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数值分析

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4.7 $f(x) = x^7 + x^4 + 3x + 1$, $\Re f[2^0, 2^1, \dots, 2^7]$ $\Re f[2^0, 2^1, \dots, 2^8]$.

解答. 设插值区间为 [a,b],对于插值点 $\{x_0,x_1,\cdots,x_n\}$,由差商的性质知,存在 ξ 介于所有插值点之间,满足

$$f[x_0, x_1, \cdots, x_n] = \frac{f^n(\xi)}{n!}$$

由于 f(x) 为 7 阶首一多项式,则 $f^{7}(x) = 7!, f^{8}(x) = 0$,所以

$$f[2^0, 2^1, \cdots, 2^6, 2^7] = \frac{f^7(\xi)}{7!} = 1$$

$$f[2^0, 2^1, \cdots, 2^7, 2^8] = \frac{f^8(\xi')}{8!} = 0$$

4.8 设 f(x) 在区间 [a,b] 上三阶导数连续, $x_0, x_1 \in [a,b]$, 构造满足如下条件:

$$p(x_0) = f(x_0), \quad p'(x_0) = f'(x_0), \quad p(x_1) = f(x_1)$$

的二次插值多项式 p(x), 并写出截断误差表达式。

解答. 通过计算得到如下的差商表:

通过差商表可得插值多项式和截断误差表达式:

$$p(x) = f(x_0) + f'(x_0)(x - x_0) + \left(\frac{f(x_1) - f(x_0)}{(x_1 - x_0)^2} - \frac{f'(x_0)}{x_1 - x_0}\right)(x - x_0)^2$$
$$R_n(x) = f[x_0, x_0, x_1, x](x - x_0)^2(x - x_1)$$

4.9 已知函数 y = f(x) 在若干点处的函数值、导数值如下表所示,求埃尔米特插值多项式和 截断误差表达式:

	$\overline{x_i}$	-1	0	1	_
(1)	y_i	-1	0	1	_;
	y'_i	0	0	0	

解答. (1) 计算差商表如下:

x_i	$f[x_1]$	$f[x_i, x_{i+1}]$	$f[x_i, x_{i+1}, x_{i+2}]$			
-1	-1					
-1	-1	0				
0	0	1	1			
0	0	0	-1	-2		
1	1	1	1	1	$\frac{3}{2}$	
1	1	0	-1	-2	$-\frac{3}{2}$	$-\frac{3}{2}$

通过差商表可得插值多项式和截断误差表达式:

$$H_5(x) = -1 + (x+1)^2 - 2(x+1)^2 x + \frac{3}{2}(x+1)^2 x^2 - \frac{3}{2}(x+1)^2 x^2 (x-1)$$

$$= -\frac{x^3}{2}(3x^2 - 5)$$

$$R_5(x) = f[-1, -1, 0, 0, 1, 1, x](x+1)^2 x^2 (x-1)^2$$

(2) 计算差商表如下:

x_i	$f[x_1]$	$f[x_i, x_{i+1}]$	$f[x_i, x_{i+1}, x_{i+2}]$	• • •	• • •	•••
0	1					
0	1	0				
0	1	0	1			
1	-1	-2	-2	-3		
1	-1	0	2	4	7	
2	0	1	1	$-\frac{1}{2}$	$-\frac{9}{4}$	$-\frac{37}{8}$

通过差商表可得插值多项式和截断误差表达式:

$$H_5(x) = 1 + x^2 - 3x^3 + 7x^3(x - 1) - \frac{37}{8}x^3(x - 1)^2$$
$$R_5(x) = f[0, 0, 0, 1, 1, 2, x]x^3(x - 1)^2(x - 2)$$

4.10 设 x_i $(i = 0, 1, \dots, n)$ 是互不相同的插值节点, $l_i(x)$ $(i = 0, 1, \dots, n)$ 是拉格朗日插值基函数。证明:

$$(1) \sum_{i=0}^{n} l_i(x) = 1;$$

(2)
$$\sum_{i=0}^{n} l_i(x) x_i^k = x^k \ (k = 1, 2, \dots, n);$$

(3)
$$\sum_{i=0}^{n} l_i(x)(x_i - x)^k = 0 \ (k = 1, 2, \dots, n);$$

$$(4) \sum_{i=0}^{n} l_i(0) x_i^k = \begin{cases} 1, & k = 0, \\ 0, & k = 1, 2, \dots, n, \\ (-1)^n x_0 x_1 \cdots x_n, & k = n+1. \end{cases}$$

