计算方法 第5章习题答案

5.1 求下列给定区间上关于权函数 $\omega(x)$ 的正交多项式 $g_0(x), g_1(x), g_2(x)$.

(1)
$$[0,1], \ \omega(x) = \sqrt{x};$$

(2)
$$[-1,1], \ \omega(x) = 1 + x^2;$$

(1)
$$[0,1]$$
, $\omega(x) = \sqrt{x}$; (2) $[-1,1]$, $\omega(x) = 1 + x^2$; (3) $[0,1]$, $\omega(x) = \sqrt{x(1-x)}$; (4) $[-1,1]$, $\omega(x) = \sqrt{1-x^2}$.

(4)
$$[-1,1], \ \omega(x) = \sqrt{1-x^2}$$

解 根据三项递推关系式构造正交多项式, 注意计算内积时需带入权函数,

(1) 取 $g_0(x) = 1$, 计算

$$\beta_0 = (xg_0, g_0) = \int_0^1 x\sqrt{x}dx = \frac{2}{5}, \quad \gamma_0 = (g_0, g_0) = \int_0^1 \sqrt{x}dx = \frac{2}{3},$$

因此 $g_1(x) = x - \beta_0/\gamma_0 = x - \frac{3}{5}$. 进一步计算

$$\beta_1 = (xg_1, g_1) = \int_0^1 x \left(x - \frac{3}{5}\right)^2 \sqrt{x} dx = \frac{184}{7875},$$
$$\gamma_1 = (g_1, g_1) = \int_0^1 \left(x - \frac{3}{5}\right)^2 \sqrt{x} dx = \frac{8}{175},$$

因此

$$\begin{cases} b_1 = \frac{\beta_1}{\gamma_1} = \frac{23}{45}, \\ c_1 = \frac{\gamma_1}{\gamma_0} = \frac{12}{175}, \end{cases} \implies g_2(x) = (x - b_1)g_1(x) - c_1g_0(x) = x^2 - \frac{10}{9}x + \frac{5}{21}.$$

(2) 取 $q_0(x) = 1$, 计算

$$\beta_0 = (xg_0, g_0) = \int_{-1}^1 x(1+x^2)dx = 0, \quad \gamma_0 = (g_0, g_0) = \int_{-1}^1 (1+x^2)dx = \frac{8}{3},$$

因此 $g_1(x) = x - \beta_0/\gamma_0 = x$. 进一步计算

$$\beta_1 = (xg_1, g_1) = \int_{-1}^1 x^3 (1 + x^2) dx = 0, \quad \gamma_1 = (g_1, g_1) = \int_{-1}^1 x^2 (1 + x^2) dx = \frac{16}{15},$$

因此

$$\begin{cases} b_1 = \frac{\beta_1}{\gamma_1} = 0, \\ c_1 = \frac{\gamma_1}{\gamma_0} = \frac{2}{5}, \end{cases} \implies g_2(x) = (x - b_1)g_1(x) - c_1g_0(x) = x^2 - \frac{2}{5}.$$

(3) 取 $g_0(x) = 1$, 计算

$$\beta_0 = (xg_0, g_0) = \int_0^1 x \sqrt{x(1-x)} dx = \frac{\pi}{16}, \quad \gamma_0 = (g_0, g_0) = \int_0^1 \sqrt{x(1-x)} dx = \frac{\pi}{8},$$

因此 $g_1(x) = x - \beta_0/\gamma_0 = x - \frac{1}{2}$. 进一步计算

$$\beta_1 = (xg_1, g_1) = \int_0^1 x \left(x - \frac{1}{2}\right)^2 \sqrt{x(1-x)} dx = \frac{\pi}{256},$$

$$\gamma_1 = (g_1, g_1) = \int_0^1 \left(x - \frac{1}{2}\right)^2 \sqrt{x(1-x)} dx = \frac{\pi}{128},$$

