

一. (1)  $3.5^3$ ; (2) 2; (3) 正确; (4) 错误; (5) 错误.

二. 1. **解** (1) 当  $k \leq n$  时,  $f(x_j) = 0, j = 0, 1, \dots, k$ .

根据公式  $f[x_0, x_1, \dots, x_k] = \sum_{j=0}^k \frac{f(x_j)}{\omega'_{n+1}(x_j)}$ , 故有  $f[x_0, x_1, \dots, x_k] = 0$ ;

(2) 当  $k \geq n+1$  时, 考虑差商与导数的关系式  $f[x_0, x_1, \dots, x_k] = \frac{f^{(k)}(\xi)}{k!}$ .

如果  $k = n+1$ , 则  $f^{(k)}(\xi) = (n+1)!$ , 故此时  $f[x_0, x_1, \dots, x_k] = 1$ ;

如果  $k > n+1$ , 则  $f^{(k)}(\xi) = 0$ , 故此时  $f[x_0, x_1, \dots, x_k] = 0$ .

2. **解** Euler 预估-校正法的计算格式为

$$\begin{cases} y_{n+1}^{(0)} = y_n + hf(x_n, y_n) \\ y_{n+1} = y_n + \frac{h}{2}[f(x_n, y_n) + f(x_{n+1}, y_{n+1}^{(0)})] \end{cases}$$

将  $h = 0.1, f(x, y) = x + y^2$  代入, 则

$$\begin{cases} y_{n+1}^{(0)} = y_n + 0.1(x_n + y_n^2) \\ y_{n+1} = y_n + 0.05[(x_n + y_n^2) + (x_{n+1} + (y_{n+1}^{(0)})^2)] \end{cases}$$

将  $x_0 = 0, y_0 = 1$  代入, 得

$$\begin{cases} y_1^{(0)} = 1.1 \\ y(0.1) \approx y_1 = 1.1155 \end{cases}, \quad \begin{cases} y_2^{(0)} = 1.249934 \\ y(0.2) \approx y_2 = 1.27083 \end{cases}$$

3. **解** 取向量  $\mathbf{v} = \pm \frac{\mathbf{x} - \mathbf{y}}{\|\mathbf{x} - \mathbf{y}\|_2} = \pm \frac{1}{2}[1, -1, 1, -1]^T$ , 则所得反射矩阵为

$$\mathbf{H} = \mathbf{I} - 2\mathbf{v}\mathbf{v}^T = \frac{1}{2} \begin{bmatrix} 1 & 1 & -1 & 1 \\ 1 & 1 & 1 & -1 \\ -1 & 1 & 1 & 1 \\ 1 & -1 & 1 & 1 \end{bmatrix}$$

4. **解** 由矩阵 Doolittle 分解的紧凑格式有

$$\left( \begin{array}{ccc|c} 2 & 1 & 2 & 6 \\ 4 & 5 & 4 & 18 \\ 6 & -3 & 5 & 5 \end{array} \right) \rightarrow \left( \begin{array}{ccc|c} 2 & 1 & 2 & 6 \\ 2 & 3 & 0 & 6 \\ 3 & -2 & -1 & -1 \end{array} \right)$$

回代求解得  $x_3 = \frac{-1}{-1} = 1$ ,  $x_2 = \frac{1}{3}(6 - 0 \cdot x_3) = 2$ ,  $x_1 = \frac{1}{2}(6 - 2x_3 - x_2) = 1$ .

三. 解 由  $e(y^*) \approx 2x_1^* x_2^* e(x_1^*) + (x_1^*)^2 e(x_2^*)$ , 得  $e_r(y^*) \approx 2e_r(x_1^*) + e_r(x_2^*)$ .

因  $x_1^* = 0.10$  和  $x_2^* = 0.02$  都是有效数, 故

$$|e(x_1^*)| \leq \frac{1}{2} \times 10^{-2}, \quad |e(x_2^*)| \leq \frac{1}{2} \times 10^{-2}$$

且  $|e_r(x_1^*)| \leq 0.05, \quad |e_r(x_2^*)| \leq 0.25$

于是

$$\begin{aligned} |e_r(y^*)| &\approx |2e_r(x_1^*) + e_r(x_2^*)| \leq 2|e_r(x_1^*)| + |e_r(x_2^*)| \\ &\leq 2 \times 0.05 + 0.25 = 0.35 \end{aligned}$$

即所求相对误差限为 0.35.

