

习题六

1. 解: $y = a_0 + a_1 x$

正则方程组为:
$$\begin{pmatrix} 8 & \sum_{i=1}^8 x_i \\ \sum_{i=1}^8 x_i & \sum_{i=1}^8 x_i^2 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} \sum_{i=1}^8 y_i \\ \sum_{i=1}^8 y_i x_i \end{pmatrix}$$

即
$$\begin{pmatrix} 8 & 15.26 \\ 15.26 & 30.1556 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} 145.227 \\ 284.8363 \end{pmatrix}$$

$\Rightarrow a_0 = 3.9160 \quad a_1 = 7.4639$

所以 $y = 3.9160 + 7.4639x$

2. 解: $y = a_0 + a_1 x + a_2 x^2$

正则方程组为:

$$\begin{pmatrix} 9 & \sum_{i=1}^9 x_i & \sum_{i=1}^9 x_i^2 \\ \sum_{i=1}^9 x_i & \sum_{i=1}^9 x_i^2 & \sum_{i=1}^9 x_i^3 \\ \sum_{i=1}^9 x_i^2 & \sum_{i=1}^9 x_i^3 & \sum_{i=1}^9 x_i^4 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} \sum_{i=1}^9 y_i \\ \sum_{i=1}^9 y_i x_i \\ \sum_{i=1}^9 y_i x_i^2 \end{pmatrix}$$

即
$$\begin{pmatrix} 9 & 53 & 281 \\ 53 & 381 & 3017 \\ 281 & 3017 & 25317 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} 32 \\ 147 \\ 1025 \end{pmatrix}$$

$\Rightarrow a_0 = 13.4597 \quad a_1 = -3.6053 \quad a_2 = 0.2676$

所以 $y = 13.4597 - 3.6053x + 0.2676x^2$

3. 解: 观察数据近似一次线性关系,

则用最小二乘法拟合多项式 $y = a_0 + a_1 x$.

$$\text{正则方程组为: } \begin{bmatrix} 5 & 700 \\ 700 & 99376 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 758 \\ 108146 \end{bmatrix}$$

$$\Rightarrow a_0 = -54.536 \quad a_1 = 1.4724$$

$$\text{则 } y = 1.4724x - 54.536$$

近似为钢锭硫含量与冶炼时间的关系函数.

4. 解: 考虑 y 与 x^2 的关系:

x_i^2	361	625	961	1444	1936
y_i	19.0	32.3	49.0	73.3	97.8

用最小二乘法拟合: $y = a_0 + a_1 x^2$

正则方程组为:

$$\begin{bmatrix} 5 & 5327 \\ 5327 & 7277699 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 271.4 \\ 369321.5 \end{bmatrix}$$

$$\Rightarrow a_0 = 0.9726 \quad a_1 = 0.0500$$

$$\text{则 } y = 0.9726 + 0.05 x^2$$

5. 解: 考虑 $\varphi_0 = x$ $\varphi_1 = x^3$, 线性无关. 在各节点处的值:

$$\varphi_0(x) = [-3 \quad -2 \quad -1 \quad 0 \quad 1 \quad 2 \quad 3]$$

$$\varphi_1(x) = [-27 \quad -8 \quad -1 \quad 0 \quad 1 \quad 8 \quad 27]$$

计算得正则方程组:

$$\begin{bmatrix} 28 & 196 \\ 196 & 1588 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 209.73 \\ 1683.63 \end{bmatrix} \Rightarrow a_0 = 0.5059 \quad a_1 = 0.9978$$

$$\text{则 } y = 0.5059 + 0.9978x^3$$

6. 解: $y = ae^{bx} \Rightarrow \ln y = \ln a + bx$. 数据变为:

x_i	1	2	3	4	5	6	7	8
$\ln y_i$	2.7279	3.0204	3.3105	3.6000	3.8939	4.1836	4.4759	4.7673

