

作业二

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日期 2021. 5.31

第一题 本题考虑对于定义在 $[-1, 1]$ 上的一个光滑函数 $f(x)$ 的三次样条插值的使用。下面所说的误差都是指绝对误差。

(a) (10分) 仿照课堂笔记或课本推导出关于额外给定边界点处(即-1和1)三次样条插值多项式的一次导数值时其在各插值点上的二次导值应该满足的线性方程组。请给出推导过程。

在每个小区间 $[x_i, x_{i+1}]$ 上做线性插值, 假定已知 $f''(x_i) = M_i$

$$f''_i(x) = \frac{x - x_{i+1}}{x_i - x_{i+1}} M_i + \frac{x - x_i}{x_{i+1} - x_i} M_{i+1}, x_i \leq x \leq x_{i+1}$$

对 $f''(x)$ 积分两次, 记 $h_i = x_{i+1} - x_i$

$$\begin{aligned} f(x) = f_i(x) &= \frac{(x - x_{i+1})^3}{6h_i} M_i + \frac{(x - x_i)^3}{6h_i} M_{i+1} + cx + d \\ &= \frac{(x - x_{i+1})^3}{6h_i} M_i + \frac{(x - x_i)^3}{6h_i} M_{i+1} + C(x_{i+1} - x) + D(x - x_i) \end{aligned}$$

将 $f(x_i) = y_i, f(x_{i+1}) = y_{i+1}$ 带入上式解出

$$C = \frac{y_i}{h_i} - \frac{h_i M_i}{6}, D = \frac{y_{i+1}}{h_{i+1}} - \frac{h_{i+1} M_{i+1}}{6}$$

$$\begin{aligned} f(x) &= \frac{(x_{i+1} - x)^3 M_i + (x - x_i)^3 M_{i+1}}{6h_i} + \frac{(x_{i+1} - x)^3 y_i + (x - x_i)^3 y_{i+1}}{6h_i} \\ &\quad - \frac{h_i}{6} [(x_{i+1} - x) M_i + (x - x_i) M_{i+1}], x \in [x_i, x_{i+1}] \end{aligned}$$

在内节点 x_i , 由 $f'_i(x_i) = f'_{i-1}(x_i)$ 可得到

$$f(x_i, x_{i+1}) - \frac{h_i}{3}M_i - \frac{h_i}{6}M_{i+1} = f(x_{i-1}, x_i) - \frac{h_{i-1}}{3}M_{i-1} - \frac{h_{i-1}}{6}M_i$$

整理后得到

$$\mu_i M_{i-1} + 2M_i + \lambda_i M_{i+1} = d_i, i = 1, 2, \dots, n-1$$

其中

$$\lambda_i = \frac{h_i}{h_i + h_{i-1}}, \mu_i = 1 - \lambda_i$$

$$d_i = \frac{6}{h_i + h_{i-1}} \left(\frac{y_{i+1} - y_i}{h_i} - \frac{y_i - y_{i-1}}{h_{i-1}} \right) = 6f(x_{i-1}, x_i, x_{i+1})$$

将 $f'(x_0) = m_0, f'(x_n) = m_n$ 的值分别带入对应表达式, 得

$$2M_0 + M_1 = \frac{6}{h_0}[f[x_0, x_1] - m_0] = d_0$$

$$M_{n-1} + 2M_n = \frac{6}{h_n - 1}[m_n - f[x_{n-1}, x_n]] = d_n$$

得到 $n+1$ 个未知量, $n+1$ 个方程组

$$\begin{bmatrix} 2 & 1 & & & & \\ \mu_1 & 2 & \lambda_1 & & & \\ & \mu_2 & 2 & \lambda_2 & & \\ & & \ddots & \ddots & \ddots & \\ & & & \mu_{n-1} & 2 & \lambda_{n-1} \\ & & & & 1 & 2 \end{bmatrix} \begin{bmatrix} M_0 \\ M_1 \\ M_2 \\ \vdots \\ M_{n-1} \\ M_n \end{bmatrix} = \begin{bmatrix} d_0 \\ d_1 \\ d_2 \\ \vdots \\ d_{n-1} \\ d_n \end{bmatrix}$$

(b) (10分) 令三次样条插值多项式在-1和1处的导数为0, 用Matlab基于上一问中的结果使用 $n = 24$ 个子区间插值一个定义 $[-1, 1]$ 上的函数 $f(x) = \sin(4x^2) + \sin^2(4x)$ 并使用semilogy图通过在2000个等距点上取真实值画出你构造的三次样条插值的逐点误差。

代码:

```
1 clc,close
2 syms x;
3 left = -1;
4 right = 1;
5 n = 2.^4;
```

```

6  n1 = 2000;
7  m0 = 0;
8  mn = 0;
9  step = (right - left)/n;
10 step1 = (right - left)/n1;
11 y = @(x) sin(4 * x.^2) + (sin(4 * x)).^2;
12 x2 = left:step1:right;
13 res = myFunc(y, left, right, n, m0, mn);
14 fy = zeros(1, n1 + 1);
15 dev = zeros(1, n1 + 1);
16 for i = 1 : n1
17     seq = floor((x2(i) - left)/step) + 1;
18     fy(i) = res(seq, 1) * x2(i).^3 + res(seq, 2) ...
19         * x2(i).^2 + res(seq, 3) * x2(i) + res(seq, 4);
20     dev(i) = abs(fy(i) - y(x2(i)));
21 end
22 figure
23 semilogy(x2, dev)
24
25 function [res] = myFunc(y, left, right, n, m0, mn)
26     sym y;
27     step = (right - left)/n;
28     lambda = 1/2;
29     mu = 1 - lambda;
30     d = zeros(n + 1, 1);
31     A = zeros(n + 1, n + 1);
32     res = zeros(n, 4);
33     para = left;
34     for i = 2 : n
35         para = para + step;
36         d(i, 1) = 6 * (y(para + step) + y(para - step) ...
37             - 2 * y(para)) / (2 * step.^2);
38         A(i, i - 1) = mu;
39         A(i, i) = 2;
40         A(i, i + 1) = lambda;