四. 1. 解 设  $g_0 = 1, g_1 = x + a, g_2 = x^2 + bx + c$ . 由正交性定义可知

$$\begin{cases} (g_0, g_1) = \int_{-1}^1 |x| g_0 g_1 dx = \int_{-1}^1 |x|(x+a) dx = 0 \\ (g_0, g_2) = \int_{-1}^1 |x| g_0 g_2 dx = \int_{-1}^1 |x|(x^2 + bx + c) dx = 0 \\ (g_1, g_2) = \int_{-1}^1 |x| g_1 g_2 dx = \int_{-1}^1 |x|(x+a)(x^2 + bx + c) dx = 0 \end{cases}$$

由此解得  $a = 0, b = 0, c = -\frac{1}{2}$ . 所以  $g_1 = x, g_2 = x^2 - \frac{1}{2}$ .

2. 解法 1 利用上题结果可知,  $g_0 = 1, g_1 = x, g_2 = x^2 - \frac{1}{2}$  在  $[-1, 1]$  上关于权函数  $\rho(x) = |x|$  正交, 故  $g_2 = x^2 - \frac{1}{2}$  的零点就是所求 Gauss 点. 令  $g_2 = 0$ , 得

$$x_0 = -\frac{\sqrt{2}}{2}, \quad x_1 = \frac{\sqrt{2}}{2}$$

设所求 Gauss 型求积公式为  $\int_{-1}^1 |x| f(x) dx \approx A_0 f(-\frac{\sqrt{2}}{2}) + A_1 f(\frac{\sqrt{2}}{2})$ , 其中  $A_0, A_1$  为待

求的 Gauss 系数. 取  $f(x) = 1, x$  使上式精确相等, 有

$$\begin{cases} A_0 + A_1 = \int_{-1}^1 |x| dx \\ -\frac{\sqrt{2}}{2} A_0 + \frac{\sqrt{2}}{2} A_1 = \int_{-1}^1 |x|x dx \end{cases} \rightarrow \begin{cases} A_0 + A_1 = 1 \\ A_0 - A_1 = 0 \end{cases}$$

解得  $A_0 = A_1 = \frac{1}{2}$ . 故所求 Gauss 型求积公式为

$$\int_{-1}^1 |x|f(x)dx \approx \frac{1}{2}f\left(-\frac{\sqrt{2}}{2}\right) + \frac{1}{2}f\left(\frac{\sqrt{2}}{2}\right)$$

**解法 2** 因为两点 Gauss 型求积公式的代数精确度为 3. 所以, 当  $f(x) = 1, x, x^2, x^3$  时有如下等式成立

$$\begin{cases} A_0 + A_1 = \int_{-1}^1 |x| dx = 1 \\ x_0 A_0 + x_1 A_1 = \int_{-1}^1 |x|x dx = 0 \\ x_0^2 A_0 + x_1^2 A_1 = \int_{-1}^1 |x|x^2 dx = \frac{1}{2} \\ x_0^3 A_0 + x_1^3 A_1 = \int_{-1}^1 |x|x^3 dx = 0 \end{cases}$$

解此非线性方程组得  $x_0 = -\frac{\sqrt{2}}{2}, x_1 = \frac{\sqrt{2}}{2}, A_0 = A_1 = \frac{1}{2}$

所求 Gauss 型求积公式为

$$\int_{-1}^1 |x|f(x)dx \approx \frac{1}{2}f\left(-\frac{\sqrt{2}}{2}\right) + \frac{1}{2}f\left(\frac{\sqrt{2}}{2}\right)$$

3. **解法 1** 在空间  $\Phi = \text{span}\{1, x, x^2\}$  中取另外一组基  $g_0 = 1, g_1 = x, g_2 = x^2 - \frac{1}{2}$ .