证明. (1) 构造常值函数 f(x)=1,则 $f^{(k)}(x)=0$ ($\forall k\in\mathbb{N}^*$)。设插值区间为 $(-\infty,+\infty)$,对于 \mathbb{R} 上任意 n+1 个插值点,由 Lagrange 插值法 知

$$L_n(x) = l_0(x) + l_1(x) + \dots + l_n(x) = \sum_{i=0}^n l_i(x)$$

$$R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \pi_{n+1}(x) \equiv 0$$

由于 $R_n(x) \equiv 0$, 则 $\forall x \in \mathbb{R}$, 有 $L_n(x) \equiv f(x) = 1$, 故

$$\sum_{i=0}^{n} l_i(x) = 1$$

(2) 构造函数 $f(x)=x^k$ $(k=1,2,\cdots,n)$,则 $f^{(n+1)}=0$ 。设插值区间为 $(-\infty,+\infty)$,对于 $\mathbb R$ 上任意 n+1 个插值点,由 Lagrange 插值法 知

$$L_n(x) = l_0(x)x_0^k + l_1(x)x_1^k + \dots + l_n(x)x_n^k = \sum_{i=0}^n l_i(x)x_i^k$$

$$R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \pi_{n+1}(x) \equiv 0$$

由于 $R_n(x) \equiv 0$, 则 $\forall x \in \mathbb{R}$, 有 $L_n(x) \equiv f(x) = x^k$, 故

$$\sum_{i=0}^{n} l_i(x) x_i^k = x^k$$

(3) $\forall t \in \mathbb{R}$,构造函数 $f(x) = (x-t)^k$ $(k=1,2,\cdots,n)$,则 $f^{(n+1)} = 0$ 。设插值区间为 $(-\infty,+\infty)$,对于 \mathbb{R} 上任意 n+1 个插值点,由 Lagrange 插值法 知

$$L_n(x) = l_0(x)(x_0 - t)^k + l_1(x)(x_1 - t)^k + \dots + l_n(x)(x_n - t)^k = \sum_{i=0}^n l_i(x)(x_i - t)^k$$

$$R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \pi_{n+1}(x) \equiv 0$$

由于 $R_n(x) \equiv 0$, 则 $\forall x \in \mathbb{R}$, 有 $L_n(x) \equiv f(x) = (x - t)^k$, 所以

$$\sum_{i=0}^{n} l_i(x)(x_i - t)^k = (x - t)^k$$

又由于 t 的任意性, 取 t = x, 得

$$\sum_{i=0}^{n} l_i(x)(x_i - x)^k = 0$$

(4) 由 (1),(2) 分别可知 $k = 0, k = 1, 2, \dots, n$ 的两种情况,下面证明 k = n + 1 的情况:

构造函数 $f(x)=x^{n+1}$,则 $f^{(n+1)}=(n+1)!$ 。设插值区间为 $(-\infty,+\infty)$,对于 $\mathbb R$ 上任意 n+1 个插值点,由 Lagrange 插值法 知

$$L_n(x) = l_0(x)x_0^{n+1} + l_1(x)x_1^{n+1} + \dots + l_n(x)x_n^{n+1} = \sum_{i=0}^n l_i(x)x_i^{n+1}$$

$$R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \pi_{n+1}(x) = \pi_{n+1}(x)$$

则

$$f(x) - L_n(x) = R_n(x) = \pi_{n+1}(x)$$

$$\Rightarrow \sum_{i=0}^n l_i(x) x_i^{n+1} = x^{n+1} - (x - x_0)(x - x_1) \cdots (x - x_n)$$

$$(\diamondsuit x = 0) \Rightarrow \sum_{i=0}^n l_i(0) x_i^{n+1} = (-1)^n x_0 x_1 \cdots x_n$$

4.11 设 $f(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_{n-1} x^{n-1} + a_n x^n$,方程 f(x) = 0 有 n 个不同的实根 x_1, x_2, \dots, x_n ,证明

(1)

$$\sum_{i=1}^{n} \frac{x_i^k}{f'(x_i)} = \begin{cases} 0, & 0 \leqslant k \leqslant n-2, \\ 1/a_n, & k=n-1. \end{cases}$$

