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4.2作业: Pg3. 10.

解:
$$\begin{cases} e^{-x_1} + 2x_2 = 1.97 \\ x_1 + e^{-2x_2} = 1.2 \end{cases}$$
 把方程组写成等价形式:
$$\begin{cases} x_1 = 1.2 - e^{-2x_2} \\ x_2 = \frac{1.97 - e^{-x_1}}{2} \end{cases}$$

则有
$$G(x) = \begin{bmatrix} 1.2 - e^{-2x_2} \\ \frac{1.97 - e^{-x_1}}{2} \end{bmatrix} \quad J_G(x) = \begin{bmatrix} 0 & 2e^{-2x_2} \\ \frac{e^{-x_1}}{2} & 0 \end{bmatrix}$$

当 $x_1 \geq 0.5, x_2 \geq 0.5$ 时 $\|J_G(x)\|_F = \sqrt{(2e^{-2x_2})^2 + (e^{-x_1}/2)^2} \leq 0.633$

即有 $\|G(x) - G(y)\|_2 \leq 0.633 \|x - y\|_2$

因此, 对 $x_1 \geq 0.5, x_2 \geq 0.5$, 迭代公式:

$$\begin{cases} x_1^{(k+1)} = 1.2 - e^{-2x_2^{(k)}} \\ x_2^{(k+1)} = \frac{1.97 - e^{-x_1^{(k)}}}{2} \end{cases} \quad \text{产生的序列 } \{x^{(k)}\} \text{ 必收敛于唯一解}$$

$(k=0, 1, \dots)$

取 $x_1^{(0)} = 0.5, x_2^{(0)} = 0.5$, 则当 $k=7$ 时, 满足精度要求. 得

$$x_1 \approx 0.9983359878819449$$

$$x_2 \approx 0.8007108649475528$$

11. 解 Newton 法:

$$\begin{cases} f_1(x, y) = x - \sin(x+y) - 1.2 = 0 \\ f_2(x, y) = y + \cos(x+y) - 0.5 = 0 \end{cases}$$

$$f'(x, y) = \begin{bmatrix} 1 - \cos(x+y) & -\cos(x+y) \\ -\sin(x+y) & 1 - \sin(x+y) \end{bmatrix}$$

$$F'(x, y)^{-1} = - \frac{1}{1 - \sin(x+y) - \cos(x+y)}$$

$$\begin{bmatrix} 1 - \sin(x+y) & \cos(x+y) \\ \sin(x+y) & 1 - \cos(x+y) \end{bmatrix}$$

可以看出 $f(x)$ 连续可微, 且 $f'(x^*)$ 非奇, 故牛顿法生成的序列收敛于 x^*

当迭代次数 $k=5$ 时 $x=1.43353367$ $y=1.47234872$

$$\text{此时 } \|x^{(k)} - x^{(k-1)}\|_{\infty} / \|x^{(k)}\| \leq 10^{-4}$$

5-1-1 作业: 2, 4, 6, 8, 9, 11, 13

2. 证明 $\psi_1 = \left\{ \frac{1}{x_1^0}, \frac{1}{x_2^0}, \dots, \frac{1}{x_m^0} \right\} = (1, 1, \dots, 1)_{1 \times m}$

$$\psi_2 = \left\{ \frac{1}{x_1^1}, \frac{1}{x_2^1}, \dots, \frac{1}{x_m^1} \right\} = \left(\frac{1}{x_1}, \frac{1}{x_2}, \dots, \frac{1}{x_m} \right)_{1 \times m}$$

⋮

$$\psi_{n+1} = \left\{ \frac{1}{x_1^n}, \frac{1}{x_2^n}, \dots, \frac{1}{x_m^n} \right\} = \left(\frac{1}{x_1^n}, \frac{1}{x_2^n}, \dots, \frac{1}{x_m^n} \right)_{1 \times m}$$

$$k_0 \psi_1 + k_1 \psi_2 + \dots + k_n \psi_{n+1} = 0 \Leftrightarrow k_0 = k_1 = \dots = k_n = 0$$

则函数系在任何点集上线性无关

解: 基函数分别为

$$l_0(x) = \frac{(x-11)(x-12)(x-13)(x-14)}{(10-11)(10-12)(10-13)(10-14)} = \frac{1}{24}(x-11)(x-12)(x-13)(x-14)$$

$$l_1(x) = \frac{(x-10)(x-12)(x-13)(x-14)}{(11-10)(11-12)(11-13)(11-14)} = -\frac{1}{6}(x-10)(x-12)(x-13)(x-14)$$

$$l_2(x) = \frac{(x-10)(x-11)(x-13)(x-14)}{(12-10)(12-11)(12-13)(12-14)} = \frac{1}{4}(x-10)(x-11)(x-13)(x-14)$$

$$l_3(x) = \frac{(x-10)(x-11)(x-12)(x-14)}{(13-10)(13-11)(13-12)(13-14)} = -\frac{1}{6}(x-10)(x-11)(x-12)(x-14)$$

$$l_4(x) = \frac{(x-10)(x-11)(x-12)(x-13)}{(14-10)(14-11)(14-12)(14-13)} = \frac{1}{24}(x-10)(x-11)(x-12)(x-13)$$