因此

$$\begin{cases} b_1 = \frac{\beta_1}{\gamma_1} = \frac{1}{2}, \\ c_1 = \frac{\gamma_1}{\gamma_0} = \frac{1}{16}, \end{cases} \implies g_2(x) = (x - b_1)g_1(x) - c_1g_0(x) = x^2 - x + \frac{3}{16}.$$

(4) 取 $g_0(x) = 1$, 计算

$$\beta_0 = (xg_0, g_0) = \int_{-1}^1 x\sqrt{1 - x^2} dx = 0, \quad \gamma_0 = (g_0, g_0) = \int_{-1}^1 \sqrt{1 - x^2} dx = \frac{\pi}{2},$$

因此 $g_1(x) = x - \beta_0/\gamma_0 = x$. 进一步计算

$$\beta_1 = (xg_1, g_1) = \int_{-1}^1 x^3 \sqrt{1 - x^2} dx = 0, \quad \gamma_1 = (g_1, g_1) = \int_{-1}^1 x^2 \sqrt{1 - x^2} dx = \frac{\pi}{8},$$

因此

$$\begin{cases} b_1 = \frac{\beta_1}{\gamma_1} = 0, \\ c_1 = \frac{\gamma_1}{\gamma_0} = \frac{1}{4}, \end{cases} \implies g_2(x) = (x - b_1)g_1(x) - c_1g_0(x) = x^2 - \frac{1}{4}.$$

5.3 求下列函数在指定区间上的最优平方逼近一次多项式:

(1)
$$y = \sqrt{x}$$
, [0, 1]; (2) $y = e^x$, [-1, 1].

解 (1) 设最优平方逼近一次多项式为 $p_1(x)=c_0+c_1x$, 则有 $\varphi_0(x)=1, \varphi_1(x)=x$.

$$(\varphi_i, \varphi_j) = \int_0^1 x^{i+j} dx = \frac{1}{i+j+1}, \quad i, j = 0, 1$$

$$(\varphi_0, f) = \int_0^1 \sqrt{x} dx = \frac{2}{3}, \quad (\varphi_1, f) = \int_0^1 x^{\frac{3}{2}} dx = \frac{2}{5}.$$

于是对应的正规方程组为

$$\left(\begin{array}{cc} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) \end{array}\right) \left(\begin{array}{c} c_0 \\ c_1 \end{array}\right) = \left(\begin{array}{c} (\varphi_0, f) \\ (\varphi_1, f) \end{array}\right),$$

即

$$\begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{3} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} \frac{2}{3} \\ \frac{2}{5} \end{pmatrix},$$

解得 $c_0 = \frac{4}{15}$, $c_1 = \frac{4}{5}$, 因此有

$$p_1(x) = \frac{4}{15} + \frac{4}{5}x.$$

(2) 设最优平方逼近一次多项式为 $p_1(x)=c_0+c_1x$, 则有 $\varphi_0(x)=1, \varphi_1(x)=x$.

$$(\varphi_i, \varphi_j) = \int_{-1}^1 x^{i+j} dx = \frac{1 + (-1)^{i+j}}{i+j+1}, \quad i, j = 0, 1$$
$$(\varphi_0, f) = \int_{-1}^1 e^x dx = e - e^{-1}, \quad (\varphi_1, f) = \int_0^1 x e^x dx = 2e^{-1}.$$

于是对应的正规方程组为

$$\left(\begin{array}{cc} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) \end{array}\right) \left(\begin{array}{c} c_0 \\ c_1 \end{array}\right) = \left(\begin{array}{c} (\varphi_0, f) \\ (\varphi_1, f) \end{array}\right),$$

即

$$\begin{pmatrix} 2 & 0 \\ 0 & \frac{2}{3} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} e - e^{-1} \\ 2e^{-1} \end{pmatrix},$$

解得 $c_0 = \frac{e-e^{-1}}{2}$, $c_1 = 3e^{-1}$, 因此有

$$p_1(x) = \frac{e - e^{-1}}{2} + 3e^{-1}x.$$

5.4 用正交多项式求下列函数的最优平方逼近二次多项式:

解 (1) <mark>设最优平方逼近二次多项式为 $p_2(x) = a_0 + a_1g_1(x) + a_2g_2(x)$ </mark>. <u>利用三项递推关系构造正交多项式</u>. 取

$$g_0(x) = 1$$
, $g_1(x) = x - \frac{\beta_0}{\gamma_0}$, $g_2(x) = (x - b_1)g_1(x) - c_1g_0(x)$,

而

$$\gamma_0 = (g_0, g_0) = (1, 1) = \sum_{i=1}^{9} 1 = 9, \ \beta_0 = (xg_0, g_0) = (x, 1) = \sum_{i=1}^{9} x_i = 53,$$

故 $g_1(x) = x - \frac{\beta_0}{\gamma_0} = x - \frac{53}{9}$. 又因

$$\gamma_1 = (g_1, g_1) = \sum_{i=1}^{9} \left(x_i - \frac{53}{9} \right)^2 = \frac{620}{9},$$
$$\beta_1 = (xg_1, g_1) = \sum_{i=1}^{9} x_i \left(x_i - \frac{53}{9} \right)^2 = \frac{29780}{81},$$

因此

$$\begin{cases} b_1 = \frac{\beta_1}{\gamma_1} = \frac{1489}{279}, \\ c_1 = \frac{\gamma_1}{\gamma_0} = \frac{620}{81}, \end{cases} \implies g_2(x) = (x - b_1)g_1(x) - c_1g_0(x) = x^2 - \frac{348}{31}x + \frac{737}{31}.$$

另一方面,由于

$$(g_2, g_2) = \sum_{i=1}^{9} \left(x_i^2 - \frac{348}{31}x + \frac{737}{31}\right)^2 = \frac{15708}{31}, \quad (g_0, f) = \sum_{i=1}^{9} y_i = 76,$$

$$(g_1, f) = \sum_{i=1}^{9} \left(x_i - \frac{53}{9}\right)y_i = \frac{373}{9}, \quad (g_2, f) = \sum_{i=1}^{9} \left(x_i^2 - \frac{348}{31}x + \frac{737}{31}\right)y_i = -\frac{4203}{31},$$

$$a_0 = \frac{(g_0, f)}{(g_0, g_0)} = \frac{76}{9}, \quad a_1 = \frac{(g_1, f)}{(g_1, g_1)} = \frac{373}{620}, \quad a_2 = \frac{(g_2, f)}{(g_2, g_2)} = -\frac{1401}{5236},$$

故

$$p(x) = a_0 g_0(x) + a_1 g_1(x) + a_2 g_2(x) = -\frac{1737}{1190} + \frac{94387}{26180} x - \frac{1401}{5236} x^2.$$

(2) 解法一: 设 $p_2(x) = c_0 + c_1 x + c_2 x^2$, 则 $\varphi_0(x) = 1$, $\varphi_1(x) = x$, $\varphi_2(x) = x^2$. 先选定多项式(不一定正交),后求解各项系数

$$(\varphi_i, \varphi_j) = \int_0^1 x^{i+j} dx = \frac{1}{i+j+1}, \qquad (\varphi_0, f) = \int_0^1 \arcsin x dx = \frac{\pi}{2} - 1,$$

$$(\varphi_1, f) = \int_0^1 x \arcsin x dx = \frac{\pi}{8}, \qquad (\varphi_2, f) = \int_0^1 x^2 \arcsin x dx = \frac{\pi}{6} - \frac{2}{9}.$$

由正规方程组有

$$\begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} \\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} \frac{\pi}{2} - 1 \\ \frac{\pi}{8} \\ \frac{\pi}{6} - \frac{2}{9} \end{pmatrix}$$

解得

$$c_0 = 5\pi - \frac{47}{3}$$
, $c_1 = 76 - 24\pi$, $c_2 = \frac{45\pi}{2} - 70$,