得正则方程组:

$$\begin{cases} 8a_0 + 36a_1 = 29.9795 \\ 36a_0 + 204a_1 = 147.1406 \end{cases}$$

$$\Rightarrow a_0 = 2.4367 \quad a_1 = 0.2913$$

$$\text{则 } a = e^{a_0} = 11.4352 \quad b = 0.2913$$

$$\text{则经验公式为 } y = 11.4352 e^{0.2913x}$$

7. 解: $y = \frac{t}{at+b} \Rightarrow \frac{1}{y} = a + b\frac{1}{t}$. 数据变为下图, 用最小二乘法拟合:

$\frac{1}{t_i}$	1	$\frac{1}{2}$	$\frac{1}{3}$	$\frac{1}{4}$	$\frac{1}{6}$	$\frac{1}{8}$	$\frac{1}{10}$	$\frac{1}{12}$	$\frac{1}{14}$	$\frac{1}{16}$
$\frac{1}{y_i}$	0.25	0.156	0.1248	0.1138	0.1049	0.1014	0.0968	0.096	0.095	0.0943

将数据代入正则方程组得:

$$\begin{bmatrix} 10 & 2.6923 \\ 2.6923 & 1.4930 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 1.2330 \\ 0.4586 \end{bmatrix}$$

$$\Rightarrow a_0 = 0.0789 \quad a_1 = 0.1649$$

$$\text{则 } \frac{1}{y} = 0.0789 + 0.1649 \frac{1}{t}$$

$$\Rightarrow y = \frac{t}{0.0789t + 0.1649}$$

8. 解: $y = ae^{\frac{b}{t}} \Rightarrow \ln y = \ln a + b\frac{1}{t}$. 数据变为:

$\frac{1}{t_i}$	1	0.5	0.333	0.25	0.1667	0.125	0.1	0.833	0.0714	0.0625
$\ln y_i$	1.3863	1.8579	2.0807	2.1736	2.2544	2.2885	2.3351	2.3437	2.3542	2.3618

用最小二乘法拟合:

则正则方程组为:

$$\begin{bmatrix} 10 & 2.6923 \\ 2.6923 & 1.4930 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} 21.4362 \\ 4.9586 \end{bmatrix}$$

$$\Rightarrow a_0 = 2.4284 \quad a_1 = -1.0579$$

$$\text{则 } \ln y = 2.4284 + (-1.0579) \frac{1}{t}$$

$$a = e^{2.4284} = 11.3407 \quad b = -1.0579$$

$$\text{则 } y = 11.3407 e^{\frac{-1.0579}{t}}$$

$$\text{对于题7的残差平方和为: } \sum_{i=1}^{10} (y_i - \frac{t_i}{0.078t_i + 0.1649})^2 = 1.7030$$

$$\text{题8的残差平方和为 } \sum_{i=1}^{10} (y_i - 11.3407 e^{\frac{-1.0579}{t_i}})^2 = 0.1109 < 1.7030$$

$$\text{则 } y = 11.3407 e^{\frac{-1.0579}{t}} \text{ 更好.}$$

9. 解: $k=0$ 时, $\varphi_0(x)=1$, 则 $\int_0^1 x dx = \frac{1}{2}$.

$$k \neq 0 \text{ 时: } \alpha_1 = \frac{(x\varphi_0, \varphi_0)}{(\varphi_0, \varphi_0)} = \frac{\int_0^1 x \cdot x \cdot 1^2 dx}{\int_0^1 x \cdot 1^2 dx} = \frac{\frac{1}{3}}{\frac{1}{2}} = \frac{2}{3}$$

$$\text{则 } \varphi_1(x) = x - \frac{2}{3}$$

$$\text{则 } \int_0^1 x \varphi_1(x) dx = \int_0^1 (x^2 - \frac{2}{3}x) dx = 0$$

$$\alpha_2 = \frac{\int_0^1 x \cdot x \cdot (x - \frac{2}{3}) dx}{\int_0^1 x (x - \frac{2}{3}) dx} = \frac{\frac{8}{15}}{\frac{1}{15}} = 8$$

$$\beta_2 = \frac{\int_0^1 x (x - \frac{2}{3})^2 dx}{\int_0^1 x \cdot 1^2 dx} = \frac{7}{30}$$

$$\therefore \varphi_2(x) = x^2 - \frac{6}{5}x + \frac{3}{10}$$

根据定理 6.3. 有 $\int_0^1 x \varphi_k(x) dx$ 在 $k \geq 1$ 时, 为 0

$$\text{则综上: } \int_0^1 x \varphi_k(x) dx = \begin{cases} \frac{1}{2} & k=0 \\ 0 & k \neq 0 \end{cases}$$

$$\varphi_2(x) = x^2 - \frac{6}{5}x + \frac{3}{10}$$

另解:

由 $\{\varphi_k(x)\}$ 的正交性,

$$\text{当 } k > 0 \text{ 时, } \int_0^1 x \varphi_k(x) dx = \int_0^1 \varphi_0(x) \varphi_k(x) dx = 0$$

$$\text{当 } k=0 \text{ 时, } \int_0^1 x \varphi_0(x) dx = \int_0^1 x dx = \frac{1}{2}$$

设 $\varphi_2(x) = x^2 + ax + b$, a, b 待定.

由 $\{\varphi_k(x)\}_{k=0}^n$ 的正交性.

$$\begin{cases} \int_0^1 \varphi_2(x) x dx = 0 \\ \int_0^1 \varphi_2(x) dx = 0 \end{cases}$$

$$\Rightarrow \begin{cases} \frac{1}{5} + \frac{4}{3}a + \frac{1}{3}b = 0 \\ \frac{1}{4} + \frac{1}{3}a + \frac{1}{2}b = 0 \end{cases}$$

$$\Rightarrow \begin{cases} \frac{1}{5} + \frac{4}{3}a + \frac{1}{3}b = 0 \\ \frac{1}{4} + \frac{1}{3}a + \frac{1}{2}b = 0 \end{cases}$$

$$\Rightarrow a = -\frac{6}{5}, \quad b = \frac{3}{10}$$

$$\text{则 } \varphi_2(x) = x^2 - \frac{6}{5}x + \frac{3}{10}$$

10. 证: 我们主要在欧内积空间讨论。由内积定义知 $(\varphi_k, \varphi_j) = (\varphi_j, \varphi_k)$, 故 G 对应的矩阵是对称矩阵。考虑以 a_0, a_1, \dots, a_n 为未知元的线性方程组

$$\sum_{k=0}^n a_k (\varphi_j, \varphi_k) = 0 \quad (j=0, 1, \dots, n). \quad (*)$$

其系数行列式为 G , 由线性代数知识, $(*)$ 式仅有零解 $a_k = 0 (k=0, 1, \dots, n)$ 的充要条件是 $G \neq 0$.

充分性: 设 $G \neq 0$ 要证 $\{\varphi_k(x)\}_{k=0}^n$ 线性无关, 作线性组合 $\sum_{k=0}^n a_k \varphi_k = 0$,

$$\text{显然有 } \left(\sum_{k=0}^n a_k \varphi_k, \varphi_j \right) = \sum_{k=0}^n a_k (\varphi_k, \varphi_j) = \sum_{k=0}^n a_k (\varphi_j, \varphi_k) = 0. \quad (j=0, 1, \dots, n)$$

这表明 $a_k (k=0, 1, \dots, n)$ 满足 $(*)$ 式, 又因 $G \neq 0$, 故有 $a_k = 0 (k=0, 1, \dots, n)$. 按线性无关的定义知 $\{\varphi_k(x)\}_{k=0}^n$ 线性无关.

必要性: 设 $\{\varphi_k(x)\}_{k=0}^n$ 线性无关, 要证 $G \neq 0$

$$\text{设 } a_k (k=0, 1, \dots, n) \text{ 满足 } (*) \text{ 式, 即 } \sum_{k=0}^n a_k (\varphi_j, \varphi_k) = 0 \quad (j=0, 1, \dots, n)$$

$$\text{则有 } \sum_{k=0}^n a_k (\varphi_k, \varphi_j) = \left(\sum_{k=0}^n a_k \varphi_k, \varphi_j \right) = 0 \quad (j=0, 1, \dots, n)$$

$$\text{从而有 } \left(\sum_{k=0}^n a_k \varphi_k, \sum_{k=0}^n a_k \varphi_k \right) = 0.$$

$$\text{则 } \sum_{k=0}^n a_k \varphi_k = 0, \text{ 由于 } \{\varphi_k(x)\}_{k=0}^n \text{ 线性无关, 则有 } a_k = 0 (k=0, 1, \dots, n)$$

即齐次方程组 $(*)$ 仅有零解. 故 $G \neq 0$

证毕

11. (1) 解: $x = [0, 0.2, 0.4, 0.6, 0.8, 1]$

$y = [0, 0.1987, 0.3894, 0.5646, 0.7174, 0.8415]$

此题有误差!!!