```

```

41     end
42     d(1, 1) = 6 / step * ((y(left + step) ...
43         - y(left))/step - m0);
44     d(n + 1, 1) = 6 / step * (mn - (y(right) ...
45         - y(right - step))/step);
46     A(1, 1) = 2;
47     A(1, 2) = 1;
48     A(n + 1, n) = 1;
49     A(n + 1, n + 1) = 2;
50     m = A\d;
51
52     para = left;
53     for i = 1 : n
54         para1 = para + step;
55         A1 = [
56             para.^3 para.^2 para 1;
57             para1.^3 para1.^2 para1 1;
58             6 * para 2 0 0;
59             6 * para1 2 0 0;
60         ];
61         Y = [
62             y(para);
63             y(para1);
64             m(i, 1);
65             m(i + 1, 1);
66         ];
67         X = A1\Y;
68         for j = 1 : 4
69             res(i, j) = X(j, 1);
70         end
71         para = para1;
72     end
73 end

```

得到的逐点误差如下图1

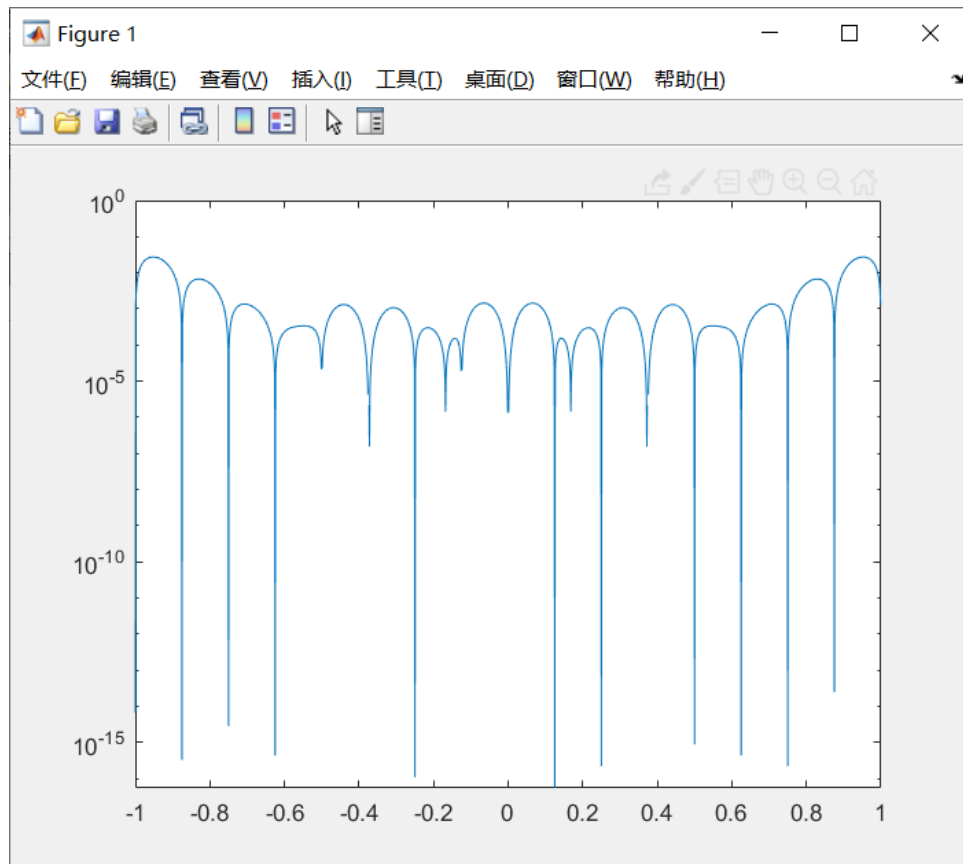


图 1: -1和1处导数为0的插值误差图像

(c) (15分) 使用不同的 n , 令 $n = 2^4, 2^5, \dots, 2^{10}$ 重复上一问, 取关于不同 n 的2000个等距点上的误差的最大值, 用loglog图描述插值区间上最大误差值随 n 变化的情况 (即横轴是 n)。

代码:

```

1 | clc,close
2 | syms x;
3 | left = -1;
4 | right = 1;
5 | n1 = 2000;
6 | m0 = 0;
7 | mn = 0;
8 | step1 = (right - left)/n1;
9 | y = @(x) sin(4 * x.^2) + (sin(4 * x)).^2;

```

```

10 x1 = left:step1:right;
11
12 arr_n = [2.^4, 2.^5, 2.^6, 2.^7, 2.^8, 2.^9, 2.^10];
13 [~, ll] = size(arr_n);
14 maxn = zeros(1, ll);
15 figure
16 for j = 4 : 10
17     n = 2.^j;
18     step = (right - left)/n;
19     x = left:step:right;
20     res = myFunc(y, left, right, n, m0, mn);
21     fy = zeros(1, n1 + 1);
22     dev = zeros(1, n1 + 1);
23     for i = 1 : n1
24         seq = floor((x1(i) - left)/step) + 1;
25         fy(i) = res(seq, 1) * x1(i).^3 + res(seq, 2) ...
26             * x1(i).^2 + res(seq, 3) * x1(i) + res(seq, 4);
27         dev(i) = abs(fy(i) - y(x1(i)));
28     end
29     maxn(j - 4 + 1) = max(dev(i));
30 end
31 loglog(arr_n, maxn)
32
33
34 function [res] = myFunc(y, left, right, n, m0, mn)
35     sym y;
36     step = (right - left)/n;
37     lambda = 1/2;
38     mu = 1 - lambda;
39     d = zeros(n + 1, 1);
40     A = zeros(n + 1, n + 1);
41     res = zeros(n, 4);
42     para = left;
43     for i = 2 : n
44         para = para + step;

