Московский авиационный институт (национальный исследовательский университет)

Институт №8 «Информационные технологии и прикладная математика»

Кафедра 806 «Вычислительная математика и программирование»

Лабораторные работы по курсу «Численные методы»

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Дата: Оценка: Подпись:

1 Методы приближения функций. Численное дифференцирование и интегрирование

1 Постановка задачи

3.1. Используя таблицу значений Y_i функции y=f(x), вычисленных в точках $X_i, i=0,\cdots,3$ построить интерполяционные многочлены Лагранжа и Ньютона, проходящие через точки X_i,Y_i . Вычислить значение погрешности интерполяции в точке X^* .

Вариант: 20

$$y = \arccos(x) + x \tag{1}$$

a)

$$X_i = -0.4, -0.1, 0.2, 0.5$$
 (2)

б)

$$X_i = -0.4, 0, 0.2, 0.5 \tag{3}$$

$$X^* = 0.1 \tag{4}$$

```
Значения функции в точках:
1.58231 1.57096 1.56944 1.54720
Многочлен Лагранжа: -0.18852*x^3-0.00198*x^2+0.00077*x^1+1.57087
Многочлен Ньютона: -0.18852*x^3-0.00198*x^2+0.00077*x^1+1.57087
Значения многочленов в точках:
1.58231 1.57096 1.56944 1.54720
```

