

习题七

1. 解: 由 $f'(x_0) \approx \frac{1}{2h} [-3f(x_0) + 4f(x_1) - f(x_2)]$

$$\begin{aligned} \text{有 } f'(101) &\approx \frac{1}{2} [-3 \times 10.04988 + 4 \times 10.09950 - 10.14889] \\ &= 0.04974 \end{aligned}$$

由 $f'(x_1) \approx \frac{1}{2h} [-f(x_0) + f(x_2)]$

$$\begin{aligned} \text{有 } f'(102) &\approx \frac{1}{2} [-10.04988 + 10.14889] \\ &\approx 0.04951 \end{aligned}$$

2. 解: $h=0.1$ 时, 取 $x_0=2.6$, $x_1=2.7$, $x_2=2.8$

$$\begin{aligned} \text{则 } f'(x_1) &\approx \frac{1}{2h} [-f(x_0) + f(x_2)] \\ &= \frac{1}{0.2} [-13.4637 + 16.4446] \\ &\approx 14.9045 \end{aligned}$$

$$\begin{aligned} f''(x_1) &\approx \frac{1}{h^2} [f(x_0) - 2f(x_1) + f(x_2)] \\ &= \frac{1}{0.01} [13.4637 - 2 \times 14.8797 + 16.4446] \\ &\approx 14.8900 \end{aligned}$$

$h=0.2$ 时, 取 $x_0=2.5$, $x_1=2.7$, $x_2=2.9$

$$\begin{aligned} \text{则 } f'(x_1) &\approx \frac{1}{0.4} [-12.1825 + 18.1741] \\ &\approx 14.9790 \end{aligned}$$

$$\begin{aligned} f''(x_1) &\approx \frac{1}{0.04} [12.1825 - 2 \times 14.8797 + 18.1741] \\ &\approx 14.9300 \end{aligned}$$

3. 取如下函数表:

x_i	0.4	0.5	0.6
$f(x_i)$	0.510204	0.444444	0.390625

用二点公式, 取 $x_0 = 0.4$ $x_1 = 0.5$,

$$\text{则 } f'(0.5) \approx \frac{f(x_1) - f(x_0)}{h} = \frac{0.444444 - 0.510204}{0.1} \approx -0.657600$$

$$\text{截断误差 } |R_1'(x_1)| = \left| \frac{h}{2} f''(\xi_1) \right| = \left| \frac{0.1}{2} \times \frac{6}{(\xi_1+1)^4} \right| \leq \frac{0.1}{2} \times \frac{6}{(1.4)^4} = 0.07809$$

用三点公式, 取 $x_0 = 0.4$ $x_1 = 0.5$ $x_2 = 0.6$

$$\text{则 } f'(x_1) = f'(0.5) \approx \frac{1}{2h} [-f(x_0) + f(x_2)]$$

$$= \frac{1}{0.2} [-0.510204 + 0.390625]$$

$$\approx -0.597895$$

$$\text{截断误差 } |R_2'(x_1)| = \left| -\frac{h^2}{6} f^{(3)}(\xi_1) \right| = \left| -\frac{0.01}{6} \times \frac{-24}{(\xi_1+1)^5} \right|$$

$$\leq \frac{0.01}{6} \times \frac{24}{1.4^5}$$

$$\approx 0.000743737$$

4. (1) 梯形公式: $\int_0^1 e^{-x} dx \approx \frac{1-0}{2} [e^0 + e^{-1}] = 0.6839397$

Simpson公式: $\int_0^1 e^{-x} dx \approx \frac{1-0}{6} [e^0 + 4xe^{-\frac{1}{2}} + e^{-1}] \approx 0.63233368$

梯形公式误差为 $|R_1| = \frac{1}{12} |f''(\xi)| = \frac{1}{12} |e^{-\xi}| \leq \frac{1}{12} = 0.08333333$

Simpson公式误差为 $|R_2| = \frac{1}{2880} |f^{(4)}(\xi)| \leq \frac{1}{2880} \approx 0.000347222$

(2) 梯形公式: $\int_{0.1}^{0.5} e^{\frac{1}{x}} dx \approx \frac{0.5-0.1}{2} [e^{\frac{1}{0.3}} + e^{\frac{1}{0.1}}] \approx 4406.77097$

Simpson公式: $\int_{0.1}^{0.5} e^{\frac{1}{x}} dx \approx \frac{0.5-0.1}{6} [e^{\frac{1}{0.1}} + 4e^{\frac{1}{0.3}} + e^{\frac{1}{0.5}}] \approx 1476.398757$