```

```

45         d(i, 1) = 6 * (y(para + step) + y(para - step)...
46             - 2 * y(para)) / (2 * step.^2);
47         A(i, i - 1) = mu;
48         A(i, i) = 2;
49         A(i, i + 1) = lambda;
50     end
51     d(1, 1) = 6 / step * ((y(left + step)...
52         - y(left))/step - m0);
53     d(n + 1, 1) = 6 / step * (mn - (y(right)...
54         - y(right - step))/step);
55     A(1, 1) = 2;
56     A(1, 2) = 1;
57     A(n + 1, n) = 1;
58     A(n + 1, n + 1) = 2;
59     m = A\d;
60
61     para = left;
62     for i = 1 : n
63         para1 = para + step;
64         A1 = [
65             para.^3 para.^2 para 1;
66             para1.^3 para1.^2 para1 1;
67             6 * para 2 0 0;
68             6 * para1 2 0 0;
69         ];
70         Y = [
71             y(para);
72             y(para1);
73             m(i, 1);
74             m(i + 1, 1);
75         ];
76         X = A1\Y;
77         for j = 1 : 4
78             res(i, j) = X(j, 1);
79     end

```

```

80         para = para1;
81     end
82 end

```

得到的最误差如下图2

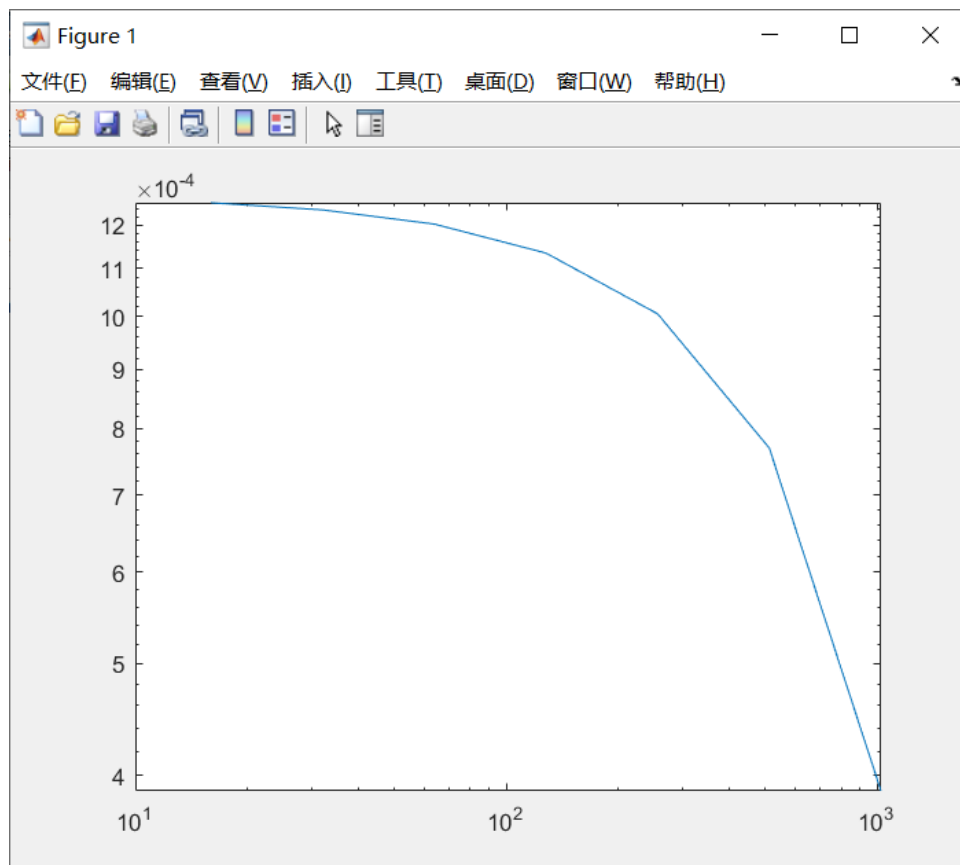


图 2: -1和1处导数为0时不同n值的最大误差图像

(d) (15分) 针对周期边界条件, 即假设三次样条函数满足 $S'(-1) = S'(1)$, $S''(-1) = S''(1)$, 重复完成上面三问中的要求。

此时边界关系变为

$$S'(-1) = S'(1), S''(-1) = S''(1)$$

即

$$m_0 = m_n, M_0 = M_n$$

则(a)中矩阵方程可以简化为

$$\begin{bmatrix} 4 & 1 & 1 & & & \\ \mu_1 & 2 & \lambda_1 & & & \\ & \mu_2 & 2 & \lambda_2 & & \\ & & \ddots & \ddots & \ddots & \\ & & & \mu_{n-2} & 2 & \lambda_{n-2} \\ \lambda_{n-1} & & & & \mu_{n-1} & 2 \end{bmatrix} \begin{bmatrix} M_0 \\ M_1 \\ M_2 \\ \vdots \\ M_{n-2} \\ M_{n-1} \end{bmatrix} = \begin{bmatrix} d_0 \\ d_1 \\ d_2 \\ \vdots \\ d_{n-2} \\ d_{n-1} \end{bmatrix}$$

$n = 2^4$ 计算逐点误差代码:

```

1  clc,close
2  syms x;
3  left = -1;
4  right = 1;
5  n = 2.^4;
6  n1 = 2000;
7  m0 = 0;
8  mn = 0;
9  step = (right - left)/n;
10 step1 = (right - left)/n1;
11 y = @(x) sin(4 * x.^2) + (sin(4 * x)).^2;
12 x2 = left:step1:right;
13 res = myFunc(y, left, right, n);
14 fy = zeros(1, n1 + 1);
15 dev = zeros(1, n1 + 1);
16 for i = 1 : n1
17     seq = floor((x2(i) - left)/step) + 1;
18     fy(i) = res(seq, 1) * x2(i).^3 + res(seq, 2)...
19         * x2(i).^2 + res(seq, 3) * x2(i) + res(seq, 4);
20     dev(i) = abs(fy(i) - y(x2(i)));
21 end
22 figure
23 semilogy(x2, dev)
24
25 function [res] = myFunc(y, left, right, n)
26     sym y;

