NA08 Izvrednjavanje funkcija

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Izvrednjavanje funkcija

Računalo može izvoditi samo četiri osnovne operacije, +, -, * i / pa se sve ostale funkcije računaju pomoću polinoma (npr. Taylorova formula uz ocjenu ostatka ili bolje formule).

Neka je zadan polinom *stupnja n*:

$$p_n(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots + a_{n-1} x^{n-1} + a_n x^n, \quad a_n \neq 0.$$

1.1 Brzina

Direktno računanje vrijednosti $p_n(x)$ treba $O(n^2)$ operacija.

Uz pamćenje potencija imamo sljedeći algoritam:

```
Out[4]: 547
In [5]: mypolyval(p,\pi)
Out[5]: 647.962560401659
Funkcija mypolyval () koristi 2n množenje i n zbrajanja.
In [10]: srand(123)
         pbig=Poly(rand(1000));
In [11]: @time mypolyval(pbig,1.5)
  0.000008 seconds (5 allocations: 176 bytes)
Out[11]: 1.0876081198598302e176
In [12]: @time polyval(pbig,1.5)
  0.000011 seconds (5 allocations: 176 bytes)
Out[12]: 1.0876081198598281e176
Hornerova shema (Horner, 1819, Newton 1669) treba n množenja i n zbrajanja:
In [13]: function myhorner(p::Poly,x::Number)
             s=p[end]
             for i=length(p)-2:-1:0
                  # s*=x
                  # s+=p[i]
                 s=s*x+p[i]
             end
             s
         end
Out[13]: myhorner (generic function with 1 method)
In [14]: myhorner(p,3)
Out[14]: 547
In [16]: @time myhorner(pbig,1.5)
```

```
0.000010 seconds (5 allocations: 176 bytes)
```

Out[16]: 1.0876081198598281e176

Hornerova shema je **optimalna** u smislu da je općenito za izvrednjavanje polinoma $p_n(x)$ potrebno barem n množenja.

(Mogući su, naravno, posebni slučajevi, kao x^{100} .)

1.2 Točnost

Neka je \hat{q} vrijednost $p_n(x)$ izračunata u aritmetici s točnošću stroja ε . Tada vrijedi ocjena (vidi Accuracy and Stability of Numerical Algorithms, str. 105):

$$|p_n(x) - \hat{q}| \le \frac{2n\varepsilon}{1 - 2n\varepsilon} \sum_{i=0}^n |a_i| |x|^i.$$

```
In [17]: p=Poly([1,2,3,4,5])
         myhorner(p,sqrt(2))
Out[17]: 41.142135623730965
In [18]: pb=Poly(map(BigInt,[1,2,3,4,5]))
Out[18]: Poly(1 + 2*x + 3*x^2 + 4*x^3 + 5*x^4)
In [19]: myhorner(pb,sqrt(map(BigFloat,2)))
Out[19]:
4.11421356237309504880168872420969807856967187537694807317667973
               7990732478462071e+01
In [20]: myhorner(p,sqrt(200000))
Out [20]: 2.0035837177182715e11
In [21]: myhorner(pb,sqrt(map(BigFloat,200000)))
Out [21]:
2.003583717718271573513413463506664716901809931137851879604936\\
               332676245815123154e+11
In [22]: r=[1, sqrt(2), 3, 4, 5, 6, sqrt(50)]
         p=poly(r)
```

```
Out[22]: Poly(-3600.0000000000000 + 10074.701294725885*x - 10926.667524715478*x^2
+ 5983.714713523981*x^3 - 1813.4835482706842*x^4 + 308.2203461105329*x^5
-27.48528137423857*x^6 + 1.0*x^7
In [23]: pb=poly(map(BigFloat,r))
Out [23]:
Poly(-3.600000000000000379131566326426658519951798233677472418044762658695390200591646e+03
- 1.092666752471547708236282815742121598471939907533833099921843218238493022909097e+04*x^2
+ 5.983714713523981214300865042833422625843619822133098010478145789559079048558488e+03*x^3
-1.813483548270684199169749849270990311652746621526228579007918029208923371697892e + 03*x^4
- 2.7485281374238570650803126227401662617921829223632812500000000000000000000000000e+01*x^6
In [24]: myhorner(p,sqrt(2)+0.1)
Out[24]: -16.501829900900248
In [25]: myhorner(pb,sqrt(map(BigFloat,2))+0.1)
Out [25]: -1.650182990089441570965221108407569790203119747704640347484
            765272697823211215861e+01
In [26]: myhorner(p,-sqrt(10000))
Out[26]: -1.307549271826299e14
In [27]: myhorner(pb,-sqrt(map(BigFloat,10000)))
Out [27]: -1.307549271826298681134778698255153254173615274698734585218
```

439050325472949865002e+14