由“1”的结论可知, 它们在  $[-1, 1]$  上关于权函数  $\rho(x) = |x|$  两两正交, 所以相应的正规方程组为

$$\begin{pmatrix} (g_0, g_0) & & \\ & (g_1, g_1) & \\ & & (g_2, g_2) \end{pmatrix} \begin{pmatrix} c_0 \\ c_1 \\ c_2 \end{pmatrix} = \begin{pmatrix} (f, g_0) \\ (f, g_1) \\ (f, g_2) \end{pmatrix}$$

其中

$$(f, g_0) = \int_{-1}^1 |x|x^3 dx = 0, \quad (f, g_1) = \int_{-1}^1 |x|x^3 x dx = \frac{1}{3}$$

$$(f, g_2) = \int_{-1}^1 |x|x^3(x^2 - \frac{1}{2})dx = 0, \quad (g_1, g_1) = \int_{-1}^1 |x|x^2 dx = \frac{1}{2}$$

故  $c_0 = \frac{(f, g_0)}{(g_0, g_0)} = 0, c_1 = \frac{(f, g_1)}{(g_1, g_1)} = \frac{2}{3}, c_2 = \frac{(f, g_2)}{(g_2, g_2)} = 0$ . 所求最佳平方逼近多项式为

$$p_2(x) = c_0 g_0 + c_1 g_1 + c_2 g_2 = \frac{2}{3}x$$

平方逼近误差为

$$\|\delta(x)\|_2^2 = \|f - p_2\|_2^2 = \|f\|_2^2 - \sum_{i=0}^2 c_i(f, g_i) = \frac{1}{36} \approx 0.027778$$

**解法 2** 取基函数  $\varphi_0 = 1, \varphi_1 = x, \varphi_2 = x^2$ , 相应的正规方程组为

$$\begin{pmatrix} (\varphi_0, \varphi_0) & (\varphi_0, \varphi_1) & (\varphi_0, \varphi_2) \\ (\varphi_1, \varphi_0) & (\varphi_1, \varphi_1) & (\varphi_1, \varphi_2) \\ (\varphi_2, \varphi_0) & (\varphi_2, \varphi_1) & (\varphi_2, \varphi_2) \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} (f, \varphi_0) \\ (f, \varphi_1) \\ (f, \varphi_2) \end{pmatrix}$$

亦即

$$\begin{pmatrix} 1 & & 1/2 \\ & 1/2 & \\ 1/2 & & 1/3 \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1/3 \\ 0 \end{pmatrix}$$

解得  $a_0 = 0, a_1 = \frac{2}{3}, a_2 = 0$ , 所求最佳平方逼近多项式为

$$p_2(x) = a_0 \varphi_0 + a_1 \varphi_1 + a_2 \varphi_2 = \frac{2}{3}x$$

平方逼近误差为

$$\|\delta(x)\|_2^2 = \|f - p_2\|_2^2 = \|f\|_2^2 - \sum_{i=0}^2 a_i(f, \varphi_i) = \frac{1}{36} \approx 0.027778$$

五. **解** (1) 设  $f(x) = e^x + x - 2$ . 由  $f(0) < 0, f(0.8) > 0, f'(x) = e^x + 1 > 0$ , 得隔根区间为  $[0, 0.8]$ .

(2) 将  $e^x + x = 2$  等价变形为  $x = \ln(2 - x)$ , 取  $\varphi(x) = \ln(2 - x)$ .

则当  $0 \leq x \leq 0.8$  时, 有  $0 < \varphi(x) < 0.8$ , 且  $|\varphi'(x)| = \left| \frac{1}{x-2} \right| \leq \frac{1}{1.2} < 1$ , 故

$$x_{n+1} = \ln(2 - x_n), n = 0, 1, \dots$$

对  $\forall x_0 \in [0, 0.8]$  均收敛.

六. **解** 由定义, 所给格式的局部截断误差为

$$R_{n+2} = y(x_{n+2}) - ay(x_n) - by(x_{n+1}) - h[cy'(x_{n+1}) + dy'(x_{n+2})] \quad (1)$$

将  $y(x_{n+2}), y(x_{n+1}), y'(x_{n+1}), y'(x_{n+2})$  在点  $x_n$  作 Taylor 展开有

$$y(x_{n+2}) = y(x_n) + 2hy'(x_n) + \frac{(2h)^2}{2} y''(x_n) + \frac{(2h)^3}{3!} y'''(x_n) + \frac{(2h)^4}{4!} y^{(4)}(x_n) + O(h^5)$$

$$y(x_{n+1}) = y(x_n) + hy'(x_n) + \frac{h^2}{2!} y''(x_n) + \frac{h^3}{3!} y'''(x_n) + \frac{h^4}{4!} y^{(4)}(x_n) + O(h^5)$$

$$y'(x_{n+1}) = y'(x_n) + hy''(x_n) + \frac{h^2}{2} y'''(x_n) + \frac{h^3}{3!} y^{(4)}(x_n) + O(h^4)$$

$$y'(x_{n+2}) = y'(x_n) + 2hy''(x_n) + \frac{(2h)^2}{2} y'''(x_n) + \frac{(2h)^3}{3!} y^{(4)}(x_n) + O(h^4)$$

