

数值分析

1. $f(x) = \sin x$, $f(0) = 0$, $f'(0) = 1$, $f^{(2)}(0) = 0$, $f^{(3)}(0) = -1$
 $f^{(4)}(0) = 0$, $f^{(5)}(0) = 1$, $f^{(6)}(x) = -\sin x$

$$P_5(x) = f(0) + xf'(0) + \frac{x^2}{2!}f^{(2)}(0) + \frac{x^3}{3!}f^{(3)}(0) + \frac{x^4}{4!}f^{(4)}(0) + \frac{x^5}{5!}f^{(5)}(0)$$

$$= x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

误差 $f(x) - P_5(x) = \frac{x^6}{6!}f^{(6)}(\xi) \leq \frac{1}{6!}$, $|x| \leq 1$, 误差 $\frac{1}{720}$

2. $f(x) = e^{-\frac{x^2}{2}}$, $f'(x) = -xe^{-\frac{x^2}{2}}$, $f''(x) = (x^2 - 1)e^{-\frac{x^2}{2}}$
 $f^{(3)}(x) = xe^{-\frac{x^2}{2}}$, $f^{(4)}(x) = (1 - x^2)e^{-\frac{x^2}{2}}$

$$P_3(x) = f(0) + xf'(0) + \frac{x^2}{2!}f''(0) + \frac{x^3}{3!}f^{(3)}(0)$$

$$= 1 - \frac{x^2}{2}$$

误差

5. 由定理 2, $P_n(x)$ 对某 $n+1$ 个节点 $(x_0, y_0) \dots (x_n, y_n)$ 唯一确定

设 $(x_0, y_0) \dots (x_n, y_n)$ 在 $f(x)$ 上, 由此 $n+1$ 个节点确定 $P_n(x)$, 误差 $f(x) - P_n(x)$ 有至少 $n+1$ 个零点

$$x = x_i, i = 0, 1, 2, \dots, n$$

又 $f(x) - P_n(x)$ 为不多于 n 次的多项式, 由代数基本定理, $f(x) - P_n(x)$ 至多有 n 个零点, 除非 $f(x) = P_n(x)$
综上, $f(x) = P_n(x)$

$$b. u) l_0(x) = \frac{x-x_1}{x_0-x_1} = \frac{x+1}{2}, l_1(x) = \frac{x-x_0}{x_1-x_0} = \frac{x-1}{2}$$

$$P_1(x) = l_0(x)y_0 + l_1(x)y_1 =$$

$$b. u), x_0 = -1, y_0 = -1; x_1 = 1, y_1 = 1$$

$$l_0(x) = \frac{x-x_1}{x_0-x_1} = -\frac{x-1}{2}; l_1(x) = \frac{x-x_0}{x_1-x_0} = \frac{x+1}{2}$$

$$P_1(x) = l_0(x)y_0 + l_1(x)y_1 = \frac{x-1}{2} + \frac{x+1}{2} = x$$

$$i. \quad 0 \quad 1 \quad 2$$

$$u) x_i \quad -1 \quad 0 \quad 1$$

$$y_i \quad -1 \quad 0 \quad 1$$

$$l_0(x) = \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} = \frac{x(x-1)}{2}, l_1(x) = \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} = \frac{x+1}{1-x^2}$$

$$l_2(x) = \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} = \frac{x(x+1)}{2}$$

$$P_2(x) = \frac{x(x-1)}{2} \cdot (-1) + l_1(x) \cdot 0 + \frac{x(x+1)}{2} \cdot 1$$

$$= x$$

$$u) i \quad 0 \quad 1 \quad 2 \quad 3$$

$$x_i \quad -1 \quad 0 \quad 1 \quad 2$$

$$y_i \quad -1 \quad 0 \quad 1 \quad 8$$

$$l_0(x) = \frac{x(x+1)(x-2)}{6}, l_1(x) = \frac{(x+1)(x-1)(x-2)}{2}, l_2(x) = -\frac{x(x+1)(x-2)}{2}$$

