

一. 解: 1) Jacobi: $x^{(k+1)} = B_J x^{(k)} + f_J$ $B_J = D^{-1}(L+U)$ $f_J = D^{-1}b$

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 3 \\ -2 & -2 & 3 \end{pmatrix} \quad \text{则 } D = \begin{pmatrix} 1 & & \\ & 5 & \\ & & 3 \end{pmatrix} \quad L = \begin{pmatrix} 0 & 2 & 3 \\ -2 & 0 & 3 \\ 2 & 2 & 0 \end{pmatrix} \quad U = \begin{pmatrix} 0 & 2 & 3 \\ 0 & 0 & 3 \\ 0 & 0 & 0 \end{pmatrix}$$

$$\text{则 } B_J = D^{-1}(L+U) = \begin{pmatrix} 1 & \frac{1}{5} & \frac{2}{3} \\ \frac{2}{5} & \frac{1}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{pmatrix} \begin{pmatrix} 0 & 2 & 3 \\ -2 & 0 & 3 \\ 2 & 2 & 0 \end{pmatrix} = \begin{pmatrix} 0 & \frac{2}{5} & \frac{3}{5} \\ \frac{2}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{pmatrix}$$

$$f_J = D^{-1}b = \begin{pmatrix} 1 & \frac{1}{5} & \frac{2}{3} \\ \frac{2}{5} & \frac{1}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{pmatrix} \begin{pmatrix} 4 \\ 7 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{4}{3} \\ \frac{7}{3} \\ \frac{1}{3} \end{pmatrix} \quad \text{则 } x^{(k+1)} = \begin{pmatrix} 0 & \frac{2}{5} & \frac{3}{5} \\ \frac{2}{3} & \frac{2}{3} & \frac{2}{3} \\ \frac{2}{3} & \frac{2}{3} & \frac{1}{3} \end{pmatrix} x^{(k)} + \begin{pmatrix} \frac{4}{3} \\ \frac{7}{3} \\ \frac{1}{3} \end{pmatrix}$$

Gauss-Seidel: $B_{GS} = (D-L)^{-1}U$ $f_{GS} = (D-L)^{-1}b$

$$B_{GS} = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 3 \\ -2 & -2 & 3 \end{pmatrix}^{-1} \begin{pmatrix} 0 & 2 & 3 \\ 0 & 3 & 3 \\ 0 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & \frac{2}{5} & \frac{3}{5} \\ 0 & \frac{2}{3} & \frac{2}{3} \\ 0 & \frac{2}{3} & \frac{1}{3} \end{pmatrix}$$

$$f_{GS} = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 5 & 3 \\ -2 & -2 & 3 \end{pmatrix}^{-1} \begin{pmatrix} 4 \\ 7 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{4}{3} \\ \frac{7}{3} \\ \frac{1}{3} \end{pmatrix} \quad \text{则 } x^{(k+1)} = B_{GS} x^{(k)} + f_{GS}$$

2) $| \lambda E - B_{GS} | = \begin{vmatrix} \lambda & -\frac{2}{5} & -\frac{3}{5} \\ 0 & \lambda - \frac{2}{3} & -\frac{1}{3} \\ 0 & -\frac{2}{3} & \lambda - \frac{1}{3} \end{vmatrix} = \lambda(\lambda - \frac{2}{3})(\lambda - \frac{1}{3}) = 0$ 则 $\lambda = 0, \frac{2}{3}, \frac{1}{3}$

则 $\rho(B_{GS}) = \max |\lambda_i| = \frac{2}{3} < 1$ 收敛

二. 解: (1) $y(x) = \sqrt{0.8 + x^2}$ 则 $y'(x) = \frac{1}{2} (0.8 + x^2)^{-\frac{1}{2}} \cdot 2x$ $|y'(1.5)| \approx 0.476 < 1$ 收敛

(2) $y(x) = \sqrt{x^3 - 0.8}$ 则 $y'(x) = \frac{1}{2} (x^3 - 0.8)^{-\frac{1}{2}} \cdot 3x^2$ $|y'(1.5)| \approx 1.4 > 1$ 发散