Рис. 1: Вывод в консоли

3 Исходный код

matrix.h

```
1 | #pragma once
   #include <iostream>
 3
   #include <vector>
 4
   #include <ccomplex>
 5
   #include <fstream>
 6
 7
   using namespace std;
 8
 9
   using cmd = complex <double>;
10
   const double pi = acos(-1);
11
12
   struct matrix
13
14
       int rows = 0, cols = 0;
15
       vector <vector <double>> v;
16
17
       matrix() {}
18
       matrix(int _rows, int _cols)
19
       {
20
           rows = _rows;
21
           cols = _cols;
22
           v = vector <vector <double>>(rows, vector <double>(cols));
23
       }
24
25
       vector <double>& operator[](int row)
26
27
           return v[row];
28
       }
29
30
       operator double()
```

```
31
        {
32
           return v[0][0];
33
34
   };
35
36
   matrix operator*(matrix lhs, matrix rhs)
37
38
       if (lhs.cols != rhs.rows)
39
           return matrix(0, 0);
40
       matrix res(lhs.rows, rhs.cols);
41
       for (int i = 0; i < res.rows; i++)</pre>
42
           for (int j = 0; j < res.cols; j++)
43
44
45
               res[i][j] = 0;
46
               for (int k = 0; k < lhs.cols; k++)
47
                   res[i][j] += lhs[i][k] * rhs[k][j];
48
49
       }
50
       return res;
51
52
53
   matrix operator*(double lhs, matrix rhs)
54
55
       for (int i = 0; i < rhs.rows; i++)
56
57
           for (int j = 0; j < rhs.cols; j++)
               rhs[i][j] *= lhs;
58
59
60
       return rhs;
61
   }
62
63
   matrix operator+(matrix lhs, matrix rhs)
64
65
        if (lhs.rows != rhs.rows || rhs.cols != lhs.cols)
66
           return matrix(0, 0);
67
       matrix res(lhs.rows, lhs.cols);
68
       for (int i = 0; i < rhs.rows; i++)
69
       {
70
           for (int j = 0; j < res.cols; j++)
71
               res[i][j] = lhs[i][j] + rhs[i][j];
72
       }
73
       return res;
   }
74
75
76
   matrix operator-(matrix lhs, matrix rhs)
77
   {
78
        if (lhs.rows != rhs.rows || rhs.cols != lhs.cols)
           return matrix(0, 0);
```

```
80
        matrix res(lhs.rows, lhs.cols);
81
        for (int i = 0; i < rhs.rows; i++)
82
83
            for (int j = 0; j < res.cols; j++)
84
                res[i][j] = lhs[i][j] - rhs[i][j];
85
86
        return res;
87
    }
88
89
    ostream& operator<<(ostream& stream, matrix a)</pre>
90
    {
91
        for (int i = 0; i < a.rows; i++)
92
93
            for (int j = 0; j < a.cols; j++)
94
                stream << a[i][j] << ' ';
95
            stream << '\n';</pre>
96
        }
97
        return stream;
98
    }
99
100
    istream& operator>>(istream& stream, matrix& a)
101
102
        for (int i = 0; i < a.rows; i++)
103
104
            for (int j = 0; j < a.cols; j++)
105
                stream >> a[i][j];
106
107
        return stream;
108
    }
109
110
    matrix transposition(matrix a)
111
112
        matrix res(a.cols, a.rows);
113
        for (int i = 0; i < a.rows; i++)
114
            for (int j = 0; j < a.cols; j++)
115
116
                res[j][i] = a[i][j];
117
        }
118
        return res;
    }
119
120
121
    vector <int> swp;
122
123
    pair <matrix, matrix> lu_decomposition(matrix a)
124
125
        int n = a.rows;
126
        matrix l(n, n);
127
        swp = vector <int>(0);
128
        for (int k = 0; k < n; k++)
```

```
129
        {
130
            matrix prev = a;
131
            int idx = k;
132
            for (int i = k + 1; i < n; i++)
133
134
                if (abs(prev[idx][k]) < abs(prev[i][k]))</pre>
135
                    idx = i;
136
            }
137
            swap(prev[k], prev[idx]);
138
            swap(a[k], a[idx]);
139
            swap(l[k], l[idx]);
140
            swp.push_back(idx);
            for (int i = k + 1; i < n; i++)
141
142
                double h = prev[i][k] / prev[k][k];
143
144
                l[i][k] = h;
145
                for (int j = k; j < n; j++)
146
                    a[i][j] = prev[i][j] - h * prev[k][j];
147
148
            }
        }
149
150
        for (int i = 0; i < n; i++)
151
            1[i][i] = 1;
152
        return { 1, a };
    }
153
154
155
    matrix solve_triag(matrix a, matrix b, bool up)
156
157
        int n = a.rows;
158
        matrix res(n, 1);
159
        int d = up ? -1 : 1;
160
        int first = up ? n - 1 : 0;
161
        for (int i = first; i < n \&\& i >= 0; i += d)
162
163
            res[i][0] = b[i][0];
164
            for (int j = 0; j < n; j++)
165
            {
166
                if (i != j)
167
                    res[i][0] -= a[i][j] * res[j][0];
168
169
            res[i][0] = res[i][0] / a[i][i];
170
        }
171
        return res;
172
173
174
    matrix solve_gauss(pair <matrix, matrix> lu, matrix b)
175
    {
176
        for (int i = 0; i < swp.size(); i++)
177
            swap(b[i], b[swp[i]]);
```

```
178
        matrix z = solve_triag(lu.first, b, false);
179
        matrix x = solve_triag(lu.second, z, true);
180
        //for (int i = 0; i < swp.size(); i++)
181
            //swap(x[i], x[swp[i]]);
182
        return x;
    }
183
184
185
    matrix inverse(matrix a)
186
    {
187
        int n = a.rows;
188
        matrix b(n, 1);
189
        pair <matrix, matrix> lu = lu_decomposition(a);
190
        matrix res(n, n);
191
        for (int i = 0; i < n; i++)
192
        {
193
            b[max(i - 1, 0)][0] = 0;
194
            b[i][0] = 1;
195
            matrix col = solve_gauss(lu, b);
196
            for (int j = 0; j < n; j++)
197
                res[j][i] = col[j][0];
198
        }
199
        return res;
200
    }
201
202
    double determinant(matrix a)
203
    {
204
        int n = a.rows;
205
        pair <matrix, matrix> lu = lu_decomposition(a);
206
        double det = 1;
207
        for (int i = 0; i < n; i++)
208
            det *= lu.second[i][i];
209
        return det;
210
