

三. 解: $\det(\lambda E - A) = \begin{vmatrix} \lambda+1 & -4 & -3 \\ 0 & \lambda-2 & 0 \\ 0 & -3 & \lambda+1 \end{vmatrix} = (\lambda-2)(\lambda+1)^2$

$(A-2E)(A+E) \neq 0$, 故 A 的最小多项式为 $\varphi(\lambda) = (\lambda-2)(\lambda+1)^2$

故初等因子组为 $\lambda-2$, $(\lambda+1)^2$, A 的 Jordan 标准形

$$J = \begin{bmatrix} 2 & & \\ & -1 & \\ & 1 & -1 \end{bmatrix}, \quad S(\lambda) = \begin{bmatrix} 1 & & \\ & 1 & \\ & & (\lambda-2)(\lambda+1)^2 \end{bmatrix}$$

有理标准形 $C = \begin{bmatrix} 0 & 0 & 2 \\ 1 & 0 & 3 \\ 0 & 1 & 0 \end{bmatrix}$.

四. 解: Seidel 迭代格式为
$$\begin{cases} x_1^{(k+1)} = \frac{1}{3}(2x_3^{(k)} + 6) \\ x_2^{(k+1)} = \frac{1}{2}(-x_3^{(k)} + 8) \\ x_3^{(k+1)} = \frac{1}{2}(2x_1^{(k+1)} - x_2^{(k+1)} + 5) \end{cases}$$

Seidel 迭代法的迭代阵为 $M_2 = (D-L)^{-1}U = \begin{bmatrix} 0 & 0 & \frac{2}{3} \\ 0 & 0 & -\frac{1}{2} \\ 0 & 0 & \frac{11}{12} \end{bmatrix}$

$$\det(\lambda E - M_2) = \begin{vmatrix} \lambda & 0 & -\frac{2}{3} \\ 0 & \lambda & \frac{1}{2} \\ 0 & 0 & \lambda - \frac{11}{12} \end{vmatrix} = \lambda^3 - \frac{11}{12}\lambda^2$$

得 $\rho(M_2) = \frac{11}{12} < 1$, Seidel 迭代法收敛.

五. 解: (1) 差商表

x	$f(x)$	一阶差商	二阶差商	三阶差商
0	1.0000			
0.2	1.2214	1.1070		
0.4	1.4918	1.3520	0.6125	
0.6	1.8821	1.6515	0.7488	0.2272

$$N_3(x) = 1 + 1.1070x + 0.6125x(x-0.2) + 0.2272x(x-0.2)(x-0.4).$$

$$f(0.15) \approx N_3(0.15) = 1.1619.$$

六. 解: (1) $\det(\lambda E - A) = \begin{vmatrix} \lambda-2 & 0 & 0 \\ -1 & \lambda-2 & -3 \\ -4 & 0 & \lambda-1 \end{vmatrix} = (\lambda-1)(\lambda-2)^2$, 因为

$(A-E)(A-2E) \neq O$, 故最小多项式 $\varphi(\lambda) = (\lambda-1)(\lambda-2)^2$.

(2) 令 $\varphi(\lambda) = (\lambda-1)(\lambda-2)^2 = 0$ 得 $\lambda_1 = 1, \lambda_2 = \lambda_3 = 2$.

由于 $\deg \varphi(\lambda) = 3$, 故设 $e^{At} = a_0(t)E + a_1(t)A + a_2(t)A^2 = T(At)$.

由 $e^{\lambda t}$ 与 $T(\lambda t)$ 在 A 上的谱值相等, 于是有

$$\begin{cases} a_0(t) + a_1(t) + a_2(t) = e^t \\ a_0(t) + 2a_1(t) + 4a_2(t) = e^{2t} \\ a_1(t) + 4a_2(t) = te^{2t} \end{cases}, \text{解得} \begin{cases} a_0(t) = 4e^t - 3e^{2t} + 2te^{2t} \\ a_1(t) = -4e^t + 4e^{2t} - 3te^{2t} \\ a_2(t) = e^t - e^{2t} + te^{2t} \end{cases}$$

故

$$\begin{aligned} e^{At} &= (4e^t - 3e^{2t} + 2te^{2t}) \begin{bmatrix} 1 & & \\ & 1 & \\ & & 1 \end{bmatrix} + (-4e^t + 4e^{2t} - 3te^{2t}) \begin{bmatrix} 2 & 0 & 0 \\ 1 & 2 & 3 \\ 4 & 0 & 1 \end{bmatrix} \\ &\quad + (e^t - e^{2t} + te^{2t}) \begin{bmatrix} 4 & 0 & 0 \\ 16 & 4 & 9 \\ 12 & 0 & 1 \end{bmatrix}. \\ &= \begin{bmatrix} e^{2t} & 0 & 0 \\ 12e^t - 12e^{2t} + 13te^{2t} & e^{2t} & -3e^t + 3e^{2t} \\ -4e^t + 4e^{2t} & 0 & e^t \end{bmatrix}. \end{aligned}$$

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k	T_{2^k}	S_{2^k}	C_{2^k}	R_{2^k}
0	2.25000	2.34999	2.35659	2.35620
1	2.32500	2.35617	2.35620	2.35620
2	2.34837	2.35620	2.35620	
3	2.35425	2.35620		
4	2.35572			