

## 2. MEĐUISPIT IZ NUM. MAT.

17.05.2010.

$\xi_x$

Z1.

	$i=0$	$i=1$	$i=2$
$x$	2	2.5	4
$y$	0.5	0.4	0.25

$$f(x) = \frac{1}{x}$$

(a)  $p \in \mathcal{P}_2$

$$p(x) = 0.5 \cdot \frac{(x-2.5)(x-4)}{(2-2.5)(2-4)} + 0.4 \cdot \frac{(x-2)(x-4)}{(2.5-2)(2.5-4)} + 0.25 \cdot \frac{(x-2)(x-2.5)}{(4-2)(4-2.5)}$$

$$(b) f(x) - p(x) = \frac{f^{(3)}(\xi_x)}{3!} w_3(x)$$

$$\bullet f(x) = x^{-1}, f'(x) = -x^{-2}, f''(x) = (-1)(-2)x^{-3}, f'''(x) = -6x^{-4} = -\frac{6}{x^4}$$

$$\bullet \|f^{(3)}\|_{\infty} = \max_{x \in [2,4]} |f'''(x)| = |f'''(2)| = \frac{6}{2^4} = \frac{3}{8}$$

$$\bullet x=3 \quad |w_3(3)| = |(3-2)(3-2.5)(3-4)| = 0.5$$

$$\bullet |f(3) - p(3)| \leq \frac{1}{6} \cdot \frac{3}{8} \cdot 0.5 = \frac{1}{32}$$

(c) izbegli rešavanje lin. sistema sa loše uslobovanom matricom.

Z2.

$$x_0, x_1, \dots, x_n$$

$$y_0, y_1, \dots, y_n$$



- $s(x_i) = y_i$   $i=0, \dots, n$  *werte interpolierte*  $n+1$
- $s(x_i-) = s(x_i+)$   $i=1, \dots, n-1$  *stetig*  $n-1$
- $s'(x_i-) = s'(x_i+)$   $i=1, \dots, n-1$  *stetig 1. der.*  $n-1$
- $s''(x_i-) = s''(x_i+)$   $i=1, \dots, n-1$  *stetig 2. der.*  $n-1$

$$3(n-1) + n + 1 = 4n - 2 \text{ *werte*}$$

$$(b) \quad s'(x_0) = s'(x_n) = 0$$

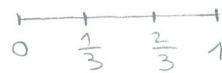
$$(a) \quad s(x) = \begin{cases} x^3 + 2x + 1, & 0 \leq x < 1 \\ x^2 + 2, & 1 \leq x \leq 2 \end{cases}$$

• *stetigkeit*:  $s(1-) = s(1+)$   
 $-1 - 2 + 1 \neq 3$

*nicht spline!*

Z2.

$$s(x) = \begin{cases} -\frac{9}{2}x^3 + x, & 0 \leq x \leq \frac{1}{3} \\ \frac{8}{2}x^3 - 9x^2 + 4x - \frac{1}{3}, & \frac{1}{3} \leq x \leq \frac{2}{3} \\ -2x + 1, & \frac{2}{3} \leq x \leq 1 \end{cases}$$



•  $s(\frac{1}{3}-) = s(\frac{1}{3}+)$ ,  $s(\frac{2}{3}-) = s(\frac{2}{3}+)$

$s'(\frac{1}{3}-) = s'(\frac{1}{3}+)$ ,  $s'(\frac{2}{3}-) = s'(\frac{2}{3}+)$

$s''(\frac{1}{3}-) = s''(\frac{1}{3}+)$ ,  $s''(\frac{2}{3}-) = s''(\frac{2}{3}+)$

$$s'(x) = \begin{cases} -\frac{27}{2}x^2 + 1, & 0 \leq x \leq 1/3 \\ \frac{27}{2}x^2 - 18x + 4, & 1/3 \leq x \leq 2/3 \\ -2, & 2/3 \leq x \leq 1 \end{cases}$$

$$s''(x) = \begin{cases} -27x, & 0 \leq x \leq 1/3 \\ 27x - 18, & 1/3 \leq x \leq 2/3 \\ 0, & 2/3 \leq x \leq 1 \end{cases}$$