```

```

27     step = (right - left)/n;
28     lambda = 1/2;
29     mu = 1 - lambda;
30     d = zeros(n, 1);
31     A = zeros(n, n);
32     res = zeros(n, 4);
33     para = left;
34     for i = 2 : n
35         para = para + step;
36         d(i, 1) = 6 * (y(para + step) + y(para - step)...
37             - 2 * y(para)) / (2 * step.^2);
38     end
39     d(1, 1) = 6 / step * (y(left + step) - y(left)...
40         + y(right) - y(right - step)) / step;
41     A(1, 1) = 4;
42     A(1, 2) = 1;
43     A(1, 3) = 1;
44     for i = 2 : n - 1
45         A(i, i - 1) = mu;
46         A(i, i) = 2;
47         A(i, i + 1) = lambda;
48     end
49     A(n, 1) = lambda;
50     A(n, n - 1) = mu;
51     A(n, n) = 2;
52     m = A\d;
53     m(n + 1, 1) = m(1, 1);
54     para = left;
55     for i = 1 : n
56         para1 = para + step;
57         A1 = [
58             para.^3 para.^2 para 1;
59             para1.^3 para1.^2 para1 1;
60             6 * para 2 0 0;
61             6 * para1 2 0 0;

```

```
62         ];
63     Y = [
64         y(para);
65         y(para1);
66         m(i, 1);
67         m(i + 1, 1);
68     ];
69     X = A1\Y;
70     for j = 1 : 4
71         res(i, j) = X(j, 1);
72     end
73     para = para1;
74 end
75 end
```

得到的逐点误差如下图3

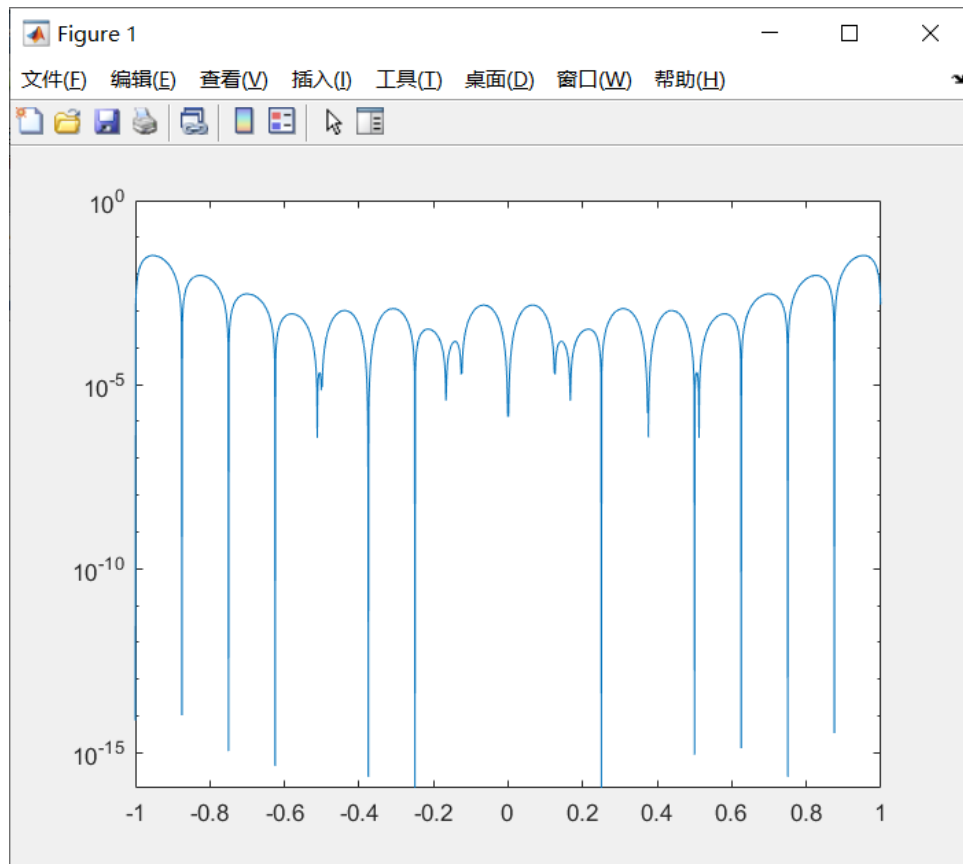


图 3: -1和1处一介二阶导数相等时插值逐点误差图像

计算不同n值最大误差代码:

```

1  clc,close
2  syms x;
3  left = -1;
4  right = 1;
5  n1 = 2000;
6  step1 = (right - left)/n1;
7  y = @(x) sin(4 * x.^2) + (sin(4 * x)).^2;
8  x1 = left:step1:right;
9
10 arr_n = [2.^4, 2.^5, 2.^6, 2.^7, 2.^8, 2.^9, 2.^10];
11 [~, ll] = size(arr_n);
12 maxn = zeros(1, ll);
13 figure

```

```

14 for j = 4 : 10
15     n = 2.^j;
16     step = (right - left)/n;
17     x = left:step:right;
18     res = myFunc(y, left, right, n);
19     fy = zeros(1, n1 + 1);
20     dev = zeros(1, n1 + 1);
21     for i = 1 : n1
22         seq = floor((x1(i) - left)/step) + 1;
23         fy(i) = res(seq, 1) * x1(i).^3 + res(seq, 2)...
24             * x1(i).^2 + res(seq, 3) * x1(i) + res(seq, 4);
25         dev(i) = abs(fy(i) - y(x1(i)));
26     end
27     maxn(j - 4 + 1) = max(dev(i));
28 end
29 loglog(arr_n, maxn)
30
31
32 function [res] = myFunc(y, left, right, n)
33     sym y;
34     step = (right - left)/n;
35     lambda = 1/2;
36     mu = 1 - lambda;
37     d = zeros(n, 1);
38     A = zeros(n, n);
39     res = zeros(n, 4);
40     para = left;
41     for i = 2 : n
42         para = para + step;
43         d(i, 1) = 6 * (y(para + step) + y(para - step)...
44             - 2 * y(para)) / (2 * step.^2);
45     end
46     d(1, 1) = 6 / step * (y(left + step) - y(left)...
47         + y(right) - y(right - step)) / step;
48     A(1, 1) = 4;

