

Examen

Calcul numeric

$$1) \begin{cases} x + y + 2z = 7 \\ x + 2y + 3z = 1 \\ x + y + z = 10 \end{cases}$$

$$A = \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & 3 \\ 1 & 1 & 1 \end{pmatrix}, b = \begin{pmatrix} 7 \\ 1 \\ 10 \end{pmatrix}$$

$$\bar{A} = [A | b] = \left(\begin{array}{ccc|c} 1 & 1 & 2 & 7 \\ 1 & 2 & 3 & 1 \\ 1 & 1 & 1 & 10 \end{array} \right)$$

$$\max_{i,j=1,3} |a_{ij}| = |a_{23}| = 3$$

$$\begin{array}{l} \bar{A} \\ L_1 \leftrightarrow L_2 \end{array} \left(\begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 1 & 1 & 2 & 7 \\ 1 & 1 & 1 & 10 \end{array} \right) \xrightarrow{C_1 \leftrightarrow C_3} \left(\begin{array}{ccc|c} 3 & 2 & 1 & 1 \\ 2 & 1 & 1 & 7 \\ 1 & 1 & 1 & 10 \end{array} \right)$$

$z \quad y \quad x$

$$\begin{array}{l} \bar{A} \\ L_2 \leftarrow L_2 - \frac{2}{3}L_1 \\ L_3 \leftarrow L_3 - \frac{1}{3}L_1 \end{array} \left(\begin{array}{ccc|c} 3 & 2 & 1 & 1 \\ 0 & -\frac{1}{3} & \frac{1}{3} & \frac{19}{3} \\ 0 & \frac{1}{3} & \frac{2}{3} & \frac{29}{3} \end{array} \right)$$

$z \quad y \quad x$

$$\max_{i,j=2,3} |a_{ij}| = \frac{2}{3} = |a_{33}|$$

$$\overline{A} \quad L_2 \leftrightarrow L_3 \quad \left(\begin{array}{ccc|c} 3 & 2 & 1 & 1 \\ 0 & \frac{1}{3} & \frac{2}{3} & \frac{29}{3} \\ 0 & -\frac{1}{3} & \frac{1}{3} & \frac{19}{3} \end{array} \right) \quad C_2 \leftrightarrow C_3 \quad \left(\begin{array}{ccc|c} 3 & 1 & 2 & 1 \\ 0 & \frac{2}{3} & \frac{1}{3} & \frac{29}{3} \\ 0 & \frac{1}{3} & -\frac{1}{3} & \frac{19}{3} \end{array} \right)$$

$z \quad y \quad x$ $z \quad x \quad y$

$$\overline{A} \quad L_3 \leftarrow L_3 - \frac{1}{2} L_2 \quad \left(\begin{array}{ccc|c} 3 & 1 & 2 & 1 \\ 0 & \frac{2}{3} & \frac{1}{3} & \frac{29}{3} \\ 0 & 0 & -\frac{1}{2} & \frac{3}{2} \end{array} \right)$$

$z \quad x \quad y$

$$\begin{cases} 3z + x + 2y = 1 \Rightarrow 3z = 1 - 16 + 6 = -9 \Rightarrow \boxed{z = -3} \\ \frac{2}{3}x + \frac{1}{3}y = \frac{29}{3} \Rightarrow \frac{2}{3}x = \frac{29}{3} + 1 \Rightarrow \frac{2}{3}x = \frac{32}{3} \Rightarrow \boxed{x = 16} \\ -\frac{1}{2}y = \frac{3}{2} \Rightarrow \boxed{y = -3} \end{cases}$$

$$2) \quad A = \begin{bmatrix} 3 & 0 & 1 \\ -4 & 1 & 2 \\ 1 & 4 & 1 \end{bmatrix}$$

Initialisiermatrix L u. w :

$$L = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \quad w = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}$$

