Aproksimacija funkcija

I Hermitov interpolacioni polinom

Zadati podaci:

- čvorovi $x_i, i = 0, 1, 2, ..., m$
- vrednosti funkcije $f(x_i), i = 0, 1, 2, \dots, m$
- vrednosti izvoda $f'(x_i), f''(x_i), \dots, f^{(k_i-1)}(x_i), i=0,1,2\dots, m$ k_i – višestrukost čvora x_i

 $Hermitov\ interpolacioni\ polinom$ je polinom stepenankoji zadovoliava uslove

$$H_n^{(j)}(x_i) = f^{(j)}(x_i), \ j = 0, 1, \dots, k_i - 1, \ i = 0, 1, \dots, m.$$

Stepen n polinoma $H_n(x)$ jednak je $n = k_0 + k_1 + \cdots + k_m - 1$. Oblik Hermitovog interpolacionog polinoma:

$$H_n(x) = P_m(x) + (x - x_0)(x - x_1) \cdots (x - x_m)H_k(x),$$

gde je $P_m(x)$ Lagranžov interpolacioni polinom.

II Srednje-kvadratna aproksimacija

 $Najbolja \ srednje-kvadratna \ aproksimacija \ funkcije \ f(x)$ u skupu polinoma stepena ne većeg od n na intervalu (a,b) sa težinom p(x) je

$$Q^*(x) = a_0^* Q_0(x) + a_1^* Q_1(x) + \dots + a_n^* Q_n(x),$$

gde su $\{Q_0(x), Q_1(x), \dots, Q_n(x)\}$ polinomi ortogonalni u odnosu na skalarni proizvod

$$(\varphi, \psi) = \int_a^b p(x)\varphi(x)\psi(x) dx,$$

a koeficijenti su određeni sa $a_k^* = \frac{(f,Q_k)}{(Q_k,Q_k)}, \qquad k=0,1,\ldots,n.$ Veličina najbolje aproksimacije je

$$\|\delta_n^*\| = \sqrt{(f, f) - \sum_{k=0}^n \frac{(f, Q_k)^2}{(Q_k, Q_k)}}.$$

III Gram-Šmitov postupak

Pospupak kojim se od linearno nezavisnog sistema polinoma $\{1, x, x^2, \ldots\}$ formira sistem ortogonalnih polinoma $\{Q_0(x), Q_1(x), Q_2(x), \ldots\}$.

$$Q_0(x) = 1,$$

$$Q_1(x) = x - \frac{(x, Q_0)}{(Q_0, Q_0)} Q_0(x),$$

$$Q_2(x) = x^2 - \frac{(x, Q_0)}{(Q_0, Q_0)} Q_0(x) - \frac{(x^2, Q_1)}{(Q_1, Q_1)} Q_1(x),$$
:

ZADACI

Zadatak 1. Odrediti Hermitov interpolacioni polinom na osnovu podataka

x_k	-1	0	2
$f(x_k)$	0	-7	3
$f'(x_k)$	-8	-5	55
$f''(x_k)$		10	

Rešenje:

Na osnovu 3+3+1=7 datih podataka moze se formirati polinom $H_6(x)$ stepena $dg(H_6(x))=6$. On se trazi u obliku

$$H_6(x) = P_2(x) + (x+1)x(x-2)H_3(x),$$

gde je : $P_2(x)$ interpolacioni polinom, npr. Lagranžov, sa zadatim čvorovima, ne uzimajući u obzir njihovu višestrukost;

 $H_3(x)$ privremeno nepoznati polinom stepena $dg(H_3(x)) = dg(H_6(x)) - dg((x+1)x(x-2)) = 6 - 3 = 3.$

$$P_{2}(x) = 0 \frac{(x-0)(x-2)}{(-1-0)(-1-2)} - 7 \frac{(x+1)(x-2)}{(0+1)(0-2)} + 3 \frac{(x+1)(x-0)}{(2+1)(2-0)}$$
$$= \frac{7}{2} (x^{2} - x - 2) + \frac{1}{2} (x^{2} + x) = 4 x^{2} - 3 x - 7,$$

$$H_6(x) = 4x^2 - 3x - 7 + (x^3 - x^2 - 2x) H_3(x);$$

 $H_6(-1) = 0, H_6(0) = -7, H_6(x) = 3.$

Diferenciraniem:

$$H'_{6}(x) = (4x^{2} - 3x - 7)' + (x^{3} - x^{2} - 2x)' H_{3}(x) + (x^{3} - x^{2} - 2x) H'_{3}(x)$$

$$= 8x - 3 + (3x^{2} - 2x - 2) H_{3}(x) + (x^{3} - x^{2} - 2x) H'_{3}(x);$$

$$H''_{6}(x) = 8 + (3x^{2} - 2x - 2)'H_{3}(x) + (3x^{2} - 2x - 2)H'_{3}(x) + (x^{3} - x^{2} - 2x)'H'_{3}(x) + (x^{3} - x^{2} - 2x)H''_{3}(x)$$

$$= 8 + (6x - 2)H_{3}(x) + 2(3x^{2} - 2x - 2)H'_{3}(x) + (x^{3} - x^{2} - 2x)H''_{3}(x).$$

Zbog uslova $H'_{6}(x_{i}) = f'(x_{i}), i = 1, 2, 3, H''_{6}(0) = f''(0)$ vazi sledece:

$$H'_{6}(-1) = -8 - 3 + (3 + 2 - 2) H_{3}(-1) = -8 \Rightarrow H_{3}(-1) = 1;$$

 $H'_{6}(0) = -3 + (-2) H_{3}(0) = -5 \Rightarrow H_{3}(0) = 1;$
 $H'_{6}(2) = 16 - 3 + (12 - 4 - 2) H_{3}(-1) = 55 \Rightarrow H_{3}(-1) = 7;$

$$H_{6}^{"}(0) = 8 + (-2)H_{3}(0) + 2(-2)H_{3}^{"}(0) = 8 - 2 - 4H_{3}^{"}(0) = 10 \Rightarrow H_{3}^{"}(0) = -1;$$

