

安徽大学 2012—2013 学年第二学期

《数值分析》(A 卷) 考试试题参考答案及评分标准

一、填空题 (每小题 5 分, 共 20 分)

1. $x_{n+1} = \frac{2x_n^3 + 3}{3x_n^2 - 1}$, 2. 1, 3. $-\frac{h^5}{90} f^{(4)}(c)$, 4. $\ln(\frac{y}{x})$

二、计算题 (每小题 12 分, 共 72 分)

5. (1) 设不动点迭代为 $x_{n+1} = \frac{2-e^{x_n}}{10}$

令 $\varphi(x) = \frac{2-e^x}{10}$, $x \in [0, 0.5]$, 则: $\varphi(x) \in [0, 0.5]$, 且

$|\varphi'(x)| = \frac{1}{10} |-e^x| \leq 0.825 < 1$, 故此不动点迭代收敛

..... (6 分)

(2) 由 $x_{n+1} = \frac{2-e^{x_n}}{10}$, 及 $x_0 = 0$, 得 $x_1 = \frac{2-e^{x_0}}{10} = 0.1$

$x_2 = \frac{2-e^{x_1}}{10} = 0.0895$, $x_3 = \frac{2-e^{x_2}}{10} = 0.0906$

..... (12 分)

6. (1) 该方程组的高斯-塞德尔迭代为

$$\begin{cases} x_1^{(k+1)} = \frac{1}{4}(11 - 2x_2^{(k)} - x_3^{(k)}) \\ x_2^{(k+1)} = \frac{1}{4}(18 - x_1^{(k+1)} - 2x_3^{(k)}) \\ x_3^{(k+1)} = \frac{1}{5}(22 - 2x_1^{(k+1)} - x_2^{(k+1)}) \end{cases}$$

由 $P_0 = (0, 0, 0)^T$, 得 $\begin{cases} x_1^{(1)} = \frac{1}{4}(11 - 0 - 0) \\ x_2^{(1)} = \frac{1}{4}(18 - x_1^{(1)} - 0) \\ x_3^{(1)} = \frac{1}{5}(22 - 2x_1^{(1)} - x_2^{(1)}) \end{cases}$ 即

$$P_1 = (x_1^{(1)}, x_2^{(1)}, x_3^{(1)})^T = (2.75, 3.8125, 2.5375)^T, \text{ 同理得}$$

$$P_2 = (0.2094, 3.1789, 3.6805)^T$$

$$P_3 = (0.2404, 2.5997, 3.1839)^T$$

..... (9 分)

(2) 因为, 该方程组的系数矩阵 $A = \begin{pmatrix} 4 & 2 & 1 \\ 1 & 4 & 2 \\ 2 & 1 & 5 \end{pmatrix}$ 为严格对角占优矩阵, 故此高斯-塞德尔迭代收敛

..... (12 分)

7. 依题意, 有

$$L_2(x) = \frac{0.5(x-0)(x-1)}{(-1-0)(-1-1)} + \frac{1(x+1)(x-1)}{(0+1)(0-1)} + \frac{2(x+1)(x-0)}{(1+1)(1+0)}$$

$$= 0.25x^2 + 0.75x + 1$$

$$2^{0.3} \approx L_2(0.3) = 0.25 \cdot 0.3^2 + 0.75 \cdot 0.3 + 1 = 1.2475$$

..... (9 分)

$$\text{因为 } f'''(x) = (\ln 2)^3 2^x, \quad M = \max_{-1 \leq x \leq 1} |f'''(x)| = 2(\ln 2)^3 = 0.6660$$

$$\text{故误差 } |2^{0.3} - L_2(0.3)| \leq \frac{0.6660}{3!} (0.3+1)(0.3-0)(0.3-1) = 0.0303$$

..... (12 分)