$k=1$:

$$l_{21} = \frac{a_{21}}{a_{11}} = \frac{-4}{3} = -\frac{4}{3}$$

$$l_{31} = \frac{a_{31}}{a_{11}} = \frac{1}{3}$$

$$A \quad \begin{array}{l} L_2 \leftarrow L_2 + \frac{4}{3} L_1 \\ L_3 \leftarrow L_3 - \frac{1}{3} L_1 \end{array} \quad \begin{pmatrix} 3 & 0 & 1 \\ 0 & 1 & \frac{10}{3} \\ 0 & 4 & \frac{2}{3} \end{pmatrix}$$

Matricea L devine: $L = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{4}{3} & 1 & 0 \\ \frac{1}{3} & 0 & 1 \end{pmatrix}$

$k=2$:

$$l_{32} = \frac{a_{32}}{a_{22}} = \frac{4}{1} = 4$$

$$A \quad \begin{array}{l} L_3 \leftarrow L_3 - 4L_2 \end{array} \quad \begin{pmatrix} 3 & 0 & 1 \\ 0 & 1 & \frac{10}{3} \\ 0 & 0 & -\frac{38}{3} \end{pmatrix}$$

Matricea L devine: $L = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{4}{3} & 1 & 0 \\ \frac{1}{3} & 4 & 1 \end{pmatrix}$

În concluzie, factorizarea LU a matricii A este:

$$A = \begin{pmatrix} 1 & 0 & 0 \\ -\frac{4}{3} & 1 & 0 \\ \frac{1}{3} & 4 & 1 \end{pmatrix} \begin{pmatrix} 3 & 0 & 1 \\ 0 & 1 & \frac{10}{3} \\ 0 & 0 & -\frac{38}{3} \end{pmatrix}$$

$$3) \quad f: [0, 5] \rightarrow \mathbb{R}, \quad f(x) = 3^x + 3 \cdot 4^x - 13x^2$$

$$(0, 3, 5)$$

$$x_1 = 0$$

$$x_2 = 3$$

$$x_3 = 5$$

$$P_2(x) = f[x_1] + f[x_1, x_2](x - x_1) + f[x_1, x_2, x_3](x - x_1)(x - x_2)$$

$$= f[0] + f[0, 3](x - 0) + f[0, 3, 5](x - 0)(x - 3)$$

x_i	$f[x_i]$	$f[x_i, x_{i+1}]$	$f[x_1, x_2, \dots, x_{m+1}]$
0	$f[0] = 2$		
3	$f[3] = 102$	$f[0, 3] = \frac{97}{3}$	
5	$f[5] = 2990$	$f[3, 5] = 1444$	$f[0, 3, 5] = \frac{847}{5}$

$$f[0] = f(0) = 3^0 + 3 \cdot 4^0 - 13 \cdot 0^2 = 1 + 4 = 5$$

$$f[3] = f(3) = 3^3 + 3 \cdot 4^3 - 13 \cdot 3^2 = 27 + 192 - 117 = 102$$

$$f[5] = f(5) = 3^5 + 3 \cdot 4^5 - 13 \cdot 5^2 = 243 + 3072 - 325 = 2990$$

$$f[0, 3] = \frac{f(3) - f(0)}{3 - 0} = \frac{102 - 5}{3} = \frac{97}{3}$$

$$f[3, 5] = \frac{f(5) - f(3)}{5 - 3} = \frac{2990 - 102}{2} = 1444$$

$$f[0, 3, 5] = \frac{f[3, 5] - f[0, 3]}{5 - 0} = \frac{1444 - \frac{97}{3}}{5} = \frac{847}{5}$$

$$P_2(x) = 2 + \frac{97}{3}x + \frac{847}{5}x(x-3) = 2 + \frac{97}{3}x + \frac{847}{5}(x^2 - 3x)$$