梯形公式误差为 $|R_1| = \frac{0.4^3}{12} |f''(\xi)| = \frac{0.4^3}{12} \left| \frac{2e^{\frac{1}{\xi}}}{\xi^3} + \frac{e^{\frac{1}{\xi}}}{\xi^4} \right| \leq \frac{0.4^3}{12} \left| \frac{2e^{\frac{1}{0.1}}}{0.1^3} + \frac{e^{\frac{1}{0.1}}}{0.1^4} \right|$

$$\approx 1.40969 \times 10^6$$

Simpson公式误差为 $|R_2| = \frac{0.4^3}{2880} |f^{(4)}(\xi)| \leq \frac{0.4^3}{2880} |f^{(4)}(0.1)| \approx 1.2648086 \times 10^8$

5. 解: 已知 $C_k^{(n)} = \frac{(-1)^{n-k}}{k!(n-k)!n} \int_0^n \prod_{\substack{j=0 \\ j \neq k}}^n (t-j) dt$

$n=3$ 时, 有:

$$C_0^{(3)} = \frac{1}{8}, C_1^{(3)} = \frac{3}{8}, C_2^{(3)} = \frac{3}{8}, C_3^{(3)} = \frac{1}{8}.$$

6. 证明: 一般求积公式对 $f(x) \equiv 1$ 恒成立,

$$\text{因此 } \sum_{k=0}^n A_k = \int_a^b dx = b-a$$

$$\text{即 } \sum_{k=0}^n C_k^{(n)} = \frac{1}{b-a} \sum_{k=0}^n A_k = 1$$

7. 证明: 由定理 7.2, 有

$$R_1(f) = \int_a^b f(x) dx - \frac{b-a}{2} [f(a) + f(b)] \\ = -\frac{(b-a)^3}{12} f''(\xi), \quad \xi \in (a, b).$$

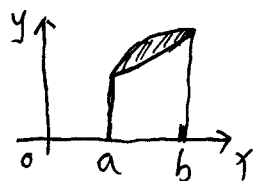
因为 $b-a > 0, f''(\xi) < 0$

则 $R_1(f) > 0$.

即 $\int_a^b f(x) dx > \frac{b-a}{2} [f(a) + f(b)]$ 恒成立.

即梯形公式所得近似值小于准确值.

几何意义: 如图



图中阴影部分为少算的部分.

8. 解: 记 $I(f) = \int_0^1 f(x) dx$. $\hat{I}(f) = \frac{1}{3} [2f(\frac{1}{4}) - f(\frac{1}{2}) + 2f(\frac{3}{4})]$.

因为 $I(1) = 1, \hat{I}(1) = 1$

$$I(x) = \frac{1}{2}, \hat{I}(x) = \frac{1}{2}$$

$$I(x^2) = \frac{1}{3}, \hat{I}(x^2) = \frac{1}{3}$$

$$I(x^3) = \frac{1}{4}, \hat{I}(x^3) = \frac{1}{4}$$

$$I(x^4) = \frac{1}{5}, \hat{I}(x^4) = \frac{37}{192}, \text{左端} \neq \text{右端}.$$

所以求积公式的代数精确度为 3.

9. 解: 先画函数表:

k	0	1	2	3	4	5	6	7	8	9	10
x_k	-1	-0.8	-0.6	-0.4	-0.2	0	0.2	0.4	0.6	0.8	1
$f(x_k)$	0.3679	0.5273	0.6977	0.8521	0.9608	1	0.9608	0.8521	0.6977	0.5273	0.3679

由复化梯形公式, 有

$$I \approx \frac{0.2}{2} [0.3679 + 0.3679 + 2((0.5273 + 0.6977 + 0.8521 + 0.9608) \times 2 + 1)]$$

$$\approx 1.48874$$

$$\text{截断误差 } |R_T(f)| = \frac{1}{6} \times 0.2^2 |f''(\xi)| \leq \frac{0.2^2}{6} |f''(0)| \approx 0.013333$$

由复化 Simpson 公式, 有

$$I \approx \frac{0.2}{3} [0.3679 \times 2 + 2(0.6977 + 0.9608 + 0.9608 + 0.6977) + 4 \times (0.5273 + 0.8521 + 1 + 0.8521 + 0.5273)]$$

$$\approx 1.49367$$

$$\text{截断误差 } |R_S(f)| = \frac{2}{180} \times 0.2^4 |f^{(4)}(\xi)| \leq \frac{2}{180} \times 0.2^4 |f^{(4)}(0)| \approx 0.00021333$$

10. (1) 解: 先画函数表:

x_i	0	$\frac{1}{8}$	$\frac{2}{8}$	$\frac{3}{8}$	$\frac{4}{8}$	$\frac{5}{8}$	$\frac{6}{8}$	$\frac{7}{8}$	1
$f(x_i)$	0	0.12307	0.23529	0.32877	0.40000	0.44944	0.48000	0.49558	0.50000