则 $\varphi_0(x) = 1$

$$\alpha_1 = \frac{(\varphi_0, \varphi_0)}{(\varphi_0, \varphi_0)} = \frac{\sum_{k=1}^6 1 \cdot \varphi_0^2(x_k) \cdot x_k}{\sum_{k=1}^6 1 \cdot \varphi_0^2(x_k)} = \frac{3}{6} = 0.5$$

$\varphi_1(x) = x - \frac{3}{6} = x - 0.5$

$$\alpha_2 = \frac{(\varphi_1, \varphi_1)}{(\varphi_1, \varphi_1)} = \frac{\sum_{k=1}^6 1 \cdot \varphi_1^2(x_k) \cdot x_k}{\sum_{k=1}^6 1 \cdot \varphi_1^2(x_k)} = \frac{0.12}{0.5288} = 0.2269$$

$$\beta_2 = \frac{(\varphi_1, \varphi_0)}{(\varphi_0, \varphi_0)} = \frac{\sum_{k=1}^6 \varphi_1(x_k)}{\sum_{k=1}^6 1 \cdot \varphi_0^2(x_k)} = \frac{0.5288}{6} = 0.0881$$

$$\varphi_2(x) = (x - 0.2269)(x - 0.5) - 0.0881 = x^2 - 0.7269x + 0.0253$$

$$\alpha_3 = \frac{(x\varphi_2, \varphi_2)}{(\varphi_2, \varphi_2)} = \frac{\sum_{k=1}^6 1 \cdot x_k \cdot \varphi_2^2(x_k)}{\sum_{k=1}^6 1 \cdot \varphi_2^2(x_k)} = \frac{0.033}{0.4785} = 0.069$$

$$\beta_3 = \frac{(\varphi_2, \varphi_2)}{(\varphi_1, \varphi_1)} = \frac{\sum_{k=1}^6 1 \cdot \varphi_2^2(x_k)}{\sum_{k=1}^6 1 \cdot \varphi_1^2(x_k)} = \frac{0.4785}{0.5288} = 0.9049$$

$$\begin{aligned}\varphi_3(x) &= (x - 0.069)(x^2 - 0.7269x + 0.0253) - 0.9049(x - 0.5) \\ &= x^3 - 0.7959x^2 - 0.8294x + 0.4542.\end{aligned}$$

$$a_0 = \frac{(y, \varphi_0)}{(\varphi_0, \varphi_0)} = \frac{\sum_{k=1}^6 1 \cdot y_k \cdot 1}{\sum_{k=1}^6 1 \cdot 1^2} = \frac{2.7116}{6} = 0.4519$$

$$a_1 = \frac{(y, \varphi_1)}{(\varphi_1, \varphi_1)} = \frac{\sum_{k=1}^6 1 \cdot y_k \cdot \varphi_1(x_k)}{\sum_{k=1}^6 1 \cdot \varphi_1^2(x_k)} = \frac{0.5939}{0.5288} = 1.1231$$

$$a_2 = \frac{(y, \varphi_2)}{(\varphi_2, \varphi_2)} = \frac{\sum_{k=1}^6 1 \cdot y_k \cdot \varphi_2(x_k)}{\sum_{k=1}^6 1 \cdot \varphi_2^2(x_k)} = \frac{0.2255}{0.4785} = 0.4713.$$

$$a_3 = \frac{(y, \varphi_3)}{(\varphi_3, \varphi_3)} = \frac{\sum_{k=1}^6 1 \cdot y_k \cdot \varphi_3(x_k)}{\sum_{k=1}^6 1 \cdot \varphi_3^2(x_k)} = \frac{-0.2810}{0.3647} = -0.7705$$