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$$= 2 + \frac{94}{3}x + \frac{844}{5}x^2 - \frac{2541}{5}x = 2 + x \frac{7138}{15} + \frac{844}{5}x^2.$$

$$4) \quad \underline{I} = \int_{-4}^{-1} \left(2 \cdot x^4 + 4x^3 + \frac{2}{2}x^1 + 6 \cdot x^0 \right) dx$$

$$\underline{I} = \int_{-4}^{-1} (2x^4 + 4x^3 + x + 6) dx.$$

$$a) \quad m = 3$$

$$\underline{I}_{\text{trapez}}^m = \frac{h}{2} \left(f(a) + 2 \sum_{k=2}^m f(x_k) + f(b) \right)$$

$$h = \frac{b-a}{m}$$

$$x_{k+1} = a + k \cdot h, \quad k = 0, \overline{m}$$

$$m = 3 : \quad h = \frac{-1+4}{3} = 1$$

$$x_1 = -4 + 0 \cdot 1 = -4$$

$$x_2 = -4 + 1 \cdot 1 = -3$$

$$x_3 = -4 + 2 \cdot 1 = -2$$

$$\underline{I}_{\text{trapez}}^3 = \frac{1}{2} \left(f(-4) + 2(f(x_2) + f(x_3)) + f(-1) \right) =$$

$$f(-4) = 2 \cdot (-4)^4 + 4 \cdot (-4)^3 - 4 + 6 = 512 - 256 + 2 = 258$$

$$f(-1) = 2 \cdot (-1)^4 + 4 \cdot (-1)^3 - 1 + 6 = 2 - 4 + 5 = 3$$

$$f(-3) = 2 \cdot (-3)^4 + 4 \cdot (-3)^3 - 3 + 6 = 162 - 108 + 3 = 57$$

$$f(-2) = 2 \cdot (-2)^4 + 4 \cdot (-2)^3 - 2 + 6 = 32 - 32 + 4 = 4$$

$$\underline{I}_{\text{trapez}}^3 = \frac{1}{2} \left(258 + 2(57 + 4) + 3 \right) = \frac{1}{2} (261 + 122) =$$

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$$I_{\text{trapez}} = \frac{383}{2}$$

$$b) \quad \text{err} = \frac{b-a}{12} \cdot f''(\xi) \cdot h^2, \quad \xi \in (a, b)$$

$$a = -4, \quad b = -1, \quad h = \frac{-1+4}{2} = 1$$

$$f(x) = 2x^4 + 4x^3 + x + 6$$

$$f'(x) = 8x^3 + 12x^2 + 1$$

$$f''(x) = 24x^2 + 24x = 24x(x+1)$$

$$\begin{aligned} \text{err} &= \frac{-1+4}{12} \cdot f''(\xi) \cdot 1^2 = \frac{1}{4} \cdot 24 \xi(\xi+1) = \\ &= 6 \xi^2 + 6, \quad \xi \in (-4, -1) \end{aligned}$$

$$\text{error} = |I(f) - I_{\text{trapez}}|$$

$$I(f) = \int_{-4}^{-1} (2x^4 + 4x^3 + x + 6) dx =$$

$$= 2 \frac{x^5}{5} \Big|_{-4}^{-1} + 4 \frac{x^4}{4} \Big|_{-4}^{-1} + \frac{x^2}{2} \Big|_{-4}^{-1} + 6x \Big|_{-4}^{-1} =$$

$$= 2 \left(-\frac{1}{5} + \frac{1024}{5} \right) + 4 \left(\frac{1}{4} - 4^3 \right) + \left(\frac{1}{2} - \frac{16}{2} \right) + (-6 + 24)$$

$$= \frac{2046}{5} + 1 - 256 - \frac{15}{2} + 18 = 164,4$$

$$5) f: [a, b] \rightarrow \mathbb{R}, m \in \mathbb{N}, m \geq 3$$

$$a = x_1 < x_2 < \dots < x_{m+1} = b$$

$$P_m(x) = f[x_1] + f[x_1, x_2](x-x_1) + a_3(x-x_1)(x-x_2) + a_4(x-x_1)(x-x_2)(x-x_3) + \dots + a_{m+1}(x-x_1) \dots (x-x_m)$$

$$P_m(x_3) = f(x_3)$$

$$\begin{aligned} a) P_m(x_3) &= f[x_1] + f[x_1, x_2](x_3-x_1) + a_3(x_3-x_1)(x_3-x_2) \\ &+ a_4(x_3-x_1)(x_3-x_2)(\underbrace{x_3-x_3}_0) + \dots + a_{m+1}(x_3-x_1) \dots (x_3-x_m) = \\ &= f[x_1] + f[x_1, x_2](x_3-x_1) + a_3(x_3-x_1)(x_3-x_2) \end{aligned}$$