23.  $f(x) = \frac{1}{\sqrt{2\pi}} \int_0^x e^{-\frac{t^2}{2}} dt$

•  $x_i = \frac{i}{n}, i=0, \dots, n$

• no diagonals linears

$x \in [\frac{i}{n}, \frac{i+1}{n}] \quad \exists \xi_x \in (\frac{i}{n}, \frac{i+1}{n}) \quad \text{td} \quad f(x) - \gamma(x) = \frac{f''(\xi_x)}{2!} (x - \frac{i}{n})(x - \frac{i+1}{n})$

$\Rightarrow |f(x) - \gamma(x)| \leq \frac{1}{2} \max_{x \in [\frac{i}{n}, \frac{i+1}{n}]} |f''(x)| \cdot \underbrace{(x - \frac{i}{n})(x - \frac{i+1}{n})}_{g(x)}$

•  $g(x) = (x - \frac{i}{n})(x - \frac{i+1}{n})$

$|g(x)| \leq \frac{1}{4n^2}, x \in [\frac{i}{n}, \frac{i+1}{n}]$

•  $\max_{x \in [\frac{i}{n}, \frac{i+1}{n}]} |f''(x)| \leq \max_{x \in [0,1]} |f''(x)| = |f''(1)| = \frac{1}{\sqrt{2\pi}} \cdot e^{-\frac{1}{2}} \cdot 1 = \frac{1}{\sqrt{2\pi}e}$

$f'(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}, f''(x) = -\frac{x e^{-\frac{x^2}{2}}}{\sqrt{2\pi}}, f'''(x) = -\frac{1}{\sqrt{2\pi}} (1-x^2) e^{-\frac{x^2}{2}}$

$f'''(x) = 0 \Rightarrow x = \pm 1$  loc. b.ka za ekstreme  $f''(x)$

$f''(0) = 0, \lim_{x \rightarrow +\infty} f''(x) = \lim_{x \rightarrow +\infty} (-\frac{1}{\sqrt{2\pi}}) x e^{-\frac{x^2}{2}} = -\frac{1}{\sqrt{2\pi}} \lim_{x \rightarrow \infty} \frac{x}{e^{x^2/2}} \stackrel{L'H}{=} 0$

$= -\frac{1}{\sqrt{2\pi}} \lim_{x \rightarrow \infty} \frac{1}{x e^{x^2/2}} = 0$

$\Rightarrow f''$  u  $x = \pm 1$  postiže ekstreme

Dobivamo:  $\frac{1}{2} \cdot \frac{1}{4n^2} \cdot \frac{1}{\sqrt{2\pi}e} \leq 10^{-4} \Leftrightarrow 10^4 \leq 8n^2 \cdot \sqrt{2\pi}e$

$n^2 \geq \frac{10^4}{8 \cdot \sqrt{2\pi}e} = 302,4634$

$n \geq 17,3915$

$n_0 = 18$

$$Z4. \quad I(f) = \int_0^{\pi} e^x \cos x \, dx$$

$$I(f) = M_n(f) + \sum_{i=1}^n \frac{h^3}{24} f''(\tau_i), \quad \tau_i \in (x_{i-1}, x_i)$$

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

$$|I(f) - M_n(f)| \leq \frac{h^3}{24} \|f''\|_{\infty} \cdot n = \frac{h^2}{24} \|f''\|_{\infty} (b-a)$$

$$f(x) = e^x \cos x$$

$$f'(x) = e^x (\cos x - \sin x)$$

$$f''(x) = -2 \sin x \cdot e^x, \quad g(x) = |-2 \sin x \cdot e^x| = 2 \sin x \cdot e^x, \quad x \in [0, \pi]$$

$$g'(x) = 2e^x (\sin x + \cos x) = 0 \Rightarrow x = \frac{3\pi}{4}$$

$$g''(x) = 4e^x \cos x, \quad g''\left(\frac{3\pi}{4}\right) < 0$$

$$\max_{x \in [0, \pi]} |f''(x)| = g\left(\frac{3\pi}{4}\right) = \sqrt{2} \cdot e^{\frac{3\pi}{4}}$$

