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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Группа: М8О-303Б-21

Дата: Оценка: Подпись:

1 Постановка задачи

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

Вариант: 3

$$y = tg(x), a)X_i = 0, \frac{\pi}{8}, \frac{2\pi}{8}, \frac{3\pi}{8}; X_i = 0, \frac{\pi}{8}, \frac{\pi}{3}, \frac{3\pi}{8}; X^* = \frac{3\pi}{16}$$

2 Результаты работы

Lagrange Method					
A Ans: 0.644607	F(X*): 0.668179	Diff: 0.0235719			
B Ans: 0.585251	F(X*): 0.668179	Diff: 0.0829278			
Newton Method					
A Ans: 0.644607	F(X*): 0.668179	Diff: 0.0235719			
B Ans: 0.585251	F(X*): 0.668179	Diff: 0.0829278			

Рис. 1: Вывод программы в консоли

```
1 | #include <iostream>
 2
   #include <vector>
 3
   #include <utility>
   #include <cmath>
 6
   using namespace std;
 8
   double F(double x)
 9
10
       return tan(x);
   }
11
12
13
   double Lagrange(vector<double> X, vector<double> Y, double spec)
14
15
16
       double sum = 0;
17
18
       for (int i = 0; i < X.size(); ++i)</pre>
19
20
           double mult = 1;
21
22
           for (int j = 0; j < X.size(); ++j)
23
24
               if (i == j)
25
                   continue;
26
               mult = mult * ((spec - X[j]) / (X[i] - X[j]));
27
28
           }
29
30
           sum = sum + mult * Y[i];
       }
31
32
33
       return sum;
34
   }
35
   double Diff(vector<double> X,vector<double> Y, int n)
36
37
38
       switch (n)
39
40
           case 0:
41
               return Y[0];
42
               break;
43
44
45
               return (Y[0] - Y[1]) / (X[0] - X[1]);
46
               break;
47
```

```
48
           default:
49
               pair<vector<double>, vector<double>> X_v;
50
               X_v.first.resize(n);
51
               X_v.second.resize(n);
52
53
               pair<vector<double>, vector<double>> Y_v;
54
               Y_v.first.resize(n);
55
               Y_v.second.resize(n);
56
               for (int i = 0; i < n; ++i)
57
58
59
                  X_v.first[i] = X[i];
                  X_v.second[i] = X[i + 1];
60
61
                  Y_v.first[i] = Y[i];
62
                  Y_v.second[i] = Y[i + 1];
63
64
65
               return (Diff(X_v.first, Y_v.first, n - 1) - Diff(X_v.second, Y_v.second, n
                  - 1)) / (X[0] - X[n]);
66
               break;
       }
67
   }
68
69
70
   double Newton(vector<double> X, vector<double> Y, double spec)
71
72
       vector<double> X_n(X.size());
73
       vector<double> Y_n(Y.size());
74
75
       double sum = 0;
76
77
       for (int i = 0; i < X.size(); i++)</pre>
78
79
           X_n[i] = X[i];
80
           Y_n[i] = Y[i];
       }
81
82
83
       for (int i = 0; i < X_n.size(); ++i)
84
85
           double mult = Diff(X_n, Y_n, i);
86
87
           for (int j = 0; j < i; ++j)
88
89
               mult = mult * (spec - X[j]);
90
91
92
           sum = sum + mult;
93
       }
94
95
       return sum;
```

```
96 || }
        97
        98
        99 || int main()
 100
                                                                                     vector<double> X_a{ 0, M_PI / 8, M_PI / 4, 3 * M_PI / 8 };
 101
 102
                                                                                     vector<double> X_b{ 0, M_PI / 8, M_PI / 3, 3 * M_PI / 8 };
 103
 104
                                                                                     vector<double> Y_a;
 105
                                                                                     vector<double> Y_b;
 106
 107
                                                                                    for (int i = 0; i < X_a.size(); i++)</pre>
 108
 109