Dobijen je skup podataka za odredjivanje polinoma $H_3(x)$:

Odredjujemo: $H_3(x) = P_2^1(x) + (x+1)x(x-2)H_0(x)$,

gde je: P2¹ (x) interpolacioni polinom, npr. Lagranžov, sa zadatim čvorovima, ne uzimajući u obzir njihovu višestrukost;

 $H_0(x) = C$ privremeno nepoznati polinom stepena

$$dg(H_0(x)) = dg(H_3(x)) - dg((x+1)x(x-2)) = 3 - 3 = 0.$$

$$P_2^{1}(x) = 1 \frac{(x-0)(x-2)}{(-1-0)(-1-2)} + 1 \frac{(x+1)(x-2)}{(0+1)(0-2)} + 7 \frac{(x+1)(x-0)}{(2+1)(2-0)}$$

$$= \frac{1}{3}(x^2 - 2x) - \frac{1}{2}(x^2 - x - 2) + \frac{7}{6}(x^2 + x) = x^2 + x + 1,$$

$$H_3(x) = x^2 + x + 1 + (x^3 - x^2 - 2x)C;$$

$$H_3(-1) = 1$$
, $H_3(0) = 1$, $H_3(2) = 7$.

Diferenciranjem:

$$H'_{3}(x) = (x^{2} + x + 1)' + (x^{3} - x^{2} - 2x)' C = 2x + 1 + (3x^{2} - 2x - 2)C;$$

$$H'_{3}(0) = 1 + (-2)C = -1 \Rightarrow C = 1.$$

$$H_{3}(x) = x^{2} + x + 1 + (x^{3} - x^{2} - 2x) = x^{3} - x + 1.$$

Konačni oblik polinoma $H_6(x)$ je:

$$H_6(x) = 4x^2 - 3x - 7 + (x^3 - x^2 - 2x)H_3(x)$$

= $4x^2 - 3x - 7 + (x^3 - x^2 - 2x)(x^3 - x + 1)$
= $x^6 - x^5 - 3x^4 + 2x^3 + 5x^2 - 5x - 7$.

Zadatak 2. Odrediti Hermitov interpolacioni polinom na osnovu podataka

Rešenje:

Na osnovu 6 datih podataka može se formirati polinom stepena 5:

$$H_5(x) = P_2(x) + (x-1)(x-2)(x-3)H_2(x),$$

gde je : $P_2(x)$ interpolacioni polinom, npr. Lagranžov, sa zadatim čvorovima, ne uzimajući u obzir njihovu višestrukost;

 $H_2(x)$ privremeno nepoznati polinom stepena $dg(H_2(x)) = dg(H_5(x)) - dg((x-1)(x-2)(x-3)) = 5 - 3 = 2.$

$$P_2(x) = a \frac{(x-2)(x-3)}{(1-2)(1-3)} + b \frac{(x-2)(x-3)}{(2-1)(2-3)} + c \frac{(x-1)(x-2)}{(3-1)(3-2)}$$
$$= \left(\frac{a}{2} - b + \frac{c}{2}\right) x^2 + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right) x + (3a - 6b + c),$$

$$H_5(x) = \left(\frac{a}{2} - b + \frac{c}{2}\right)x^2 + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right)x + \left(3a - 6b + c\right) + \left(x^3 - 6x^2 + 11x - 6\right)H_2(x).$$

Diferenciranjem:

$$H'_{5}(x) = 2\left(\frac{a}{2} - b + \frac{c}{2}\right)x + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right) + \left(3x^{2} - 6x + 11\right)H_{2}(x) + \left(x^{3} - 6x^{2} + 11x - 6\right)H'_{2}(x).$$

Zbog uslova $H'_5(x_i) = f'(x_i)$, i = 1, 2, 3, važi sledeće:

$$H'_{5}(1) = 2\left(\frac{a}{2} - b + \frac{c}{2}\right) + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right) + (3 - 6 + 11)H_{2}(1) = A$$

$$\Rightarrow H_{2}(1) = \frac{1}{16}(2A + 3a - 6b + c);$$

$$H_{5}(2) = 4\left(\frac{a}{2} - b + \frac{c}{2}\right) + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right) + (12 - 12 + 11)H_{2}(2) = B$$

$$\Rightarrow H_{2}(2) = \frac{1}{22}(2B + a - 2b - c);$$

$$H_{5}(3) = 6\left(\frac{a}{2} - b + \frac{c}{2}\right) + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right) + (27 - 18 + 11)H_{2}(3) = C$$

$$\Rightarrow H_{2}(3) = \frac{1}{40}(2C - a + 2b - 3c).$$

Dobijen je skup podataka za odredjivanje polinoma $H_2(x)$:

 $H_2(x)$ odredjujemo kao interpolacioni polinom, npr. Lagranžov, sa zadatim čvorovima.

$$H_{2}(x) = \frac{1}{16} (2 A + 3 a - 6 b + c) \frac{(x - 2) (x - 3)}{(1 - 2) (1 - 3)} + \frac{1}{22} (2 B + a - 2 b - c) \frac{(x - 1) (x - 3)}{(2 - 1) (2 - 3)} + \frac{1}{40} (2 C - a + 2 b - 3 c) \frac{(x - 1) (x - 2)}{(3 - 1) (3 - 2)}$$

$$H_2(x) = \frac{1}{32} (2A+3a-6b+c)(x-2)(x-3) - \frac{1}{22} (2B+a-2b-c)(x-1)(x-3) + \frac{1}{80} (2C-a+2b-3c)(x-1)(x-2) .$$

ili, u drugom obliku:

$$H_2(x) = (x-1)(x-2)(x-3)\left(\frac{2A+3a-6b+c}{32(x-1)} - \frac{2B+a-2b-c}{22(x-2)} + \frac{2C-a+2b-3c}{80(x-3)}\right)$$

