

数值分析 第四章

2. $x = \frac{1}{2} \cos x$

令 $f(x) = x - \frac{1}{2} \cos x$, $f'(x) = 1 + \frac{1}{2} \sin x \in [\frac{1}{2}, \frac{3}{2}]$

$f(0) = -\frac{1}{2} < 0$, $f(\frac{\pi}{2}) = \frac{\pi}{2} > 0$, 因此 $f(x) = 0$ 有唯一实根

$x_0 \in (0, \frac{\pi}{2})$

令 $\varphi(x) = \frac{1}{2} \cos x$, $\varphi'(x) = -\frac{1}{2} \sin x$, 对 $\forall x \in (-\infty, +\infty)$, 有

$|\varphi'(x)| \leq \frac{1}{2} < 1$, $\varphi(x) \in [-\frac{1}{2}, \frac{1}{2}] \subseteq (-\infty, +\infty)$

因此, 对一切 $x_0 \in (-\infty, +\infty)$, $x_{k+1} = \frac{1}{2} \cos x_k$ 收敛.

5. (1) $\varphi(x) = 4 + \frac{2}{3} \cos x$, $\varphi'(x) = -\frac{2}{3} \sin x$. $\varphi(x)$ 在 \mathbb{R} 上连续

$\forall x_0 \in \mathbb{R}$, $\varphi(x) \in [4 - \frac{2}{3}, 4 + \frac{2}{3}] \subseteq \mathbb{R}$, $|\varphi'(x)| \leq \frac{2}{3} < 1$

因此, 对任意初值 x_0 , $x_{k+1} = 4 + \frac{2}{3} \cos x_k$ 收敛.

(2) 要证线性收敛性, 只要证明 $\varphi'(x^*) \neq 0$, x^* 满足 $x^* = \varphi(x^*)$

当 $\varphi'(x^*) = 0$, $x = k\pi$, $k \in \mathbb{Z}$,

又 $\varphi(x^*) = x^*$, 有 $x^* = 4 + \frac{2}{3} \cos x^*$

代入, 有 $k\pi = 4 + (-1)^k$

$k = \frac{4 + (-1)^k}{\pi} \in \mathbb{Z}$, 无解, 因此, $\varphi'(x^*) \neq 0$. 证毕.

(3) 初值 $x_0 = 0.4$

i 0 1 2 3 4

x_i 0.4 4.6140 3.9345 3.5321 3.3835

$\varphi(x_i)$ 4.6140 3.9345 3.5321 3.3835 3.35288

i 5 6

x_i 3.35288 3.3481

$\varphi(x_i)$ 3.3481 3.3475

$x^* = 3.3475$

19. $f(x) = (x^3 - a)^2$, $f'(x) = 6x^2(x^3 - a)$

令 $\varphi(x) = x - \frac{f(x)}{f'(x)} = \frac{5}{6}x + \frac{a}{6x^2}$, $\varphi'(x) = \frac{5}{6} - \frac{a}{3x^3}$

令 $\varphi(x^*) = 0$, 有 $x^* = \sqrt[3]{a}$, $\varphi'(x^*) = \frac{1}{2} \neq 0$

因此 $x_{k+1} = \frac{5}{6}x_k + \frac{a}{6x_k^2}$ 线性收敛

20. $f(x) = \frac{1}{x} - a$, $f'(x) = -\frac{1}{x^2}$

令 $\varphi(x) = x - \frac{f(x)}{f'(x)} = 2x - ax^2$ 为递推公式

21. $f(x) = \frac{1}{x^2} - a$, $f'(x) = -\frac{2}{x^3}$, $f'(x) = -\frac{2}{x^3}$

令 $\varphi(x) = x - \frac{f(x)}{f'(x)} = \frac{3}{2}x - \frac{a}{2}x^2$ 为递推公式

7. (1) $\varphi(x) = 1 + \frac{1}{x}$, $\varphi'(x) = -\frac{2}{x^2}$. $\varphi(x)$ 在 $[1.3, 1.6]$ 上连续
 在 $[1.3, 1.6]$ 上, $|\varphi'(x)| \leq \left| -\frac{2}{1.3^2} \right| < 1$, 又 $\varphi(1.3) = 1 + \frac{1}{1.3} < 1.6$
 $\varphi(1.6) = 1 + \frac{1}{1.6} > 1.3$. 又 $x_0 \in [1.3, 1.6]$.
 因此, $x_{k+1} = 1 + \frac{1}{x_k}$ 收敛.

(2) $\varphi(x) = (1+x^2)^{\frac{1}{3}}$, $\varphi'(x) = \frac{2x}{3}(1+x^2)^{-\frac{2}{3}}$. $\varphi(x)$ 在 $[1, 3, 1.6]$ 上连续
 $|\varphi'(x)| \leq \frac{2 \times 1.6}{2} (1+1.3^2)^{-\frac{2}{3}} < 1$, $\varphi(1.3) < 1.3$, $\varphi(1.6) < 1.6$
 $x_0 \in [1.3, 1.6]$

因此, $x_{k+1} = (1+x_k^2)^{\frac{1}{3}}$ 收敛

13. $\Phi(x) = 1 + 2cx$

$c=0$ 时, $\Phi(x) = x$ 显然在 \mathbb{R} 上满足 $\Phi(x_k) = x_k$, 但 $\Phi(x) = x$,
 不具有收敛性

$c \neq 0$ 时, $\Phi(x) = x + c(x-3)$, $\Phi(x^*) = x^*$, 有 $x^* = \pm\sqrt{3}$
 $\Phi'(x^*) = 1 + 2cx^*$. 当 $\Phi(x)$ 局部收敛时满足

$|1 + 2cx^*| < 1$ 对 x^* 成立

$x^* = \sqrt{3}$ 时, $-\frac{\sqrt{3}}{3} < c < \frac{\sqrt{3}}{3}$; $x^* = -\sqrt{3}$ 时, $0 < c < \frac{\sqrt{3}}{3}$
 $-\frac{\sqrt{3}}{3} < c < 0$

因此, $|c| < \frac{\sqrt{3}}{3}$ 时, $x_{k+1} = \Phi(x_k)$ 局部收敛