

FORMULÁRIO

Número de condição de $f(x)$

$$\left| \frac{xf'(x)}{f(x)} \right|$$

Métodos de resolução de equações não lineares

$$x_{n+1} = x_n - \frac{x_n - x_{n-1}}{f(x_n) - f(x_{n-1})} f(x_n), \quad x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)},$$

$$x_{n+1} = g(x_n), \quad \text{e} \quad |\bar{x} - \eta| \leq \frac{|f(\bar{x})|}{K}$$

Equações polinomiais

Para $P(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_0$, $|x_i| < 1 + \frac{A}{|a_n|}$ e $R = 1 + \sqrt[n]{\frac{\beta}{a_n}}$, com $A = \max\{|a_{n-1}|, |a_{n-2}|, \dots, |a_0|\}$ ou, β o maior dos valores absolutos dos coeficientes negativos de $P(x)$.

Fórmulas de Newton

$$P_n(x) = y_0 + s\Delta y_0 + \frac{s(s-1)}{2!}\Delta^2 y_0 + \dots + \frac{s(s-1)\dots(s-n+1)}{n!}\Delta^n y_0$$

$$P_n(x) = y_n + s\nabla y_n + \frac{s(s+1)}{2!}\nabla^2 y_n + \dots + \frac{s(s+1)\dots(s+n-1)}{n!}\nabla^n y_n$$

com $s = \frac{x-x_0}{h}$ e $s = \frac{x-x_n}{h}$ respectivamente.

$$P_n(x) = y_0 + [x_0, x_1](x - x_0) + \dots + [x_0, x_1, \dots, x_n](x - x_0)(x - x_1)\dots(x - x_{n-1})$$

Fórmula de Lagrange

$$P_n(x) = \sum_{i=0}^n f_i.l_i \quad \text{onde} \quad l_i = \prod_{k=0, k \neq i}^n \frac{x - x_k}{x_i - x_k}$$

Métodos iterativos

$$\| \mathbf{x} - \mathbf{x}^{(k)} \| \leq \frac{\| \mathbf{G} \|^{k+1}}{1 - \| \mathbf{G} \|} \| \mathbf{d} \|$$

Factorizações

$$u_{ij} = a_{ij} - \sum_{k=1}^{i-1} l_{ik} u_{kj} \quad j \geq i \quad l_{ij} = \frac{\left(a_{ij} - \sum_{k=1}^{j-1} l_{ik} u_{kj} \right)}{u_{jj}} \quad j < i$$

$$l_{ij} = a_{ij} - \sum_{k=1}^{j-1} l_{ik} u_{kj} \quad j \leq i \quad u_{ij} = \frac{\left(a_{ij} - \sum_{k=1}^{i-1} l_{ik} u_{kj}\right)}{l_{ii}} \quad j > i$$

Método de Newton: $\mathbf{x}^{(n+1)} = \mathbf{x}^{(n)} - \mathbf{W}^{-1}(\mathbf{x}^{(n)}) \mathbf{f}(\mathbf{x}^{(n)})$

Regra dos trapézios e regra de Simpson

$$\int_a^b f(x) dx \approx \frac{h}{2} [f(a) + f(b)] + h \sum_{i=1}^{n-1} f(x_i) \quad \text{com} \quad h = \frac{b-a}{n}$$

$$\int_a^b f(x) dx \approx \frac{h}{3} \left(f(a) + f(b) + 4 \sum_{i=1}^{n/2} f(x_{2i-1}) + 2 \sum_{i=1}^{(n/2)-1} f(x_{2i}) \right) \quad \text{com} \quad h = \frac{b-a}{n}$$

$$E_n(f) = -\frac{n \cdot h^3}{12} f''(\eta) \quad \text{e} \quad E_n(f) = -\frac{n \cdot h^5}{180} f^{(4)}(\eta) \quad \text{com} \quad \eta \in [a, b].$$

Aproximação

$$a = \frac{n(\sum x_i y_i) - (\sum x_i)(\sum y_i)}{n(\sum x_i^2) - (\sum x_i)^2} \quad a \sum x_i + nb = \sum y_i$$

Integração por série de Taylor

$$y_{n+1} = y_n + h T_k(x_n, y(x_n))$$

$$T_k(x, y) = f(x, y) + \frac{h}{2!} f'(x, y) + \dots + \frac{h^{k-1}}{k!} f^{(k-1)}(x, y)$$

Método de Runge-Kutta de ordem 2

$$y_{n+1} = y_n + \frac{1}{2}(K_1 + K_2) \quad \text{com} \quad K_1 = hf(x_n, y_n), \quad K_2 = hf(x_n + h, y_n + K_1)$$

Métodos de Adams-Bashfort

$$y_{n+1} = y_n + \frac{h}{2} [3f(x_n, y_n) - f(x_{n-1}, y_{n-1})]$$

$$y_{n+1} = y_n + \frac{h}{12} [23f(x_n, y_n) - 16f(x_{n-1}, y_{n-1}) + 5f(x_{n-2}, y_{n-2})]$$

Métodos de Adams-Moulton

$$y_{n+1} = y_n + \frac{h}{12} [5f(x_{n+1}, y_{n+1}) + 8f(x_n, y_n) - f(x_{n-1}, y_{n-1})]$$

$$y_{n+1} = y_n + \frac{h}{24} [9f(x_{n+1}, y_{n+1}) + 19f(x_n, y_n) - 5f(x_{n-1}, y_{n-1}) + f(x_{n-2}, y_{n-2})]$$