

حل امتحان پایان ترم روشهای محاسبات عددی ۹۳/۱۰/۱۳

۱- معادلات بد وضع نیستند. زیرا دترمینان ماتریس A، با عناصر آن قابل مقایسه است.

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix} \rightarrow |A| = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} - \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = 3 - 2 = 1$$

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$$\begin{cases} X_1 + X_r = 2 \\ X_1 + 2X_r + X_r = 4 \\ X_r + 2X_r = 3 \end{cases} \rightarrow \begin{cases} X_1 = 2 - X_r \\ X_r = 2 - 0/\delta X_1 - 0/\delta X_r \\ X_r = 1/\delta - 0/\delta X_r \end{cases} \rightarrow \begin{cases} X_1^{(k)} = -\frac{1}{3}X_1^{(k)} + \frac{4}{3}(2 - X_r^{(k-1)}) \\ X_r^{(k)} = -\frac{1}{3}X_r^{(k-1)} + \frac{4}{3}(2 - 0/\delta X_1^{(k)} - 0/\delta X_r^{(k-1)}) \\ X_r^{(k)} = -\frac{1}{3}X_r^{(k-1)} + \frac{4}{3}(1/\delta - 0/\delta X_r^{(k)}) \end{cases}$$

$$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \rightarrow \begin{bmatrix} 2/667 \\ 0/889 \\ 1/407 \end{bmatrix} \rightarrow \begin{bmatrix} 0/592 \\ 1/038 \\ 0/839 \end{bmatrix} \rightarrow \begin{bmatrix} 1/085 \\ 1/038 \\ 1/028 \end{bmatrix} \rightarrow \begin{bmatrix} 0/921 \\ 1/021 \\ 0/977 \end{bmatrix} \rightarrow \begin{bmatrix} 0/998 \\ 1/010 \\ 1/001 \end{bmatrix} \rightarrow \begin{bmatrix} 0/987 \\ 1/005 \\ 0/996 \end{bmatrix}$$

۳- چون ماتریس و معکوس آن متقارن هستند، نرم ۱ و بینهایت یکسان است.

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix} \rightarrow \|A\|_1 = \max_j \sum_{i=1}^m |a_{ij}| = \max(|1|+|1|, |1|+|2|+|1|, |1|+|2|) = 4$$

$$\|A\|_\infty = \max_i \sum_{j=1}^n |a_{ij}| = \max(|1|+|1|, |1|+|2|+|1|, |1|+|2|) = 4$$

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix} \rightarrow |A| = \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} - \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = 3 - 2 = 1 \quad (-1)^{r+1} \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} = 3, \quad (-1)^{r+2} \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = -2, \quad (-1)^{r+3} \begin{vmatrix} 1 & 2 \\ 0 & 1 \end{vmatrix} = 1$$

$$(-1)^{r+1} \begin{vmatrix} 1 & 1 \\ 1 & 2 \end{vmatrix} = -2, \quad (-1)^{r+2} \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = 2, \quad (-1)^{r+3} \begin{vmatrix} 1 & 2 \\ 0 & 1 \end{vmatrix} = -1, \quad (-1)^{r+4} \begin{vmatrix} 1 & 2 \\ 1 & 1 \end{vmatrix} = 1, \quad (-1)^{r+5} \begin{vmatrix} 1 & 1 \\ 1 & 2 \end{vmatrix} = -1$$

$$(-1)^{r+r} \begin{vmatrix} 1 & 1 \\ 1 & 2 \end{vmatrix} = 1 \Rightarrow A^{-1} = \begin{bmatrix} 3 & -2 & 1 \\ -2 & 2 & -1 \\ 1 & -1 & 1 \end{bmatrix}$$

$$\begin{cases} \|A^{-1}\|_1 = \max_j \sum_{i=1}^m |a_{ij}| = \max(|3|+|-2|+|1|, |-2|+|2|+|-1|, |1|+|-1|+|1|) = 6 \\ \|A^{-1}\|_\infty = \max_i \sum_{j=1}^n |a_{ij}| = \max(|3|+|-2|+|1|, |-2|+|2|+|-1|, |1|+|-1|+|1|) = 6 \end{cases} \Rightarrow c_1(A) = c_\infty(A) = 24$$

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$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix} \rightarrow M_r^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow M_r = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{bmatrix}$$

$$A_r = M_r^{-1} A M_r = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 4 & 5 \\ 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -2 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 1 & -2 \\ 1 & 4 & -3 \\ 0 & 1 & 0 \end{bmatrix}$$

$$M_r^{-1} = \begin{bmatrix} 1 & 4 & -3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow M_r = \begin{bmatrix} 1 & -4 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow A_r = M_r^{-1} A_r M_r = \begin{bmatrix} 1 & 4 & -3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 & -2 \\ 1 & 4 & -3 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & -4 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$A_r = J = \begin{bmatrix} 5 & 14 & -14 \\ 1 & 4 & -3 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & -4 & 3 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 5 & -6 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \Rightarrow \lambda^3 - 5\lambda^2 + 6\lambda - 1 = 0$$