由复化梯形公式, 有

$$I \approx \frac{1}{16} [0 + 0.5 + 2(0.12307 + 0.23529 + 0.32877 + 0.40000 + 0.44944 + 0.48000 + 0.49558)]$$

$$\approx 0.34526875$$

由复化 Simpson 公式, 有

$$I \approx \frac{1}{24} [0 + 0.5 + 2(0.23529 + 0.40000 + 0.48000) + 4(0.12307 + 0.32877 + 0.44944 + 0.49558)]$$

$$\approx 0.34658417$$

(2) 解: 先画函数表

x_i	0	$\frac{1}{4}$	$\frac{2}{4}$	$\frac{3}{4}$	1
$f(x_i)$	0	0.14281	0.18021	0.18273	0.17329

由复化梯形公式,有:

$$I \approx \frac{1}{8} [0 + 0.17329 + 2 \times (0.14281 + 0.18021 + 0.18273)] \\ \approx 0.148099$$

由复化 Simpson 公式,有:

$$I \approx \frac{1}{12} [0 + 0.17329 + 2 \times 0.18021 + 4(0.14281 + 0.18273)] \\ \approx 0.152989$$

11. 解: 考虑 e^{-x^2} 的 MacLaurin 级数展开:

$$e^{-x^2} = 1 - x^2 + \frac{x^4}{2!} - \frac{x^6}{3!} + \dots$$

可得, 当 $x \in [0, 1]$ 时, $e^{-x^2} \geq 1 - x^2$. 从而:

$$\frac{2}{3} \leq \int_0^1 e^{-x^2} dx \leq 1$$

按照精度要求, 绝对误差 $\leq \frac{1}{2} \times 10^{-4}$.

用复化梯形公式:

设等分区间份数为 n , 则截断误差为 $-\frac{1}{12n^2} f''(\xi)$. 其中 $f(\xi) = e^{-x^2}$, $\xi \in [0, 1]$. 计算可得 $f''(x) = e^{-x^2}(4x^2 - 2)$. $\max_{x \in [0, 1]} |f''(x)| = 2$.

$$\text{令 } |-\frac{1}{12n^2} f''(\xi)| \leq \frac{1}{6n^2} \leq \frac{1}{2} \times 10^{-4}$$

$$\text{解得 } n \geq \sqrt{\frac{10000}{3}}.$$

故用复化梯形公式计算积分 $\int_0^1 e^{-x^2} dx$ 时, 满足精度要求的所需等分区间份数至少为 58.

用复化 Simpson 公式:

设等分区间份数为 n .

$$|R_s| = |-\frac{1}{180n^4} f^{(4)}(\xi)| \leq \frac{1}{15n^4} \leq \frac{1}{2} \times 10^{-4}$$

$$\text{解得 } n \geq 4\sqrt{\frac{4000}{3}}, \text{ 故取 } n = 8.$$

故用复化 Simpson 公式计算时, 应取 $n \geq 8$.

12. 用梯形公式的逐次分半计算公式:

区间分成了 $n=8=2^3$ 等份. 则 $m=3$, $h_0=1$

$$\text{记 } h_1 = \frac{1}{2} \quad h_2 = \frac{1}{4} \quad h_3 = \frac{1}{8}$$

$$T_1 = \frac{1}{2} [1.000000 + 0.841471] \approx 0.9207355$$

$$T_2 = \frac{1}{2} \times T_1 + \frac{1}{2} f(0.5) \approx 0.93979325$$

$$T_4 = \frac{1}{2} T_2 + \frac{1}{4} (f(\frac{1}{4}) + f(\frac{3}{4})) \approx 0.944513625$$

$$T_8 = \frac{1}{2} T_4 + \frac{1}{8} [f(\frac{1}{8}) + f(\frac{3}{8}) + f(\frac{5}{8}) + f(\frac{7}{8})] \approx 0.9456910625$$

$$\text{则 } I \approx T_8 = 0.9456910625$$

$$\text{误差: } |R(f, T_8)| \approx \frac{1}{3} |T_8 - T_4| \approx 0.00039247917$$

13. (1) 利用梯形公式的逐次分半算法, 令 $f = \frac{1}{1+\cos x}$.

$$T_1 = \frac{\pi}{2} (f(0) + f(\pi)) \approx 2.30426743$$

$$T_2 = \frac{1}{2} T_1 + \frac{\pi}{2} f(\frac{\pi}{2}) \approx 2.152133715, \quad \frac{1}{3} |T_1 - T_2| = 0.0507112383$$

$$T_4 = \frac{1}{2} T_2 + \frac{\pi}{4} (f(\frac{\pi}{4}) + f(\frac{3\pi}{4})) \approx 2.0785573, \quad \frac{1}{3} |T_2 - T_4| = 0.0245254872$$

$$T_8 = \frac{1}{2} T_4 + \frac{\pi}{8} (f(\frac{\pi}{8}) + f(\frac{3\pi}{8}) + f(\frac{5\pi}{8}) + f(\frac{7\pi}{8})) \approx 2.0527473164,$$