    }
211
212
    matrix solve_tridiagonal(matrix& a, matrix& b)
213
214
        int n = a.rows;
215
        vector <double> p(n), q(n);
216
        p[0] = -a[0][1] / a[0][0];
217
        q[0] = b[0][0] / a[0][0];
218
        for (int i = 1; i < n; i++)
219
220
            if (i != n - 1)
                p[i] = -a[i][i + 1] / (a[i][i] + a[i][i - 1] * p[i - 1]);
221
222
            else
223
                p[i] = 0;
224
            q[i] = (b[i][0] - a[i][i - 1] * q[i - 1]) / (a[i][i] + a[i][i - 1] * p[i - 1]);
225
        }
226
        matrix res(n, 1);
```

```
227
        res[n - 1][0] = q[n - 1];
228
        for (int i = n - 2; i \ge 0; i--)
229
            res[i][0] = p[i] * res[i + 1][0] + q[i];
230
        return res;
231
    }
232
233
    double abs(matrix a)
234
235
        double mx = 0;
236
        for (int i = 0; i < a.rows; i++)
237
238
            double s = 0;
            for (int j = 0; j < a.cols; j++)
239
240
                s += abs(a[i][j]);
241
            mx = max(mx, s);
242
        }
243
        return mx;
244
    }
245
246
    matrix solve_iteration(matrix a, matrix b, double eps)
247
248
        int n = a.rows;
249
        matrix alpha(n, n), beta(n, 1);
250
        for (int i = 0; i < n; i++)
251
252
            for (int j = 0; j < n; j++)
253
                alpha[i][j] = -a[i][j] / a[i][i];
254
            alpha[i][i] = 0;
255
256
        for (int i = 0; i < n; i++)
257
            beta[i][0] = b[i][0] / a[i][i];
258
        matrix x = beta;
259
        double m = abs(a);
260
        double epsk = 2 * eps;
261
        while (epsk > eps)
262
263
            matrix prev = x;
264
            x = beta + alpha * x;
265
            if (m < 1)
266
                epsk = m / (1 - m) * abs(x - prev);
267
268
                epsk = abs(x - prev);
269
270
        return x;
    }
271
272
273 | matrix solve_seidel(matrix a, matrix b, double eps)
274
    {
275
        int n = a.rows;
```

```
276
        matrix alpha(n, n), beta(n, 1);
277
        for (int i = 0; i < n; i++)
278
279
            for (int j = 0; j < n; j++)
280
                alpha[i][j] = -a[i][j] / a[i][i];
281
            alpha[i][i] = 0;
282
283
        for (int i = 0; i < n; i++)
284
            beta[i][0] = b[i][0] / a[i][i];
285
        matrix x = beta;
286
        double m = abs(alpha);
287
        double epsk = 2 * eps;
288
        while (epsk > eps)
289
290
            matrix prev = x;
291
            for (int i = 0; i < n; i++)
292
            {
293
                double cur = beta[i][0];
294
                for (int j = 0; j < n; j++)
295
                    cur += alpha[i][j] * x[j][0];
296
                x[i][0] = cur;
297
            }
298
            if (m < 1)
299
                epsk = m / (1 - m) * abs(x - prev);
300
301
                epsk = abs(x - prev);
302
        }
303
        return x;
304
305
306
    pair <matrix, matrix> method_jacobi(matrix a, double eps)
307
308
        int n = a.rows;
309
        double epsk = 2 * eps;
310
        matrix vec(n, n);
311
        for (int i = 0; i < n; i++)
312
            vec[i][i] = 1;
313
        while (epsk > eps)
314
315
            int cur_i = 1, cur_j = 0;
316
            for (int i = 0; i < n; i++)
317
                for (int j = 0; j < i; j++)
318
319
                    if (abs(a[cur_i][cur_j]) < abs(a[i][j]))
320
321
                    {
322
                        cur_i = i;
323
                        cur_j = j;
324
                    }
```

```
325
                }
326
            }
327
            matrix u(n, n);
328
            double phi = pi / 4;
            if (abs(a[cur_i][cur_i] - a[cur_j][cur_j]) > 1e-7)
329
330
                phi = 0.5 * atan((2 * a[cur_i][cur_j]) / (a[cur_i][cur_i] - a[cur_j][cur_j]
                    ]));
331
            for (int i = 0; i < n; i++)
332
                u[i][i] = 1;
333
            u[cur_i][cur_j] = -sin(phi);
            u[cur_i][cur_i] = cos(phi);
334
335
            u[cur_j][cur_i] = sin(phi);
            u[cur_j][cur_j] = cos(phi);
336
337
            vec = vec * u;
338
            a = transposition(u) * a * u;
339
            epsk = 0;
340
            for (int i = 0; i < n; i++)
341
342
                for (int j = 0; j < i; j++)
343
                    epsk += a[i][j] * a[i][j];
344
            }
345
            epsk = sqrt(epsk);
346
347
        matrix val(n, 1);
348
        for (int i = 0; i < n; i++)
349
            val[i][0] = a[i][i];
350
        return { val, vec };
351
    }
352
353
    double sign(double x)
354
    {
355
        return x > 0 ? 1 : -1;
356
    }
357
358
    pair <matrix, matrix> qr_decomposition(matrix a)
359
360
        int n = a.rows;
361
        matrix e(n, n);
362
        for (int i = 0; i < n; i++)
363
            e[i][i] = 1;
364
        matrix q = e;
365
        for (int i = 0; i < n - 1; i++)
366
367
            matrix v(n, 1);
368
            double s = 0;
            for (int j = i; j < n; j++)
369
370
                s += a[j][i] * a[j][i];
371
            v[i][0] = a[i][i] + sign(a[i][i]) * sqrt(s);
372
            for (int j = i + 1; j < n; j++)
```

```
373
                v[j][0] = a[j][i];
374
            matrix h = e - (2.0 / double(transposition(v) * v)) * (v * transposition(v));
375
            q = q * h;
376
            a = h * a;
377
378
        return { q, a };
379
    }
380
381
    vector <cmd> qr_eigenvalues(matrix a, double eps)
382
383
        int n = a.rows;
384
        vector <cmd> prev(n);
385
        while (true)
386
387
            pair <matrix, matrix> p = qr_decomposition(a);
388
            a = p.second * p.first;
389
            vector <cmd> cur;
390
            for (int i = 0; i < n; i++)
391
392
                if (i < n - 1 \&\& abs(a[i + 1][i]) > 1e-7)
393
394
                    double b = -(a[i][i] + a[i + 1][i + 1]);