代入 (1) 式并整理得

$$\begin{aligned} R_{n+2} = & [-a - b + 1]y(x_n) + [-b + 2 - c - d]hy'(x_n) + \left[-\frac{b}{2!} + \frac{2^2}{2!} - c - 2d\right]h^2 y''(x_n) \\ & + \left[-\frac{b}{3!} + \frac{2^3}{3!} - \frac{c}{2!} - \frac{2^2 d}{2!}\right]h^3 y'''(x_n) + \left[-\frac{b}{4!} + \frac{2^4}{4!} - \frac{c}{3!} - \frac{2^3 d}{3!}\right]h^4 y^{(4)}(x_n) + O(h^5) \end{aligned} \quad (2)$$

令  $R_{n+2} = O(h^4)$ , 即令右端前四项系数为零, 可得参数  $a, b, c, d$  满足的线性方程组

$$\begin{cases} a + b - 1 = 0 \\ b + c + d - 2 = 0 \\ \frac{b}{2} + c + 2d - 2 = 0 \\ \frac{b}{6} + \frac{c}{2} + 2d - \frac{4}{3} = 0 \end{cases} \quad (3)$$

由此解得  $a = \frac{1}{5}, b = \frac{4}{5}, c = \frac{4}{5}, d = \frac{2}{5}$ , 于是截断误差 (2) 式成为

$$R_{n+2} = -\frac{1}{30} h^4 y^{(4)}(x_n) + O(h^5)$$

所以, 此时格式的阶数最高, 且该格式为三阶方法, 局部截断误差主项为  $-\frac{1}{30} h^4 y^{(4)}(x_n)$ .

七. 解 由 Lagrange 插值公式有

$$\begin{aligned} f(x) = & \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} y_0 + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} y_1 + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} y_2 \\ & + \frac{1}{3!} f^{(3)}(\xi)(x-x_0)(x-x_1)(x-x_2), \quad \xi \in (x_0, x_2) \end{aligned}$$

求导得

$$f'(x) = \frac{2x-x_1-x_2}{2h^2} y_0 + \frac{2x-x_0-x_2}{-h^2} y_1 + \frac{2x-x_0-x_1}{2h^2} y_2$$

$$+ \frac{1}{6} [f^{(3)}(\xi)(x-x_0)(x-x_1)(x-x_2)]', \quad \xi \in (x_0, x_2)$$

将  $x = x_0$  代入, 得

$$\begin{aligned} f'(x_0) &= \frac{-3h}{2h^2} y_0 + \frac{-2h}{-h^2} y_1 + \frac{-h}{2h^2} y_2 + \frac{f'''(\xi)}{6} 2h^2 \\ &= \frac{1}{2h} (-3y_0 + 4y_1 - y_2) + \frac{h^2}{3} f^{(3)}(\xi), \quad \xi \in (x_0, x_2) \end{aligned}$$

八. **解(1) 解法 1** 将迭代公式与方程相减, 有

$$\mathbf{x}^{(k+1)} - \mathbf{a} = \mathbf{B}_1(\mathbf{x}^{(k+1)} - \mathbf{a}) + \mathbf{B}_2(\mathbf{x}^{(k)} - \mathbf{a})$$

$$\|\mathbf{x}^{(k+1)} - \mathbf{a}\| \leq \|\mathbf{B}_1\| \|\mathbf{x}^{(k+1)} - \mathbf{a}\| + \|\mathbf{B}_2\| \|\mathbf{x}^{(k)} - \mathbf{a}\|$$

