

数值分析第七次作业

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1 由题意可知:

$$\begin{aligned} B_{n+1}(x) &= \frac{1}{(n+1)!} \delta^{(n+2)} x_+^{n+1} \\ &= \frac{1}{(n+1)!} \delta^{n+1} \left[\left(x + \frac{1}{2}\right)_+^{n+1} - \left(x - \frac{1}{2}\right)_+^{n+1} \right] ; \\ &= \frac{1}{n!} \delta^{n+1} \left[\int (x+1/2)_+^n dx - \int (x-1/2)_+^n dx \right] \end{aligned}$$

再由积分和差分的交换性质就可以得到上式:

$$\int \frac{1}{n!} \delta^{n+1} [(x+1/2)_+^n - (x-1/2)_+^n] dx ;$$

因为对于差分内的两项都是各自做各自的加减运算, 所以可以拆分, 即:

$$\begin{aligned} &\int \frac{1}{n!} \delta^{n+1} (x+1/2)_+^n dx - \int \frac{1}{n!} \delta^{n+1} (x-1/2)_+^n dx ; \\ &= \int B_n(x+1/2) dx - \int B_n(x-1/2) dx \end{aligned}$$

两边同时求导就可以得到:

$$B'_{n+1}(x) = B_n(x+1/2) - B_n(x-1/2)$$

2 对于一型样条问题, 我们假设起始点为 x_0 , 步长为 1, 于是就得到一系列点列:

$x_0, \dots, x_0 + n$, 于是我们得到样条函数为:

$$S_3(x) = \alpha'_3 B_3[x - (x_0 - 1)] + \alpha_0 B_3(x - x_0) + \dots + \alpha_n B_3[x - (x_0 + n)] + \alpha_{n+1} B_3[x - (x_0 + n + 1)]$$

因此我们得到如下的方程组:

$$\begin{aligned} \alpha'_3 B'_3(1) + \alpha_0 B'_3(0) + \dots + \alpha_n B'_3(-n) + \alpha_{n+1} B'_3(-n-1) &= f'(x_0) \\ \alpha'_3 B_3(1) + \alpha_0 B_3(0) + \dots + \alpha_n B_3(-n) + \alpha_{n+1} B_3(-n-1) &= f(x_0) \\ \dots\dots\dots \\ \alpha'_3 B_3(n+1) + \alpha_0 B_3(n) + \dots + \alpha_n B_3(0) + \alpha_{n+1} B_3(-1) &= f(x_0 + n) \\ \alpha'_3 B'_3(n+1) + \alpha_0 B'_3(n) + \dots + \alpha_n B'_3(0) + \alpha_{n+1} B'_3(-1) &= f'(x_0 + n) \end{aligned}$$

得到其系数矩阵为:

$$\begin{pmatrix} -1/2 & 0 & 1/2 & 0 & \dots & 0 \\ 1/6 & 2/3 & 1/6 & 0 & \dots & 0 \\ 0 & 1/6 & 2/3 & 1/6 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & 1/6 & 2/3 & 1/6 \\ 0 & 0 & \dots & -1/2 & 0 & 1/2 \end{pmatrix}_{n+3 \times n+3}$$

对于 Not-A-Knot 结点的情况:

$$\begin{aligned} \alpha' B_3''(2) + \alpha_0 B_3''(1) + \dots + \alpha_n B_3''(-n+1) + \alpha_{n+1} B_3''(-n) &= S_3''(x_0 + 1^-) \\ \alpha' B_3'(1) + \alpha_0 B_3'(0) + \dots + \alpha_n B_3'(-n) + \alpha_{n+1} B_3'(-n-1) &= f(x_0) \\ \dots & \\ \alpha' B_3(n+1) + \alpha_0 B_3(n) + \dots + \alpha_n B_3(0) + \alpha_{n+1} B_3(-1) &= f(x_0 + n) \\ \alpha' B_3''(n) + \alpha_0 B_3''(n-1) + \dots + \alpha_n B_3''(-1) + \alpha_{n+1} B_3''(-2) &= S_3''(x_0 + n - 1^-) \end{aligned}$$

到系数矩阵为:

$$\begin{pmatrix} 1 & -4 & 6 & -4 & 1 & 0 & \dots & 0 \\ 1/6 & 2/3 & 1/6 & 0 & 0 & 0 & \dots & 0 \\ 0 & 1/6 & 2/3 & 1/6 & 0 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & 0 & \dots & 1/6 & 2/3 & 1/6 \\ 0 & 0 & 0 & 1 & -4 & 6 & -4 & 1 \end{pmatrix}_{n+3 \times n+3}$$