395
                    double c = a[i][i] * a[i + 1][i + 1] - a[i][i + 1] * a[i + 1][i];
396
                    double d = b * b - 4 * c;
397
                    cmd sgn = (d > 0) ? cmd(1, 0) : cmd(0, 1);
398
                    d = sqrt(abs(d));
399
                    cur.push_back(0.5 * (-b - sgn * d));
400
                    cur.push_back(0.5 * (-b + sgn * d));
401
                    i++;
402
                }
403
                else
404
                    cur.push_back(a[i][i]);
405
406
            bool ok = true;
407
            for (int i = 0; i < n; i++)
                ok = ok && abs(cur[i] - prev[i]) < eps;
408
409
            if (ok)
410
                break;
411
            prev = cur;
412
        }
413
        return prev;
414 || }
                                              3-1.cpp
  1 | #include <iostream>
 2 | #include <vector>
 3 | #include <cmath>
 4 | #include <fstream>
```

```
5 | #include <functional>
   6 | #include <algorithm>
   7
           #include "matrix.h"
   8
   9
            using namespace std;
 10
11
            struct polynomial
12
13
             private:
14
                           vector <double> v;
15
16
             public:
                           polynomial(vector <double> _v = {})
17
18
                           {
19
                                       v = _v;
20
                           }
21
22
                           double size()
23
24
                                       return v.size();
25
26
27
                           double operator[](int idx)
28
                           {
29
                                       return v[idx];
30
31
32
                           double calculate(double x)
33
34
                                        double res = 0;
35
                                        double cur = 1;
36
                                        for (int i = 0; i < v.size(); i++)</pre>
37
38
                                                     res += cur * v[i];
39
                                                      cur = cur * x;
40
41
                                       return res;
42
                           }
43
             };
44
45
             ostream& operator << (ostream& stream, polynomial a)
46
47
                           for (int i = a.size() - 1; i > 0; i--)
                                        stream << ((i == a.size() - 1) ? a[i] : abs(a[i])) << "*" << "x^" << i << ((a[i == a.size() - 1) ? a[i] : abs(a[i])) << "*" << ||x^*|| << ||x
48
                                                         - 1] > 0) ? '+' : '-');
49
                           stream << abs(a[0]);</pre>
50
                           return stream;
51
           || }
52
```

```
53 | vector <double> open_brakets(vector <double> v)
54
    {
55
        if (v.size() == 1)
56
           return { v[0], 1 };
57
        int n = v.size();
58
        double last = v.back();
59
        v.erase(--v.end());
60
        vector <double> res = open_brakets(v);
61
        vector <double> tmp = res;
62
        for (int i = 0; i < n; i++)
            res[i] = res[i] * last;
63
64
        res.push_back(0);
        for (int i = 1; i <= n; i++)
65
            res[i] += tmp[i - 1];
66
67
        return res;
68
    }
69
70
    polynomial interpolation_lagrange(vector <double> x, vector <double> y)
71
72
        int n = x.size();
73
        vector <double> res(n);
74
        for (int i = 0; i < n; i++)
75
76
            vector <double> v;
77
            double k = y[i];
            for (int j = 0; j < n; j++)
78
79
80
                if (i == j)
81
                   continue;
82
                v.push_back(-x[j]);
83
                k = k / (x[i] - x[j]);
84
85
            vector <double> tmp = open_brakets(v);
86
            for (int j = 0; j < n; j++)
87
                res[j] += k * tmp[j];
        }
88
89
        return polynomial(res);
90
    }
91
92
    polynomial interpolation_newton(vector <double> x, vector <double> y)
93
    {
94
        int n = x.size();
95
        vector <double> res(n);
96
        res[0] = y[0];
97
        vector <vector <double>> diff(n - 1, vector <double>(n - 1));
98
        for (int i = 0; i < n - 1; i++)
99
            diff[0][i] = (y[i] - y[i + 1]) / (x[i] - x[i + 1]);
100
        for (int i = 1; i < n - 1; i++)
101
```

```
102
            for (int j = 0; j < n - 1 - i; j++)
103
                diff[i][j] = (diff[i - 1][j] - diff[i - 1][j + 1]) / (x[j] - x[j + 1 + i]);
104
        }
105
        vector <double> cur;
        for (int i = 0; i < n - 1; i++)
106
107
108
            cur.push_back(-x[i]);
109
            vector <double> tmp = open_brakets(cur);
110
            double k = diff[i][0];
111
            for (int j = 0; j < tmp.size(); j++)
                res[j] += k * tmp[j];
112
113
114
        return polynomial(res);
115
    }
116
117
118
    double f1(double x)
119
120
        return acos(x) + x;
121
    }
122
123
    int main()
124
    {
125
        setlocale(LC_ALL, "Rus");
126
        ofstream fout("answer3-1.txt");
127
        fout.precision(5);
128
        fout << fixed;</pre>
129
        vector \langle double \rangle X = \{ -0.4, -0.1, 0.2, 0.5 \};
130
131
        vector <double> Y;
132
        fout << "Значения функциивточках:\n";
133
        for (int i = 0; i < X.size(); i++)</pre>
134
135
            fout << f1(X[i]) << ' ';
136
            Y.push_back(f1(X[i]));
        }
137
138
        polynomial p1 = interpolation_lagrange(X, Y);
139
        fout << "\Многочлени Лагранжа: " << p1 << '\n';
140
        polynomial p2 = interpolation_newton(X, Y);
141
        fout << "Многочлен Ньютона: " << p2 << '\n';
142
        fout << "Значения многочленоввточках:\n";
143
        for (int i = 0; i < X.size(); i++)</pre>
144
            fout << p1.calculate(X[i]) << ' ';</pre>
145
146 | }
```