17.4 得最小二乘三次拟合多项式为:

$$\begin{aligned}\varphi(x) &= a_0 \varphi_0(x) + a_1 \varphi_1(x) + a_2 \varphi_2(x) + a_3 \varphi_3(x) \\ &= 0.4519 + a_1(x - 0.5) + a_2(x^2 - 0.7269x + 0.0253) + a_3(x^3 - 0.7959x^2 - 0.8294x + 0.4542) \\ &= \dots\end{aligned}$$

(2) 解: $x = [0.02, 0.4 \quad 0.6 \quad 0.8 \quad 1]$

$y = [0, 0.1823, 0.3365, 0.4700, 0.5878 \quad 0.6931]$

$$\text{设 } \begin{cases} \varphi_0(x) = 1 \\ \varphi_1(x) = x + a \\ \varphi_2(x) = x^2 + bx + c \\ \varphi_3(x) = x^3 + dx^2 + ex + f \end{cases}$$

其中, a, b, c, d, e, f 待定.

由正交性:

$$(\varphi_1, 1) = \sum_{k=1}^6 1 \cdot \varphi_1(x_k) = 3 + 6a = 0 \Rightarrow a = -0.5. \text{ 则 } \varphi_1(x) = x - 0.5.$$

$$\begin{cases} (\varphi_2, 1) = \sum_{k=1}^6 \varphi_2(x_k) \cdot 1 = 2.2 + 3b + 6c = 0 \\ (\varphi_2, x) = \sum_{k=1}^6 \varphi_2(x_k) x_k = 1.8 + 2.2b + 3c = 0 \end{cases} \Rightarrow \begin{cases} b = -1.0 \\ c = 0.1333 \end{cases}$$

$$\text{则 } \varphi_2(x) = x^2 - 1.0x + 0.1333$$

$$\begin{cases} (\varphi_3, 1) = \sum_{k=1}^6 \varphi_3(x_k) = 1.8 + 2.2d + 3e + 6f = 0 \\ (\varphi_3, x) = \sum_{k=1}^6 \varphi_3(x_k) x_k = 1.5664 + 1.8d + 2.2e + 3f = 0 \\ (\varphi_3, x^2) = \sum_{k=1}^6 \varphi_3(x_k) x_k^2 = 1.416 + 1.5664d + 1.8e + 2.2f = 0 \end{cases} \Rightarrow \begin{cases} d = -1.5 \\ e = 0.548 \\ f = -0.024 \end{cases}$$

$$\text{则 } \varphi_3(x) = x^3 - 1.5x^2 + 0.548x - 0.024$$

$$a_0 = \frac{(y, \varphi_0)}{(\varphi_0, \varphi_0)} = \frac{2.2697}{6} = 0.3783$$

$$a_1 = \frac{(y, \varphi_1)}{(\varphi_1, \varphi_1)} = \frac{0.4816}{0.7} = 0.6880$$

$$a_2 = \frac{(y, \varphi_2)}{(\varphi_2, \varphi_2)} = \frac{-0.0142}{0.0597} = -0.2379$$

$$a_3 = \frac{(y, \varphi_3)}{(\varphi_3, \varphi_3)} = \frac{0.0004464}{0.0041} = 0.1089$$

$$\text{则 } y = a_0 \varphi_0 + a_1 \varphi_1 + a_2 \varphi_2 + a_3 \varphi_3$$

$$= 0.3783 + 0.6880(x - 0.5) - 0.2379(x^2 - x + 0.1333) + 0.1089(x^3 - 1.5x^2 + 0.548x - 0.024)$$

$$= 0.1089x^3 + 0.0746x^2 + 0.5098x + 0.0634$$

$$(3) X = [0 \ 0.2 \ 0.4 \ 0.6 \ 0.8 \ 1]$$

$$Y = [1 \ 0.8187 \ 0.6703 \ 0.5488 \ 0.4493 \ 0.3679]$$

$$\text{设 } \begin{cases} \varphi_0(x) = 1 \\ \varphi_1(x) = x + a \\ \varphi_2(x) = x^2 + bx + c \\ \varphi_3(x) = x^3 + dx^2 + ex + f \end{cases}$$