```

```

49     A(1, 2) = 1;
50     A(1, 3) = 1;
51     for i = 2 : n - 1
52         A(i, i - 1) = mu;
53         A(i, i) = 2;
54         A(i, i + 1) = lambda;
55     end
56     A(n, 1) = lambda;
57     A(n, n - 1) = mu;
58     A(n, n) = 2;
59     m = A\d;
60     m(n + 1, 1) = m(1, 1);
61     para = left;
62     for i = 1 : n
63         para1 = para + step;
64         A1 = [
65             para.^3 para.^2 para 1;
66             para1.^3 para1.^2 para1 1;
67             6 * para 2 0 0;
68             6 * para1 2 0 0;
69         ];
70         Y = [
71             y(para);
72             y(para1);
73             m(i, 1);
74             m(i + 1, 1);
75         ];
76         X = A1\Y;
77         for j = 1 : 4
78             res(i, j) = X(j, 1);
79         end
80         para = para1;
81     end
82 end

```

得到的最大误差如下图4

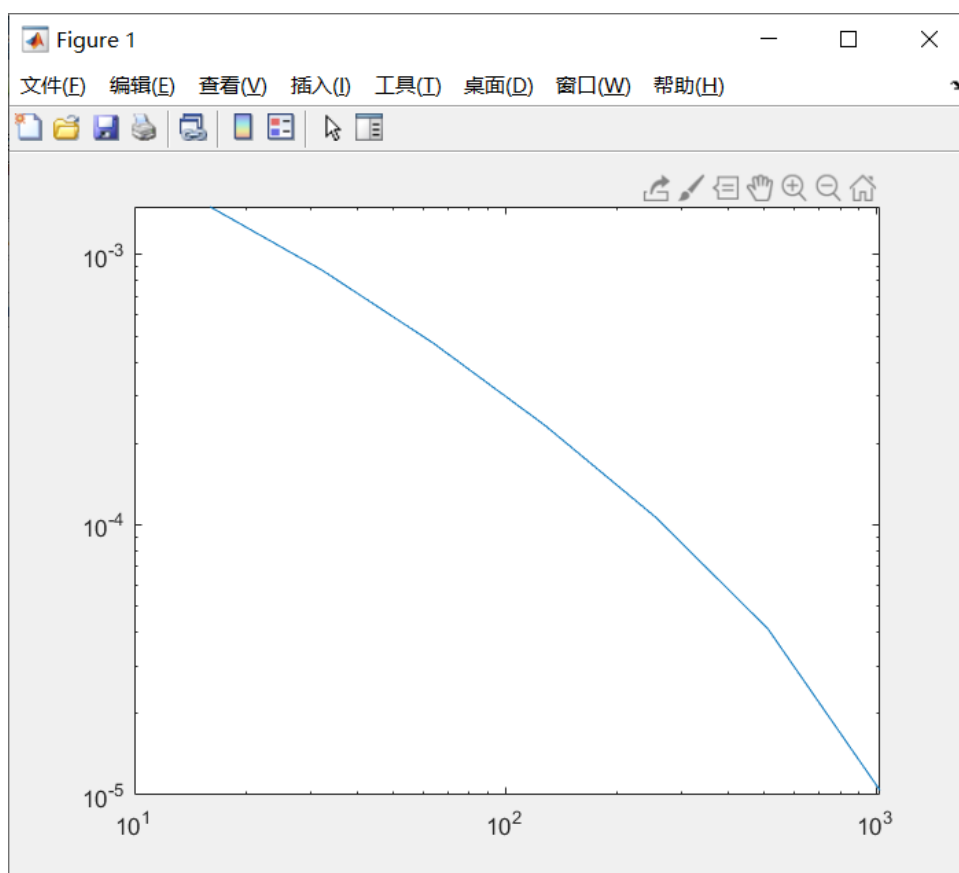


图 4: -1和1处一介二阶导数相等时不同n值最大误差图像

第二题 本题深入讨论Newton插值公式的性质。

(a) (15分) 对于一个光滑函数 $f(x)$, 证明若 $\{i_0, i_1, \dots, i_k\}$ 是 $\{0, 1, \dots, k\}$ 的任意一个排列, 则

$$f[x_0, x_1, \dots, x_k] = f[x_{i_0}, x_{i_1}, \dots, x_{i_k}]$$

考虑证明

$$f[x_0, x_1, \dots, x_k] = \sum_{i=0}^k \frac{1}{\prod_{j=0, j \neq i}^k (x_i - x_j)} f(x_i)$$

使用数学归纳法, 当 $k = 1$ 时

$$f[x_0, x_1] = \frac{f(x_0)}{x_0 - x_1} + \frac{f(x_1)}{x_1 - x_0}$$

显然成立

当 $k \geq 2$ 时, 假设 $n = k$ 时结论成立, 则 $n = k + 1$ 时, 有

$$\begin{aligned}
 f[x_0, x_1, \dots, x_k, x_{k+1}] &= \frac{f[x_1, x_2, \dots, x_{k+1}] - f[x_0, x_1, \dots, x_k]}{x_{k+1} - x_0} \\
 &= \frac{\sum_{i=1}^{k+1} \frac{1}{\prod_{j=1, j \neq i}^{k+1} (x_i - x_j)} f(x_i) - \sum_{i=0}^k \frac{1}{\prod_{j=0, j \neq i}^k (x_i - x_j)} f(x_i)}{x_{k+1} - x_0} \\
 &= \sum_{i=0}^{k+1} \frac{(x_i - x_0) - (x_i - x_{k+1})}{\prod_{j=1, j \neq i}^{k+1} (x_i - x_j)} \frac{f(x_i)}{x_{k+1} - x_0} \\
 &= \sum_{i=0}^{k+1} \frac{1}{\prod_{j=0, j \neq i}^{k+1} (x_i - x_j)} f(x_i)
 \end{aligned}$$

等式成立, 则等式得证, 由此显然(a)中等式成立、

(b) (10分) 课堂上我们提到了Chebyshev点

$$x_j = \cos(j\pi/n) \quad j = 0, 1, \dots, n$$

以及使用Chebyshev点可以有效地克服Runge现象。写一个MATLAB程序, 令 $n = 2^2, 2^3, 2^4, \dots, 2^7$, 按照从右到左的顺序 (即 j 从小到大的顺序) 使用对应的 $n + 1$ 个Chebyshev点对定义在 $[-1, 1]$ 上的Runge函数

$$f(x) = \frac{1}{1 + 25x^2}$$

进行插值, 并取2000个等距点上的误差的最大值, 用semilogy图描述插值区间上最大误差值随 n 变化的情况 (即横轴是 n)。

代码如下:

```

1  clc,close
2  syms x;
3  left = -1;
4  right = 1;
5  n1 = 2000;
6  m0 = 0;
7  mn = 0;
8  step1 = (right - left)/n1;
9  y = @(x) 1 / (1 + 25 * x.^2);
10 x1 = left:step1:right;
11