$$l_3(x) = \frac{x(x+1)(x-1)}{6}$$

$$P_3(x) = \sum_{i=0}^3 l_i(x)y_i = x^3$$

$$1. \quad i \quad 0 \quad 1 \quad 2$$

$$x_i \quad 0 \quad 1 \quad 2$$

$$y_i \quad 1 \quad 2 \quad 3$$

$$l_0(x) = \frac{(x-1)(x-2)}{2}, \quad \cancel{l_1(x) = \frac{(x-0)(x-2)}{2}}$$

$$l_1(x) = -x(x-2), \quad l_2(x) = \frac{x(x-1)}{2}$$

$$P_2(x) = \sum_{i=0}^2 l_i(x) y_i = x+1$$

9. 基函数与 y_i 无关

$$\text{取 } f(x) = 1, \quad \sum_{i=0}^n l_i(x) y_i = \sum_{i=0}^n l_i(x) = 1 \quad (n \geq 1)$$

$$n=3 \text{ 即为结果: } l_0(x) + l_1(x) + l_2(x) + l_3(x) = 1$$

$$12. \quad (1) \quad f(x) = 4x^3 - 3x + 2, \quad f^{(4)}(x) = 0$$

$$\cancel{f(x) - P_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \prod_{k=0}^n (x - x_k) = 0}$$

$$(2) \quad \cancel{f(x) = x^4 - 2x^3}, \quad \cancel{f^{(4)}(x) = 24}$$

$$\cancel{f(x) - P_n(x) = \frac{f^{(4)}(\xi)}{(4+1)!}}$$

$$12. (1) f(x) = 4x^3 - 3x + 2; f^{(3)}(x) = 24, f^{(4)}(x) = 0$$

$$f(x) - P_n(x) = \frac{f^{(4)}(\xi)}{(3+1)!} \prod_{k=0}^3 (x-x_k) = 0$$

$$(2) f(x) = x^4 - 2x^3$$

$$f^{(4)}(x) = 24$$

$$f(x) - P_4(x) = \frac{f^{(4)}(\xi)}{(3+1)!} \prod_{k=0}^3 (x-x_k) = (x+1)(x-1)(x-3)(x-4)$$

$$14. l_0(x) = \frac{x-x_1}{x_0-x_1} = -x+1, l_1(x) = \frac{x-x_0}{x_1-x_0} = x$$

$$P_1(x) = (-x+1) \cdot 1 + x \cdot \frac{1}{e} = \frac{x}{e} - x + 1$$

$$f^{(2)}(x) = e^{-x}$$

$$|f(x) - P_1(x)| = \left| \frac{f^{(2)}(\xi)}{2!} \prod_{k=0}^1 (x-x_k) \right| = \left| \frac{e^{-\xi}}{2} x(x-1) \right| \leq \frac{1}{8}$$

$$15. |f(x) - P_1(x)| = \left| \frac{f''(\xi)}{2!} \prod_{k=0}^1 (x-x_k) \right| = \left| \frac{(x-x_0)(x-x_1)}{2} f''(\xi) \right|$$

$$\leq \left| \frac{(x_0-x_1)^2}{4} f''(\xi) \right| \leq \frac{(x_0-x_1)^2}{8} \max_{x_0 \leq x \leq x_1} f''(x)$$

~~24~~

$$16. \text{ ~~f(1,2)~~ } f(1) = 1, f(2) = 21, f(3) = 59, f(4) = 133, f(5) = 255$$

$$f(1,2) = 14, f(2,3) = 38, f(3,4) = 74, f(4,5) = 122$$

$$f(1,2,3) = 12, f(2,3,4) = 18, f(3,4,5) = 24$$

$$f(1,2,3,4) = 2, f(2,3,4,5) = 2$$

$$f(1,2,3,4,5) = 0$$

$$20. \text{ a) } f(x_0, x_1, \dots, x_n) = \sum_{k=0}^n \frac{f(x_k)}{\prod_{\substack{j=0 \\ j \neq k}}^n (x_k - x_j)} \quad (\text{p. 251})$$

$$F(x_0, x_1, \dots, x_n) = \sum_{k=0}^n \frac{c f(x_k)}{\prod_{\substack{j=0 \\ j \neq k}}^n (x_k - x_j)} = c f(x_0, x_1, \dots, x_n)$$

$$\text{b) } F(x_0, x_1, \dots, x_n) = \sum_{k=0}^n \frac{f(x_k) + g(x_k)}{\prod_{\substack{j=0 \\ j \neq k}}^n (x_k - x_j)} = \sum_{k=0}^n \frac{f(x_k)}{\prod_{\substack{j=0 \\ j \neq k}}^n (x_k - x_j)} + \sum_{k=0}^n \frac{g(x_k)}{\prod_{\substack{j=0 \\ j \neq k}}^n (x_k - x_j)}$$