由 a, b, c, d, e, f 为待定系数. 由正交性:

$$(\varphi_0, 1) = 0 \Rightarrow a =$$

$$(\varphi_2, 1) = 0 \quad (\varphi_2, x) = 0 \Rightarrow b = \quad c =$$

$$(\varphi_3, 1) = 0 \quad (\varphi_3, x) = 0 \quad (\varphi_3, x^2) = 0 \Rightarrow d = \quad e = \quad f =$$

则所求最小二乘三次拟合多项式为 $\varphi(x) = \sum_{k=0}^3 a_k \varphi_k(x)$.

$$\text{其中 } a_k = \frac{(Y, \varphi_k)}{(\varphi_k, \varphi_k)} \quad k=0, 1, 2, 3.$$

$$12. \text{解: 令 } \varphi_0 = 1 \quad \varphi_1 = x^2 \quad \varphi_2 = x^4$$

$$(\varphi_0, \varphi_0) = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} 1 dx = \pi \quad (\varphi_0, \varphi_1) = \frac{\pi^3}{12} \quad (\varphi_0, \varphi_2) = \frac{\pi^5}{80}$$

$$(\varphi_1, \varphi_1) = \frac{\pi^5}{80} \quad (\varphi_1, \varphi_2) = \frac{\pi^7}{448} \quad (\varphi_2, \varphi_2) = \frac{\pi^9}{2304}$$

$$(f, \varphi_0) = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x dx = 2 \quad (f, \varphi_1) = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} x^2 \cos x dx = \frac{\pi^2}{2} - 4 \quad (f, \varphi_2) = \frac{\pi^4}{8} - 6\pi^2 + 48$$

设最佳平方逼近多项式为 $\varphi(x) = a_0 \varphi_0(x) + a_1 \varphi_1(x) + a_2 \varphi_2(x)$

$$\text{令 } Y = \begin{bmatrix} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) & (\varphi_0, \varphi_2) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) & (\varphi_1, \varphi_2) \\ (\varphi_2, \varphi_0) & (\varphi_2, \varphi_1) & (\varphi_2, \varphi_2) \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} (f, \varphi_0) \\ (f, \varphi_1) \\ (f, \varphi_2) \end{bmatrix}$$

$$\text{代入数据 } \begin{bmatrix} \pi & \frac{\pi^3}{12} & \frac{\pi^5}{80} \\ \frac{\pi^3}{12} & \frac{\pi^5}{80} & \frac{\pi^7}{448} \\ \frac{\pi^5}{80} & \frac{\pi^7}{448} & \frac{\pi^9}{2304} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} 2 \\ \frac{\pi^2}{2} - 4 \\ \frac{\pi^4}{8} - 6\pi^2 + 48 \end{bmatrix}$$

$$\Rightarrow a_0 \approx 0.999580 \quad a_1 = -0.496392 \quad a_2 = 0.037209$$

则最佳平方逼近多项式为 $\varphi(x) = 0.999580 - 0.496392x^2 + 0.037209x^4$

13. (1) 解: 先作变量替换 $x = \frac{t+1}{2}$, 则 $f(x) = \sqrt{\frac{1+t}{2}} = g(t)$, $t \in [-1, 1]$, 用 Legendre 多项式计算.

下面计算 $g(t)$ 在 $[-1, 1]$ 上的一次最佳平方逼近多项式 $q_1(t)$.

$$a_0^* = \frac{(g, p_0)}{2} = \frac{1}{2} \int_{-1}^1 \sqrt{\frac{1+t}{2}} dt = \frac{2}{3}$$

$$a_1^* = \frac{3(g, p_1)}{2} = \frac{3}{2} \int_{-1}^1 \sqrt{\frac{1+t}{2}} \times t dt = \frac{2}{5}$$

$$\text{则 } q_1(t) = \frac{2}{3} p_0 + \frac{2}{5} p_1 = \frac{2}{3} + \frac{2}{5} t$$