3.2. Построить кубический сплайн для функции, заданной в узлах интерполяции, предполагая, что сплайн имеет нулевую кривизну при $x=x_0$ и $x=x_4$. Вычислить значение функции в точке $x=X^*$.

$$X^* = 0.1 \tag{5}$$

i	0	1	2	3	4
x_i	-0.4	-0.1	0.2	0.5	0.8
f_i	1.5823	1.5710	1.5694	1.5472	1.4435

```
[-0.40000;-0.10000] 1.00000*x^3+2.20000*x^2+2.28000*x^1+2.20630

[-0.10000;0.20000] 1.00000*x^3+1.30000*x^2+1.23000*x^1+1.68200

[0.20000;0.50000] 1.00000*x^3+0.40000*x^2+0.72000*x^1+1.40140

[0.50000;0.80000] 1.00000*x^3-0.50000*x^2+0.75000*x^1+1.17220

Значение сплайна в точке: 1.81900
```

Рис. 2: Вывод в консоли

6 Исходный код

3-2.cpp

```
1 | #include <iostream>
   #include <vector>
 3
   #include <cmath>
   #include <fstream>
 5 | #include <functional>
 6 | #include <algorithm>
 7
   #include "matrix.h"
 8
 9
   using namespace std;
10
11
   struct polynomial
12
13
   private:
14
       vector <double> v;
15
   public:
16
17
       polynomial(vector <double> _v = {})
18
       {
19
           v = v;
20
       }
21
22
       double size()
23
24
           return v.size();
25
26
27
       double operator[](int idx)
28
29
           return v[idx];
30
       }
```

```
31
 32
                           double calculate(double x)
33
34
                                        double res = 0;
 35
                                        double cur = 1;
 36
                                        for (int i = 0; i < v.size(); i++)</pre>
37
38
                                                     res += cur * v[i];
39
                                                      cur = cur * x;
40
41
                                        return res;
42
              };
43
44
45
              ostream& operator<<(ostream& stream, polynomial a)</pre>
46
 47
                           for (int i = a.size() - 1; i > 0; i--)
 48
                                        stream << ((i == a.size() - 1) ? a[i] : abs(a[i])) << "*" << "x^" << i << ((a[i == a.size() - 1) ? a[i] : abs(a[i])) << "*" << ||x^*|| << ||x
                                                         - 1] > 0) ? '+' : '-');
49
                           stream << abs(a[0]);</pre>
 50
                           return stream;
             }
 51
52
53 || struct cubic_spline
54
            private:
55
56
                           vector <polynomial> p;
57
                           vector <double> xn;
58
              public:
59
                           cubic_spline(vector <double> _xn = { 0 }, vector <polynomial> _p = {})
60
61
62
                                        if (p.size() == _xn.size() - 1)
63
64
                                                     p = _p;
65
                                                      xn = _xn;
                                        }
66
67
                                        else
68
69
                                                     p = {};
 70
                                                     xn = \{ 0 \};
71
72
                           }
73
 74
                           int size()
75
                           {
76
                                        return p.size();
                           }
 77
 78
```

```
79
        pair <pair <double, double>, polynomial> operator[](int idx)
80
81
            return { {xn[idx], xn[idx + 1]}, p[idx] };
82
        }
83
84
        double calculate(double x)
85
86
            int idx = upper_bound(xn.begin(), xn.end(), x) - xn.begin();
87
            idx = min(idx, (int)xn.size() - 1) - 1;
88
            idx = max(0, idx);
89
            return p[idx].calculate(x);
90
91
    };
92
93
    ostream& operator<<(ostream& stream, cubic_spline a)</pre>
94
95
        for (int i = 0; i < a.size(); i++)
96
            stream << "[" << a[i].first.first << ";" << a[i].first.second << "] " << a[i].
                second << endl;
97
        return stream;
    }
98
99
100
    vector <double> open_brakets(vector <double> v)
101
102
        if (v.size() == 1)
103
            return { v[0], 1 };
104
        int n = v.size();
105
        double last = v.back();
106
        v.erase(--v.end());
107
        vector <double> res = open_brakets(v);
108
        vector <double> tmp = res;
109
        for (int i = 0; i < n; i++)
110
            res[i] = res[i] * last;
111
        res.push_back(0);
        for (int i = 1; i <= n; i++)
112
            res[i] += tmp[i - 1];
113
114
        return res;
115
    }
116
117
    cubic_spline make_spline(vector <double> x, vector <double> y)
118
    {
119
        int n = x.size();
120
        vector <pair <double, double>> xy(n);
121
        for (int i = 0; i < n; i++)
122
            xy[i] = { x[i], y[i] };
123
        sort(xy.begin(), xy.end());
124
        for (int i = 0; i < n; i++)
125
126
            x[i] = xy[i].first;
```

```
127
            y[i] = xy[i].second;
        }
128
129
        n--;
130
        vector \leq double > a(n), b(n), c(n), d(n);
131
        vector <double> h(n);
132
        for (int i = 0; i < n; i++)
            h[i] = x[i + 1] - x[i];
133
134
        matrix A(n - 1, n - 1), B(n - 1, 1);
135
        for (int i = 0; i < n - 1; i++)
136
137
            if (i > 0)
138
                A[i][i - 1] = h[i];
139
            A[i][i] = 2 * (h[i] + h[i + 1]);
140
            if (i < n - 2)
141
                A[i][i + 1] = h[i + 1];
142
            B[i][0] = 3 * ((y[i + 2] - y[i + 1]) / h[i + 1] - (y[i + 1] - y[i]) / h[i]);
143
        }
144
        matrix s = solve_tridiagonal(A, B);
145
        for (int i = 1; i < n; i++)
146
            c[i] = s[i - 1][0];
        for (int i = 0; i < n; i++)
147
            a[i] = y[i];
148
149
        for (int i = 0; i < n - 1; i++)
            b[i] = (y[i + 1] - y[i]) / h[i] - 1. / 3. * (c[i + 1] + 2 * c[i]);
150
151
        b[n - 1] = (y[n] - y[n - 1]) / h[n - 1] - 2. / 3. * h[n - 1] * c[n - 1];
152
        for (int i = 0; i < n - 1; i++)
153
            d[i] = (c[i + 1] - c[i]) / (3 * h[i]);
        d[n - 1] = -c[n - 1] / (3 * h[n - 1]);
154
155
        vector <polynomial> vp(n);
        for (int i = 0; i < n; i++)
156
157
        {
158
            vector <double> res(4);
159
            res[0] = a[i];
160
            vector <double> tmp;
            for (int j = 1; j < 4; j++)
161
162
163
                tmp.push_back(-x[i]);
164
                vector <double> v = open_brakets(tmp);
165
                for (int k = 0; k < v.size(); k++)
166
                   res[k] += v[k];
167
168
            vp[i] = polynomial(res);
169
170
        return cubic_spline(x, vp);
171
    }
172
173
    int main()
174
    {
175
        setlocale(LC_ALL, "Rus");
```

```
176
          ofstream fout("answer3-2.txt");
177
          fout.precision(5);
178
          fout << fixed;</pre>
179
180
          vector <double> X = { -0.4, -0.1, 0.2, 0.5, 0.8 };
vector <double> Y = { 1.5823, 1.5710, 1.5694, 1.5472, 1.4435 };
181
182
183
          cubic_spline cs = make_spline(X, Y);
184
          fout << cs;
185
          fout << "Значение сплайнавточке: " << cs.calculate(0.1);
186
187 | }
```

