第四章上机作业实习报告

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P116 1

理论分析

该题主要考察不动点迭代法和Newton法,以及Steffensen加速方法。

计算程序

主程序位于 code/main 1.m 文件中,

其中,第(1)问的迭代法程序实现位于 code/iteration_1.m,第(2)问的迭代法程序实现函数位于 code/iteration_2.m,第(3)问的迭代法程序实现函数位于 code/iteration_1_steffensen.m,第(4)问的迭代法程序实现函数位于 code/iteration_2_steffensen.m,第(5)问的迭代法程序实现函数位于 code/newton iteration.m。

计算结果分析

设置最大迭代次数为10001,程序输出如下,

迭代法(1)

k=24, x=1.368808107

迭代法(2)

不收敛

k=10001, x=1.923189477

迭代法(1) Steffensen加速

k=3, x=1.368808108

迭代法(2) Steffensen加速

k=4, x=1.368808108

Newton迭代法

k=4, x=1.368808108

可见,迭代法(1)收敛,迭代次数为24次才能到达Leonardo的准确度,而通过Steffensen加速后,收敛速度显著提高,迭代次数缩减为3次。

迭代法(2)不收敛,而通过Steffensen加速后,变得收敛,且收敛速度也比较快,迭代次数仅需要4次。

Newton法迭代收敛, 迭代次数也需要4次。

理论分析

本题目主要考察非线性方程组的数值解法。

计算程序

主程序位于 code/main 2.m 文件中,

其中,第二问的Newton法函数位于 code/newton_nonlinear_iteration.m 中。

计算结果分析

对于 (1)

构造迭代法:

$$x = egin{bmatrix} x1 \ x2 \ x3 \end{bmatrix}, \Phi(x) = egin{bmatrix} \phi_1(x) \ \phi_2(x) \ \phi_3(x) \end{bmatrix} = egin{bmatrix} rac{rac{1}{3}(cos(x_2x_3) + rac{1}{2})}{rac{1}{9}\sqrt{x_1^2 + sinx_3 + 1.06} - 0.1} \ rac{1}{20}(rac{3-10\pi}{3} - e^{-x_1x_2}) \end{bmatrix}$$

由于x2有开根号的情况,若开根号取正号,设置 $x_0=[0,0,0]^T$,迭代10次后,输出结果如下:

```
不动点迭代法(x2开根取正):
k=1, x=[0.500000,0.014396,-0.523599]
k=2, x=[0.499991,0.000000,-0.523240]
k=3, x=[0.500000,0.000019,-0.523599]
k=4, x=[0.500000,0.000000,-0.523598]
k=5, x=[0.500000,0.000000,-0.523599]
k=6, x=[0.500000,0.000000,-0.523599]
k=7, x=[0.500000,0.000000,-0.523599]
k=8, x=[0.500000,0.000000,-0.523599]
k=9, x=[0.500000,0.000000,-0.523599]
k=9, x=[0.500000,0.000000,-0.523599]
```

可见k=5时已经收敛,方程组的解为 $x=[0.500000,0.000000,-0.523599]^T$ 。

若开根号取负号,设置,迭代10次后,输出结果如下:

```
不动点迭代法(x2开根取负):
k=1, x=[0.500000,-0.200000,-0.523599]
k=2, x=[0.498174,-0.200000,-0.528857]
k=3, x=[0.498137,-0.199606,-0.528837]
k=4, x=[0.498145,-0.199605,-0.528826]
k=5, x=[0.498145,-0.199606,-0.528826]
k=6, x=[0.498145,-0.199606,-0.528826]
k=7, x=[0.498145,-0.199606,-0.528826]
k=8, x=[0.498145,-0.199606,-0.528826]
k=9, x=[0.498145,-0.199606,-0.528826]
k=10, x=[0.498145,-0.199606,-0.528826]
```

可见k=5时已经收敛,方程组的解为 $x=[0.498145,-0.199606,-0.528826]^T$ 。

对于(2), x_0 分别取 $[0,0,0]^T$, $[1,1,1]^T$, $[-1,-1,-1]^T$ 三种初值。

```
k=1, x=[0.500000,-0.016889,-0.523599]

k=2, x=[0.500016,0.001660,-0.524490]

k=3, x=[0.500000,0.000018,-0.523516]

k=4, x=[0.500000,0.000000,-0.523598]

k=5, x=[0.500000,0.000000,-0.523599]

k=6, x=[0.500000,0.000000,-0.523599]

k=7, x=[0.500000,0.000000,-0.523599]

k=8, x=[0.500000,-0.000000,-0.523599]

k=9, x=[0.500000,0.000000,-0.523599]

k=10, x=[0.500000,0.000000,-0.523599]
```

可见k=5时已经收敛,方程组的解为 $x=[0.500000,0.000000,-0.523599]^T$ 。

```
k=1, x=[0.913262,0.460820,-0.480480]

k=2, x=[0.501078,0.187771,-0.492003]

k=3, x=[0.500351,0.061402,-0.516221]

k=4, x=[0.500100,0.011773,-0.520881]

k=5, x=[0.500006,0.000648,-0.523029]

k=6, x=[0.500000,0.000004,-0.523566]

k=7, x=[0.500000,0.000000,-0.523599]

k=8, x=[0.500000,0.000000,-0.523599]

k=9, x=[0.500000,0.000000,-0.523599]

k=10, x=[0.500000,0.000000,-0.523599]
```

这时收敛速度变慢,k=7时才收敛,方程组的解为 $x = [0.500000, 0.000000, -0.523599]^T$ 。

• 若 $x_0 = [-1, -1, -1]^T$,迭代10次后,输出结果如下:

```
k=1, x=[0.629628,-0.538028,-0.453520]

k=2, x=[0.493206,-0.329618,-0.558115]

k=3, x=[0.498016,-0.236261,-0.535041]

k=4, x=[0.498098,-0.204459,-0.530732]

k=5, x=[0.498143,-0.199705,-0.529090]

k=6, x=[0.498145,-0.199606,-0.528831]

k=7, x=[0.498145,-0.199606,-0.528826]

k=8, x=[0.498145,-0.199606,-0.528826]

k=9, x=[0.498145,-0.199606,-0.528826]

k=10, x=[0.498145,-0.199606,-0.528826]
```

迭代依旧收敛,k=7时收敛,然而方程组的解和前面不同,变成了 $x=[0.498145,-0.199606,-0.528826]^T$ 。