Rightarrow a_3 = f[x_1, x_2, x_3]$$

$$f[x_1] = f(x_1)$$

$$f[x_2] = f(x_2)$$

$$f[x_3] = f(x_3)$$

$$f[x_1, x_2] = \frac{f[x_2] - f[x_1]}{x_2 - x_1} = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$

$$f[x_2, x_3] = \frac{f[x_3] - f[x_2]}{x_3 - x_2} = \frac{f(x_3) - f(x_2)}{x_3 - x_2}$$

$$f[x_1, x_2, x_3] = \frac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1} = \frac{\frac{f(x_3) - f(x_2)}{x_3 - x_2} - \frac{f(x_2) - f(x_1)}{x_2 - x_1}}{x_3 - x_1}$$

$$a_1 = -1$$

$$a_2 = \frac{0 - (-1)}{0 - (-\pi/2)} = \frac{2}{\pi}$$

$$a_3 = \frac{\frac{1 - 0}{\pi/2} - \frac{0 - (-1)}{0 - (-\pi/2)}}{\pi/2 - (-\pi/2)} = 0$$

 \Downarrow

$$P_2(x) = -1 + \frac{2}{\pi}(x - (-\frac{\pi}{2})) + 0(x - (-\frac{\pi}{2}))(x - 0)$$

$$P_2(x) = -1\frac{2}{\pi}x + 1$$

$$\Rightarrow P_2(x) = \frac{2}{\pi} x$$

Fiind date functia $f(x) = 3^x$ si diviziunea (-2, -1, 0, 1, 2), sa se aproximeze $\sqrt{3}$ folosind metoda Neville.

$$x_1 = -2$$
 $x_2 = -1$ $x_3 = 0$ $x_4 = 1$ $x_5 = 2$
 $f(x_1) = 1/9$ $f(x_2) = 1/3$ $f(x_3) = 1$ $f(x_4) = 3$ $f(x_5) = 9$

Cunoastem ca $1 < \sqrt{3} < 2$, asadar $\sqrt{3}$ apartine intervalului definit de punctele din diviziunea data.

Vom construi polinomul P_4 de grad patru astfel:

$$\begin{split} P_4(\sqrt{3}) &= \frac{(\sqrt{3}-x_1)(\sqrt{3}-x_2)(\sqrt{3}-x_3)(\sqrt{3}-x_4)}{(x_5-x_1)(x_5-x_2)(x_5-x_3)(x_5-x_4)} f(x_5) + \frac{(\sqrt{3}-x_1)(\sqrt{3}-x_2)(\sqrt{3}-x_3)(\sqrt{3}-x_5)}{(x_4-x_1)(x_4-x_2)(x_4-x_3)(x_4-x_5)} f(x_4) + \\ &+ \frac{(\sqrt{3}-x_1)(\sqrt{3}-x_2)(\sqrt{3}-x_4)(\sqrt{3}-x_5)}{(x_3-x_1)(x_3-x_2)(x_3-x_4)(x_3-x_5)} f(x_3) + \frac{(\sqrt{3}-x_1)(\sqrt{3}-x_3)(\sqrt{3}-x_4)(\sqrt{3}-x_5)}{(x_2-x_1)(x_2-x_3)(x_2-x_4)(x_2-x_5)} f(x_2) + \\ &+ \frac{(\sqrt{3}-x_2)(\sqrt{3}-x_3)(\sqrt{3}-x_4)(\sqrt{3}-x_5)}{(x_1-x_2)(x_1-x_3)(x_1-x_4)(x_1-x_5)} f(x_1) \\ P_4(\sqrt{3}) &= \frac{(\sqrt{3}-(-2))(\sqrt{3}-(-1))(\sqrt{3}-0)(\sqrt{3}-1)}{(2-(-2))(2-(-1))(2-0)(2-1)} 9 + \frac{(\sqrt{3}-(-2))(\sqrt{3}-(-1))(\sqrt{3}-0)(\sqrt{3}-2)}{(1-(-2))(1-(-1))(1-0)(1-2)} 3 + \\ &+ \frac{(\sqrt{3}-(-2))(\sqrt{3}-(-1))(\sqrt{3}-1)(\sqrt{3}-2)}{(0-(-2))(0-(-1))(0-1)(0-2)} 1 + \frac{(\sqrt{3}-(-2))(\sqrt{3}-0)(\sqrt{3}-1)(\sqrt{3}-2)}{(-1-(-2))(-1-0)(-1-1)(-1-2)} 1/3 + \\ &+ \frac{(\sqrt{3}-(-1))(\sqrt{3}-0)(\sqrt{3}-1)(\sqrt{3}-2)}{(-2-(-1))(-2-0)(-2-1)(-2-2)} 1/9 \end{split}$$

$$P_4(\sqrt{3}) = 6.7802$$

$$\Downarrow$$
 $f(\sqrt{3})pprox 6.7802$

Fiind date $x_j = j$, $j = \overline{1,4}$, $P_{1,2}(x) = x + 1$, $P_{2,3}(x) = 3x - 1$, $P_{2,3,4}\left(\frac{3}{2}\right) = 4$, sa se calculeze $P_{1,2,3,4}\left(\frac{3}{2}\right)$.