                                                                                                                        Y_a.push_back(F(X_a[i]));
 110
                                                                                                                        Y_b.push_back(F(X_b[i]));
 111
                                                                                     }
 112
 113
                                                                                    double spec = 3 * M_PI / 16;
 114
115
                                                                                     cout << "_____"
                                                                                                                                 << endl;
 116
 117
                                                                                     double A = Lagrange(X_a, Y_a, spec);
                                                                                     \texttt{cout} << \texttt{"A} \mid \texttt{Ans:} \texttt{"} << \texttt{A} << \texttt{"} \\ \texttt{t} \\ \texttt{tF}(\texttt{X*}): \texttt{"} << \texttt{F}(\texttt{spec}) << \texttt{"} \\ \texttt{tDiff:} \texttt{"} << \texttt{abs}(\texttt{F}(\texttt{spec})) << \texttt{T} \\ \texttt{tDiff:} \texttt{T} << \texttt{total} \\ \texttt{t
 118
                                                                                                                                    - A) << endl;</pre>
 119
                                                                                     double B = Lagrange(X_b, Y_b, spec);
                                                                                     \texttt{cout} << \texttt{"B} \mid \texttt{Ans:} \texttt{"} << \texttt{B} << \texttt{"} \\ \texttt{t} \\ \texttt{tF}(\texttt{X*}): \texttt{"} << \texttt{F}(\texttt{spec}) << \texttt{"} \\ \texttt{tDiff:} \texttt{"} << \texttt{abs}(\texttt{F}(\texttt{spec})) << \texttt{T} \\ \texttt{tDiff:} \texttt{T} << \texttt
 120
                                                                                                                                     - B) << endl;
 121
                                                                                    cout << "\n_____Newton
 122
                                                                                                                          Method_____" << endl;
 123
 124
                                                                                    A = Newton(X_a, Y_a, spec);
 125
                                                                                     \texttt{cout} << \texttt{"A} \mid \texttt{Ans:} \texttt{"} << \texttt{A} << \texttt{"} \\ \texttt{t} \\ \texttt{tF}(\texttt{X*}): \texttt{"} << \texttt{F}(\texttt{spec}) << \texttt{"} \\ \texttt{tDiff:} \texttt{"} << \texttt{abs}(\texttt{F}(\texttt{spec})) << \texttt{T} \\ \texttt{tDiff:} \texttt{T} << \texttt
                                                                                                                                    - A) << endl;</pre>
 126
                                                                                    B = Newton(X_b, Y_b, spec);
                                                                                      \texttt{cout} << \texttt{"B} \mid \texttt{Ans: "} << \texttt{B} << \texttt{"} \\ \texttt{t} \\ \texttt{(x*): "} << \texttt{F(spec)} << \texttt{"} \\ \texttt{t} \\ \texttt{Diff: "} << \texttt{abs}(\texttt{F(spec)}) 
 127
                                                                                                                                     - B) << endl;
 128 | }
```

