

T₁. 用牛顿法求 $\sqrt[3]{43}$ 的值. (即方程 $x^3 - 43 = 0$ 的实根). 结果精确到0.001. 并分析迭代过程中累积舍入误差.

牛顿法. 取 $\varphi(x) = x - \frac{f(x)}{f'(x)}$ $f(x) = x^3 - 43$ $f'(x) = 3x^2$

$$\therefore \varphi(x) = x - \frac{x^3 - 43}{3x^2} = \frac{2x^3 + 43}{3x^2} \quad \therefore x_{n+1} = \frac{2x_n^3 + 43}{3x_n^2}$$

取 $x_0 = 3$ $\therefore x_1 = 3.593$ $x_2 = 3.506$ $x_3 = 3.503$ $x_3 = \varphi(x_2)$

$$\therefore \sqrt[3]{43} \approx 3.503$$

$$\lim_{n \rightarrow \infty} \left| \frac{\partial \varphi}{\partial x} \right| \leq \varphi'(3.6) = 0.052 = L$$

$$e_{n0} = 0 \quad e_{n1} = \frac{1}{2} \times 10^{-3} \quad e_{n2} = \frac{1}{2} \times 10^{-3} + L \cdot e_{n1} = 5.26 \times 10^{-4}$$

$$e_{n3} = \frac{1}{2} \times 10^{-3} + L \cdot e_{n2} = 5.27 \times 10^{-4}$$

T₂. 试证明, 方程 $6 - 2x + \cos x = 0$ 有且仅有一个根. 对任意实数 x_0 , 迭代法

$$x_{k+1} = 3 + \frac{1}{2} \cos x_k \quad \text{产生一序列 } \{x_k\} \text{ 收敛到方程一实根.}$$

先证方程有且仅有一根. $6 - 2x + \cos x = f(x)$ $\therefore f'(x) = -2 - \sin x < 0$

$$\therefore f(x) \text{ 在 } \mathbb{R} \text{ 上单调递减. } \therefore f(-\pi) = 5 + 2\pi > 0 \quad f(\pi) = 5 - 2\pi < 0$$

$$f(x) \text{ 必 有且仅有一根, 且该根在 } (-\pi, \pi) \text{ 上.}$$

下证迭代法 $x_{k+1} = 3 + \frac{1}{2} \cos x_k$ 收敛 (到方程唯一实根上)

$$\text{设 } \varphi(x) = 3 + \frac{1}{2} \cos x \quad \therefore \varphi(x) \in \left[\frac{5}{2}, \frac{7}{2} \right] \quad \varphi'(x) = -\frac{1}{2} \sin x$$

$$\therefore \varphi'(x) \quad (x \in \left[\frac{5}{2}, \frac{7}{2} \right]) \leq \frac{1}{2} \leq 1$$

$$\therefore \text{对 } \forall x, \bar{x} \in \left[\frac{5}{2}, \frac{7}{2} \right] \exists 0 < L < 1 \quad \text{有 } |\varphi(x) - \varphi(\bar{x})| \leq L |x - \bar{x}|$$

$$\therefore \text{对于 } \forall x_0 \in \left[\frac{5}{2}, \frac{7}{2} \right], \text{ 迭代法 } x_{n+1} = 3 + \frac{1}{2} \cos x_n \text{ 收敛且收敛到方程唯一实根}$$

$$x^* = \varphi(x^*) \Rightarrow x^* = 3 + \frac{1}{2} \cos x^* \quad 6 - 2x^* + \cos x^* = 0$$

T3. 设 $a > 0$. 证明迭代公式 $x_{k+1} = \frac{x_k(x_k^2 + 3a)}{3x_k^2 + a}$ 产生的序列 $\{x_k\}$ 收敛到 $\sqrt[3]{a}$