Konačni oblik polinoma $H_5(x)$ je:

$$H_5(x) = \left(\frac{a}{2} - b + \frac{c}{2}\right)x^2 + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right)x + (3a - 6b + c) + (x - 1)(x - 2)(x - 3)H_2(x)$$

$$H_{5}(x) = \left(\frac{a}{2} - b + \frac{c}{2}\right)x^{2} + \left(-\frac{5a}{2} + 5b - \frac{3c}{2}\right)x + (3a - 6b + c)$$

$$+(x - 1)^{2}(x - 2)^{2}(x - 3)^{2}\left(\frac{2A + 3a - 6b + c}{32(x - 1)} - \frac{2B + a - 2b - c}{22(x - 2)} + \frac{2C - a + 2b - 3c}{80(x - 3)}\right)$$

Zadatak 3. Posmatrano je kretanje automobila duž pravog puta. Podaci o njegovom položaju i brzini u startu i posle 3, 5 i 8 sekundi su dati u sledećoj tabeli:

vreme (s)	0	3	5	8
pređeni put (m)	0	69	117	190
brzina (m/s)	23	24	25	22

- **a)** Primenom interpolacionog polinoma odrediti položaj automobila (pređeni put) i brzinu posle 6 s.
- b) Da li je automobil prekoračio dozvoljenu brzinu od 90km/h?

Rešenje:

Srednje-kvadratna aproksimacija funkcija

I. zadatak

Aproksimirati funkciju f(x)=x^4 srednje-kvadratnom aproksimacijom u skupu polinoma stepena ne većeg od 2 na intervalu (-1,1) sa Čebiševljevom težinom p(x)= $\frac{1}{\sqrt{1-x^2}}$ i odrediti veličinu najbolje aproksimacije.

Rešenje

I Poznati su Čebisevljevi ortogonalni polinomi:

$$T_{0}(x) = 1$$

$$T_1(x) = x$$

$$T_2(x) = -1 + 2x^2$$

Skalarni proizvod:
$$(\varphi, \psi) = \int_{a}^{b} p(x) \varphi(x) \psi(x) dx = \int_{-1}^{1} \frac{\varphi[x] \psi[x]}{\sqrt{1-x^{2}}} dx$$

II Odredjivanje aproksimacionog polinoma

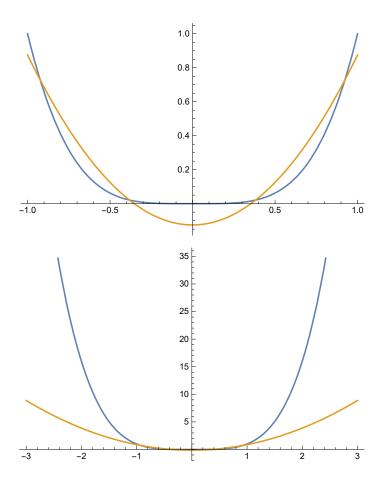
$$\begin{split} f\left(x\right) &\approx Q^{*}\left(x\right) = \frac{\left(f,Q_{\theta}\right)}{\left(Q_{\theta},Q_{\theta}\right)} \; Q_{\theta}\left(x\right) + \frac{\left(f,Q_{1}\right)}{\left(Q_{1},Q_{1}\right)} \; Q_{1}\left(x\right) + \frac{\left(f,Q_{2}\right)}{\left(Q_{2},Q_{2}\right)} \; Q_{2}\left(x\right) \\ &\left(f,Q_{\theta}\right) = \int_{a}^{b} p\left(x\right) f\left(x\right) Q_{\theta}\left(x\right) \, dx \; = \; \int_{-1}^{1} x^{4} \frac{1}{\sqrt{1-x^{2}}} \, dx \; = \; \frac{3\pi}{8} \\ &\left(Q_{\theta},Q_{\theta}\right) = \int_{a}^{b} p\left(x\right) Q_{\theta}\left(x\right) Q_{\theta}\left(x\right) \, dx \; = \; \int_{-1}^{1} \frac{1}{\sqrt{1-x^{2}}} \, dx \; = \; \pi \\ &\left(f,Q_{1}\right) = \int_{a}^{b} p\left(x\right) f\left(x\right) Q_{1}\left(x\right) \, dx \; = \; \int_{-1}^{1} x^{4} \frac{x}{\sqrt{1-x^{2}}} \, dx \; = \; \theta \\ &\left(Q_{1},Q_{1}\right) = \int_{a}^{b} p\left(x\right) Q_{1}\left(x\right) Q_{1}\left(x\right) \, dx \; = \; \int_{-1}^{1} \frac{x^{2}}{\sqrt{1-x^{2}}} \, dx \; = \; \frac{\pi}{2} \\ &\left(f,Q_{2}\right) = \int_{a}^{b} p\left(x\right) f\left(x\right) Q_{2}\left(x\right) \, dx \; = \; \int_{-1}^{1} \frac{\left(2x^{2}-1\right)^{2}}{\sqrt{1-x^{2}}} \, dx \; = \; \frac{\pi}{2} \\ &\left(Q_{2},Q_{2}\right) = \int_{a}^{b} p\left(x\right) Q_{2}\left(x\right) Q_{2}\left(x\right) \, dx \; = \; \int_{-1}^{1} \frac{\left(2x^{2}-1\right)^{2}}{\sqrt{1-x^{2}}} \, dx \; = \; \frac{\pi}{2} \\ &f\left(x\right) \; = \; x^{4} \\ &f\left(x\right) \; \approx \; Q^{*}\left(x\right) \; = \; \frac{3}{8} + \frac{1}{2} \left(-1 + 2\,x^{2}\right) \end{split}$$

III Veličina najbolje aproksimacije

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

$$[\![\delta_2]\!]^2 = (f,f) - \frac{(f,Q_0)^2}{(Q_0,Q_0)} - \frac{(f,Q_1)^2}{(Q_1,Q_1)} - \frac{(f,Q_2)^2}{(Q_2,Q_2)}$$
$$[\![\delta_2]\!]^2 = \frac{\pi}{128} = 0.0245437$$

IV Uporedjivanje funkcija



2. zadatak

Aproksimirati funkciju $f(x) = e^x$ srednje-kvadratnom aproksimacijom u skupu polinoma stepena ne većeg od 2 na segmentu [-1,1] sa težinom p(x)=1i odrediti veličinu najbolje aproksimacije.