4 Постановка задачи

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 $x=X^*$.

Вариант: 3

$X_i = 1.5$					
į	0	1	2	3	4
x_i	0.0	0.9	1.8	2.7	3.6
f_{i}	0.0	0.36892	0.85408	1.7856	6.3138

Рис. 2: Условие

5 Результаты работы

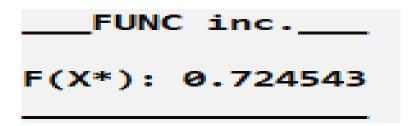


Рис. 3: Вывод программы в консоли

```
1 | #include <iostream>
 2
   #include <vector>
 3
   #include <cmath>
 4
 5
   using namespace std;
 6
7
   void FUNC(vector<double> X, vector<double> Y, double spec)
8
 9
       vector<double> H(4);
10
       for (int i = 0; i < 4; ++i)
11
       {
12
           H[i] = X[i + 1] - X[i];
13
       }
14
15
       vector<vector<double>> A(3);
       for (int i = 0; i < A.size(); i++)
16
17
18
           A[i].resize(3);
19
       }
20
21
       A[0][0] = 0;
22
       A[0][1] = 2 * (H[0] + H[1]);
23
       A[0][2] = H[1];
24
25
       vector<double> B(4);
26
       B[0] = 3 * ((Y[2] - Y[1]) / H[1] - (Y[1] - Y[0]) / H[0]);
27
28
       for (int i = 1; i < 2; ++i)
29
30
           A[i][0] = H[i];
           A[i][1] = 2 * (H[i] + H[i + 1]);
31
32
           A[i][2] = H[i + 1];
33
           B[i] = 3 * ((Y[i + 2] - Y[i + 1]) / H[i + 1] - (Y[i + 1] - Y[i]) / H[i]);
34
       }
35
36
       A[2][0] = H[2];
37
       A[2][1] = 2 * (H[2] + H[3]);
38
       A[2][2] = 0;
39
       B[2] = 3 * ((Y[4] - Y[3]) / H[3] - (Y[3] - Y[2]) / H[2]);
40
41
       vector<double> P(3), C(4), Q(3);
42
43
       Q[0] = B[0] / A[0][1];
44
       P[0] = -A[0][2] / A[0][1];
45
       for (int i = 1; i < 3; ++i)
46
47
```

```
48
                                 P[i] = -A[i][2] / (A[i][1] + A[i][0] * P[i - 1]);
49
                                 Q[i] = (B[i] - A[i][0] * Q[i - 1]) / (A[i][1] + A[i][0] * P[i - 1]);
50
51
52
                      C[0] = 0;
53
                      C[3] = Q[2];
54
                      for (int i = 2; i > 0; --i)
55
56
                                 C[i] = P[i - 1] * C[i + 1] + Q[i - 1];
57
                      }
58
59
                      vector<double> a(4), b(4), d(4);
60
                      for (int i = 0; i < 3; ++i)
61
62
                                 a[i] = Y[i];
63
                                 b[i] = (Y[i + 1] - Y[i]) / H[i] - H[i] * (C[i + 1] + 2 * C[i]) / 3;
                                 d[i] = (C[i + 1] - C[i]) / 3 / H[i];
64
65
                      }
66
67
                      a[3] = Y[3];
                      b[3] = (Y[4] - Y[3]) / H[3] - 2 / 3 * H[3] * C[3];
68
69
                      d[3] = -C[3] / 3 / H[3];
70
71
                      int i = 0;
72
73
                      while (X[i] < spec && X[i + 1] < spec)
74
75
                                 i += 1;
76
77
78
                       \label{eq:cout} \verb| cout | << "___FUNC inc.___" | << endl | << "F(X*): " | << a[i] + b[i] * (spec - X[i]) | << colspan="2">| X[i] | << colspan="2">| 
                                 ]) + C[i] * pow(spec - X[i], 2) + d[i] * pow(spec - X[i], 3) << endl << "
                                  _____";
79
          }
80
81
          int main()
82
83
                      vector<double> X{ 0.0, 0.9, 1.8, 2.7, 3.6 };
84
                      vector<double> Y{ 0.0, 0.36892, 0.85408, 1.7856, 6.3138 };
85
86
                      double spec = 1.5;
87
                      FUNC(X, Y, spec);
88 || }
```

7 Постановка задачи

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.

Вариант: 3

i	0	1	2	3	4	5
X_i	-0.9	0.0	0.9	1.8	2.7	3.6
y_i	-0.36892	0.0	0.36892	0.85408	1.7856	6.3138

Рис. 4: Условия

8 Результаты работы

FUNC inc				
A Coeff: -0.190134	1.24621	Error: 0.805786		
B Coeff: -0.464501	-0.125625 0.5086	986 Error: 0.580048		