8. 设拟合曲线为 $y = a + bx$, 由最小二乘法, a, b 由下列方程组确定

$$\begin{cases} (\sum_{k=1}^5 x_i) a + (\sum_{k=1}^5 x_i^2) b = \sum_{k=1}^5 x_i y_i \\ (\sum_{k=1}^5 x_i) b + 5a = \sum_{k=1}^5 y_i \end{cases}, \text{ 即 } \begin{cases} 15a + 55b = 105.5 \\ 5a + 15b = 31 \end{cases}$$

..... (10 分)

得 $a = 2.45$, $b = 1.25$, 于是拟合曲线为 $y = 2.45 + 1.25x$

..... (12 分)

9. 设 $f(x) = \frac{1}{2x}$, $x \in [1, 2]$, 则

$$f''(x) = \frac{1}{x^3}, \quad M_2 = \max_{1 \leq x \leq 2} |f''(x)| = 1$$

由组合梯形公式的误差 $E_T(f, h) = -\frac{b-a}{12} h^2 f''(\eta)$, 知

$$|E_T(f, h)| = \left| -\frac{2-1}{12} h^2 f''(\eta) \right| \leq \frac{h^2}{12} M_2 = \frac{h^2}{12}, \quad \text{要使 } |E_T(f, h)| \leq \frac{h^2}{12} \leq 10^{-3}, \quad \text{只要}$$

$$h \leq 0.1095, \quad \text{故取 } h = 0.1$$

..... (6 分)

$$\begin{aligned} T(f, 0.1) &= \frac{2-1}{2 \times 10} [f(1) + f(2) + 2 \sum_{k=1}^9 f(x_k)] \\ &= \frac{1}{2 \times 10} \left[\frac{1}{2} + \frac{1}{4} + 2 \left(\frac{1}{2 \times 1.1} + \frac{1}{2 \times 1.2} + \cdots + \frac{1}{2 \times 1.9} \right) \right] = 0.3469 \end{aligned}$$

..... (12 分)

10. 令 $f(x, y) = -y + x + 1$, 步长 $h = 0.1$

$$\text{由欧拉公式 } \begin{cases} y_{n+1} = y_n + hf(x_n, y_n) \\ y_0 = 1 \end{cases}, \quad \text{即 } \begin{cases} y_{n+1} = y_n + 0.1(x_n + 1 - y_n) \\ y_0 = 1 \end{cases}, \quad n = 0, 1, 2, \dots$$

..... (6 分)

$$y_1 = 1 + 0.1(0 + 1 - 1) = 1, \quad \text{同理有}$$

$$y_2 = 1.0100, \quad y_3 = 1.0290, \quad y_4 = 1.0561, \quad y_5 = 1.0905$$

..... (12 分)

三、证明题 (每小题 8 分, 共 8 分)

11. 设方程 $f(x) = 0$, $x \in [a, b]$ 的真实根为 x^* , 二分法产生的序列为

$$\{x_n\}, \quad n = 0, 1, 2, \dots$$

$$\text{由二分法的误差 } |x_n - x^*| \leq \frac{1}{2^{n+1}}(b-a), \quad \text{而 } x_{n+1} - x^* = (x_n - x^*) + (x_{n+1} - x_n)$$

$$\text{所以 } \frac{x_{n+1} - x^*}{x_n - x^*} = 1 + \frac{x_{n+1} - x_n}{x_n - x^*}$$

..... (3 分)

容易证明 $|x_{n+1} - x_n| = \frac{1}{2^{n+2}}(b-a)$ ，故

$$\frac{|x_{n+1} - x_n|}{|x_n - x^*|} \geq \left(\frac{b-a}{2^{n+2}}\right) / \left(\frac{b-a}{2^{n+1}}\right) = \frac{1}{2}$$

显然，当 $x_n > x^*$ 时， $x_{n+1} < x_n$ ，当 $x_n < x^*$ 时， $x_{n+1} > x_n$ ，故

$$\frac{|x_{n+1} - x^*|}{|x_n - x^*|} = \left| 1 + \frac{x_{n+1} - x_n}{x_n - x^*} \right| = \left| 1 - \frac{x_{n+1} - x_n}{x_n - x^*} \right| \leq \frac{1}{2}$$

故二分法线性收敛

..... (8 分)