$$\frac{1}{3} |T_8 - T_4| = 0.0086033$$

$$T_{16} = \frac{1}{2} T_8 + \frac{\pi}{16} (f(\frac{\pi}{16}) + f(\frac{3\pi}{16}) + f(\frac{5\pi}{16}) + f(\frac{7\pi}{16}) + f(\frac{9\pi}{16}) + f(\frac{11\pi}{16}) + f(\frac{13\pi}{16}) + f(\frac{15\pi}{16}))$$

$$\approx 2.045550697$$

$$\frac{1}{3} |T_{16} - T_8| = 0.002398873$$

$$T_{32} = \frac{1}{2} T_{16} + \frac{\pi}{32} \sum_{k=1}^{16} f((2k-1)\frac{\pi}{32}) \approx 2.043689581$$

$$\frac{1}{3} |T_{32} - T_{16}| = 6.20371 \times 10^{-4}$$

$$T_{64} = \frac{1}{2} T_{32} + \frac{\pi}{64} \sum_{k=1}^{32} f((2k-1)\frac{\pi}{64}) \approx 2.04322$$

$$\frac{1}{3} |T_{64} - T_{32}| = 1.5652 \times 10^{-4}$$

$$\text{则 } \int_0^\pi \frac{dx}{1+\cos x} \approx 2.04322$$

$$(2) \text{ 令 } f = \frac{1}{1+x^3}$$

$$T_1 = \frac{1}{2} (f(0) + f(1)) = 0.75$$

$$T_2 = \frac{1}{2} T_1 + \frac{1}{2} f\left(\frac{1}{2}\right) \approx 0.8194444$$

$$\frac{1}{3} |T_2 - T_1| = 0.023148$$

$$T_4 = \frac{1}{2} T_2 + \frac{1}{4} (f(\frac{1}{4}) + f(\frac{3}{4})) \approx 0.831700244$$

$$\frac{1}{3} |T_4 - T_2| = 0.004085266$$

$$T_8 = \frac{1}{2} T_4 + \frac{1}{8} (f(\frac{1}{8}) + f(\frac{3}{8}) + f(\frac{5}{8}) + f(\frac{7}{8})) \approx 0.8346696$$

$$\frac{1}{3} |T_8 - T_4| = 9.89792 \times 10^{-4}$$

$$T_{16} = \frac{1}{2} T_8 + \frac{1}{16} \sum_{k=1}^8 f(2k-1)\frac{1}{16} \approx 0.83540454$$

$$\frac{1}{3} |T_{16} - T_8| = 2.4497 \times 10^{-4} < 3 \times 10^{-4}$$

$$\text{则 } \int_0^1 \frac{dx}{1+x^3} \approx 0.83540454$$

$$14. \text{ 解: 令 } f(x) = \sqrt{1+0.5^2 x}$$

按式(7-33)和式(7-40)计算得:

$$T_0^{(0)} = T_1 = \frac{4-0}{2} (f(0) + f(4)) \approx 5.217778487$$

$$T_0^{(1)} = T_2 = \frac{1}{2} T_1 + \frac{4-0}{2} f(2) \approx 4.7751562534$$

$$T_1^{(0)} = \frac{4T_0^{(1)} - T_0^{(0)}}{3} \approx 4.6276155089$$

$$T_0^{(2)} = \frac{1}{2} T_2 + \frac{4-0}{4} x [f(1) + f(3)] \approx 4.931362592$$

$$T_1^{(1)} = \frac{4T_0^{(2)} - T_0^{(1)}}{3} \approx 4.98343137119$$

$$T_2^{(0)} = \frac{16T_1^{(1)} - T_1^{(0)}}{15} \approx 5.0071524287$$

$$T_0^{(3)} = \frac{1}{2} T_0^{(2)} + \frac{4-0}{8} [f(\frac{1}{2}) + f(\frac{3}{2}) + f(\frac{5}{2}) + f(\frac{7}{2})] \approx 4.957844925$$

$$T_1^{(2)} = \frac{4T_0^{(3)} - T_0^{(2)}}{3} \approx 4.9666723694$$

$$T_2^{(1)} = \frac{16T_1^{(2)} - T_1^{(1)}}{15} \approx 4.9655510264$$

$$T_3^{(0)} = \frac{64T_2^{(1)} - T_2^{(0)}}{63} \approx 4.9648948276$$

此时 $|T_3^{(0)} - T_2^{(0)}| = 4.22576 \times 10^{-2} > 10^{-2}$, 继续计算

$$T_0^{(4)} = \frac{1}{2}T_0^{(3)} + \frac{4-0}{16} [f(\frac{1}{4}) + f(\frac{3}{4}) + \dots + f(\frac{15}{4})] \approx 4.96445034$$