因此

$$p_2(x) = 5\pi - \frac{47}{3} + (76 - 24\pi)x + (\frac{45\pi}{2} - 70)x^2.$$

解法二: 利用三项递推关系构造正交多项式. 取 $g_0(x) = 1$, 由于

$$\gamma_0 = (g_0, g_0) = \int_0^1 1 dx = 1, \ \beta_0 = (xg_0, g_0) = (x, 1) = \int_0^1 x dx = \frac{1}{2},$$

因此 $g_1(x) = x - \frac{\beta_0}{\gamma_0} = x - \frac{1}{2}$. 又因为

$$\gamma_1 = (g_1, g_1) = \int_0^1 (x - \frac{1}{2})^2 dx = \frac{1}{12}, \quad \beta_1 = (xg_1, g_1) = \int_0^1 x(x - \frac{1}{2})^2 dx = \frac{1}{24},$$

因此

$$g_2(x) = \left(x - \frac{\beta_1}{\gamma_1}\right)g_1(x) - \frac{\gamma_1}{\gamma_0}g_0(x) = \left(x - \frac{1}{2}\right)^2 - \frac{1}{12} = x^2 - x + \frac{1}{6}.$$

另一方面,由于

$$(g_2, g_2) = \int_0^1 \left(x^2 - x + \frac{1}{6}\right) dx = \frac{1}{180}, \qquad (g_0, f) = \int_0^1 \arcsin x dx = \frac{\pi}{2} - 1,$$

$$(g_1, f) = \int_0^1 \left(x - \frac{1}{2}\right) \arcsin x dx = \frac{1}{2} - \frac{\pi}{8},$$

$$(g_2, f) = \int_0^1 \left(x^2 - x + \frac{1}{6}\right) \arcsin x dx = \frac{\pi}{8} - \frac{7}{18},$$

从而得

$$\sum_{i=0}^{n} c_i(\varphi_k, \varphi_i) = (\varphi_k, f), \quad k = 0, 1, \dots, n.$$

$$p_2(x) = c_0 g_0(x) + c_1 g_1(x) + c_2 g_2(x)$$

$$= \frac{(g_0, f)}{(g_0, g_0)} g_0(x) + \frac{(g_1, f)}{(g_1, g_1)} g_1(x) + \frac{(g_2, f)}{(g_2, g_2)} g_2(x)$$

$$= 5\pi - \frac{47}{3} + (76 - 24\pi)x + (\frac{45\pi}{2} - 70)x^2.$$

解法三: 取 Legendre 正交多项式作为基函数, 先作变换 $x = \frac{t+1}{2}(-1 \le t \le 1)$, 则可令 $g(t) = \arcsin\left(\frac{t+1}{2}\right)$. 前三个 Legendre 正交多项式为

$$p_0(t) = 1$$
, $p_1(t) = t$, $p_2(t) = \frac{1}{2}(3t^2 - 1)$.

设 q(t) 的最优平方逼近二次多项式为

$$q(t) = c_0 p_0(t) + c_1 p_1(t) + c_2 p_2(t).$$

对于 Legendre 正交多项式已知 $(p_k, p_k) = \frac{2}{2k+1}, (k=0,1,2)$. 同时可得

$$(p_0, g) = \int_{-1}^1 \arcsin\left(\frac{t+1}{2}\right) dt = \pi - 2, \quad (p_1, g) = \int_{-1}^1 t \arcsin\left(\frac{t+1}{2}\right) dt = 2 - \frac{\pi}{2},$$
$$(p_2, g) = \frac{1}{2} \int_{-1}^1 (3t^2 - 1) \arcsin\left(\frac{t+1}{2}\right) dt = \frac{3\pi}{2} - \frac{14}{3},$$

从而得

$$c_0 = \frac{(p_0, g)}{(p_0, p_0)} = \frac{\pi}{2} - 1, \quad c_1 = \frac{(p_1, g)}{(p_1, p_1)} = 3 - \frac{3\pi}{4}, \quad c_2 = \frac{(p_2, g)}{(p_2, p_2)} = \frac{15\pi}{4} - \frac{35}{3},$$