Rešenje

Skalarni proizvod: $(\varphi, \psi) = \int_{-1}^{1} \varphi[x] \psi[x] dx$

I Formiranje niza ortogonalnih polinoma

$$Q_0(x)=1$$

$$Q_{1}\left(x\right)=x-\frac{\left(x\text{, }Q_{\theta}\right)}{\left(Q_{\theta}\text{, }Q_{\theta}\right)}\ Q_{\theta}\left(x\right)$$

$$Q_{2}\left(x\right)=x^{2}-\frac{\left(x^{2}\text{, }Q_{\theta}\right)}{\left(Q_{\theta}\text{, }Q_{\theta}\right)}Q_{\theta}\left(x\right)-\frac{\left(x^{2}\text{, }Q_{1}\right)}{\left(Q_{1}\text{, }Q_{1}\right)}Q_{1}\left(x\right)$$

$$\left(x,Q_{\theta}\right)=\int_{a}^{b}x\ Q_{\theta}\left(x\right)p\left(x\right)\mathrm{d}x\ =\ \int_{-1}^{1}x\ \mathrm{d}x\ =\ \theta$$

$$\begin{split} \left(Q_{\theta} , Q_{\theta} \right) &= \int_{a}^{b} Q_{\theta} \left(x\right) Q_{\theta} \left(x\right) p \left(x\right) \, \mathrm{d}x \; = \; \int_{-1}^{1} \mathrm{d}x \; = \; 2 \\ Q_{1} \left(x\right) &= x \\ \left(x^{2} , Q_{\theta} \right) &= \int_{a}^{b} x^{2} \; Q_{\theta} \left(x\right) p \left(x\right) \, \mathrm{d}x \; = \; \int_{-1}^{1} x^{2} \mathrm{d}x \; = \; \frac{2}{3} \\ \left(x^{2} , Q_{1} \right) &= \int_{a}^{b} x^{2} \; Q_{1} \left(x\right) p \left(x\right) \, \mathrm{d}x \; = \; \int_{-1}^{1} x^{3} \mathrm{d}x \; = \; \theta \\ \left(Q_{1} , Q_{1} \right) &= \int_{a}^{b} Q_{1} \left(x\right) Q_{1} \left(x\right) p \left(x\right) \, \mathrm{d}x \; = \; \int_{-1}^{1} x^{2} \mathrm{d}x \; = \; \frac{2}{3} \\ Q_{2} \left(x\right) &= -\frac{1}{3} + x^{2} \end{split}$$

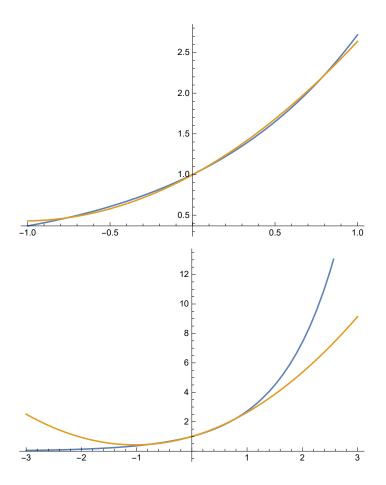
II Odredjivanje aproksimacionog polinoma

$$\begin{split} f(x) &\approx Q^*\left(x\right) = \frac{\left(f,\,Q_{\theta}\right)}{\left(Q_{\theta},\,Q_{\theta}\right)} \;\; Q_{\theta}\left(x\right) + \frac{\left(f,\,Q_{1}\right)}{\left(Q_{1},\,Q_{1}\right)} \;\; Q_{1}\left(x\right) + \frac{\left(f,\,Q_{2}\right)}{\left(Q_{2},\,Q_{2}\right)} \;\; Q_{2}\left(x\right) \\ &\left(f,Q_{\theta}\right) = \int_{a}^{b} f\left(x\right) Q_{\theta}\left(x\right) p\left(x\right) \, dx \;\; = \;\; \int_{-1}^{1} e^{x} dx \;\; = \;\; -\frac{1}{e} + e \\ &\left(Q_{\theta},Q_{\theta}\right) = \int_{a}^{b} Q_{\theta}\left(x\right) Q_{\theta}\left(x\right) p\left(x\right) \, dx \;\; = \;\; \int_{-1}^{1} dx \;\; = \;\; 2 \\ &\left(f,Q_{1}\right) = \int_{a}^{b} f\left(x\right) Q_{1}\left(x\right) p\left(x\right) \, dx \;\; = \;\; \int_{-1}^{1} e^{x} x dx \;\; = \;\; \frac{2}{e} \\ &\left(Q_{1},Q_{1}\right) = \int_{a}^{b} Q_{1}\left(x\right) Q_{1}\left(x\right) p\left(x\right) \, dx \;\; = \;\; \int_{-1}^{1} x^{2} dx \;\; = \;\; \frac{2}{3} \\ &\left(f,Q_{2}\right) = \int_{a}^{b} f\left(x\right) Q_{2}\left(x\right) p\left(x\right) \, dx \;\; = \;\; \int_{-1}^{1} e^{x} \;\; \left(x^{2} - \frac{1}{3}\right) \;\; dx \;\; = \;\; \frac{2\left(-7 + e^{2}\right)}{3 \;e} \\ &\left(Q_{2},Q_{2}\right) = \int_{a}^{b} Q_{2}\left(x\right) Q_{2}\left(x\right) p\left(x\right) \, dx \;\; = \;\; \int_{-1}^{1} \left(x^{2} - \frac{1}{3}\right)^{2} dx \;\; = \;\; \frac{8}{45} \\ f\left(x\right) \;\; = \;\; e^{x} \\ f\left(x\right) \;\; = \;\; e^{x} \\ f\left(x\right) \;\; = \;\; Q^{*}\left(x\right) \;\; = \;\; \frac{1}{2} \left(-\frac{1}{e} + e\right) + \frac{3}{e} x \;\; + \;\; \frac{15\left(-7 + e^{2}\right)\left(-\frac{1}{3} + x^{2}\right)}{4 \;e} \\ = \;\; \frac{33}{4 \;e} - \;\; \frac{3}{4} \;\; + \;\; \frac{3}{e} \;\; - \;\; \frac{105 \; x^{2}}{4 \;e} + \;\; \frac{15 \; e \; x^{2}}{4} \end{split}$$