三. 解: $A = \begin{pmatrix} 1 & 1 & 3 & 4 \\ 2 & 4 & 1 & 3 \\ 3 & 2 & 1 & 1 \\ 2 & 1 & 2 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & 1 & 3 & 4 \\ 2 & 2 & -5 & -5 \\ 3 & -\frac{1}{2} & -\frac{21}{2} & -\frac{37}{2} \\ 2 & -\frac{1}{2} & \frac{17}{2} & -\frac{8}{5} \end{pmatrix}$ 则 $L = \begin{pmatrix} 1 & & & \\ 2 & 1 & & \\ 3 & -\frac{1}{2} & 1 & \\ 2 & -\frac{1}{2} & \frac{17}{2} & 1 \end{pmatrix}$ $U = \begin{pmatrix} 1 & 1 & 3 & 4 \\ 2 & -5 & -5 \\ \frac{3}{2} & -\frac{21}{2} & -\frac{37}{2} \\ \frac{3}{2} & \frac{17}{2} & -\frac{8}{5} \end{pmatrix}$

四. 解: $y^{(1)} = Ax^{(0)} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 10 \\ 8 \\ 1 \end{pmatrix}$ $\lambda^{(1)} = 10$ $x^{(1)} = \begin{pmatrix} 1 \\ 0.8 \\ 0.1 \end{pmatrix}$

$y^{(2)} = Ax^{(1)} = \begin{pmatrix} -4 & 14 & 0 \\ -5 & 13 & 0 \\ -1 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 0.8 \\ 0.1 \end{pmatrix} = \begin{pmatrix} 7.2 \\ 5.4 \\ -0.8 \end{pmatrix}$ $\lambda^{(2)} = 7.2$ $x^{(2)} = \begin{pmatrix} 1 \\ \frac{5.4}{7.2} \\ \frac{-0.8}{7.2} \end{pmatrix}$

五. 解: 设 $P_2(x) = a_0 + a_1x + a_2x^2$ $P_2'(x) = a_1 + 2a_2x$

$$\Rightarrow \begin{pmatrix} 1 & x_0 & x_0^2 \\ 1 & x_1 & x_1^2 \\ 0 & 1 & 2x_0 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} y_0 \\ y_1 \\ y_0' \end{pmatrix} \Rightarrow \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} \dots \\ \dots \\ \dots \end{pmatrix}$$

则 $P_2(x) = \frac{f'''(\xi)}{3!} (x-x_0)^2 (x-x_1)$

六. 解 1. ~~A~~

2. ① 设 $y(x) = a_0 + a_1x$ 设 $y_0(x) = 1$ $y_1(x) = x$

$$\Rightarrow \begin{pmatrix} 6 & 28 \\ 28 & 170 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} 61 \\ 365 \end{pmatrix} \Rightarrow \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} -1.7373 \\ 2.5508 \end{pmatrix}$$

则 $y(x) = -1.7373 + 2.5508x$

② 设 $y(x) = a_0 + a_1x + a_2x^2$, $y_0(x) = 1$, $y_1(x) = x$, $y_2(x) = x^2$

$$\Rightarrow \begin{pmatrix} 6 & 28 & 170 \\ 28 & 170 & 1144 \\ 170 & 1144 & 8066 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} 6 \\ 385 \\ 18841 \end{pmatrix} \Rightarrow \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} \text{ 回代.}$$

七. 解:

11. 解: $y_{n+1} = y_n + h f(x_n, y_n)$ $f(x_n, y_n) = -4t_n^3 y_n^2$
 $\Rightarrow y_{n+1} = y_n + h(-4t_n^3 y_n^2)$

	t_n	y_n
0	-10	0.1
1	-9.9	4.1

$$y_1 = y_0 + h(-4t_0^3 y_0^2) = 0.1 + 0.1(-4(-10)^3)(0.1)^2 = 4.1$$

$$\begin{cases} \bar{y}_{n+1} = y_n + h f(x_n, y_n) \\ y_{n+1} = y_n + \frac{h}{2} [f(x_n, y_n) + f(x_{n+1}, \bar{y}_{n+1})] \end{cases}$$

$$\Rightarrow \begin{cases} \bar{y}_{n+1} = y_n + h(-4t_n^3 y_n^2) \\ y_{n+1} = y_n + \frac{h}{2} [-4t_n^3 y_n^2 + (-4t_{n+1}^3 \bar{y}_{n+1}^2)] \end{cases}$$

	t_n	\bar{y}_n	y_n
0	-10	0.1	0.1
1	-9.9	4.1	

$$\bar{y}_1 = y_0 + h(-4t_0^3 y_0^2) = 4.1$$

$$y_1 = y_0 + \frac{h}{2} [-4t_0^3 y_0^2 - 4t_1^3 \bar{y}_1^2] = 0.1 + 0.05(-4(-10)^3(0.1)^2 - 4(-9.9)^3(4.1)^2) = 3262.245$$