

10 月 15 日作业

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题目 1. 设 $Y_0 = 28$, 按递推公式

$$Y_n = Y_{n-1} - \frac{1}{100}\sqrt{783} \quad (n = 1, 2, \dots)$$

计算到 Y_{100} , 若取 $\sqrt{783} \approx 27.982$ (五位有效数字), 试问计算 Y_{100} 将有多大误差。

解答. 由递推公式 $Y_n = Y_{n-1} - \frac{1}{100}\sqrt{783}$ 得到 $\{Y_n\}$ 为等差数列.

$$Y_n = Y_0 - n \cdot \frac{1}{100}\sqrt{783} \quad \Rightarrow \quad Y_{100} = Y_0 - 100 \cdot \frac{1}{100}\sqrt{783} = 28 - \sqrt{783}$$

若取 $\sqrt{783} \approx 27.982$, 则 $Y_{100} = 28 - 27.982$. 由于将 $\sqrt{783}$ 保留五位有效数字得到 27.982, 则由有效数字的定义其绝对误差不超过 $\frac{1}{2} \times 10^{-3}$, 即 $|\sqrt{783} - 27.982| < \frac{1}{2} \times 10^{-3}$, 设取近似值后得到的 Y_{100} 为 Y_{100}^* , 则

$$|Y_{100} - Y_{100}^*| = |\sqrt{783} - 27.982| < \frac{1}{2} \times 10^{-3}$$

将 $\sqrt{783}$ 的精确值代入计算, 得

$$|Y_{100} - Y_{100}^*| \approx 1.37 \times 10^{-4} < 5 \times 10^{-4} = \frac{1}{2} \times 10^{-3}$$

题目 2. 计算 $(\sqrt{2} - 1)^6$, 取 $\sqrt{2} \approx 1.4$, 利用下式计算, 哪一个得到的结果最好?

$$\frac{1}{(\sqrt{2} + 1)^6}, \quad (3 - 2\sqrt{2})^3, \quad \frac{1}{(3 + 2\sqrt{2})^3}, \quad 99 - 70\sqrt{2}.$$

解答. 设 $f(x) = (x - 1)^6$, $f^*(x)$ 为我们选取的估计函数

$$x = \sqrt{2}, x^* = 1.4, \epsilon = |x - x^*| = |\sqrt{2} - 1.4| < \frac{1}{2} \times 10^{-1}.$$

则根据柯西中值定理, 存在 ξ 介于 x 与 x^* 之间, 使得

$$|f(x^*) - f^*(x^*)| = |f^{*'}(\xi)| |x - x^*|.$$

我们可以估计 $\xi \approx x^* = 1.4$, 则

$$|f(x^*) - f^*(x^*)| = |f^{*'}(x^*)| \epsilon$$

$$\text{对于 } f_1^*(x) = \frac{1}{(x+1)^6},$$

$$|f_1(x^*) - f^*(x^*)| = |f_1^{*'}(x^*)| \epsilon = \frac{6}{(x^* + 1)^7} \epsilon = \frac{6}{(1.4 + 1)^7} \times \epsilon \approx 1.3 \times 10^{-2} \epsilon.$$

$$\text{对于 } f_2^*(x) = (3 - 2x)^3,$$

$$|f_2(x^*) - f^*(x^*)| = |f_2^{*'}(x^*)| \epsilon = 6(3 - 2x^*)^2 \epsilon = 6(3 - 2 \times 1.4)^2 \epsilon = 0.72 \epsilon.$$

$$\text{对于 } f_3^*(x) = \frac{1}{(3+2x)^3},$$

$$|f_3(x^*) - f^*(x^*)| = |f_3^{*'}(x^*)| \epsilon = \frac{6}{(3 + 2x^*)^4} \epsilon = \frac{6}{(3 + 2 \times 1.4)^4} \times \epsilon \approx 2.66 \times 10^{-3} \epsilon.$$

$$\text{对于 } f_4^*(x) = 99 - 70x,$$

$$|f_4(x^*) - f^*(x^*)| = |f_4^{*'}(x^*)| \epsilon = 70 \epsilon.$$

我们可以判断出利用 $\frac{1}{(3+2\sqrt{2})^3}$ 得到的结果误差最小.