故

$$q(t) = \frac{29}{6} - \frac{11\pi}{8} + \left(3 - \frac{3\pi}{4}\right)t + \left(\frac{45\pi}{8} - \frac{35}{2}\right)t^2.$$

再将 t = 2x - 1 带入上式,则得到 f(x) 的最优平方逼近二次多项式

$$p(x) = 5\pi - \frac{47}{3} + (76 - 24\pi)x + \left(\frac{45\pi}{2} - 70\right)x^2.$$

5.6 求下列函数在指定区间上的最优平方逼近一次多项式:

(1)
$$y = \sqrt{x}, \ \left[\frac{1}{4}, 1\right];$$

(1)
$$y = \sqrt{x}$$
, $\begin{bmatrix} \frac{1}{4}, 1 \end{bmatrix}$; (2) $y = \ln x$, $[1, 2]$;

(3)
$$y = e^x$$
, [0, 1];

(3)
$$y = e^x$$
, [0, 1]; (4) $y = \sqrt{1 + x^2}$, [0, 1].

解 (1) 解法一: 设 $p_1(x) = c_0 + c_1 x$, 则 $\varphi_0(x) = 1, \varphi_1(x) = x$.

$$(\varphi_i, \varphi_j) = \int_{\frac{1}{4}}^1 x^{i+j} dx = \frac{1 - \left(\frac{1}{4}\right)^{i+j+1}}{i+j+1}, \qquad (\varphi_0, f) = \int_{\frac{1}{4}}^1 \sqrt{x} dx = \frac{7}{12},$$
$$(\varphi_1, f) = \int_{\frac{1}{4}}^1 x \sqrt{x} dx = \frac{31}{80},$$

由正规方程组有

$$\begin{pmatrix} \frac{3}{4} & \frac{15}{32} \\ \frac{15}{32} & \frac{21}{64} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} \frac{7}{12} \\ \frac{31}{80} \end{pmatrix}$$

解得

$$c_0 = \frac{10}{27}, \quad c_1 = \frac{88}{135},$$

因此

$$p_1(x) = \frac{10}{27} + \frac{88}{135}x.$$

解法二: 利用三项递推关系构造正交多项式. 取 $g_0(x) = 1$, 由于

$$\gamma_0 = (g_0, g_0) = \int_{\frac{1}{4}}^1 1 dx = \frac{3}{4}, \ \beta_0 = (xg_0, g_0) = (x, 1) = \int_{\frac{1}{4}}^1 x dx = \frac{15}{32},$$

因此 $g_1(x)=x-rac{eta_0}{\gamma_0}=x-rac{5}{8}$. 另一方面, 由于

$$(g_0, f) = \int_{\frac{1}{4}}^{1} \sqrt{x} dx = \frac{7}{12}, \quad (g_1, f) = \int_{\frac{1}{4}}^{1} (x - \frac{5}{8}) \sqrt{x} dx = \frac{11}{480},$$
$$(g_1, g_1) = \int_{\frac{1}{4}}^{1} (x - \frac{5}{8})^2 dx = \frac{9}{256},$$

因此得

$$p_1(x) = c_0 g_0(x) + c_1 g_1(x) = \frac{(g_0, f)}{(g_0, g_0)} g_0(x) + \frac{(g_1, f)}{(g_1, g_1)} g_1(x) = \frac{10}{27} + \frac{88}{135} x.$$

解法三: 取 Legendre 正交多项式作为基函数, 先作变换 $x=\frac{3t+5}{8}(-1\leqslant t\leqslant 1)$, 则可令 $g(t)=\sqrt{\frac{3t+5}{8}}$. 前两个 Legendre 正交多项式为

(1)
$$y = \sqrt{x}$$
, $\left[\frac{1}{4}, 1\right]$; $p_0(t) = 1$, $p_1(t) = t$.