III Veličina najbolje aproksimacije

$$\begin{split} & [\![\delta_2]\!]^2 = (\mathsf{f,f}) - \frac{\left(\mathsf{f,Q_0}\right)^2}{\left(\mathsf{Q_0,Q_0}\right)} - \frac{\left(\mathsf{f,Q_1}\right)^2}{\left(\mathsf{Q_1,Q_1}\right)} - \frac{\left(\mathsf{f,Q_2}\right)^2}{\left(\mathsf{Q_2,Q_2}\right)} \\ & [\![\delta_2]\!]^2 = -\frac{6}{\mathrm{e}^2} - \frac{1}{2} \left(-\frac{1}{\mathrm{e}} + \mathrm{e}\right)^2 - \frac{5 \left(-7 + \mathrm{e}^2\right)^2}{2 \, \mathrm{e}^2} + \mathrm{Sinh}[2] = 0.00144057 \end{split}$$

IV Uporedjivanje funkcija



3. zadatak

Aproksimirati funkciju $f(x) = \sin x \text{ srednje-kvadratnom}$ aproksimacijom u skupu polinoma stepena ne viseg od 2 na segmentu [0,2] sa tezinom

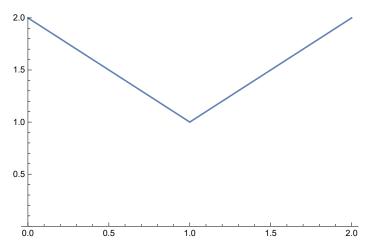
$$p\left(x\right) = \left\{ \begin{array}{ll} 2-x, & x<1,\\ x, & x\geq 1, \end{array} \right.$$

i odrediti veličinu najbolje aproksimacije.

Rešenje

Tezina:

$$p(x) = \begin{cases} 2-x, & x < 1, \\ x, & x \ge 1, \end{cases}$$
 [a,b] = [0,2].



Skalarni proizvod:

$$(\varphi_{\bullet}\psi) \ = \ \int_{\theta}^{2} p\left(x\right) \ \varphi\left[x\right] \ \psi\left[x\right] \ \mathrm{d}x \ = \int_{\theta}^{1} \left(2-x\right) \ \varphi\left[x\right] \ \psi\left[x\right] \mathrm{d}x \ + \ \int_{1}^{2} x \ \varphi\left[x\right] \ \psi\left[x\right] \mathrm{d}x$$

I Formiranje niza ortogonalnih polinoma

$$Q_{0}(x)=1$$

$$Q_{1}(x) = x - \frac{(x, Q_{\theta})}{(Q_{\theta}, Q_{\theta})} Q_{\theta}(x)$$

$$Q_{2}\left(x\right)=x^{2}-\frac{\left(x^{2}\text{, }Q_{\theta}\right)}{\left(Q_{\theta}\text{, }Q_{\theta}\right)}\ Q_{\theta}\left(x\right)-\frac{\left(x^{2}\text{, }Q_{1}\right)}{\left(Q_{1}\text{, }Q_{1}\right)}\ Q_{1}\left(x\right)$$

$$(x,Q_{\theta}) = \int_{a}^{b} p\left(x\right) \ x \ Q_{\theta}\left(x\right) \, \mathrm{d}x \ = \int_{\theta}^{1} \left(2-x\right) \ x \ \mathrm{d}x \ + \ \int_{1}^{2} x \ x \ \mathrm{d}x \ = \ 3$$

$$\left(Q_{\vartheta},Q_{\vartheta}\right) = \int_{a}^{b} p\left(x\right) Q_{\vartheta}\left(x\right) Q_{\vartheta}\left(x\right) \, \mathrm{d}x \ = \int_{\vartheta}^{1} \left(2-x\right) \ \mathrm{d}x \ + \ \int_{1}^{2} x \ \mathrm{d}x \ = \ 3$$

$$Q_1(x) = -1 + x$$

$$\left(Q_{1}\text{,}Q_{1}\right) = \int_{a}^{b} p\left(x\right) Q_{1}\left(x\right) Q_{1}\left(x\right) \, \text{d}x \ = \int_{0}^{1} \left(2-x\right) \left(x-1\right)^{2} \, \, \text{d}x \ + \ \int_{1}^{2} x \left(x-1\right)^{2} \, \, \text{d}x \ = \ \frac{7}{6}$$

$$Q_2(x) = \frac{11}{18} - 2 x + x^2$$

II Odredjivanje aproksimacionog polinoma

$$\begin{split} f\left(x\right) &\approx Q^{*}\left(x\right) = \frac{\left(f\text{, }Q_{\theta}\right)}{\left(Q_{\theta}\text{, }Q_{\theta}\right)} \ Q_{\theta}\left(x\right) + \frac{\left(f\text{, }Q_{1}\right)}{\left(Q_{1}\text{, }Q_{1}\right)} \ Q_{1}\left(x\right) + \frac{\left(f\text{, }Q_{2}\right)}{\left(Q_{2}\text{, }Q_{2}\right)} \ Q_{2}\left(x\right) \\ &\left(f\text{, }Q_{\theta}\right) = \int_{a}^{b} p\left(x\right) f\left(x\right) Q_{\theta}\left(x\right) \, dx \ = \int_{\theta}^{1} \left(2-x\right) \ \sin x \ dx \ + \ \int_{1}^{2} x \ \sin x \ dx \ = \\ 2 - 2 \cos\left[2\right] - 2 \sin\left[1\right] + \sin\left[2\right] \ = \ 2.05865 \end{split}$$