$$\left(\frac{b-a}{n}\right)^2 \cdot \sqrt{2} \cdot e^{\frac{3\pi}{4}} \cdot \frac{b-a}{24} < 10^{-4}$$

$$\frac{\pi^3}{n^2} \cdot \frac{\sqrt{2}}{24} e^{\frac{3\pi}{4}} < 10^{-4} \Leftrightarrow n^2 > 10^4 \cdot \frac{\pi^3 \cdot \sqrt{2}}{24} e^{\frac{3\pi}{4}} \approx 1.9277 \cdot 10^5$$

$$n \gtrsim 439,05$$

$$\boxed{n = 440}$$

Z5. (i) N

(ii) T

(iii) napřie : MSF

napřie : WGF

$$E = |u - u_{ref}| \text{ z poroča kao } CH^2$$

$$E \approx CH^2 / \ln$$

$$p \dots \ln E = \ln C + \sigma \ln h$$

• red Aug.  $\rightarrow$  napřie poroča  $p \dots \gamma = D + \sigma H$

•  $\log_{\log}(\vec{h}, \vec{E})$ ,  $\vec{h} = [\frac{1}{N_1}, \dots, \frac{1}{N_k}]$ ,  $\vec{E}$  mročni vektor grške

(iv) mročni v skriptu  $z = \begin{bmatrix} 1 \\ i \end{bmatrix}$

$$z^T z = [1 \ i] \begin{bmatrix} 1 \\ i \end{bmatrix} = 1 + i^2 = 0 \quad \& \quad z \neq 0$$

(v)  $f$   $2\pi$ -periodička

$N=3$  lčke

$$x_\delta = \frac{2\pi}{3} \delta, \quad \delta = 0, 1, 2$$

$$i \frac{2\pi}{3}$$

$$N = 2M + 1 \Rightarrow M = 1$$

$$w = e^{i \frac{2\pi}{3}} = \cos\left(\frac{2\pi}{3}\right) + i \sin\left(\frac{2\pi}{3}\right) = -\frac{1}{2} + i \frac{\sqrt{3}}{2}$$

$$\gamma(x) = Q_0 + Q_1 \cos x + Q_2 \sin x \quad \text{trig. l.p.}$$

$$p(x) = \sum_{k=0}^2 c_k e^{ikx} \quad \text{formi l.p.}$$

$$c_0 = Q_0, \quad c_1 = \frac{Q_1 - iQ_2}{2}, \quad c_{-1} = c_{3-1} = \overline{c_1}$$

$$\bullet \quad e^{-ikx_\delta} = e^{i(3-k)x_\delta} \Rightarrow \gamma(x_\delta) = p(x_\delta) = Y_\delta \quad \delta = 0, 1, 2$$

$$\bullet \quad Q_0 = c_0, \quad Q_k = c_k + c_{3-k}, \quad Q_k = i(c_k - c_{3-k}), \quad k=1$$

TRIG. INTERP. ZADAC'A

• zadano  $Y_0, Y_1, Y_2$  i mreža  $x_0, x_1, x_2$

• odrediti  $c_0, c_1, c_2$  td

$$\sum_{k=0}^2 c_k e^{ikx_\delta} = Y_\delta \quad \delta = 0, 1, 2$$

$\leadsto$  lin. system  $F_3 c = y$

$$F_3 = \begin{bmatrix} 1 & 1 & 1 \\ 1 & w & w^2 \\ 1 & w^2 & w \end{bmatrix}$$

$$w = e^{i \frac{2\pi}{3}} = -\frac{1}{2} + i \frac{\sqrt{3}}{2}$$

•  $\tilde{F}_3 = \frac{1}{\sqrt{3}} F_3$  unitary na  $\&$   $F_3^* F_3 = 3I \Rightarrow F_3^{-1} = \frac{1}{3} F_3^* = \frac{1}{3} \overline{F}_3$

•  $c = F_3^{-1} y = \frac{1}{3} \overline{F}_3 y$

$$c_j = \frac{1}{3} \sum_{k=0}^2 Y_k w^{-jk} = \frac{1}{3} \sum_{k=0}^2 Y_k e^{-i \frac{2\pi}{3} jk}$$