3.3. Для таблично заданной функции путем решения нормальной системы МНК найти приближающие многочлены а) 1-ой и б) 2-ой степени. Для каждого из приближающих многочленов вычислить сумму квадратов ошибок. Построить графики приближаемой функции и приближающих многочленов.

i	0	1	2	3	4	5
x_i	-0.7	-0.4	-0.1	0.2	0.5	0.8
y_i	1.6462	1.5823	1.571	1.5694	1.5472	1.4435

```
Приближающий многочлен 1-ой степени: -0.10670*x^1+1.56527
Приближающий многочлен 2-ой степени: -0.04813*x^2-0.10189*x^1+1.57778
Сумма квадратов ошибок для 1-ой степени: 0.00394
Сумма квадратов ошибок для 2-ой степени: 0.00324
```

Рис. 3: Вывод в консоли

9 Исходный код

3-3.cpp

```
1 | #include <iostream>
   #include <vector>
 3
   #include <fstream>
   #include <cmath>
 5
   #include "matrix.h"
 6
 7
   using namespace std;
 8
 9
   struct polynomial {
10
   private:
11
       vector<double> v;
12
13
   public:
14
       polynomial(vector<double> _v = {}) {
15
           v = v;
16
17
       double size() const {
18
19
           return v.size();
20
       }
21
22
       double operator[](int idx) const {
23
           return v[idx];
24
25
       double& operator[](int idx) {
26
27
           return v[idx];
28
29
30
       double calculate(double x) const {
31
           double res = 0;
32
           double cur = 1;
```

```
33
           for (int i = 0; i < v.size(); i++) {</pre>
34
               res += cur * v[i];
35
               cur = cur * x;
36
           }
37
           return res;
38
       }
39
   };
40
41
   ostream& operator<<(ostream& stream, polynomial a)
42
43
       for (int i = a.size() - 1; i > 0; i--)
44
           stream << ((i == a.size() - 1) ? a[i] : abs(a[i])) << "*" << "x^" << i << ((a[i])) |
                - 1] > 0) ? '+' : '-');
45
        stream << abs(a[0]);</pre>
46
       return stream;
47
   }
48
49
   polynomial least_squares(const vector<double>& x, const vector<double>& y, int m,
        double& sum_sq_error) {
50
        int n = x.size();
51
       m++;
52
53
       matrix phi(n, m);
54
       for (int i = 0; i < n; i++) {
55
           for (int j = 0; j < m; j++) {
56
               phi[i][j] = pow(x[i], j);
57
58
       }
59
       matrix G = transposition(phi) * phi;
60
61
       matrix Y(n, 1);
62
       for (int i = 0; i < n; i++)
63
           Y[i][0] = y[i];
       matrix Z = transposition(phi) * Y;
64
       matrix A = solve_gauss(lu_decomposition(G), Z);
65
66
67
        vector<double> a(m);
68
       for (int i = 0; i < m; i++)
69
           a[i] = A[i][0];
70
71
       sum_sq_error = 0.0;
72
       for (int i = 0; i < n; i++) {
73
           double approx_y = 0.0;
74
           for (int j = 0; j < m; j++) {
75
               approx_y += a[j] * pow(x[i], j);
76
77
           sum_sq_error += pow(y[i] - approx_y, 2);
78
       }
79
```

```
80 |
        return polynomial(a);
81 | }
82
83
    int main() {
        vector<double> x = \{-0.7, -0.4, -0.1, 0.2, 0.5, 0.8\};
84
        vector<double> y = {1.6462, 1.5823, 1.571, 1.5694, 1.5472, 1.4435};
85
86
87
        ofstream fout("answer3-3.txt");
88
        fout.precision(5);
89
        fout << fixed;</pre>
90
91
        double error1;
92
        polynomial p1 = least_squares(x, y, 1, error1);
93
94
        double error2;
95
        polynomial p2 = least_squares(x, y, 2, error2);
96
97
        fout << "Приближающий многочленой1- степени: ";
98
        fout << p1 << endl;</pre>
99
100
        fout << "Приближающий многочленой2- степени: ";
101
        fout << p2 << endl;</pre>
102
103
        fout << "Сумма квадратовошибокдляой1- степени: " << error1 << endl;
104
        fout << "Сумма квадратовошибокдляой2- степени: " << error2 << endl;
105 || }
```