Рис. 5: Вывод программы в консоли

```
1 | #include <iostream>
 2
   #include <vector>
 3
   #include <cmath>
 4
 5
   using namespace std;
 6
 7
   pair<vector<vector<double>>> createLU(vector<vector<double>>> A
 8
    {
 9
       vector<vector<double>> U = A;
10
11
       vector<vector<double>> L(A.size());
12
       for (auto& elem : L)
13
14
           for (int i = 0; i < A.size(); i++)
15
16
17
              elem.push_back(0.0);
18
19
       }
20
21
       for (int k = 0; k < U.size(); ++k)
22
23
           for (int i = k; i < U.size(); ++i)</pre>
24
              L[i][k] = U[i][k] / U[k][k];
25
26
27
28
           for (int i = k + 1; i < U.size(); ++i)
29
30
              for (int j = k; j < U.size(); ++j)
31
32
                  U[i][j] = U[i][j] - L[i][k] * U[k][j];
33
34
           }
       }
35
36
37
       return make_pair(L, U);
38
   }
39
40
   vector<double> solve(vector<vector<double>> A, vector<double> B)
41
42
       pair<vector<double>>, vector<vector<double>>> LU = createLU(A);
43
44
       vector<vector<double>> L = LU.first;
45
       vector<vector<double>> U = LU.second;
46
```

```
47
       vector<double> Z(A.size());
48
49
       Z[0] = B[0];
50
51
       for (int i = 1; i < A.size(); ++i)</pre>
52
53
           double sum = 0;
54
55
           for (int j = 0; j < i; ++j)
56
57
               sum += L[i][j] * Z[j];
58
59
60
           Z[i] = B[i] - sum;
       }
61
62
       vector<double> x(A.size());
63
64
       x[A.size() - 1] = Z[A.size() - 1] / U[A.size() - 1][A.size() - 1];
65
66
       for (int i = A.size() - 2; i >= 0; --i)
67
68
69
           double sum = 0;
70
           for (int j = i + 1; j < A.size(); ++j)
71
72
               sum += U[i][j] * x[j];
73
74
75
76
           x[i] = (Z[i] - sum) / U[i][i];
77
       }
78
79
       return x;
80
   }
81
   vector<double> FUNC(vector<double> X, vector<double> Y, int m)
82
83
84
       vector<vector<double>> A(m + 1, vector<double>(m + 1));
85
       vector<double> b(m + 1);
86
87
       for (int k = 0; k < m + 1; ++k)
88
89
90
           for (int j = 0; j < m + 1; ++j)
91
92
               double sum = 0;
93
94
               for (int i = 0; i < X.size(); ++i)</pre>
95
```

```
96
                   sum += pow(X[i], k + j);
97
98
99
               A[k][j] = sum;
100
101
102
           double sum = 0;
103
104
           for (int i = 0; i < X.size(); ++i)</pre>
105
106
               sum += Y[i] * pow(X[i], k);
107
108
109
           b[k] = sum;
        }
110
111
112
        vector<double> a = solve(A, b);
113
114
        return a;
115 | }
116
117
    double error(vector<double> X, vector<double> Y, vector<double> A)
118
119
        double s = 0;
120
121
        for (int i = 0; i < A.size(); ++i)
122
123
           s = s + (A[i] - Y[i+1]) * (A[i] - Y[i+1]);
124
125
126
        return s;
127
    }
128
129
130 | int main()
131
        vector<double> X{ -0.9, 0.0, 0.9, 1.8, 2.7, 3.6 };
132
133
        vector<double> Y{ -0.36892, 0.0, 0.36892, 0.85408, 1.7856, 6.3138 };
134
135
        vector<double> A = FUNC(X, Y, 1);
136
        cout << "____
137
                               _____FUNC inc._____" << endl
             << "A | Coeff:";
138
139
        for(auto& elem : A)
140
        {
141
            cout << " " << elem << " ";
        }
142
143
```

```
144
        cout << "\t\t\t| Error: " << error(X, Y, A) << endl;</pre>
145
146
        A = FUNC(X, Y, 2);
147
148
        cout << "B | Coeff:";</pre>
149
150
        for (auto& elem : A)
151
152
            cout << " " << elem << " ";
        }
153
154
155
        cout << "\t" Error: " << error(X, Y, A) << endl;
156
157
        return 0;
158 | }
```

10 Постановка задачи

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

Вариант: 3 $X^* = 2.0$

<u></u>					
Š	0	1	2	3	4
x_i	1.0	1.5	2.0	2.5	3.0
ν.	0.0	0.40547	0.69315	0.91629	1.0986

Рис. 6: Условия

11 Результаты работы

First derivative in $X^*(2)$, $f'(X^*) = 0.69315$ Second derivative in $X^*(2)$, $f''(X^*) = -0.47116$

Рис. 7: Вывод программы в консоли

```
1 | #include <iostream>
 2
   #include <vector>
 3
   #include <cmath>
 4
 5
   using namespace std;
 6
7
   bool leq(double a, double b)
 8
 9
       return (a < b) || (abs(b - a) < 1e-9);
10
   }
11
12
   double Der1(vector<double> X, vector<double> Y, double spec)
13
14
       for (int i = 0; i < X.size() - 1; ++i)
15
           if (X[i] < spec && leq(spec, X[i + 1]))</pre>
16
17
18
               double ANS = (Y[i + 1] - Y[i - 1]) / (X[i + 1] - X[i - 1]);
19
               return ANS;
20
21
22
       return 0;
23
   }
24
25
   double Der2(vector<double> X, vector<double> Y, double spec)
26
27
       for (int i = 0; i < X.size() - 1; ++i)
28
29
           if (X[i] < spec && leq(spec, X[i + 1]))</pre>
30
               double ANS = (Y[i - 1] - 2 * Y[i] + Y[i + 1]) / pow((X[i + 1] - X[i]), 2);
31
32
               return ANS;
33
34
       }
35
       return 0;
36
   }
37
38
39
   int main()
40
41
       vector<double> X{ 1.0, 1.5, 2.0, 2.5, 3.0 };
42
       vector<double> Y{ 0.0, 0.40547,0.69315,0.91629,1.0986 };
43
       double spec = 2.0;
44
45
       cout << "First derivative in X*(" << spec << "), \tf'(X*) = " << Der1(X, Y, spec) <<
             endl;
```