$$T_1^{(3)} = \frac{4T_0^{(4)} - T_0^{(3)}}{3} \approx 4.966652144$$

$$T_2^{(2)} = \frac{16T_1^{(3)} - T_1^{(2)}}{15} \approx 4.9666507956$$

$$T_3^{(1)} = \frac{64T_2^{(2)} - T_2^{(1)}}{63} \approx 4.96666818756$$

$$T_4^{(0)} = \frac{128T_3^{(1)} - T_3^{(0)}}{127} \approx 4.966682151021$$

$$\text{此时: } |T_4^{(0)} - T_3^{(0)}| = 0.178732 \times 10^{-2} < 10^{-2}$$

$$\text{则 } I \approx 4.966682151021$$

15. 解: 令 $f(x) = e^{-x^2}$

$$T_0^{(0)} = \frac{1}{2} [f(0) + f(1)] \approx 0.683939720586$$

$$T_0^{(1)} = \frac{1}{2} T_0^{(0)} + \frac{1}{2} f(\frac{1}{2}) \approx 0.7313702518286$$

$$T_1^{(0)} = \frac{4T_0^{(1)} - T_0^{(0)}}{3} \approx 0.74718042891$$

$$T_0^{(2)} = \frac{1}{2} T_0^{(1)} + \frac{1}{4} [f(\frac{1}{4}) + f(\frac{3}{4})] \approx 0.7429840978$$

$$T_1^{(1)} = \frac{4T_0^{(2)} - T_0^{(1)}}{3} \approx 0.7468553797909$$

$$T_2^{(0)} = \frac{16T_1^{(1)} - T_1^{(0)}}{15} \approx 0.746833709849707$$

$$\text{此时 } |T_2^{(0)} - T_1^{(0)}| \approx 3.46719 \times 10^{-4} > 10^{-4}$$

$$T_0^{(3)} = \frac{1}{2} T_0^{(2)} + \frac{1}{8} [f(\frac{1}{8}) + f(\frac{3}{8}) + f(\frac{5}{8}) + f(\frac{7}{8})] \approx 0.74586561484$$

$$T_1^{(2)} = \frac{4T_0^{(3)} - T_0^{(2)}}{3} \approx 0.74682612053$$

$$T_2^{(1)} = \frac{16T_1^{(2)} - T_1^{(1)}}{15} \approx 0.7468241699098$$

$$T_3^{(0)} = \frac{64T_2^{(1)} - T_2^{(0)}}{63} \approx 0.746824018482$$

$$\text{此时 } |T_3^{(0)} - T_2^{(0)}| = 9.6913668 \times 10^{-6} < 10^{-4}$$

$$\text{则 } I \approx 0.746824018482$$

$$16. (1) \text{ 记 } I(f) = \int_{-h}^h f(x) dx \quad \hat{I}(f) = A_1 f(-\frac{h}{2}) + A_2 f(0) + A_3 f(\frac{h}{2})$$

$$\text{因为 } I(1) = \int_{-h}^h 1 dx = 2h, \quad \hat{I}(1) = A_1 + A_2 + A_3$$

$$I(x) = \int_{-h}^h x dx = 0 \quad \hat{I}(x) = -A_1 \cdot \frac{h}{2} + 0 + A_3 \cdot \frac{h}{2}$$

$$I(x^2) = \int_{-h}^h x^2 dx = \frac{2}{3}h^3 \quad \hat{I}(x^2) = A_1 \cdot \frac{h^2}{4} + A_3 \cdot \frac{h^2}{4}$$

$$\text{令 } \begin{cases} 2h = A_1 + A_2 + A_3 \\ 0 = -A_1 \cdot \frac{h}{2} + A_3 \cdot \frac{h}{2} \\ \frac{2}{3}h^3 = A_1 \cdot \frac{h^2}{4} + A_3 \cdot \frac{h^2}{4} \end{cases}$$

$$\text{解得: } A_1 = A_3 = \frac{4}{3}h, \quad A_2 = -\frac{2}{3}h.$$

此时代数精度最高.

$$(2) \text{ 记 } I(f) = \int_0^2 f(x) dx \quad \hat{I}(f) = f(x_1) + f(x_2)$$

$$\text{因为 } I(1) = \int_0^2 1 dx = 2, \quad \hat{I}(1) = 2$$

$$I(x) = \int_0^2 x dx = 1, \quad \hat{I}(x) = x_1 + x_2$$

$$I(x^2) = \int_0^2 x^2 dx = \frac{8}{3}, \quad \hat{I}(x^2) = x_1^2 + x_2^2$$

$$I(x^3) = \int_0^2 x^3 dx = 2, \quad \hat{I}(x^3) = x_1^3 + x_2^3$$

$$\text{解得 } x_1 = \frac{\sqrt{3}}{3} + 1, \quad x_2 = 1 - \frac{\sqrt{3}}{3}$$

$$\text{或 } x_1 = 1 - \frac{\sqrt{3}}{3}, \quad x_2 = 1 + \frac{\sqrt{3}}{3}$$

$$\Rightarrow \begin{cases} 2 = 2 \\ 2 = x_1 + x_2 \\ \frac{8}{3} = x_1^2 + x_2^2 \\ 2 = x_1^3 + x_2^3 \end{cases}$$