$$f[x_1, x_2, x_3] = \frac{f[x_2, x_3] - f[x_1, x_2]}{x_3 - x_1} =$$

$$\begin{aligned} f[x_2, x_3] &= \frac{f[x_3] - f[x_2]}{x_3 - x_2} \\ f[x_1, x_2] &= \frac{f[x_2] - f[x_1]}{x_2 - x_1} \end{aligned} \quad \Rightarrow$$

$$\Rightarrow f[x_1, x_2, x_3] = \frac{\frac{f[x_3] - f[x_2]}{x_3 - x_2} - \frac{f[x_2] - f[x_1]}{x_2 - x_1}}{x_3 - x_1} =$$

$$= \frac{f[x_3] - f[x_2]}{x_3 - x_2} \cdot \frac{1}{x_3 - x_1} - \frac{f[x_2] - f[x_1]}{x_2 - x_1} \cdot \frac{1}{x_3 - x_1} =$$

$$= \frac{f[x_3]}{(x_3 - x_2)(x_3 - x_1)} - \frac{f[x_2]}{(x_3 - x_2)(x_3 - x_1)} - \frac{f[x_2]}{(x_2 - x_1)(x_3 - x_1)} + \frac{f[x_1]}{(x_2 - x_1)(x_3 - x_1)}$$

$$= \frac{f[x_3]}{(x_3 - x_2)(x_3 - x_1)} - \frac{f[x_1]}{(x_3 - x_2)(x_3 - x_1)} + \frac{f[x_1]}{(x_3 - x_2)(x_3 - x_1)} -$$

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$$\begin{aligned}
& - \frac{f(x_2)}{(x_3-x_2)(x_3-x_1)} - \frac{f(x_2)}{(x_2-x_1)(x_3-x_1)} + \frac{f(x_1)}{(x_2-x_1)(x_3-x_1)} = \\
& = \left(\frac{f(x_3) - f(x_1)}{(x_3-x_2)(x_3-x_1)} \right) - \frac{f(x_2) - f(x_1)}{(x_3-x_2)(x_3-x_1)} - \frac{f(x_2) - f(x_1)}{(x_3-x_1)(x_2-x_1)} = \\
& = \mu - \frac{f(x_2) - f(x_1)}{x_2 - x_1} \cdot \frac{x_2 - x_1}{(x_3-x_2)(x_3-x_1)} - \frac{f(x_1, x_2)}{x_3 - x_1} = \\
& = \mu - f(x_1, x_2) \cdot \frac{x_2 - x_1}{(x_3-x_2)(x_3-x_1)} - \frac{f(x_1, x_2)}{x_3 - x_1} = \\
& = \mu - f(x_1, x_2) \cdot \left(\frac{x_2 - x_1}{(x_3-x_2)(x_3-x_1)} + \frac{1}{x_3 - x_1} \right) = \\
& = \mu - f(x_1, x_2) \cdot \frac{x_2 - x_1 + x_3 - x_2}{(x_3-x_2)(x_3-x_1)} = \\
& = \mu - \frac{f(x_1, x_2)}{x_3 - x_2} = \frac{f(x_3) - f(x_1)}{(x_3-x_2)(x_3-x_1)} - \frac{f(x_1, x_2)}{x_3 - x_2}
\end{aligned}$$

$$\begin{aligned}
b) P_n(x_3) &= f(x_3) \Rightarrow f(x_1) + f(x_1, x_2)(x_3 - x_1) + \\
& + a_3(x_3 - x_1)(x_3 - x_2) = f(x_3) \quad (=) \\
\Rightarrow f(x_1) &+ \frac{f(x_2) - f(x_1)}{x_2 - x_1}(x_3 - x_1) + a_3(x_3 - x_1)(x_3 - x_2) = \\
&= a_1 + a_2 x_3 + a_3 x_3^2 \quad (=)
\end{aligned}$$

$$f(x_1) + \frac{f(x_2) - f(x_1)}{x_2 - x_1}(x_3 - x_1)$$