$$= f(x_0, x_1, \dots, x_n) + g(x_0, x_1, \dots, x_n)$$

20. (1) $n=0$ 时, $F(x_0) = cf(x_0)$

设 $n=k+1$ 时, $F(x_0, \dots, x_{k+1}) = f(x_0, \dots, x_{k+1})$

$$F(x_0, \dots, x_k) = \frac{F(x_0, \dots, x_{k+1}) - F(x_1, \dots, x_{k+1})}{x_0 - x_k}$$

$$= c \frac{f(x_0, \dots, x_{k+1}) - f(x_1, \dots, x_{k+1})}{x_0 - x_k}$$

$$= cf(x_0, \dots, x_{k+1})$$

$$\therefore \forall n \geq 0, F(x_0, \dots, x_n) = cf(x_0, \dots, x_n)$$

(2) $n=0$ 时, $F(x_0) = f(x_0) + g(x_0)$

设 $n=k+1$ 时, $F(x_0, \dots, x_{k+1}) = f(x_0, \dots, x_{k+1}) + g(x_0, \dots, x_{k+1})$

$$F(x_0, \dots, x_k) = \frac{F(x_0, \dots, x_{k+1}) - F(x_1, \dots, x_{k+1})}{x_0 - x_k}$$

$$= \frac{f(x_0, \dots, x_{k+1}) - f(x_1, \dots, x_{k+1}) + g(x_0, \dots, x_{k+1}) - g(x_1, \dots, x_{k+1})}{x_0 - x_k}$$

$$= f(x_0, \dots, x_k) + g(x_0, \dots, x_k)$$

23. ~~设~~ $p(x) = ax^2 + bx + c$

设 $P(x) = a(x-1)^2$

$$P'(x) = 2a(x-1) = 3ax^2 - 4ax + a = a(3x-4)x + a$$

$$P(0) = 0, P(1) = 0, P'(1) = 0, P(2) = 2a = 1$$

$$a = \frac{1}{2}, P(x) = \frac{1}{2}x(x-1)^2$$

24. $P(x) = ax(x-1)(x-2)^2$

$$P(3) = 6a = 3, a = \frac{1}{2}$$

$$P(x) = \frac{1}{2}x(x-1)(x-2)^2$$

33. $f(x) = x^3 + x^2, g(x) = 2x^3 + bx^2 + cx - 1$

$$f'(1) = 5, g'(1) = 6 + 2b + c$$

$$f(1) = 2, g(1) = 1 + b + c$$

$$\begin{cases} f(1) = g(1) \\ f'(1) = g'(1) \end{cases} \Rightarrow \begin{cases} b = -2 \\ c = 3 \end{cases}$$

35. $A = \begin{pmatrix} 2 & 4 \\ 3 & -5 \\ 1 & 2 \\ 2 & 1 \end{pmatrix}$

$$A^T = \begin{pmatrix} 2 & 3 & 1 & 2 \\ 4 & -5 & 2 & 1 \end{pmatrix}$$

$$A^T A = \begin{pmatrix} 18 & -3 \\ -3 & 46 \end{pmatrix}$$

$$b = \begin{pmatrix} 11 \\ 3 \\ 6 \\ 7 \end{pmatrix}, A^T b = \begin{pmatrix} 51 \\ 48 \end{pmatrix}$$

$$A^T A \begin{pmatrix} x \\ y \end{pmatrix} = A^T b$$

$$\begin{cases} x = 3.04029 \\ y = 1.24176 \end{cases}$$

36. 设 $p_1(x) = a_0 + a_1x$

$$\begin{pmatrix} 9 & 0 \\ 0 & 4.25 \\ & 3.75 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \end{pmatrix} = \begin{pmatrix} 18.1183 \\ 8.4437 \end{pmatrix}$$

$$a_0 = 2.01314, \quad a_1 = 2.2516$$

$$p_1(x) = 2.01314 + 2.2516x$$

$p_2(x) = a_0 + a_1x + a_2x^2$

$$\begin{pmatrix} 9 & 0 & 3.75 \\ 0 & 3.75 & 0 \\ 3.75 & 0 & 2.7656 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} 18.1183 \\ 8.4437 \\ 7.5870 \end{pmatrix}$$

$$a_0 = 2.0001, \quad a_1 = 2.2516, \quad a_2 = 0.0313$$

$$p_2(x) = 2.0001 + 2.2516x + 0.0313x^2$$