3.4. Вычислить первую и вторую производную от таблично заданной функции $y_i = f(x_i), i = 0, 1, 2, 3, 4$ в точке $x = X^*.$

$$X^* = 0.1 \tag{6}$$

i	0	1	2	3	4
x_i	-1	0	1	2	3
f_i	1.3562	1.5708	1.7854	2.4636	3.3218

Значение первой производной: 0.21460 Значение второй производной: 0.46360

Рис. 4: Вывод в консоли

12 Исходный код

3-4.cpp

```
1 | #include <iostream>
   #include <vector>
 3 | #include <cmath>
 4 #include <fstream>
 5 | #include <functional>
 6 | #include <algorithm>
 7 | #include "matrix.h"
 8
 9
   using namespace std;
10
11 struct polynomial
12
   private:
13
14
       vector <double> v;
15
16
   public:
       polynomial(vector <double> _v = {})
17
18
19
           v = v;
20
       }
21
22
       double size()
23
24
           return v.size();
25
26
27
       double operator[](int idx)
28
29
           return v[idx];
30
31
32
       double calculate(double x)
33
34
           double res = 0;
```

```
35 |
           double cur = 1;
36
           for (int i = 0; i < v.size(); i++)
37
               res += cur * v[i];
38
39
               cur = cur * x;
40
41
           return res;
42
       }
43
   };
44
45
   ostream& operator<<(ostream& stream, polynomial a)</pre>
46
47
       for (int i = a.size() - 1; i > 0; i--)
           stream << ((i == a.size() - 1) ? a[i] : abs(a[i])) << "*" << "x^" << i << ((a[i])) |
48
                - 1] > 0) ? '+' : '-');
49
       stream << abs(a[0]);</pre>
50
       return stream;
51
   }
52
53 || struct cubic_spline
54
55
   private:
56
       vector <polynomial> p;
57
       vector <double> xn;
58
59
   public:
       cubic_spline(vector <double> _xn = { 0 }, vector <polynomial> _p = {})
60
61
           if (_p.size() == _xn.size() - 1)
62
63
           {
64
               p = _p;
65
               xn = _xn;
66
           }
67
           else
68
69
               p = {};
70
               xn = \{ 0 \};
71
72
       }
73
74
       int size()
75
76
           return p.size();
77
78
79
       pair <pair <double, double>, polynomial> operator[](int idx)
80
       {
81
           return { {xn[idx], xn[idx + 1]}, p[idx] };
82
       }
```

```
83 |
 84
        double calculate(double x)
 85
 86
            int idx = upper_bound(xn.begin(), xn.end(), x) - xn.begin();
 87
            idx = min(idx, (int)xn.size() - 1) - 1;
            idx = max(0, idx);
 88
 89
            return p[idx].calculate(x);
90
        }
91
    };
92
93
    vector <double> open_brakets(vector <double> v)
94
95
        if (v.size() == 1)
96
            return { v[0], 1 };
97
        int n = v.size();
98
        double last = v.back();
99
        v.erase(--v.end());
100
        vector <double> res = open_brakets(v);
        vector <double> tmp = res;
101
102
        for (int i = 0; i < n; i++)
103
            res[i] = res[i] * last;
104
        res.push_back(0);
105
        for (int i = 1; i \le n; i++)
106
            res[i] += tmp[i - 1];
107
        return res;
108
    }
109
110
    polynomial interpolation_lagrange(vector <double> x, vector <double> y)
111
112
        int n = x.size();
113
        vector <double> res(n);
        for (int i = 0; i < n; i++)
114
115
            vector <double> v;
116
117
            double k = y[i];
            for (int j = 0; j < n; j++)
118
119
120
                if (i == j)
121
                    continue;
122
                v.push_back(-x[j]);
123
                k = k / (x[i] - x[j]);
124
125
            vector <double> tmp = open_brakets(v);
126
            for (int j = 0; j < n; j++)
127
                res[j] += k * tmp[j];
128
129
        return polynomial(res);
130 | }
131
```

```
132 | polynomial derivative(polynomial p)
133
134
        int n = p.size();
135
        vector <double> res;
136
        for (int i = 1; i < n; i++)
137
            res.push_back(i * p[i]);
138
        return polynomial(res);
139
    }
140
141
    function <double(double)> derivative(vector <double> x, vector <double> y, int m)
142
    {
143
        int n = x.size();
144
        vector <pair <double, double>> xy(n);
        for (int i = 0; i < n; i++)
145
146
            xy[i] = { x[i], y[i] };
147
        sort(xy.begin(), xy.end());
148
        for (int i = 0; i < n; i++)
149
150
            x[i] = xy[i].first;
151
            y[i] = xy[i].second;
152
        }
153
        vector <polynomial> p(n - m);
154
        for (int i = 0; i < n - m; i++)
155
156
            vector <double> xm, ym;
157
            for (int j = 0; j < m + 1; j++)
158
159
                xm.push_back(x[i + j]);
160
                ym.push_back(y[i + j]);
161
162
            p[i] = interpolation_lagrange(xm, ym);
163
            for (int j = 0; j < m; j++)
164
                p[i] = derivative(p[i]);
165
        }
166
        auto res = [=](double _x) mutable
167
168
            int idx = lower_bound(x.begin() + 1, x.end() - m, _x) - x.begin();
169
            //int \ idx = upper\_bound(x.begin() + 1, x.end() - m, _x) - x.begin();
170
            idx = idx - 1;
171
            return p[idx].calculate(_x);
172
        };
173
        return res;
174
175
176
    int main()
177
    {
178
        setlocale(LC_ALL, "Rus");
179
        ofstream fout("answer3-4.txt");
180
        fout.precision(5);
```

```
fout << fixed;
function <double(double)> df = derivative({-1, 0, 1, 2, 3}, {1.3562, 1.5708, 1.7854, 2.4636, 3.3218}, 1);
function <double(double)> ddf = derivative({-1, 0, 1, 2, 3}, {1.3562, 1.5708, 1.7854, 2.4636, 3.3218}, 2);
fout << "Значение первойпроизводной: " << df(1);
fout << "\Значение второйпроизводной: " << ddf(1);
}
```