$$(3) \text{ 记 } I(f) = \int_{-1}^1 f(x) dx, \quad \hat{I}(f) = A_1 f(x_1) + A_2 f(0) + f(1)$$

$$\text{因为 } I(1) = \int_{-1}^1 1 dx = 2, \quad \hat{I}(1) = A_1 + A_2 + 1$$

$$I(x) = 0$$

$$\hat{I}(x) = A_1 x_1 + 0 + 1$$

$$I(x^2) = \frac{2}{3}$$

$$\hat{I}(x^2) = A_1 x_1^2 + 0 + 1$$

$$\text{则令 } \begin{cases} 2 = A_1 + A_2 + 1 \\ 0 = A_1 x_1 + 0 + 1 \\ \frac{2}{3} = A_1 x_1^2 + 0 + 1 \end{cases}$$

$$\Rightarrow \begin{cases} A_1 = -3 \\ A_2 = 4 \\ x_1 = \frac{1}{3} \end{cases}$$

17. 我们知道在 $[-1, 1]$ 上的两点 Gauss 型求积公式为:

$$\int_{-1}^1 f(x) dx \approx f\left(\frac{1}{\sqrt{3}}\right) + f\left(-\frac{1}{\sqrt{3}}\right)$$

对于 $[a, b]$ 区间上的定积分, 构造变换.

$$\chi(t) = \frac{b-a}{2} \cdot t + \frac{b+a}{2} \quad t \in [-1, 1]$$

$$\begin{aligned} \int_a^b f(x) dx &= \frac{b-a}{2} \int_{-1}^1 f\left(\frac{b-a}{2}t + \frac{b+a}{2}\right) dt \\ &\approx \frac{b-a}{2} \left[f\left(-\frac{1}{\sqrt{3}}\right) + f\left(\frac{1}{\sqrt{3}}\right) \right] \end{aligned}$$

令 $h=b-a$. 则

$$\int_a^b f(x) dx \approx \frac{h}{2} \left[f\left(a + \left(\frac{1}{2} - \frac{\sqrt{3}}{6}\right)h\right) + f\left(a + \left(\frac{1}{2} + \frac{\sqrt{3}}{6}\right)h\right) \right]$$

证毕.

截断误差为:

$$|R(f)| = \left| \frac{2^5 (2!)^4}{5 (4!)^3} f^{(4)}\left(\frac{\xi}{2}\right) \right| = \frac{1}{135} |f^{(4)}\left(\frac{\xi}{2}\right)|, \quad \xi \in [a, b]$$

18. 令题中公式对于 $f(x)=1, x, x^2, x^3$ 准确成立

$$\text{则: } \begin{cases} A_0 + A_1 = \frac{2}{3} \\ x_0 A_0 + x_1 A_1 = \frac{2}{5} \\ x_0^2 A_0 + x_1^2 A_1 = \frac{2}{7} \\ x_0^3 A_0 + x_1^3 A_1 = \frac{2}{9} \end{cases}$$

$$\text{解得: } \begin{cases} x_0 = \frac{5}{9} + \frac{2\sqrt{10}}{63} \\ x_1 = \frac{5}{9} - \frac{2\sqrt{10}}{63} \\ A_0 = \frac{1}{3} + \frac{\sqrt{10}}{150} \\ A_1 = \frac{1}{3} - \frac{\sqrt{10}}{150} \end{cases} \quad \text{或} \quad \begin{cases} x_0 = \frac{5}{9} - \frac{2\sqrt{10}}{63} \\ x_1 = \frac{5}{9} + \frac{2\sqrt{10}}{63} \\ A_0 = \frac{1}{3} - \frac{\sqrt{10}}{150} \\ A_1 = \frac{1}{3} + \frac{\sqrt{10}}{150} \end{cases}$$

$$\text{总之: } \int_0^1 \sqrt{x} f(x) dx \approx \left(\frac{1}{3} - \frac{\sqrt{10}}{150}\right) f\left(\frac{5}{9} - \frac{2\sqrt{10}}{63}\right) + \left(\frac{1}{3} + \frac{\sqrt{10}}{150}\right) f\left(\frac{5}{9} + \frac{2\sqrt{10}}{63}\right)$$

为 Gauss 型求积公式.

19. (1) 令 $I(f) = \int_{-1}^1 f(x) dx$; $\hat{I}(f) = \frac{2}{3} [f(-1) + f(0) + f(1)]$

则: $I(1) = 2 = \hat{I}(f) = 2$

$I(x) = 0 = \hat{I}(f) = 0$

$I(x^2) = \frac{2}{3} \neq \hat{I}(f) = \frac{4}{3}$

因此其代数精确度为 $1 \neq 2 \times 3 - 1 = 5$

则不是 Gauss 型求积公式。

(2) 令 $I(f) = \int_{-1}^1 f(x) dx$, $\hat{I}(f) = \frac{1}{3} [f(-1) + 4f(0) + f(1)]$

