1. 确定下列求积公式中的特定参数, 使其代数精度尽量高, 并指明所 构造出的求积公式所具有的代数精度:

$$\int_{-h}^{h} f(x)dx \approx A_{-1}f(-h) + A_{0}f(0) + A_{1}f(h)$$

分别令 $f(x) = 1, x, x^2$, 则有 解:

$$\begin{cases} 2h = A_{-1} + A_0 + A_1 \\ 0 = -A_{-1}h + A_1h \\ \frac{2}{3}h^3 = h^2A_{-1} + h^2A_1 \end{cases}$$

从而解得
$$\begin{cases} A_0 = \frac{4}{3}h \\ A_1 = \frac{1}{3}h \\ A_{-1} = \frac{1}{3}h \end{cases}$$

$$\int_{-h}^{h} f(x)dx = \int_{-h}^{h} x^{3}dx = 0 \qquad A_{-1}f(-h) + A_{0}f(0) + A_{1}f(h) = 0$$

$$\int_{-h}^{h} f(x)dx = A_{-1}f(-h) + A_{0}f(0) + A_{1}f(h)$$

$$\int_{-h}^{h} f(x)dx = \int_{-h}^{h} x^{4}dx = \frac{2}{5}h^{5}$$

$$A_{-1}f(-h) + A_{0}f(0) + A_{1}f(h) = \frac{2}{3}h^{5}$$

此时,
$$\int_{-h}^{h} f(x)dx \neq A_{-1}f(-h) + A_{0}f(0) + A_{1}f(h)$$

故所给求积公式具有3次代数精度。

2.推导下列三种矩形求积公式:

$$\int_{a}^{b} f(x)dx = (b-a)f(a) + \frac{f'(\eta)}{2}(b-a)^{2};$$

$$\int_{a}^{b} f(x)dx = (b-a)f(\frac{a+b}{2}) + \frac{f''(\eta)}{24}(b-a)^{3};$$

解: (1): $f(x) = f(a) + f'(\eta)(x-a), \eta \in (a,b)$

两边同时在[a,b]上积分,得

$$\int_{a}^{b} f(x)dx = (b-a)f(a) + f'(\eta)\int_{a}^{b} (x-a)dx$$

$$\int_{a}^{b} f(x)dx = (b-a)f(a) + \frac{f'(\eta)}{2}(b-a)^{2}$$

$$(2) :: f(x) = f(\frac{a+b}{2}) + f'(\frac{a+b}{2})(x - \frac{a+b}{2}) + \frac{f''(\eta)}{2}(x - \frac{a+b}{2})^2, \eta \in (a,b)$$

两连边同时在[a,b]上积分,得

$$\int_{a}^{b} f(x)dx = (b-a)f(\frac{a+b}{2}) + f'(\frac{a+b}{2})\int_{a}^{b} (x - \frac{a+b}{2})dx + \frac{f''(\eta)}{2}\int_{a}^{b} (x - \frac{a+b}{2})^{2}dx$$

$$\text{EV} \quad \int_{a}^{b} f(x)dx = (b-a)f(\frac{a+b}{2}) + \frac{f''(\eta)}{24}(b-a)^{3};$$

3. 若用复化辛普生公式计算积分 $I = \int_0^1 e^x dx$,问区间[0,1]取多少个等距节点才能使截断误差不超过 $\frac{1}{2} \times 10^{-5}$?

解:采用复化辛普生公式时,余项为

$$R_n(f) = -\frac{b-a}{180} (\frac{h}{2})^4 f^{(4)}(\eta), \eta \in (a,b)$$

$$\because f(x) = e^x,$$

$$\therefore f^{(4)}(x) = e^x,$$

$$\therefore |R_n(f)| = -\frac{1}{2880} h^4 |f^{(4)}(\eta)| \le \frac{e}{2880} h^4$$

若
$$|R_n(f)| \le \frac{1}{2} \times 10^{-5}$$
,则 $h^4 \le \frac{1440}{e} \times 10^{-5}$

当对区间[0,1]进行等分时 $n = \frac{1}{h}$

故有
$$n \ge \left(\frac{1440}{e} \times 10^5\right)^{\frac{1}{4}} = 3.71$$

因此,取9个节点可以满足误差要求。

4. 分别用复化梯形公式、复化辛浦生公式计算积分 $\int_{1}^{2} \ln x dx$ 的近似值(最终计算结果中小数点后保留 5 位)。

解:取7个等距节点(包括区间端点),将函数值列表如下:

х	1	7/6	8/6	9/6	10/6	11/6	2
f(x)	0	0.15415	0.28768	0.40547	0.51083	0.60614	0.69315

用复化梯形公式计算:

 $T_6 \!\!=\!\! 1/2 \times 1/6 [0 +\! 2 \times (0.15415 +\! 0.28768 +\! 0.40547 +\! 0.51083 +\! 0.60614) +\! 0.69315]$

≈0.38514

用复化辛浦生公式计算

 $S_3 = 1/6 \times 1/3 [0 + 4 \times (0.15415 + 0.40547 + 0.60614) + 2 \times (0.28768 + 0.51083) + 0.69315]$ ≈ 0.38629

5. 已知数值求积公式 $\int_a^b f(x)dx \approx A_0 f(a) + A_1 f(x_1) + A_2 f(x_2)$ 有四次代数精确度。试论证该公式有如下形式的截断误差:

$$R(f) = c(b-a)^6 f^{(5)}(\xi), \quad \xi \in (a,b)$$

(不必确定常数<math>c).

解 设函数 $H_4(x)$ 满足插值条件

$$H_4(a) = f(a), H_4(x_1) = f(x_1), H_4(x_2) = f(x_2)$$

 $H'_4(x_1) = f'(x_1), H'_4(x_2) = f'(x_2)$

则插值误差为

$$f(x) - H_4(x) = \frac{f^{(5)}(\eta)}{5!} (x - a)(x - x_1)^2 (x - x_2)^2$$

于是所给求积公式的截断误差为

$$R(f) = \int_{a}^{b} f(x)dx - (A_{0}f(a) + A_{1}f(x_{1}) + A_{2}f(x_{2}))$$
$$= \int_{a}^{b} f(x)dx - (A_{0}H_{4}(a) + A_{1}H_{4}(x_{1}) + A_{2}H_{4}(x_{2}))$$

当求积公式有四次代数精确度时有,

$$R(f) = \int_{a}^{b} f(x)dx - \int_{a}^{b} H_{4}(x)dx$$
$$= \int_{a}^{b} (f(x) - H_{4}(x))dx = \int_{a}^{b} \frac{f^{(5)}(\eta)}{5!} (x - a)(x - x_{1})^{2} (x - x_{2})^{2} dx$$

由积分中值定理,有 $\xi \in (a,b)$,使

$$R(f) = \frac{f^{(5)}(\xi)}{5!} \int_{a}^{b} (x-a)(x-x_1)^2 (x-x_2)^2 dx$$
$$= c(b-a)^6 f^{(5)}(\xi), \quad \xi \in (a,b)$$