$$x_1 = 1$$
 $x_2 = 2$ $x_3 = 3$ $x_4 = 4$

$$P_{1,2,3}(x) = \frac{(x-x_1)P_{2,3}(x) - (x-x_3)P_{1,2}(x)}{x_3 - x_1}$$

$$\Rightarrow P_{1,2,3}\left(\frac{3}{2}\right) = \frac{\left(\frac{3}{2} - 1\right)\left(3\frac{3}{2} - 1\right) - \left(\frac{3}{2} - 3\right)\left(\frac{3}{2} + 1\right)}{3 - 1} = \frac{1}{2}$$

$$P_{2,3,4}\left(\frac{3}{2}\right) = 4$$

$$P_{1,2,3,4}(x) = \frac{(x-x_1)P_{2,3,4}(x) - (x-x_4)P_{1,2,3}(x)}{x_4 - x_1}$$

$$\Rightarrow P_{1,2,3,4}\left(\frac{3}{2}\right) = \frac{\left(\frac{3}{2} - 1\right)4 - \left(\frac{3}{2} - 4\right)\frac{1}{2}}{4 - 1}$$

$$\Rightarrow P_{1,2,3,4}\left(\frac{3}{2}\right) = \frac{13}{12}$$

Fie polinomul $P_2(x) = f[x_1] + f[x_1, x_2](x - x_1) + a_3(x - x_1)(x - x_2)$. Folosind $P_2(x_3)$, aratati ca $a_3 = f[x_1, x_2, x_3]$.

Pornim de la urmatoarea forma a polinomului P de interpolare:

$$P_n(x) = a_1 + a_2(x - x_1) + \dots + a_n(x - x_1) \dots (x - x_{n-1})$$

$$\Rightarrow P_2(x) = a_0 + a_1(x - x_0) + a_2(x - x_0)(x - x_1)$$

$$P_1(x_1) = f(x_1)$$
$$\Rightarrow a_1 = f(x_1)$$

$$P_2(x_2) = f(x_2)$$

$$P_1(x_2) + a_2(x_2 - x_1) = f(x_2)$$

$$f(x_1) + a_2(x_2 - x_1) = f(x_2)$$

$$\Rightarrow a_2 = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$

$$P_{3}(x_{3}) = f(x_{3})$$

$$P_{2}(x_{3}) + a_{3}(x_{3} - x_{1})(x_{3} - x_{2}) = f(x_{3})$$

$$f(x_{1}) + \frac{f(x_{2}) - f(x_{1})}{x_{2} - x_{1}}(x_{3} - x_{1}) + a_{3}(x_{3} - x_{1})(x_{3} - x_{2}) = f(x_{3})$$

$$f(x_{1}) + \frac{f(x_{2}) - f(x_{1})}{x_{2} - x_{1}}(x_{3} - x_{2} + x_{2} - x_{1}) + a_{3}(x_{3} - x_{1})(x_{3} - x_{2}) = f(x_{3})$$

$$f(x_{1}) + \frac{f(x_{2}) - f(x_{1})}{x_{2} - x_{1}}(x_{3} - x_{2}) + f(x_{2}) - f(x_{1}) + a_{3}(x_{3} - x_{1})(x_{3} - x_{2}) = f(x_{3})$$

$$\Rightarrow a_{3} = \frac{f(x_{3}) - f(x_{2})}{x_{3} - x_{2}} - \frac{f(x_{2}) - f(x_{1})}{x_{2} - x_{1}}$$

$$\Rightarrow a_{3} = \frac{f(x_{3}) - f(x_{2})}{x_{3} - x_{2}} - \frac{f(x_{2}) - f(x_{1})}{x_{2} - x_{1}}$$

Calculam diferentele divizate:

$$f[x_1] = f(x_1)$$

$$f[x_2] = f(x_2)$$

$$f[x_3] = f(x_3)$$

$$f[x_1, x_2] = \frac{f[x_2] - f[x_1]}{x_2 - x_1} = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$
$$f[x_2, x_3] = \frac{f[x_3] - f[x_2]}{x_3 - x_2} = \frac{f(x_3) - f(x_2)}{x_3 - x_2}$$

$$f[x_1, x_2, x_3] = \frac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1}$$

$$\Rightarrow f[x_1, x_2, x_3] = \frac{\frac{f(x_3) - f(x_2)}{x_3 - x_2} - \frac{f(x_2) - f(x_1)}{x_2 - x_1}}{\frac{x_3 - x_1}{x_3 - x_1}}$$

$$a_{3} = \frac{\frac{f(x_{3}) - f(x_{2}) - f(x_{2}) - f(x_{1})}{x_{3} - x_{2}}}{\frac{x_{3} - x_{1}}{x_{3} - x_{1}}}$$

$$f[x_{1}, x_{2}, x_{3}] = \frac{\frac{f(x_{3}) - f(x_{2}) - f(x_{2}) - f(x_{1})}{x_{3} - x_{1}}}{\frac{x_{3} - x_{2}}{x_{3} - x_{1}}}$$

$$\Rightarrow \underline{a_{3} = f[x_{1}, x_{2}, x_{3}]}$$