易知, 原迭代式收敛

$$\text{令 } \varphi(x) = \frac{x(x^2 + 3a)}{3x^2 + a} \quad \varphi'(x) = \frac{(3x^2 + 3a) \cdot (3x^2 + a) - 6x^2(x^2 + 3a)}{(3x^2 + a)^2} = \frac{3x^4 - 6ax^2 + 3a^2}{(3x^2 + a)^2} = \frac{3(x^2 - a)^2}{(3x^2 + a)^2}$$

$$\varphi''(x) = \frac{480x(x^2 - a)}{(3x^2 + a)^3} \quad \varphi'''(x) = -\frac{48a(9x^4 - 18ax^2 + a^2)}{(3x^2 + a)^4}$$

$$\text{通过迭代公式可求得 } x^* = \varphi(x^*) \quad \therefore x^* = \frac{x^*(x^{*2} + 3a)}{3x^{*2} + a} \quad \therefore 2(x^{*2} - a) = 0 \Rightarrow x^{*2} = a$$

$\therefore \varphi'(x^*) = 0, \varphi''(x^*) = 0$, 且 $\varphi'''(x^*) \neq 0$. \therefore 上述迭代公式产生的序列 $\{x_k\}$ 收敛到 $\sqrt[3]{a}$

T4. 试说明一种数值迭代算法求函数 $f(x) = e^x \ln x$ 的拐点, 坐标值精确到千分位.

要求说明算法的迭代公式, 初始点, 并理论验证算法的收敛性, 给出算法停止条件.

迭代次数和最终结果.

$$\text{拐点} = \text{二阶导为0或不存在且在左右两侧} \quad f'(x) = e^x \left(\frac{1}{x} - \ln x \right) \quad f''(x) = e^x \left(\ln x - \frac{2x+1}{x^2} \right)$$

易知 $f''(x) = 0$ 时, x 为 $f(x)$ 的拐点, 所以求 $f(x) = e^x \ln x$ 拐点即为求 $g(x) = x^2 \ln x - 2x - 1 = 0$ 一根.

$$\text{采用牛顿法, 令 } \varphi(x) = x - \frac{g(x)}{g'(x)} = x - \frac{x^2 \ln x - 2x - 1}{2x \ln x + x - 2} = \frac{x^2 \ln x + x^2 + 1}{2x \ln x + x - 2}$$

$$\text{取迭代公式为 } x_{n+1} = \frac{x_n^2 \ln x_n + x_n^2 + 1}{2x_n \ln x_n + x_n - 2}, \quad \text{取 } x_0 = 3$$

$$\textcircled{1} \because g(2) < 0, g(3) > 0 \quad \therefore g(2) \cdot g(3) < 0.$$

$$\textcircled{2} \text{ 而 } g'(x) = 2x \ln x + x - 2, \text{ 当 } x \in [2, 3] \text{ 时, } g'(x) > 0, \therefore g'(x) \neq 0$$

$$\textcircled{3} \text{ 而 } g''(x) = 2 \ln x + 3 \text{ 在 } x \in [2, 3] \text{ 时, 恒大于0. } \therefore g''(x) \text{ 在 } [2, 3] \text{ 上不变号.}$$

$$\textcircled{4} |g'(2)| = 5 - 4 \ln 2 \leq 4 \ln 2 = |g'(3)| \text{ 且 } |g(3)| = 9 \ln 3 - 7 \leq 6 \ln 3 + 1 = |g'(3)|$$

$$\text{同时初值 } g(1x_0) \cdot g''(x_0) = (9 \ln 3 - 7) \cdot (2 \ln 3 + 3) > 0$$

\therefore 对 $\forall x \in [2, 3]$ 时, 牛顿法收敛.

$$\text{算法停止条件为, 对于 } m = n, \text{ s.t. } x_{m+1} = \frac{x_m^2 \ln x_m + x_m^2 + 1}{2x_m \ln x_m + x_m - 2} = x_m = x^* \quad (x^*, x_m, x_{m+1} \text{ 精确到千分位时})$$

$$\therefore x_0 = 3, \therefore x_1 = 2.620 \quad x_2 = 2.554 \quad x_3 = 2.552 \quad x_4 = 2.552$$

\therefore 需要迭代4次, 结果为 $x^* = 2.552$ \therefore 拐点为: $(2.552, 0.073)$