把 $t = 2x - 1$ 代入得: $f(x)$ 在 $[0, 1]$ 上的一次最佳平方逼近多项式为:

$$S_1^*(x) = \frac{4}{15} + \frac{4}{5} x.$$

(2) 法一: 取 $\varphi_0(x) = 1$ $\varphi_1(x) = x$. 则相应正则方程组为:

$$\begin{bmatrix} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} (f, \varphi_0) \\ (f, \varphi_1) \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{3} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} e-1 \\ 1 \end{bmatrix}$$

$$\Rightarrow a_0 = 4e - 10 = 0.8731 \quad a_1 = 18 - 6e = 1.6903$$

则最佳平方逼近多项式为 $y = 0.8731 + 1.6903x$

法二: 取正交多项式 $\varphi_0(x) = 1$ $\varphi_1(x) = 2x - 1$

$$(\varphi_0, \varphi_0) = \int_0^1 1 \cdot 1 dx = 1 \quad (\varphi_1, \varphi_1) = \int_0^1 (2x-1)^2 dx = \frac{1}{3}$$

$$(f, \varphi_0) = \int_0^1 e^x \cdot 1 dx = e - 1 \quad (f, \varphi_1) = \int_0^1 e^x (2x-1) dx = 3 - e$$

$$\Rightarrow a_0 = \frac{e-1}{1} = e-1 \quad a_1 = \frac{3-e}{\frac{1}{3}} = 9-3e$$

此最佳平方逼近一次多项式为:

$$y = a_0 \varphi_0 + a_1 \varphi_1 = (e-1) + 3(3-e)(2x-1) = 0.8731 + 1.6903x$$

(3) Legendre 多项式在 $[0,1]$ 上正交多项式 $\tilde{P}_n(x) = P_n(2x-1)$, 取:

$$\varphi_0(x) = \tilde{P}_0(x) = 1 \quad \varphi_1(x) = \tilde{P}_1(x) = 2x-1$$

$$(\varphi_0, \varphi_0) = \int_0^1 1 \cdot 1 dx = 1 \quad (\varphi_1, \varphi_1) = \int_0^1 (2x-1)^2 dx = \frac{1}{3}$$

$$(f, \varphi_0) = \int_0^1 \sin \frac{\pi}{2} x \cdot 1 dx = \frac{2}{\pi} \quad (f, \varphi_1) = \int_0^1 \sin \frac{\pi}{2} x \cdot (2x-1) dx = \frac{2(4-\pi)}{\pi^2}$$

$$\Rightarrow a_0 = \frac{\frac{2}{\pi}}{1} = \frac{2}{\pi} \quad a_1 = \frac{\frac{2(4-\pi)}{\pi^2}}{\frac{1}{3}} = \frac{24-6\pi}{\pi^2}$$

则最佳平方一次逼近多项式为:

$$y = a_0 \varphi_0(x) + a_1 \varphi_1(x)$$

$$= \frac{2}{\pi} + \frac{24-6\pi}{\pi^2} (2x-1) = 0.6369 + 0.5233(2x-1) = 1.0467x + 0.1136$$

14. Legendre 多项式在 $[0,1]$ 上的正交多项式 $\tilde{P}_n(x) = P_n(2x-1)$, 取:

$$\varphi_0(x) = 1 \quad \varphi_1(x) = 2x-1 \quad \varphi_2(x) = 6x^2-6x+1$$

$$\text{则 } (\varphi_0, \varphi_0) = 1 \quad (\varphi_1, \varphi_1) = \frac{1}{3} \quad (\varphi_2, \varphi_2) = \frac{1}{5}$$

$$\textcircled{1} \text{ 对于 } f(x) = \sqrt{x}, \text{ 有 } (f, \varphi_0) = \int_0^1 \sqrt{x} \cdot 1 dx = \frac{2}{3} \quad (f, \varphi_1) = \int_0^1 \sqrt{x} (2x-1) dx = \frac{2}{15}$$

$$(f, \varphi_2) = \int_0^1 \sqrt{x} (6x^2-6x+1) dx = \frac{-2}{105}$$

则 $f(x) = \sqrt{x}$ 在 $[0,1]$ 上的二次逼近多项式为:

$$\varphi(x) = \frac{\frac{2}{3}}{1} \cdot x + \frac{\frac{2}{15}}{\frac{1}{3}} x(2x-1) + \frac{\frac{-2}{105}}{\frac{1}{5}} x(6x^2-6x+1)$$