```



```

12 arr_n = [2.^2, 2.^3, 2.^4, 2.^5, 2.^6, 2.^7];
13 [~, ll] = size(arr_n);
14 maxn = zeros(1, ll);
15 for j = 2:7
16     n = 2.^j;
17     step = (right - left)/n;
18     [Nx, fx] = newton(y, n, x1);
19     maxn(j - 2 + 1) = max(abs(fx - Nx));
20 end
21 figure
22 %semilogy(x1, dev);
23 semilogy(arr_n, maxn)
24
25
26 function [Nx, fx] = newton(y, n, x1)
27     sym y;
28     sym t;
29     sym qb;
30     syms x;
31     qb = @(x) cos((x - 1) * pi / n);
32     g = zeros(1, n + 1);
33     for i = 1 : n + 1
34         g(i) = y(qb(i));
35     end
36     for i = 2 : n + 1
37         for j = n + 1 : -1 : i
38             g(j) = (g(j) - g(j - 1))/...
39                 (qb(j) - qb(j - i + 1));
40         end
41     end
42     [~, n1] = size(x1);
43     t = ones(1, n1);
44     Nx = zeros(1, n1);
45     fx = zeros(1, n1);
46     for i = 1 : n1

```

```

47         Nx(i) = y(qb(1));
48         fx(i) = y(x1(i));
49     end
50     for i = 1 : n
51         for j = 1 : n1
52             t(j) = t(j) * (x1(j) - qb(i));
53         end
54         Nx = Nx + t * g(i + 1);
55     end
56 end

```

得到的最大误差如下图5

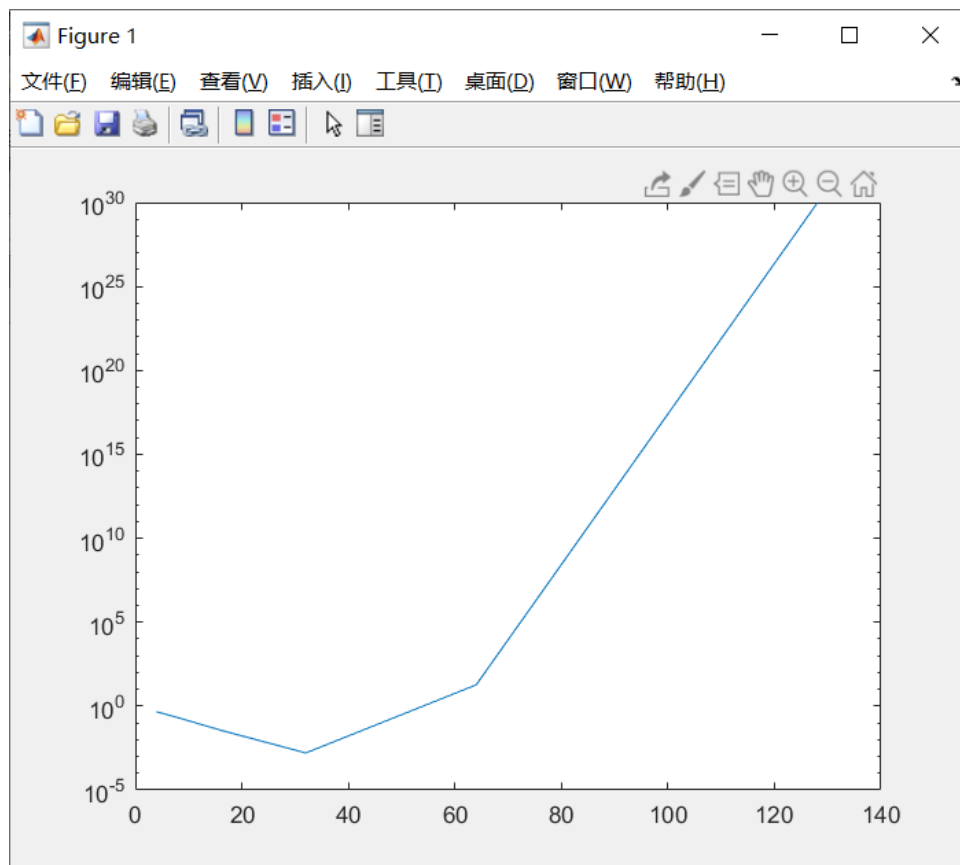


图 5: 用切比雪夫点进行牛顿插值不同 n 值的最大误差图像

(c)(10分) 重复上一问，但使用随机数种子`rng(22)`和`randperm`函数来随机计算差商时插值点的使用顺序，取关于不同 n 的2000个等距点上的误差的最大值,用semilogy图

描述插值区间上最大误差值随 n 变化的情况（即横轴是 n ）。

代码如下：

```
1  clc,close
2  syms x;
3  left = -1;
4  right = 1;
5  n1 = 2000;
6  m0 = 0;
7  mn = 0;
8  step1 = (right - left)/n1;
9  y = @(x) 1 / (1 + 25 * x.^2);
10 x1 = left:step1:right;
11
12 arr_n = [2.^2, 2.^3, 2.^4, 2.^5, 2.^6, 2.^7];
13 [~, ll] = size(arr_n);
14 maxn = zeros(1, ll);
15 for j = 2:7
16     n = 2.^j;
17     step = (right - left)/n;
18     [Nx, fx] = newton(y, n, x1);
19     maxn(j - 2 + 1) = max(abs(fx - Nx));
20 end
21 figure
22 %semilogy(x1, dev);
23 semilogy(arr_n, maxn)
24
25
26 function [Nx, fx] = newton(y, n, x1)
27     sym y;
28     sym t;
29     sym qb;
30     syms x;
31     rng(22);
```

```

32     r = randperm(n + 1);
33     qb = @(x) cos((r(x) - 1) * pi / n);
34     g = zeros(1, n + 1);
35     for i = 1 : n + 1
36         g(i) = y(qb(i));
37     end
38     for i = 2 : n + 1
39         for j = n + 1 : -1 : i
40             g(j) = (g(j) - g(j - 1))/...
41                 (qb(j) - qb(j - i + 1));
42         end
43     end
44     [~, n1] = size(x1);
45     t = ones(1, n1);
46     Nx = zeros(1, n1);
47     fx = zeros(1, n1);
48     for i = 1 : n1
49         Nx(i) = y(qb(1));
50         fx(i) = y(x1(i));
51     end
52     for i = 1 : n
53         for j = 1 : n1
54             t(j) = t(j) * (x1(j) - qb(i));
55         end
56         Nx = Nx + t * g(i + 1);
57     end
58 end