则 $I(1) = \int_{-1}^1 1 dx = 2$ $\hat{I}(1) = \frac{1}{3} (1 + 4 + 1) = 2$

$I(x) = \int_{-1}^1 x dx = 0$ $\hat{I}(x) = \frac{1}{3} (-1 + 0 + 1) = 0$

$I(x^2) = \int_{-1}^1 x^2 dx = \frac{2}{3}$ $\hat{I}(x^2) = \frac{1}{3} (1 + 0 + 1) = \frac{2}{3}$

$I(x^3) = 0$ $\hat{I}(x^3) = \frac{1}{3} (-1 + 0 + 1) = 0$

$I(x^4) = \frac{2}{5}$ $\hat{I}(x^4) = \frac{1}{3} (1 + 0 + 1) = \frac{2}{3} \neq \frac{2}{5}$

则其代数精确度为 $3 \neq 2 \times 3 - 1 = 5$

则不是 Gauss 型求积公式。

(3) 令 $I(f) = \int_0^2 f(x) dx$. $\hat{I}(f) = \frac{1}{9} [5f(1-\sqrt{0.6}) + 8f(1) + 5f(1+\sqrt{0.6})]$

则 $I(1) = 2$ $\hat{I}(1) = \frac{1}{9} (5 + 8 + 5) = 2$

$I(x) = 2$ $\hat{I}(x) = \frac{1}{9} [5x(1-\sqrt{0.6}) + 8 + 5x(1+\sqrt{0.6})] = 2$

$I(x^2) = \frac{8}{3}$ $\hat{I}(x^2) = \frac{1}{9} [5x(1-\sqrt{0.6})^2 + 8 + 5x(1+\sqrt{0.6})^2] = \frac{8}{3}$

$I(x^3) = 4$ $\hat{I}(x^3) = \frac{1}{9} [5x(1-\sqrt{0.6})^3 + 8 + 5x(1+\sqrt{0.6})^3] = 4$

$I(x^4) = \frac{32}{5}$ $\hat{I}(x^4) = 6.4$

$I(x^5) = \frac{32}{3}$ $\hat{I}(x^5) = \frac{32}{3}$

$I(x^6) = \frac{128}{7}$ $\hat{I}(x^6) \approx 18.24 \neq \frac{128}{7}$

则其代数精确度为 $5 = 2 \times 3 - 1$

则是 Gauss 型求积公式。

20. 证明:

因为求和公式代数精确度不小于 $n-1$

则对 $f(x) = 1, x, x^2, \dots, x^{n-1}$ 都精确成立.

则有:

$$\begin{cases} A_1 + A_2 + \dots + A_n = b-a \\ A_1 x_1 + A_2 x_2 + \dots + A_n x_n = \frac{1}{2}(b^2 - a^2) \\ \vdots \\ A_1 x_1^{n-1} + A_2 x_2^{n-1} + \dots + A_n x_n^{n-1} = \frac{1}{n}(b^n - a^n) \end{cases}$$

对于给定的 $x_k, k=1, \dots, n$.

线性方程组有唯一解.

$$\text{将 } A_k = \int_a^b l_k(x) dx = \int_a^b \prod_{\substack{j=1 \\ j \neq k}}^n \frac{x-x_j}{x_k-x_j} dx \text{ 代入. 其中 } k=1, 2, \dots, n.$$

满足方程组的条件.

$$\text{则必有 } A_k = \int_a^b l_k(x) dx = \int_a^b \prod_{\substack{j=1 \\ j \neq k}}^n \frac{x-x_j}{x_k-x_j} dx \text{ 成立.}$$

证毕

21. 三点公式:

$$I = \int_0^1 \frac{2 \sin(2x-1)}{3-2x} dx = \frac{1}{2} \int_{-1}^1 \frac{2 \sin t}{2-t} dt$$

$$= \frac{1}{2} \left[\frac{5}{9} \frac{2 \sin \frac{\sqrt{3}}{2}}{2-\frac{\sqrt{3}}{2}} + \frac{8}{9} \frac{2 \sin 0}{2-0} + \frac{5}{9} \frac{2 \sin(-\frac{\sqrt{3}}{2})}{2+\frac{\sqrt{3}}{2}} \right]$$

$$\approx 0.177051$$

五点公式:

$$I = \frac{1}{2} \int_{-1}^1 \frac{2 \sin t}{2-t} dt, \text{ 令 } f(t) = \frac{2 \sin t}{2-t},$$

$$\begin{aligned} &= \frac{1}{2} \left[0.23692689 \cdot (f(0.90617985) + f(-0.90617985)) \right. \\ &\quad + 0.47862867 \cdot (f(0.53846931) + f(-0.53846931)) \\ &\quad \left. + 0.56888889 \cdot f(0) \right] \end{aligned}$$

$$\approx 0.1775771949$$

22. 解: 构造 n 点的 Gauss-Chebyshev 求和公式.