$$= -0.5714x^2 + 1.3714x + 0.1714$$

$$\textcircled{2} \text{ 对 } f(x) = e^x, \text{ 有 } (f, \varphi_0) = \int_0^1 e^x dx = e-1 = 1.71823$$

$$(f, \varphi_1) = \int_0^1 e^x (2x-1) dx = 3-e = 0.2817$$

$$(f, \varphi_2) = \int_0^1 e^x (6x^2-6x+1) dx = 7e-19 = 0.02797$$

$$\text{则 } \varphi(x) = 1.7183 \varphi_0(x) + 0.8451 \varphi_1(x) + 0.1399 \varphi_2(x)$$

$$= 0.8394x^2 + 0.8508x + 1.0131$$

$$\textcircled{3} \text{ 对 } f(x) = \sin \frac{\pi}{2} x, \text{ 有 } (f, \varphi_0) = \frac{2}{\pi} \quad (f, \varphi_1) = \frac{24-6\pi}{\pi^2} \quad (f, \varphi_2) = \frac{24\pi+2\pi^2-96}{\pi^3}$$

$$\text{则 } \varphi(x) = \frac{\frac{2}{\pi}}{1} \varphi_0(x) + \frac{24-6\pi}{\pi^2} \varphi_1(x) + \frac{24\pi+2\pi^2-96}{\pi^3} \varphi_2(x)$$

$$= 1.0467x + 0.1136 + (-0.0297)(6x^2-6x+1)$$

$$= -0.1785x^2 + 1.2249x + 0.0839$$

15. 先求 Legendre 多项式在 $[-\frac{\pi}{2}, \frac{\pi}{2}]$ 上的形式:

$$\tilde{p}_n(x) = p_n\left(\frac{2x - (-\frac{\pi}{2} + \frac{\pi}{2})}{\frac{\pi}{2} + \frac{\pi}{2}}\right) = p_n\left(\frac{2x}{\pi}\right)$$

$$\varphi_0 = \tilde{p}_0(x) = p_0\left(\frac{2x}{\pi}\right) = 1$$

$$\varphi_1 = \tilde{p}_1(x) = p_1\left(\frac{2x}{\pi}\right) = \frac{2x}{\pi}$$

$$\varphi_2 = \tilde{p}_2(x) = p_2\left(\frac{2x}{\pi}\right) = \frac{1}{2} \left(3 \left(\frac{2x}{\pi} \right)^2 - 1 \right) = \frac{6x^2}{\pi^2} - \frac{1}{2}$$

$$\varphi_3 = \tilde{p}_3(x) = p_3\left(\frac{2x}{\pi}\right) = \frac{1}{2} \left(5 \left(\frac{2x}{\pi} \right)^3 - 3x \frac{2x}{\pi} \right) = \frac{20x^3}{\pi^3} - \frac{3x}{\pi}$$

$$\text{则 } (\varphi_0, \varphi_0) = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} 1 \cdot 1 dx = \pi = 3.14 \quad (\varphi_1, \varphi_1) = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \left(\frac{2x}{\pi} \right)^2 dx = \frac{\pi}{3} = 1.0467$$

$$(\varphi_2, \varphi_2) = 0.6280$$

$$(\varphi_3, \varphi_3) = 0.4472$$

$$(f, \varphi_0) = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin x \cdot 1 dx = 0 \quad (f, \varphi_1) = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin x \cdot \frac{2x}{\pi} dx = \frac{4}{\pi} = 1.2739$$

$$(f, \varphi_2) = 0$$

$$(f, \varphi_3) = -0.1116$$

$$\text{则 } \beta_3(x) = \frac{0}{3.14} \varphi_0 + \frac{1.2739}{1.0467} \varphi_1 + \frac{0}{0.6280} \varphi_2 + \frac{-0.1116}{0.4472} \varphi_3$$

$$= 1.2171 \cdot \left(\frac{2x}{\pi} \right) - 0.2496 \left(\frac{20x^3}{\pi^3} - \frac{3x}{\pi} \right)$$

$$= -0.1612x^3 + 1.0137x$$

$$\text{则 均方误差 } \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} [\sin x - (-0.1612x^3 + 1.0137x)] dx = 0$$