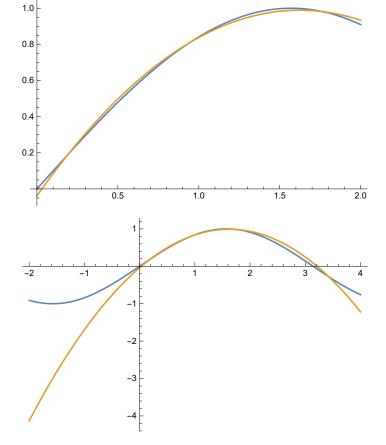
$$(f,Q_1) = \int_a^b p(x) \, f(x) \, Q_1(x) \, dx = \int_\theta^1 (2-x) \, (x-1) \sin x \, dx + \int_1^2 x \, (x-1) \sin x \, dx = \\ -4 \cos[1] + 3 \sin[2] = 0.566683 \\ (f,Q_2) = \int_a^b p(x) \, f(x) \, Q_2(x) \, dx = \int_\theta^1 (2-x) \, (x^2-2x+\frac{11}{18}) \sin x \, dx + \int_1^2 x \, (x^2-2x+\frac{11}{18}) \sin x \, dx = \\ \frac{1}{18} \left(-122 + 122 \cos[2] + 230 \sin[1] - 25 \sin[2] \right) = -0.109112 \\ (Q_2,Q_2) = \int_a^b p(x) \, Q_2(x) \, Q_2(x) \, dx = \int_\theta^1 (2-x) \, (x^2-2x+\frac{11}{18})^2 \, dx + \int_1^2 x \, (x^2-2x+\frac{11}{18})^2 \, dx = \frac{151}{540} \\ f(x) \approx Q^*(x) = 0.686216 + 0.485728 \, (-1+x) - 0.390203 \, \left(\frac{11}{18} - 2 \, x + x^2 \right) \\ = -0.0379695 + 1.26613 \, x - 0.390203 \, x^2$$

III Veličina najbolje aproksimacije

$$[\![\delta_2]\!]^2 = (\mathbf{f}, \mathbf{f}) - \frac{(\mathbf{f}, Q_0)^2}{(Q_0, Q_0)} - \frac{(\mathbf{f}, Q_1)^2}{(Q_1, Q_1)} - \frac{(\mathbf{f}, Q_2)^2}{(Q_2, Q_2)}$$

$$[\![\delta_2]\!]^2 = 0.000561208$$

IV Uporedjivanje funkcija

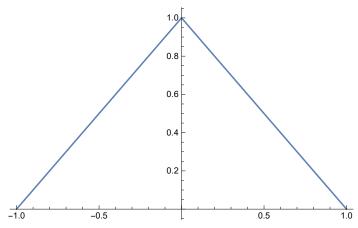


4. zadatak

Aproksimirati funkciju $f(x) = \frac{1}{1+x^2}$ srednje-kvadratnom aproksimacijom u skupu polinoma stepena ne većeg od 2 na segmentu [-1,1] sa težinom p(x) = 1 - |x|i odrediti velicinu najbolje aproksimacije.

Rešenje

Tezina: $p(x) = 1 - |x| = \begin{cases} 1 + x, & x < 0, \\ 1 - x, & x \ge 0. \end{cases}$



Skalarni proizvod:

$$(\varphi,\psi) = \int_{-1}^{1} (\mathbf{1} - \mathsf{Abs}[\mathbf{x}]) \varphi[\mathbf{x}] \psi[\mathbf{x}] d\mathbf{x} = \int_{-1}^{0} (\mathbf{1} + \mathbf{x}) \varphi(\mathbf{x}) \psi(\mathbf{x}) d\mathbf{x} + \int_{0}^{1} (\mathbf{1} - \mathbf{x}) \varphi(\mathbf{x}) \psi(\mathbf{x}) d\mathbf{x}$$

Važno: Koristiti osobine integrala parnih i neparnih funkcija na simetričnom intervalu:

Ako je $\varphi(\mathbf{x})$ neparna funkcija, tada je $\int_{-1}^{1} \varphi(\mathbf{x}) \ \mathrm{d}\mathbf{x} = \mathbf{0}$.

Ako je $\varphi(x)$ parna funkcija, tada je $\int_{1}^{1} \varphi(x) dx = 2 \int_{a}^{1} \varphi(x) dx$.

I Formiranje niza ortogonalnih polinoma

$$Q_0(x) = 1$$

$$Q_{1}\left(x\right)=x-\frac{\left(x\text{, }Q_{\theta}\right)}{\left(Q_{\theta}\text{, }Q_{\theta}\right)}\ Q_{\theta}\left(x\right)$$

$$Q_{2}\left(x\right)=x^{2}-\frac{\left(x^{2}\text{, }Q_{\theta}\right)}{\left(Q_{\theta}\text{, }Q_{\theta}\right)}Q_{\theta}\left(x\right)-\frac{\left(x^{2}\text{, }Q_{1}\right)}{\left(Q_{1}\text{, }Q_{1}\right)}Q_{1}\left(x\right)$$

$$\left(x\text{,}Q_{\theta}\right)=\int_{-1}^{1}x\ Q_{\theta}\left(x\right)p\left(x\right)\text{d}x\ =\ \int_{-1}^{\theta}x\left(1+x\right)\text{d}x\ +\ \int_{\theta}^{1}x\left(1-x\right)\text{d}x\ =\ \theta$$

ili: $(x,Q_0) = \int_0^1 x \ Q_0(x) p(x) dx = 0$ kao integral neparne gunkcije.