```

得到的最大误差如下图6

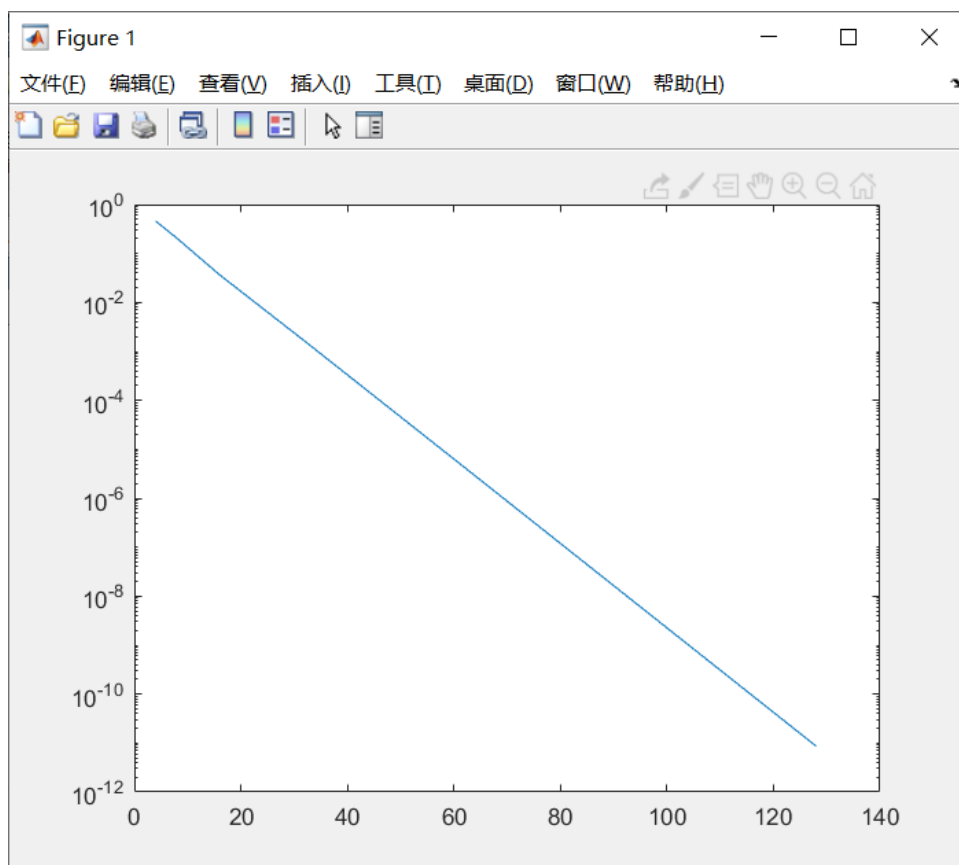


图 6: 用随机切比雪夫点进行牛顿插值不同n值的最大误差图像

第三题 本题用于讨论周期函数的Lagrange插值方法。对于周期函数而言，多项式不再是最有效的基函数，而等距插值点也不再会出现Runge现象。逼近周期函数的基函数通常选用三角函数或者复指数。同时注意对于周期函数而言，插值点数量和子区间个数相等。

(a) (10分) 在 $[0, 1]$ 上关于周期函数的基于等间距插值点 $x_j = \frac{j}{n}, j = 0, 1, \dots, n-1$ 的Lagrange插值基函数为

$$\ell_k(x) = \begin{cases} \frac{(-1)^k}{n} \sin(n\pi x) \csc(\pi(x - x_k)) & \text{若 } n \text{ 为奇数} \\ \frac{(-1)^k}{n} \sin(n\pi x) \cot(\pi(x - x_k)) & \text{若 } n \text{ 为偶数} \end{cases}$$

证明对于n分别为奇数和偶数的情况下

$$\ell_k(x_j) = \begin{cases} 1 & k = j \\ 0 & k \neq j \end{cases}$$

当n为奇数时，带入 $x_j = \frac{j}{n}$ 有

$$\ell_k(x_j) = \frac{(-1)^k}{n} \frac{\sin(j\pi)}{\sin(\frac{(j-k)\pi}{n})}$$

当 $k = j$ 时, $\sin(j\pi) = 0, \sin(\frac{(j-k)\pi}{n}) = 0$, 则

$$\begin{aligned}\ell_k(x_j) &= \lim_{j \rightarrow k} \frac{(-1)^k}{n} \frac{\sin(j\pi)}{\sin(\frac{(j-k)\pi}{n})} \\ &= \lim_{j \rightarrow k} \frac{(-1)^k}{n} \frac{\pi \cos(j\pi)}{\frac{\pi}{n} \cos(\frac{(j-k)\pi}{n})} \\ &= \frac{(-1)^k}{n} \frac{\pi \cos(k\pi)}{\frac{\pi}{n} \cos(0)} \\ &= 1\end{aligned}$$

当 $k \neq j$ 时, $\sin(j\pi) = 0, \sin(\frac{(j-k)\pi}{n}) \neq 0$, 则

$$\ell_k(x_j) = 0$$

当 n 为偶数时, 带入 $x_j = \frac{j}{n}$ 有

$$\begin{aligned}\ell_k(x_j) &= \frac{(-1)^k}{n} \frac{\sin(j\pi)}{\tan(\frac{(j-k)\pi}{n})} \\ &= \frac{(-1)^k}{n} \frac{\sin(j\pi)}{\sin(\frac{(j-k)\pi}{n})} \cos(\frac{(j-k)\pi}{n})\end{aligned}$$