3 我们设点 $x_0=0, x_1=0, x_2=2, x_3=3, x_4=4$, 接下来求 $B(0,3)$ 。由递推公式可知:

$$\begin{aligned} B_{0,3}(x) &= \frac{x-x_0}{x_3-x_0} B_{0,2}(x) + \frac{x_4-x}{x_4-x_1} B_{1,2}(x) \\ B_{0,2}(x) &= \frac{x-x_0}{x_2-x_0} B_{0,1}(x) + \frac{x_3-x}{x_3-x_1} B_{1,1}(x) \\ B_{1,2}(x) &= \frac{x-x_1}{x_3-x_1} B_{1,1}(x) + \frac{x_4-x}{x_4-x_2} B_{2,1}(x) \end{aligned}$$

由于 x_0 是二重结点, 所以接下来所有的 $x_0=x_1$. 于是我们可以得到:

$$B_{0,1}(x) = \begin{cases} 0, x \leq 0 \\ \frac{x_2 - x}{x_2 - x_0}, x_0 \leq x \leq x_2 \\ 0, x \succ x_0 \end{cases} \quad B_{1,1}(x) = \begin{cases} 0, x \leq x_0 \\ \frac{x - x_0}{x_2 - x_0}, x_0 \prec x \leq x_2 \\ \frac{x_3 - x}{x_3 - x_2}, x_2 \prec x \leq x_3 \\ 0, x \succ x_3 \end{cases}$$

因此我们就得到总的 B(0,3)为:

$$B_{0,3}(x) = \begin{cases} 0, x \leq 0 \\ \frac{x^2}{2} - \frac{13}{72}x^3, 0 \prec x \leq 2 \\ \frac{23}{72}x^3 - \frac{13}{6}x^2 + \frac{17}{3}x - 4, 2 \prec x \leq 3 \\ \frac{(4-x)^3}{8}, 3 \prec x \leq 4 \\ 0, 4 \prec x \end{cases}$$

接下来, 我们分析其在 $x=0$ 点的光滑性: 经过两次求导数之后 0 点附近的函数变为:

$$\begin{cases} 0, x \leq 0 \\ 1 - \frac{13}{12}x, 0 \prec x \leq 2 \end{cases}$$

显然这在 0 点附近时间断的, 因此在 0 点的光滑性不能得到保证。

疑问: 按照递推公式降维法得到了非均匀 B 样条的 B(3,3)的一般公式:

$$B_{-3,3}(x) = \begin{cases} 0, x \leq x_{-3} \\ \frac{(x - x_{-3})^3}{(x_0 - x_{-3})(x_{-1} - x_{-3})(x_{-2} - x_{-3})}, x_{-3} \prec x \leq x_{-2} \\ \frac{(x - x_{-3})^2(x_{-1} - x)}{(x_0 - x_{-3})(x_{-1} - x_{-3})(x_{-2} - x_{-3})} + \frac{(x - x_{-3})(x_0 - x)(x - x_{-2})}{(x_0 - x_{-2})(x_{-1} - x_{-2})(x_0 - x_{-3})} + \frac{(x - x_{-2})^2(x_{-1} - x)}{(x_{-1} - x_{-2})(x_0 - x_{-2})(x_{-1} - x_{-2})}, x_{-2} \prec x \leq x_{-1} \\ \frac{(x_0 - x)^2(x - x_{-3})}{(x_0 - x_{-3})(x_0 - x_{-2})(x_0 - x_{-1})} + \frac{(x - x_{-2})(x_0 - x)(x_{-1} - x)}{(x_0 - x_{-2})(x_0 - x_{-1})(x_{-1} - x_{-2})} + \frac{(x - x_{-1})(x_{-1} - x)^2}{(x_{-1} - x_{-2})(x_{-1} - x_{-1})(x_0 - x_{-1})}, x_{-1} \prec x \leq x_0 \\ \frac{(x_{-1} - x)^3}{(x_{-1} - x_{-1})(x_{-1} - x_0)(x_{-1} - x_{-2})}, x_0 \prec x \leq x_1 \\ 0, x \succ x_1 \end{cases}$$

显然具体函数值依旧由 $x(-3)$ 、 $x(-2)$ 、 $x(-1)$ 决定, 所以无法去处这些额外的点。