拉格朗日的四次插值多项式为

$$L_4(x) = y_0 l_0(x) + y_1 l_1(x) + y_2 l_2(x) + y_3 l_3(x) + y_4 l_4(x)$$

$$= 0.83x^4 - 39.17x^3 + 681.67x^2 - 5198.33x + 14860$$

6. 证明: 插值多项式的插值余项为 $R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)! \omega_{n+1}(x)}$

而 $f(x)$ 是次数不超过 n 的多项式, 则 $f^{(n+1)}(\xi) = 0$

即 $R_n(x) = 0$ 故 $f(x) = P_n(x)$

则有原命题得证

8. 解: 差商表:

x_i	$f(x_i)$	一阶差商	二阶差商	三阶差商	四阶差商
-2	21				
-1.5	23	4			
0.5	22	-0.5	-1.8		
1	21	-2	-0.6	0.4	
1.5	20	-2	0	0.2	-0.05714286

则有 $N_4(x) = 21 + 4(x+2) - 1.8(x+2)(x+1.5) + 0.4(x+2)(x+1.5)(x-0.5) - 0.05714286(x+2)(x+1.5)(x-0.5)(x-1)$

9. 证明:

$$(1) \quad f[x_0, x_1, \dots, x_n] = \frac{\frac{1}{n} \sum_{i=0}^n \frac{f(x_i)}{w_{n+1}(x_i)}}{\frac{1}{n} \sum_{i=0}^n \frac{1}{w_{n+1}(x_i)}} = \frac{\frac{1}{n} \sum_{i=0}^n \frac{f(x_i)}{w_{n+1}(x_i)}}{\frac{1}{n} \sum_{i=0}^n \frac{1}{w_{n+1}(x_i)}} = f[x_0, x_1, \dots, x_n]$$

$$(2) \quad f[x_0, x_1, \dots, x_n] = \frac{\frac{1}{n} \sum_{i=0}^n \frac{f(x_i)}{w_{n+1}(x_i)}}{\frac{1}{n} \sum_{i=0}^n \frac{1}{w_{n+1}(x_i)}} = \frac{\frac{1}{n} \sum_{i=0}^n \frac{f(x_i) + g(x_i)}{w_{n+1}(x_i)}}{\frac{1}{n} \sum_{i=0}^n \frac{1}{w_{n+1}(x_i)}} \\ = \frac{\frac{1}{n} \sum_{i=0}^n \frac{f(x_i)}{w_{n+1}(x_i)}}{\frac{1}{n} \sum_{i=0}^n \frac{1}{w_{n+1}(x_i)}} + \frac{\frac{1}{n} \sum_{i=0}^n \frac{g(x_i)}{w_{n+1}(x_i)}}{\frac{1}{n} \sum_{i=0}^n \frac{1}{w_{n+1}(x_i)}} = f[x_0, x_1, \dots, x_n] + g[x_0, x_1, \dots, x_n]$$

证明:

$$f[x_0, x] = \frac{f(x) - f(x_0)}{x - x_0} = \frac{\sum_{j=0}^n a_j x^j - \sum_{j=0}^n a_j x_0^j}{x - x_0} = \frac{a_j \sum_{j=0}^n (x^j - x_0^j)}{x - x_0}$$

根据 $x^j - x_0^j = (x - x_0)(x^{j-1} + x^{j-2}x_0 + x^{j-3}x_0^2 + \dots + x x_0^{j-2} + x_0^{j-1})$

可知 $f[x_0, x]$ 是 x 的 $n-1$ 次多项式

解: 计算 $f(-1)$ 时. $w_2(x) = 21 + 4(x+2) - 1.8(x+2)(x+1.5)$

$$\Rightarrow w_2(-1) = 24.1$$

计算 $f(0.8)$ 时 $w_2(x) = 23 - 0.5(x+1.5) - 0.6(x+1.5)(x-0.5)$

$$\Rightarrow w_2(0.5) = 22 \quad w_2(0.8) = 21.436$$

计算 $f(0)$ 时 $w_3(x) = 21 + 4(x+2) - 1.8(x+2)(x+1.5) + 0.4(x+2)(x+1.5)(x-0.5)$

$$\Rightarrow w_3(0) = 23$$