$$\left(Q_{\theta}\,\text{,}\,Q_{\theta}\,\right) = \int_{-1}^{1} Q_{\theta}\left(x\right)Q_{\theta}\left(x\right)p\left(x\right)\,\text{d}x \ = \ \int_{-1}^{\theta}\left(1+x\right)\,\text{d}x \ + \ \int_{\theta}^{1}\left(1-x\right)\,\text{d}x \ = \ 1$$

$$\text{ili:} \qquad \left(Q_{\theta},Q_{\theta}\right) = \int_{-1}^{1} Q_{\theta}\left(x\right) \ Q_{\theta}\left(x\right) p\left(x\right) \mathrm{d}x \ = \ 2 \int_{\theta}^{1} \left(1-x\right) \mathrm{d}x \ = \ 1 \quad \text{kao integral parne gunkcije.}$$

 $Q_1(x) = x$

$$(x^{2},Q_{\theta}) = \int_{-1}^{1} x^{2} Q_{\theta}(x) p(x) dx = \frac{1}{6}$$

$$(x^{2},Q_{1}) = \int_{-1}^{1} x^{2} Q_{1}(x) p(x) dx = 0$$

$$(Q_{1},Q_{1}) = \int_{-1}^{1} Q_{1}(x) Q_{1}(x) p(x) dx = \frac{1}{6}$$

$$Q_{2}(x) = -\frac{1}{6} + x^{2}$$

II Odredjivanje aproksimacionog polinoma

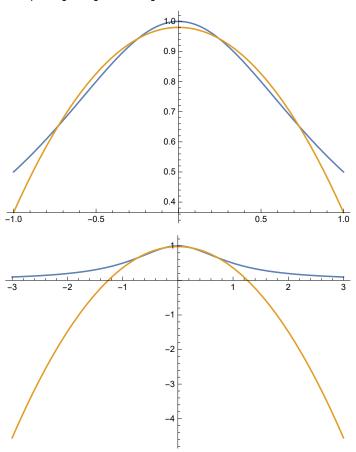
$$\begin{split} f(x) &\approx Q^*\left(x\right) = \frac{\left(f,\,Q_\theta\right)}{\left(Q_\theta,\,Q_\theta\right)} \; Q_\theta\left(x\right) + \frac{\left(f,\,Q_1\right)}{\left(Q_1,\,Q_1\right)} \; Q_1\left(x\right) + \frac{\left(f,\,Q_2\right)}{\left(Q_2,\,Q_2\right)} \; Q_2\left(x\right) \\ &\qquad (f,Q_\theta) = \int_{-1}^1 f\left(x\right) Q_\theta\left(x\right) p\left(x\right) \, dx \; = \; \int_{-1}^\theta \frac{1}{1+x^2} \left(1+x\right) \, dx \; + \; \int_{\theta}^1 \frac{1}{1+x^2} \left(1-x\right) \, dx \; = \; \frac{1}{2} \; \left(\pi - \text{Log}\left[4\right]\right) \\ &\qquad \text{ili:} \qquad (f,Q_\theta) = \int_{-1}^1 f\left(x\right) \; Q_\theta\left(x\right) p\left(x\right) \, dx \; = \; 2 \int_{\theta}^1 \frac{1}{1+x^2} \left(1-x\right) \, dx \; = \\ &\frac{1}{2} \; \left(\pi - \text{Log}\left[4\right]\right) \quad \text{kao integral parne gunkcije.} \\ &\qquad (f,Q_1) = \int_{-1}^1 f\left(x\right) Q_1\left(x\right) p\left(x\right) \, dx \; = \; \int_{-1}^\theta \frac{x}{1+x^2} \left(1+x\right) \, dx \; + \; \int_{\theta}^1 \frac{x}{1+x^2} \left(1-x\right) \, dx \; = \; \theta. \\ &\qquad \text{ili:} \qquad (f,Q_1) = \int_{-1}^1 f\left(x\right) \; Q_1\left(x\right) p\left(x\right) \, dx \; = \; 2 \int_{\theta}^1 \frac{1}{1+x^2} x\left(1-x\right) \, dx \; = \; \theta. \\ &\qquad \text{ili:} \qquad (f,Q_2) = \int_{-1}^1 f\left(x\right) \; Q_1\left(x\right) p\left(x\right) \, dx \; = \; 2 \int_{\theta}^0 \frac{1}{1+x^2} x\left(1-x\right) \, dx \; = \; \theta. \\ &\qquad \text{kao integral neparne gunkcije.} \\ &\qquad (f,Q_2) = \int_{-1}^1 f\left(x\right) \; Q_2\left(x\right) p\left(x\right) \, dx \; = \; \int_{\theta}^0 \frac{x^2 - \frac{1}{6}}{1+x^2} \left(1+x\right) \, dx \; + \; \int_{\theta}^1 \frac{x^2 - \frac{1}{6}}{1+x^2} \left(1-x\right) \, dx \; = \; \frac{1}{12} \; \left(12 - 7 \, \pi + 14 \, \text{Log}\left[2\right]\right) \\ &\qquad (Q_2,Q_2) = \int_{-1}^1 Q_2\left(x\right) Q_2\left(x\right) p\left(x\right) \, dx \; = \; \frac{7}{18\theta} \\ f(x) = \frac{1}{1+x^2} \\ f(x) = \frac{1}{7} \left(-\frac{1}{6} + x^2\right) \; \left(12 - 7 \, \pi + 14 \, \text{Log}\left[2\right]\right) \; + \frac{1}{2} \; \left(\pi - \text{Log}\left[4\right]\right) \; + \frac{3}{2} \, x \; \left(-2 \, \text{Log}\left[2\right] + \text{Log}\left[4\right]\right) \\ = -\frac{3\theta}{7} + 3 \, \pi - 6 \, \text{Log}\left[2\right] + x^2 \left(\frac{18\theta}{7} - 15 \, \pi + 3\theta \, \text{Log}\left[2\right]\right) \\ = \theta.980181 - \theta.615189 \, x^2 \end{aligned}$$