设 g(t) 的最优平方逼近一次多项式为

$$q(t) = c_0 p_0(t) + c_1 p_1(t).$$

对于 Legendre 正交多项式已知 $(p_k,p_k)=rac{2}{2k+1},(k=0,1)$. 同时可得

$$(p_0, g) = \int_{-1}^{1} \sqrt{\frac{3t+5}{8}} dt = \frac{14}{9}, \quad (p_1, g) = \int_{-1}^{1} t \sqrt{\frac{3t+5}{8}} dt = \frac{22}{135},$$

从而得

$$c_0 = \frac{(p_0, g)}{(p_0, p_0)} = \frac{7}{9}, \quad c_1 = \frac{(p_1, g)}{(p_1, p_1)} = \frac{11}{35},$$

故

$$q(t) = \frac{7}{9} + \frac{11}{35}t.$$

再将 $t=rac{8x-5}{3}$ 带入上式,则得到 f(x) 的最优平方逼近一次多项式

$$p(x) = \frac{10}{27} + \frac{88}{135}x.$$

(2) **解法一**: $\mathfrak{P}_1(x) = c_0 + c_1 x$, $\mathfrak{P}_0(x) = 1$, $\varphi_1(x) = x$.

$$(\varphi_i, \varphi_j) = \int_1^2 x^{i+j} dx = \frac{2^{i+j+1} - 1}{i+j+1}, \qquad (\varphi_0, f) = \int_1^2 \ln x dx = 2\ln 2 - 1,$$
$$(\varphi_1, f) = \int_1^2 x \ln x dx = 2\ln 2 - \frac{3}{4},$$

由正规方程组有

$$\begin{pmatrix} 1 & \frac{3}{2} \\ \frac{3}{2} & \frac{7}{3} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} 2\ln 2 - 1 \\ 2\ln 2 - \frac{3}{4} \end{pmatrix}$$

解得

$$c_0 = 20 \ln 2 - \frac{29}{2}, \quad c_1 = 9 - 12 \ln 2,$$

因此

$$p_1(x) = 20 \ln 2 - \frac{29}{2} + (9 - 12 \ln 2)x.$$

解法二: 利用三项递推关系构造正交多项式. 取 $g_0(x)=1$, 由于

$$\gamma_0 = (g_0, g_0) = \int_1^2 1 dx = 1, \ \beta_0 = (xg_0, g_0) = (x, 1) = \int_1^2 x dx = \frac{3}{2},$$

因此 $g_1(x) = x - \frac{\beta_0}{\gamma_0} = x - \frac{3}{2}$. 另一方面, 由于

$$(g_0, f) = \int_1^2 \ln x dx = 2 \ln 2 - 1, \quad (g_1, f) = \int_1^2 (x - \frac{3}{2}) \ln x dx = \frac{3}{4} - \ln 2,$$
$$(g_1, g_1) = \int_1^2 (x - \frac{3}{2})^2 dx = \frac{1}{12},$$

因此得

$$p_1(x) = c_0 g_0(x) + c_1 g_1(x) = \frac{(g_0, f)}{(g_0, g_0)} g_0(x) + \frac{(g_1, f)}{(g_1, g_1)} g_1(x) = 20 \ln 2 - \frac{29}{2} + (9 - 12 \ln 2) x.$$

解法三: 取 Legendre 正交多项式作为基函数, 先作变换 $x=\frac{t+3}{2}(-1\leqslant t\leqslant 1)$, 则可令 $g(t)=\ln\frac{t+3}{2}$. 前两个 Legendre 正交多项式为

$$p_0(t) = 1, p_1(t) = t.$$

设 g(t) 的最优平方逼近一次多项式为

$$q(t) = c_0 p_0(t) + c_1 p_1(t).$$

对于 Legendre 正交多项式已知 $(p_k,p_k)=\frac{2}{2k+1},(k=0,1).$ 同时可得

$$(p_0, g) = \int_{-1}^{1} \ln \frac{t+3}{2} dt = 4 \ln 2 - 2, \quad (p_1, g) = \int_{-1}^{1} t \ln \frac{t+3}{2} dt = 3 - 4 \ln 2,$$