而 $k = j$ 时,

$$\cos(\frac{(j-k)\pi}{n}) = 1$$

故

$$\ell_k(x_j) = \frac{(-1)^k}{n} \frac{\sin(j\pi)}{\sin(\frac{(j-k)\pi}{n})} \cos(\frac{(j-k)\pi}{n}) = 1 * 1 = 1$$

$k \neq j$ 时,

$$\cos(\frac{(j-k)\pi}{n}) \leq 1$$

故

$$\ell_k(x_j) = \frac{(-1)^k}{n} \frac{\sin(j\pi)}{\sin(\frac{(j-k)\pi}{n})} \cos(\frac{(j-k)\pi}{n}) = 0 * \cos(\frac{(j-k)\pi}{n}) = 0$$

综上得证

(b) (10分) 用上述对应于 n 为偶数的 Lagrange 基函数构造 Lagrange 插值多项式, 并用 $n = 26$ 个点对周期函数 $f(x) = \sin(2\pi x)e^{\cos(2\pi x)}$ 在 $[0, 1]$ 上进行插值。取 1000 个等距点上的误差, 用 semilogy 图描述插值区间上误差值随 x 变化的情况 (即横轴是 x)。

代码如下:

```

1  clc,close
2  n = 2^6;
3  n1 = 1000;
4  left = 0;
5  right = 1;
6  lx = @(x, k) (-1)^k / n * sin(n * pi * x) *...
7    cot(pi * (x - k / n));
8  y = @(x) sin(2 * pi * x) * exp(cos(2 * pi * x));
9
10 x0 = left:(right - left) / n:right;
11 x1 = left:(right - left) / n1:right;
12 fx = zeros(1, n1 + 1);
13 px = zeros(1, n1 + 1);
14 yx = zeros(1, n + 1);
15 for i = 1 : n + 1
16     yx(i) = y(x0(i));
17 end
18 for i = 1 : n1 + 1
19     fx(i) = y(x1(i));
20     para = x1(i);
21     for j = 0 : n - 1
22         px(i) = px(i) + lx(para, j) * yx(j + 1);
23     end
24 end
25
26 err = abs(fx - px);
27 figure
28 semilogy(x1, err);

```

得到的逐点误差如下图7

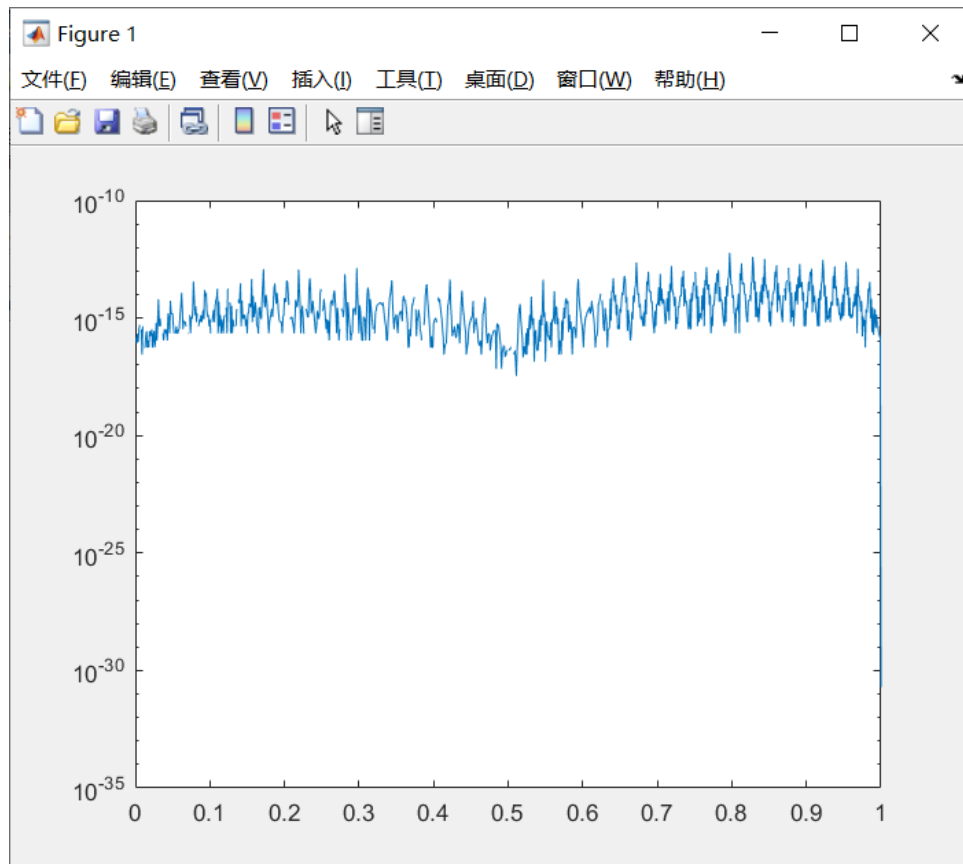


图 7: 用拉格朗日插值的逐点图像

第四题 (10分) 写程序完成课本59页第7题, 并计算出你的拟合函数对比所给数据点的误差的2-范数。

代码如下:

```

1 x = [2.1, 2.5, 2.8, 3.2];
2 y = [.6087, .6849, .7368, .8111];
3
4 a1 = 0;
5 a2 = 0;
6 a3 = 0;
7 a4 = 0;
8 b1 = 0;
9 b2 = 0;
10 for i = 1 : 4

```



```

11     a1 = a1 + y(i)^2;
12     a2 = a2 + x(i) * y(i)^2;
13     a3 = a2;
14     a4 = a4 + x(i)^2 * y(i)^2;
15     b1 = b1 + x(i) * y(i);
16     b2 = b2 + x(i)^2 * y(i);
17 end
18
19 res = [a1 a2; a3 a4;]\[b1; b2;];
20 fx = zeros(1, 4);
21 for i = 1 : 4
22     fx(i) = x(i)/ (res(1, 1) + res(2, 1) * x(i));
23 end
24
25 norm(fx - y, 2)

```

运行得误差的2-范数为

$$\text{norm}(fx - y, 2) = 0.005714477055041$$