因为  $\|\mathbf{B}_1\| + \|\mathbf{B}_2\| < 1$ , 所以  $\|\mathbf{B}_1\| < 1$ ,  $\frac{\|\mathbf{B}_2\|}{1 - \|\mathbf{B}_1\|} < 1$ , 于是

$$\begin{aligned} \|\mathbf{x}^{(k+1)} - \mathbf{a}\| &\leq \frac{\|\mathbf{B}_2\|}{1 - \|\mathbf{B}_1\|} \|\mathbf{x}^{(k)} - \mathbf{a}\| \leq \left( \frac{\|\mathbf{B}_2\|}{1 - \|\mathbf{B}_1\|} \right)^2 \|\mathbf{x}^{(k-1)} - \mathbf{a}\| \\ &\leq \dots \leq \left( \frac{\|\mathbf{B}_2\|}{1 - \|\mathbf{B}_1\|} \right)^{k+1} \|\mathbf{x}^{(0)} - \mathbf{a}\| \rightarrow 0 \quad (k \rightarrow \infty) \end{aligned}$$

所以对任意  $\mathbf{x}^{(0)}$ , 该迭代格式收敛.

**解法 2** 由迭代格式得迭代矩阵为  $\mathbf{B} = (\mathbf{I} - \mathbf{B}_1)^{-1} \mathbf{B}_2$ . 设该矩阵的特征值为  $\lambda$ , 令

$$\det(\lambda \mathbf{I} - (\mathbf{I} - \mathbf{B}_1)^{-1} \mathbf{B}_2) = 0 \quad \text{即} \quad \det(\lambda(\mathbf{I} - \mathbf{B}_1) - \mathbf{B}_2) = 0$$

由于齐次方程组  $(\lambda(\mathbf{I} - \mathbf{B}_1) - \mathbf{B}_2)\mathbf{x} = \mathbf{0}$  有非零解, 故有  $\lambda\mathbf{x} = \lambda\mathbf{B}_1\mathbf{x} + \mathbf{B}_2\mathbf{x}$ . 取范数则得

$$|\lambda| \|\mathbf{x}\| \leq |\lambda| \|\mathbf{B}_1\| \|\mathbf{x}\| + \|\mathbf{B}_2\| \|\mathbf{x}\|$$

故 
$$|\lambda| \leq \frac{\|\mathbf{B}_2\|}{1 - \|\mathbf{B}_1\|} \quad (\|\mathbf{B}_1\| < 1)$$

因为  $\|\mathbf{B}_1\| + \|\mathbf{B}_2\| < 1$ , 所以  $\|\mathbf{B}_1\| < 1$ ,  $\frac{\|\mathbf{B}_2\|}{1 - \|\mathbf{B}_1\|} < 1$ , 谱半径  $\rho(\mathbf{B}) < 1$ . 故对任意  $\mathbf{x}^{(0)}$ , 该迭

代格式收敛.

(2) 将迭代公式与方程相减, 有

$$\mathbf{x}^{(k)} - \mathbf{a} = \mathbf{B}_1(\mathbf{x}^{(k)} - \mathbf{a}) + \mathbf{B}_2(\mathbf{x}^{(k-1)} - \mathbf{a})$$

$$\begin{aligned}
\|\mathbf{x}^{(k)} - \mathbf{a}\| &\leq \|\mathbf{B}_1\| \|\mathbf{x}^{(k)} - \mathbf{a}\| + \|\mathbf{B}_2\| \|\mathbf{x}^{(k-1)} - \mathbf{a}\| \\
&= \|\mathbf{B}_1\| \|\mathbf{x}^{(k)} - \mathbf{a}\| + \|\mathbf{B}_2\| \|\mathbf{x}^{(k-1)} - \mathbf{x}^{(k)} + \mathbf{x}^{(k)} - \mathbf{a}\| \\
&\leq \|\mathbf{B}_1\| \|\mathbf{x}^{(k)} - \mathbf{a}\| + \|\mathbf{B}_2\| (\|\mathbf{x}^{(k-1)} - \mathbf{x}^{(k)}\| + \|\mathbf{x}^{(k)} - \mathbf{a}\|) \\
&= (\|\mathbf{B}_1\| + \|\mathbf{B}_2\|) \|\mathbf{x}^{(k)} - \mathbf{a}\| + \|\mathbf{B}_2\| \|\mathbf{x}^{(k-1)} - \mathbf{x}^{(k)}\|
\end{aligned}$$

所以

$$\|\mathbf{x}^{(k)} - \mathbf{a}\| \leq \frac{\|\mathbf{B}_2\|}{1 - \|\mathbf{B}_1\| - \|\mathbf{B}_2\|} \|\mathbf{x}^{(k)} - \mathbf{x}^{(k-1)}\|$$