从而得

$$c_0 = \frac{(p_0, g)}{(p_0, p_0)} = 2 \ln 2 - 1, \quad c_1 = \frac{(p_1, g)}{(p_1, p_1)} = \frac{9}{2} - 6 \ln 2,$$

故

$$q(t) = 2 \ln 2 - 1 + \left(\frac{9}{2} - 6 \ln 2\right) t.$$

再将 t = 2x - 3 带入上式,则得到 f(x) 的最优平方逼近一次多项式

$$p(x) = 20 \ln 2 - \frac{29}{2} + (9 - 12 \ln 2)x.$$

(3) **解法一**: $\mathfrak{P}_1(x) = c_0 + c_1 x$, $\mathfrak{P}_0(x) = 1$, $\varphi_1(x) = x$.

$$(\varphi_i, \varphi_j) = \int_0^1 x^{i+j} dx = \frac{1}{i+j+1}, \qquad (\varphi_0, f) = \int_0^1 e^x dx = e - 1,$$
$$(\varphi_1, f) = \int_0^1 x e^x dx = 1,$$

由正规方程组有

$$\begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{2}{3} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} e - 1 \\ 1 \end{pmatrix}$$

解得

$$c_0 = 4e - 10$$
, $c_1 = 18 - 6e$,

因此

$$p_1(x) = 4e - 10 + (18 - 6e)x.$$

解法二: 利用三项递推关系构造正交多项式. 取 $g_0(x)=1$, 由于

$$\gamma_0 = (g_0, g_0) = \int_0^1 1 dx = 1, \ \beta_0 = (xg_0, g_0) = (x, 1) = \int_0^1 x dx = \frac{1}{2},$$

因此 $g_1(x)=x-rac{eta_0}{\gamma_0}=x-rac{1}{2}$. 另一方面, 由于

$$(g_0, f) = \int_0^1 e^x dx = e - 1, \quad (g_1, f) = \int_0^1 (x - \frac{1}{2}) e^x dx = \frac{3 - e}{2},$$
$$(g_1, g_1) = \int_0^1 (x - \frac{1}{2})^2 dx = \frac{1}{12},$$

因此得

$$p_1(x) = c_0 g_0(x) + c_1 g_1(x) = \frac{(g_0, f)}{(g_0, g_0)} g_0(x) + \frac{(g_1, f)}{(g_1, g_1)} g_1(x) = 4e - 10 + (18 - 6e)x.$$

解法三: 取 Legendre 正交多项式作为基函数, 先作变换 $x=\frac{t+1}{2}(-1\leqslant t\leqslant 1)$, 则可令 $g(t)=\mathrm{e}^{\frac{t+1}{2}}$. 前两个 Legendre 正交多项式为

$$p_0(t) = 1, p_1(t) = t.$$

设 g(t) 的最优平方逼近一次多项式为

$$q(t) = c_0 p_0(t) + c_1 p_1(t).$$

对于 Legendre 正交多项式已知 $(p_k,p_k)=\frac{2}{2k+1},(k=0,1).$ 同时可得

$$(p_0, g) = \int_{-1}^{1} e^{\frac{t+1}{2}} dt = 2e - 2, \quad (p_1, g) = \int_{-1}^{1} t e^{\frac{t+1}{2}} dt = 6 - 2e,$$

从而得

$$c_0 = \frac{(p_0, g)}{(p_0, p_0)} = e - 1, \quad c_1 = \frac{(p_1, g)}{(p_1, p_1)} = 9 - 3e,$$

故

$$q(t) = e - 1 + (9 - 3e)t.$$

再将 t = 2x - 1 带入上式,则得到 f(x) 的最优平方逼近一次多项式

$$p(x) = 4e - 10 + (18 - 6e)x.$$

(4) **解法一**: \mathfrak{G} $p_1(x) = c_0 + c_1 x$, \mathfrak{M} $\varphi_0(x) = 1$, $\varphi_1(x) = x$.