3.5. Вычислить определенный интеграл

$$F = \int_{x_0}^{x_1} y dx$$

, методами прямоугольников, трапеций, Симпсона с шагами h_1,h_2 . Оценить погрешность вычислений, используя Метод Рунге-Ромберга:

$$y = \frac{\sqrt{x}}{4+3x}; X_0 = 1, X_k = 5, h_1 = 1.0, h_2 = 0.5$$
(7)

```
Метод прямоугольников:
при h1: 0.53182
при h2: 0.53139
уточнение Рунге-Ромберга: 0.53125
Метод трапеций:
при h1: 0.52993
при h2: 0.53087
уточнение Рунге-Ромберга: 0.53119
Метод Симпсона:
при h1: 0.53090
при h2: 0.53119
уточнение Рунге-Ромберга: 0.53121
```

Рис. 5: Вывод в консоли

15 Исходный код

3-5.cpp

```
1 | #include <iostream>
 2 | #include <vector>
   #include <cmath>
   #include <fstream>
   #include <functional>
   #include <algorithm>
 7
   #include "matrix.h"
 8
 9
   using namespace std;
10
11
12
   double integrate_rectangles(function <double(double)> f, double x0, double x1, double
13
14
       double res = 0;
       while (x0 < x1)
15
16
17
           double x = x0 + h;
18
           res += f((x + x0) / 2) * h;
19
           x0 = x;
       }
20
```

```
21
                        return res;
          | }
22
23
            \verb|double| integrate\_trapezoids(function < \verb|double| (double) > f, | double | x0, | double | x1, | double | x1, | double | x2, | double | x3, | double | x4, | double | x4, | double | x4, | double | x6, | double | x6
24
25
             {
26
                        double res = 0;
27
                        while (x0 < x1)
28
29
                                    double x = x0 + h;
30
                                    res += (f(x0) + f(x)) * h;
31
                                    x0 = x;
32
33
                        return res / 2;
34
            }
35
36
            double integrate_simpson(function <double(double)> f, double x0, double x1, double h)
37
38
                        double res = 0;
39
                        while (x0 < x1)
40
41
                                    double x = x0 + 2 * h;
42
                                    double xm = x0 + h;
43
                                    res += (f(x0) + 4 * f(xm) + f(x)) * h;
44
                                    x0 = x;
45
46
                        return res / 3;
            }
47
48
49
            // rectangles -> p = 2
50
            // trapezoids \rightarrow p = 2
51
           // simpson -> p = 4
52
           double method_runge(double i1, double i2, double h1, double h2, double p)
53
54
                         double k = h2 / h1;
55
                         return i1 + (i1 - i2) / (pow(k, p) - 1);
            }
56
57
58
            double f2(double x)
59
            {
60
                        return sqrt(x) / (4 + 3 * x);
            }
61
62
63
            int main()
64
65
                        setlocale(LC_ALL, "Rus");
66
                        ofstream fout("answer3-5.txt");
67
                        fout.precision(5);
68
                        fout << fixed;</pre>
```

```
69
70
       double h1 = 1, h2 = 0.5;
71
       fout << "Метод прямоугольников:\n";
72
       double i1 = integrate_rectangles(f2, 1, 5, h1);
73
       double i2 = integrate_rectangles(f2, 1, 5, h2);
       fout << "при h1: " << i1;
74
       fout << "\прип h2: " << i2;
75
76
       fout << "\yточнениеп РунгеРомберга-: " << method_runge(i1, i2, h1, h2, 2);
77
       fout << "\Mетодп трапеций:\n";
78
       i1 = integrate_trapezoids(f2, 1, 5, h1);
79
       i2 = integrate_trapezoids(f2, 1, 5, h2);
80
       fout << "при h1: " << i1;
       fout << "\прип h2: " << i2;
81
       fout << "\yточнениеп РунгеРомберга-: " << method_runge(i1, i2, h1, h2, 2);
82
83
       fout << "\Mетодп Симпсона:\n";
84
       i1 = integrate_simpson(f2, 1, 5, h1);
85
       i2 = integrate_simpson(f2, 1, 5, h2);
86
       fout << "при h1: " << i1;
87
       fout << "\прип h2: " << i2;
88
       fout << "\yточнениеп РунгеРомберга-: " << method_runge(i1, i2, h1, h2, 4);
89 || }
```