13 Постановка задачи

Вычислить определенный интеграл $\int\limits_{X_0}^{X_1}ydx$, методами прямоугольников, трапеций, Симпсона с шагами h_1,h_2 . Оценить погрешность вычислений, используя Метод Рунге-Ромберга: Вариант: 3

$$y = \frac{x}{(3x+4)^3} X_0 = -1, X_k = 1, h_1 = 0.5, h_2 = 0.25$$

14 Результаты работы

Rectangle: -0.0724458

Trapeze: -0.265249 Simpson: -0.137741

_H2____

Rectangle: -0.103192

Trapeze: -0.168088 Simpson: -0.12559

Error

Rect: -0.133937

Trapeze: -0.135701

Simpson: -0.12478

Рис. 8: Вывод программы в консоли

```
1 | #include <iostream>
 2
   #include <cmath>
 3
 4
   using namespace std;
 6
   double Func(double x)
7
 8
       return x / pow((3 * x + 4), 3);
   }
 9
10
11
   double Rectangle(double X0, double Xk, double h)
12
13
       double sum = 0;
14
       while (XO + h < Xk)
15
           sum += Func(X0 + h / 2);
16
17
           X0 += h;
18
       }
19
20
       return sum * h;
   }
21
22
23
   double Trapeze(double XO, double Xk, double h)
24
25
       double sum = 0;
26
27
       while (X0 + h < Xk)
28
29
           sum += (Func(XO + h) + Func(XO));
30
           XO += h;
31
32
33
       return sum * h * 0.5;
34
   }
35
36
   double Simpson(double XO, double Xk, double h)
37
38
       double sum = 0;
       XO += h;
39
40
       while (X0 + h < Xk)
41
42
           sum += Func(X0 - h) + 4 * Func(X0 - h / 2) + Func(X0);
43
           XO += h;
44
45
46
       return sum * h / 6;
47 || }
```

```
48
49
   double rungeRombert(double h1, double h2, double i1, double i2, double p)
50
51
       return i1 + (i1 - i2) / (pow((h2 / h1), p) - 1);
52
53
54
    int main() {
55
       double X0 = -1;
56
       double Xk = 1;
57
       double h1 = 0.5;
       double h2 = 0.25;
58
59
       cout << "_____H1____" << endl;
60
61
       cout << "Rectangle: " << Rectangle(XO, Xk, h1) << endl;</pre>
       cout << "Trapeze: " << Trapeze(X0, Xk, h1) << endl;</pre>
62
       cout << "Simpson: " << Simpson(X0, Xk, h1) << endl << endl;</pre>
63
64
65
       cout << "_____" << endl;
       cout << "Rectangle: " << Rectangle(X0, Xk, h2) << endl;</pre>
66
       cout << "Trapeze: " << Trapeze(X0, Xk, h2) << endl;</pre>
67
       cout << "Simpson: " << Simpson(X0, Xk, h2) << endl << endl;</pre>
68
69
70
       cout << "_____" << endl;</pre>
       cout << "Rect: " << rungeRombert(h1, h2, Rectangle(X0, Xk, h1), Rectangle(X0, Xk,</pre>
71
           h2), 1) << endl;
       cout << "Trapeze: " << rungeRombert(h1, h2, Trapeze(X0, Xk, h1), Trapeze(X0, Xk, h2</pre>
72
           ), 2) << end1;
       cout << "Simpson: " << rungeRombert(h1, h2, Simpson(X0, Xk, h1), Simpson(X0, Xk, h2</pre>
73
           ), 4) << endl;
74
75
       return 0;
76 || }
```