$$(\varphi_i, \varphi_j) = \int_0^1 x^{i+j} dx = \frac{1}{i+j+1}, \qquad (\varphi_0, f) = \int_0^1 \sqrt{1+x^2} dx = \frac{1}{2} (\sqrt{2} + \ln(1+\sqrt{2})),$$

$$(\varphi_1, f) = \int_0^1 x \sqrt{1+x^2} dx = \frac{1}{3} (2\sqrt{2} - 1),$$

由正规方程组有

$$\begin{pmatrix} 1 & \frac{1}{2} \\ \frac{1}{2} & \frac{2}{3} \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} \left(\sqrt{2} + \ln(1 + \sqrt{2})\right) \\ \frac{1}{3} \left(2\sqrt{2} - 1\right) \end{pmatrix}$$

解得

$$c_0 = 2(1 - \sqrt{2} + \ln(1 + \sqrt{2})), \quad c_1 = 5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2}),$$

因此

$$p_1(x) = 2(1 - \sqrt{2} + \ln(1 + \sqrt{2})) + (5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2}))x.$$

解法二: 利用三项递推关系构造正交多项式. 取 $g_0(x)=1$, 由于

$$\gamma_0 = (g_0, g_0) = \int_0^1 1 dx = 1, \ \beta_0 = (xg_0, g_0) = (x, 1) = \int_0^1 x dx = \frac{1}{2},$$

因此 $g_1(x) = x - \frac{\beta_0}{\gamma_0} = x - \frac{1}{2}$. 另一方面, 由于

$$(g_0, f) = \int_0^1 \sqrt{1 + x^2} dx = \frac{1}{2} \left(\sqrt{2} + \ln(1 + \sqrt{2}) \right), \quad (g_1, g_1) = \int_0^1 (x - \frac{1}{2})^2 dx = \frac{1}{12},$$

$$(g_1, f) = \int_0^1 (x - \frac{1}{2}) \sqrt{1 + x^2} dx = \frac{1}{12} \left(5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2}) \right),$$

因此得

$$p_1(x) = c_0 g_0(x) + c_1 g_1(x) = \frac{(g_0, f)}{(g_0, g_0)} g_0(x) + \frac{(g_1, f)}{(g_1, g_1)} g_1(x)$$
$$= 2(1 - \sqrt{2} + \ln(1 + \sqrt{2})) + (5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2}))x.$$

解法三: 取 Legendre 正交多项式作为基函数,先作变换 $x=\frac{t+1}{2}(-1\leqslant t\leqslant 1)$,则可令 $g(t)=\sqrt{1+\frac{1}{4}(t+1)^2}$. 前两个 Legendre 正交多项式为

$$p_0(t) = 1, \ p_1(t) = t.$$

设 g(t) 的最优平方逼近一次多项式为

$$q(t) = c_0 p_0(t) + c_1 p_1(t).$$

对于 Legendre 正交多项式已知 $(p_k,p_k)=\frac{2}{2k+1},(k=0,1).$ 同时可得

$$(p_0, g) = \int_{-1}^{1} \sqrt{1 + \frac{1}{4}(t+1)^2} dt = \sqrt{2} + \ln(1 + \sqrt{2}),$$

$$(p_1, g) = \int_{-1}^{1} t \sqrt{1 + \frac{1}{4}(t+1)^2} dt = \frac{1}{3} (5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2})),$$

从而得

$$c_0 = \frac{(p_0, g)}{(p_0, p_0)} = \frac{1}{2} \left(\sqrt{2} + \ln(1 + \sqrt{2}) \right), \quad c_1 = \frac{(p_1, g)}{(p_1, p_1)} = \frac{1}{2} \left(5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2}) \right),$$

故

$$q(t) = \frac{1}{2} \left(\sqrt{2} + \ln(1 + \sqrt{2}) \right) + \frac{1}{2} \left(5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2}) \right) t.$$

再将 t=2x-1 带入上式,则得到 f(x) 的最优平方逼近一次多项式

$$p(x) = 2(1 - \sqrt{2} + \ln(1 + \sqrt{2})) + (5\sqrt{2} - 4 - 3\ln(1 + \sqrt{2}))x.$$