我们使用真实值（更精确的 $\sqrt{2} = 1.4142135623$ ）计算得

$$x = (\sqrt{2} - 1)^6 \approx 5.050633883 \times 10^{-3}$$

若取 $\sqrt{2} \approx 1.4$ ，则：

$$x_1^* = \frac{1}{(\sqrt{2} + 1)^6} \approx \frac{1}{(1.4 + 1)^6} \approx 5.232780886 \times 10^{-3}, \quad |x - x_1^*| \approx 1.82147 \times 10^{-4}$$

$$x_2^* = (3 - 2\sqrt{2})^3 \approx (3 - 2 \times 1.4)^3 = 0.008, \quad |x - x_2^*| \approx 2.94937 \times 10^{-3}$$

$$x_3^* = \frac{1}{(3 + 2\sqrt{2})^3} \approx \frac{1}{(3 + 2 \times 1.4)^3} \approx 5.125261388 \times 10^{-3}, \quad |x - x_3^*| \approx 7.46275 \times 10^{-5}$$

$$x_4^* = 99 - 70\sqrt{2} \approx 99 - 70 \times 1.4 = 1, \quad |x - x_4^*| \approx 0.994949$$

因此，利用 $\frac{1}{(3+2\sqrt{2})^3}$ 得到的结果最好。

题目 3. 3. 给出 $f(x) = \ln x$ 的数值表（见表 2.9），用线性插值及二次插值计算 $\ln 0.54$ 的近似值。

x	0.4	0.5	0.6	0.7	0.8
$\ln x$	-0.916291	-0.693147	-0.510826	-0.357765	-0.223144

解答. (1) 线性插值：利用 $(10.5, -0.693147)$ 和 $(10.6, -0.510826)$

$$l_0(x) = \frac{x - x_1}{x_0 - x_1} = \frac{x - 0.6}{0.5 - 0.6} = 6 - 10x$$

$$l_1(x) = \frac{x - x_0}{x_1 - x_0} = \frac{x - 0.5}{0.6 - 0.5} = 10x - 5$$

$$y = (-0.693147) \times (6 - 10x) + (-0.510826) \times (10x - 5)$$

将 $x = 0.54$ 代入得 $\ln(0.54) \approx -0.620219$

(2) 二次插值：利用 $(0.4, -0.916291)$, $(10.5, -0.693147)$ 和 $(10.6, -0.510826)$

$$l_0(x) = \frac{(x - x_1)(x - x_2)}{(x_0 - x_1)(x_0 - x_2)} = \frac{(x - 0.5)(x - 0.6)}{0.02}$$

$$l_1(x) = \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} = \frac{(x-0.4)(x-0.6)}{-0.01}$$

$$l_2(x) = \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} = \frac{(x-0.4)(x-0.5)}{0.02}$$

$$y = (-0.916291)l_0(x) + (-0.693147)l_1(x) + (-0.510826)l_2(x)$$

将 $x = 0.54$ 代入得 $\ln(0.54) \approx -0.615320$

题目 4. 设 $x_k = x_0 + kh, k = 0, 1, 2, 3$, 求 $\max_{x_0 \leq x \leq x_3} |l_2(x)|$.

解答.

$$f_2(x) = \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} = \frac{(x-x_0)(x-x_1)(x-x_3)}{2h \cdot h \cdot (-h)}$$

$$\therefore x_0 \leq x \leq x_3 \therefore x_0 \leq x \leq x_0 + 3h$$

设 $x = nh + x_0, n \in [0, 3]$

$$\therefore f_2(x) = \frac{nh \cdot (n-1)h \cdot (n-3)h}{2h \cdot h \cdot (-h)} = -\frac{n(n-1)(n-3)}{2}$$

$$\Rightarrow |f_2(x)| = \frac{1}{2}|n(n-1)(n-3)|$$

设

$$f(x) = x(x-1)(x-3), x \in [0, 3]$$

求导解得在 $x \in [0, 3]$ 内,

$$f(x)_{\max} = f\left(\frac{4-\sqrt{7}}{3}\right) = \frac{-20+14\sqrt{7}}{27}$$

$$f(x)_{\min} = f\left(\frac{4+\sqrt{7}}{3}\right) = \frac{-20-14\sqrt{7}}{27}$$

$|f(x)_{\min}| > |f(x)_{\max}|$ 因此

$$\max_{x_0 \leq x \leq x_3} |l_2(x)| = \frac{1}{2} \left| \frac{-20-14\sqrt{7}}{27} \right| = \frac{10+7\sqrt{7}}{27}$$