$$I = \int_{-1}^1 \frac{P_n(x)}{\sqrt{1-x^2}} dx \approx \frac{\pi}{n} \sum_{k=1}^n P_n(\cos(\frac{2k-1}{2n}\pi))$$

23 解: 用 $n=4$ 的 Gauss-Laguerre 求和公式:

$$I = \int_0^{+\infty} e^{-x^2} dx \approx \sum_{k=1}^4 A_k e^{x_k} e^{-x_k^2}$$

$$\approx 0.83273912 \cdot e^{-0.32254769^2} + 2.04810244 e^{-1.74576110^2} \\ + 3.63114631 e^{-4.53662030^2} + 6.48714508 e^{-9.39507091^2}$$

$$\approx 0.8476788322$$

$$\frac{\sqrt{\pi}}{2} - 0.8476788322 \approx 0.03854809325$$

即结果偏小约 0.03854809325

用 $n=4$ 的 Gauss-Hermite 求和公式

因积分 $\int_0^{+\infty} e^{-x^2} dx$ 收敛, e^{-x^2} 为偶函数,

故 $\int_{-\infty}^{+\infty} e^{-x^2} dx$ 收敛, 且 $\int_0^{+\infty} e^{-x^2} dx = \frac{1}{2} \int_{-\infty}^{+\infty} e^{-x^2} dx$

查表得:

$$\frac{1}{2} \int_{-\infty}^{+\infty} e^{-x^2} dx \approx (0.80491409 \times 1 \times 2 + 0.08131284 \times 1 \times 2) \times \frac{1}{2} \\ \approx 0.88622693$$

$$\frac{\sqrt{\pi}}{2} - 0.88622693 \approx 4.54724 \times 10^{-9}$$

即结果与真实值基本相同

24. 解: $\alpha = \frac{4 \times 20}{15^2 \times 3\pi} \sin^2\left(\frac{15}{2} \cdot \frac{3\pi}{20}\right) \approx 0.00552478857$

$\beta = \frac{2 \times 20}{15^2 \times 3\pi} \sin\left(\frac{15}{2} \cdot \frac{3\pi}{20}\right) \approx -0.007218484136$

$$I \approx -\frac{1}{15} \sin 0 + \beta \sin\left(15 \times \frac{3\pi}{40}\right) + \frac{1}{15} \sin\left(15 \times \frac{3\pi}{2}\right) - \beta \sin\left(15 \times \left(\frac{3}{2}\pi - \frac{3\pi}{40}\right)\right)$$

$$+ \alpha \sum_{i=1}^9 \sin\left(15 \times \frac{3\pi}{20} i\right)$$

$$\approx 0.0666666667$$

与真实值 $\frac{1}{15}$ 相同.

25. 略

26. (1) 用复合梯形公式. $h = \frac{1.5-1.0}{4} = \frac{1}{8}$, $k = \frac{1.6-1.2}{4} = \frac{1}{10}$.

$$I \approx T_{4,4}(f) = \frac{hk}{4} \sum_{i=0}^4 \sum_{j=0}^m t_{ij} f(x_i, y_j)$$

$$= \frac{1}{320} \sum_{i=0}^4 \sum_{j=0}^4 t_{ij} \ln[1.0 + \frac{1}{8}i + 2(1.2 + \frac{1}{10}j)]$$

$$\approx 0.279231543$$

事实上准确值 $I = \int_{1.0}^{1.5} dx \int_{1.2}^{1.6} \ln(x+2y) dy = 0.27928885194 \dots$

可见近似值 $T_{4,4}$ 已有4位有效数字.

用复合 Simpson 公式.

$$I \approx S_{4,4}(f) = \frac{1}{720} \sum_{i=0}^4 \sum_{j=0}^4 s_{ij} f(x_i, y_j)$$

$$= \frac{1}{720} \sum_{i=0}^4 \sum_{j=0}^4 s_{ij} \ln[1.0 + \frac{1}{8}i + 2(1.2 + \frac{1}{10}j)]$$

$$\approx 0.27928880437$$

可见近似值 $S_{4,4}$ 已有7位有效数字.

(2) $h = \frac{0.5-0}{4} = \frac{1}{8}$ $k = \frac{1.5-1}{4} = \frac{1}{8}$.

I 的精确值为 0.194347061916333

用复合梯形公式

$$I \approx T_{4,4}(f) = \frac{1}{256} \sum_{i=0}^4 \sum_{j=0}^4 t_{ij} \frac{1}{1 + \frac{1}{8}i + (1 + \frac{1}{8}j)} \approx 0.1948705147$$

$T_{4,4}(f)$ 已有3位有效数字.

用复合 Simpson 公式.

$$I \approx S_{4,4}(f) = \frac{1}{576} \sum_{i=0}^4 \sum_{j=0}^4 S_{ij} \frac{1}{1 + \frac{1}{8}i(1 + \frac{1}{8}j)} \approx 0.1943537569$$

已具有 4 位有效数字.