III Veličina najbolje aproksimacije

$$[\![\delta_2]\!]^2 = (\mathbf{f}, \mathbf{f}) - \frac{(\mathbf{f}, Q_0)^2}{(Q_0, Q_0)} - \frac{(\mathbf{f}, Q_1)^2}{(Q_1, Q_1)} - \frac{(\mathbf{f}, Q_2)^2}{(Q_2, Q_2)}$$

$$[\![\delta_2]\!]^2 = \frac{\pi}{4} - \frac{5}{28} (12 - 7\pi + 14 \log[2])^2 - \frac{1}{4} (\pi - \log[4])^2 - \frac{3}{8} (-2 \log[2] + \log[4])^2 = 0.000412363$$

IV Uporedjivanje funkcija



5. zadatak

Aproksimirati funkciju $f(x) = x^2$ srednje-kvadratnom aproksimacijom u skupu polinoma stepena ne viseg od 1 na segmentu $[0,\pi]$ sa tezinom $p(x) = \sin x$.

Rešenje

I Formiranje niza ortogonalnih polinoma

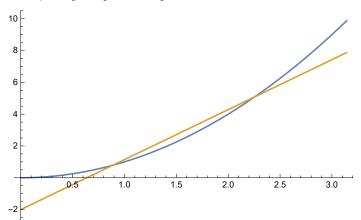
$$Q_{\theta}(x) = 1$$

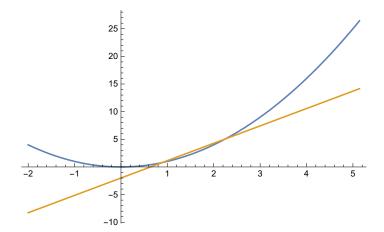
$$\begin{split} Q_{1}\left(x\right) = & x - \frac{\left(x,Q_{\theta}\right)}{\left(Q_{\theta},Q_{\theta}\right)} \quad Q_{\theta}\left(x\right) \\ & \left(x,Q_{\theta}\right) = \int_{a}^{b} x \quad Q_{\theta}\left(x\right) p\left(x\right) \, \text{d}x \; = \; \pi \\ & \left(Q_{\theta},Q_{\theta}\right) = \int_{a}^{b} Q_{\theta}\left(x\right) Q_{\theta}\left(x\right) p\left(x\right) \, \text{d}x \; = \; 2 \\ & Q_{1}\left(x\right) = -\frac{\pi}{2} + x \end{split}$$

II Odredjivanje aproksimacionog polinoma

$$\begin{split} f(x) &\approx Q^*(x) = \frac{\left(f, Q_{\theta}\right)}{\left(Q_{\theta}, Q_{\theta}\right)} \ Q_{\theta}(x) + \frac{\left(f, Q_{1}\right)}{\left(Q_{1}, Q_{1}\right)} \ Q_{1}(x) \\ &(f, Q_{\theta}) = \int_{a}^{b} f(x) \, Q_{\theta}(x) \, p(x) \, dx = -4 + \pi^{2} \\ &(f, Q_{1}) = \int_{a}^{b} f(x) \, Q_{1}(x) \, p(x) \, dx = \frac{1}{2} \pi \, \left(-8 + \pi^{2}\right) \\ f(x) &\approx \Phi(x) = \frac{1}{2} \left(-4 + \pi^{2}\right) + \pi \left(-\frac{\pi}{2} + x\right) \\ &= -2 + \pi \, x \end{split}$$

III Uporedjivanje funkcija





$$H_{\pm}(x) = P_4(x) + x(x-3)(x-5)(x-8)H_3(x)$$

$$P_4(x) = 0. \left(\frac{(x-5)(x-5)(x-8)}{(o-3)(o-5)(o-8)} + 69. \frac{(x-o)(x-5)(x-8)}{(3-o)(3-5)(3-8)} \right)$$

+ 117.
$$\frac{(x-0)(x-3)(x-8)}{(5-0)(5-3)(5-8)}$$
 + 190 $\frac{(x-0)(x-3)(x-5)}{(8-0)(8-3)(8-5)}$

$$=-\frac{x^3}{60}+\frac{x^2}{3}+\frac{443x}{20}$$

$$H_{4}(x) = -\frac{x^{3}}{60} + \frac{x^{2}}{3} + \frac{143x}{20} + (x^{4} - 16x^{3} + 79x^{2} - 120x) H_{3}(x)$$

$$H_{+}^{1}(x) = -\frac{x^{2}}{20} + \frac{2x}{3} + \frac{443}{20} + (4x^{3} - 48x^{2} + 158x - 120)$$

$$\circ H_{3}(x) + (x^{4} - 16x^{3} + 79x^{2} - 120x) \cdot H_{3}^{1}(x)$$

$$H_{7}^{1}(0) = \frac{443}{20} - 120 H_{3}(0) = 23 = 9 H_{3}(0) = -\frac{17}{2400}$$

$$H_7(3) = \frac{237}{10} + 30 H_3(3) = 27 \Rightarrow H_3(3) = # \frac{1}{100}$$

$$H_{\frac{1}{4}}(5) = \frac{724}{30} - 30 H_3(5) = 25 = 7 H_3(5) = -\frac{23}{900}$$

$$H_{7}(8) = \frac{1457}{60} + 120. H_{5}(8) = 22 = 7 H_{3}(8) = -\frac{137}{7200}$$

$$H_3(x) = P_3(x) = \frac{469x^3}{432000} - \frac{289x^2}{21600} + \frac{577x}{16000} - \frac{17}{2400}$$

=> H₇ (x) =
$$\frac{169}{432000} x^{7} - \frac{13284}{432000} x^{6} + \frac{145110}{432000} x^{5} - \frac{765224}{432000} x^{7}$$

$$+\frac{1966101}{432000} \times^{3} - \frac{1967220}{432000} \times^{2} + \frac{9936000}{432000} \times^{2}$$