(2) $\mathfrak{P}_i x_i \neq 0, -1 \ (i = 1, 2, \dots, n), \ \mathfrak{P}_i$

$$\sum_{i=1}^{n} \frac{x_i^n f(x_i^{-1})}{f'(x_i)(1+x_i)} = (-1)^n (x_1 x_2 \cdots x_n - 1);$$

(3)

$$\sum_{i=1}^{n} \frac{i^k}{(i-1)\cdots(i-i+1)(i-i-1)\cdots(i-n)} = 0, \quad k = 0, 1, \dots, n-2.$$

证明. 由代数基本定理知, $f(x) = a_n(x - x_1)(x - x_2) \cdots (x - x_n) = a_n \pi_n(x)$,

(1) 令 $g(x) = x^k$,根据差商的性质可知,

$$\sum_{i=1}^{n} \frac{x_i^k}{f'(x_i)} = \sum_{i=1}^{n} \frac{x_i^k}{a_n \pi'_n(x_i)} = \frac{1}{a_n} g[x_1, x_2, \cdots, x_n] = \frac{g^{(n-1)}(\xi)}{a_n (n-1)!}$$

其中 ξ 在 x_1, x_2, \dots, x_n 之间。当 $k \le n-2$ 时 $g^{(n-1)} \equiv 0$,当 k = n-1 时 $g^{(n-1)} = (n-1)!$,则

$$\sum_{i=1}^{n} \frac{x_i^k}{f'(x_i)} = \begin{cases} 0, & 0 \leqslant k \leqslant n-2, \\ 1/a_n, & k=n-1. \end{cases}$$

(2) 令 $g(x) = x^n f(x^{-1}) = a_0 x^n + a_1 x^{n-1} + \dots + a_{n-1} x + a_n$,做 g(x) 对 (1+x) 的带余数除 法,存在唯一的 q(x), r(x),使得

$$g(x) = (1+x)q(x) + r(x)$$

其中 $\deg q(x) = n - 1$ 且首项为 a_n ,由多项式除法可知

$$r(x) = a_0(-1)^n + a_1(-1)^{n-1} + \dots + a_{n-1}(-1) + a_n = g(-1) = (-1)^n f(-1)$$

则

$$\sum_{i=1}^{n} \frac{x_i^n f(x_i^{-1})}{f'(x_i)(1+x_i)} = \sum_{i=1}^{n} \frac{g(x_i)}{f'(x_i)(1+x_i)}$$

$$= \sum_{i=1}^{n} \left(\frac{q(x_i)}{f'(x_i)} + \frac{r(x_i)}{f'(x_i)(1+x_i)}\right)$$

$$\frac{\#q(x) \text{ if } \overline{\eta} \text{ if } \underline{\eta}}{\text{ fight } \underline{\eta}} \frac{a_0}{a_n} + \sum_{i=1}^{n} \frac{(-1)^n f(-1)}{f'(x_i)(1+x_i)}$$
(1)

$$\sum_{i=1}^{n} l_i = \sum_{i=1}^{n} \frac{f(x)}{f'(x_i)(x - x_i)} = 1$$

$$(\diamondsuit x = -1) \Rightarrow \sum_{i=1}^{n} \frac{f(-1)}{f'(x_i)(-1 - x_i)} = 1$$

$$\Rightarrow \sum_{i=1}^{n} \frac{f(-1)}{f'(x_i)(1 + x_i)} = -1$$
(2)

又由于 $f(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_0 = a_n (x - x_1) \dots (x - x_n)$,通过对比常数项系数可以发现:

$$a_0 = (-1)^n a_n x_1 x_2 \cdots x_n \tag{3}$$

将(2),(3)带回到(1)式中,可得

$$\sum_{i=1}^{n} \frac{x_i^n f(x_i^{-1})}{f'(x_i)(1+x_i)} = (-1)^n x_1 x_2 \cdots x_n + (-1)^{n+1}$$
$$= (-1)^n (x_1 x_2 \cdots x_n - 1)$$

(3)
$$\Leftrightarrow f(x) = (x-1)(x-2)\cdots(x-n), \ x_i = i \ (i=1,2,\cdots,n), \ \text{ in } (1) \ \text{ fm},$$

$$\sum_{i=1}^{n} \frac{i^k}{(i-1)\cdots(i-i+1)(i-i-1)\cdots(i-n)} = 0, \quad k = 0, 1, \dots, n-2.$$