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$$\begin{cases} y = \sqrt{10/25 - x^2} = f \\ x = -0/75y + 3/125 = g \end{cases} \rightarrow \frac{\partial f}{\partial x} = \frac{-x}{\sqrt{10/25 - x^2}}, \frac{\partial f}{\partial y} = 0, \frac{\partial g}{\partial x} = 0, \frac{\partial g}{\partial y} = -0/75$$

$$\left| \frac{\partial f}{\partial x} \right| + \left| \frac{\partial f}{\partial y} \right| = \frac{1}{\sqrt{9/25}} < 1, \quad \left| \frac{\partial g}{\partial x} \right| + \left| \frac{\partial g}{\partial y} \right| = 0/75 < 1$$

پس روش تکرار با این نقطه شروع همگرا است.

$$\begin{cases} y = \sqrt{10/25 - x^2} \\ x = -0/75y + 3/125 \end{cases} \rightarrow \begin{cases} x_1 = 1 \\ y_1 = 3 \end{cases} \rightarrow \begin{cases} x_2 = 0/875 \\ y_2 = 3/041 \end{cases} \rightarrow \begin{cases} x_3 = 0/844 \\ y_3 = 3/080 \end{cases} \rightarrow \begin{cases} x_4 = 0/815 \\ y_4 = 3/088 \end{cases} \rightarrow \begin{cases} x_5 = 0/809 \\ y_5 = 3/096 \end{cases}$$

$$\begin{cases} x_0 = 0/803 \\ y_0 = 3/098 \end{cases}$$

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$$\begin{cases} x^2 + y^2 = 10/25 \\ 4x + 3y = 12/5 \end{cases} \rightarrow \begin{cases} f_1 = x^2 + y^2 - 10/25 = 0 \\ f_2 = 4x + 3y - 12/5 = 0 \end{cases} \rightarrow F = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} = \begin{bmatrix} -10/25 \\ 0/5 \end{bmatrix}, \quad F' = \begin{bmatrix} 2x & 2y \\ 4 & 3 \end{bmatrix} = \begin{bmatrix} 2 & 6 \\ 4 & 3 \end{bmatrix}$$

$$(F')^{-1} = \frac{1}{-18} \begin{bmatrix} 3 & -6 \\ -4 & 2 \end{bmatrix}, \quad (F')^{-1} F = \frac{1}{-18} \begin{bmatrix} 3 & -6 \\ -4 & 2 \end{bmatrix} \begin{bmatrix} -10/25 \\ 0/5 \end{bmatrix} = \frac{1}{-18} \begin{bmatrix} -3/75 \\ 2 \end{bmatrix}$$

$$[F''(x)]_{ijk} = \frac{\partial^2 f_i(x)}{\partial x_k \partial x_j} \rightarrow [F''(x^{(0)})]_{111} = 2, [F''(x^{(0)})]_{112} = 0, [F''(x^{(0)})]_{122} = 0, [F''(x^{(0)})]_{222} = 2$$

$$[F''(x^{(0)})]_{111} = 0, [F''(x^{(0)})]_{112} = 0, [F''(x^{(0)})]_{122} = 0, [F''(x^{(0)})]_{222} = 0$$

$$\left(\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \frac{1}{-18} \begin{bmatrix} -3/75 \\ 2 \end{bmatrix} \right)^T = \frac{1}{-18} \begin{bmatrix} -7/5 & 4 \end{bmatrix}, \quad \left(\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \frac{1}{-18} \begin{bmatrix} -3/75 \\ 2 \end{bmatrix} \right)^T = \begin{bmatrix} 0 & 0 \end{bmatrix} \rightarrow (F')^{-1} F = \begin{bmatrix} 5 & -2 \\ 12 & 9 \\ 0 & 0 \end{bmatrix}$$

$$L_F = \frac{1}{-1\lambda} \begin{bmatrix} 3 & -6 \\ -4 & 2 \end{bmatrix} \begin{bmatrix} 5 & -2 \\ 12 & 9 \\ \cdot & \cdot \end{bmatrix} = \begin{bmatrix} -5 & 1 \\ 12 & 2 \\ 5 & -4 \\ 54 & 11 \end{bmatrix}, \quad x^{(1)} = x^{(0)} - \left\{ I + \frac{1}{\gamma} L_F(x^{(k)}) \right\} (F'(x))^{-1} F(x)$$

$$x^{(1)} = \begin{bmatrix} 1 \\ 3 \end{bmatrix} - \left\{ \begin{bmatrix} 1 & \cdot \\ \cdot & 1 \end{bmatrix} + \begin{bmatrix} -5 & 1 \\ 12 & 2 \\ 5 & -4 \\ 54 & 11 \end{bmatrix} \right\} \frac{1}{-1\lambda} \begin{bmatrix} -3/75 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \end{bmatrix} - \begin{bmatrix} 139 & 1 \\ 144 & 54 \\ 5 & 79 \\ 108 & 11 \end{bmatrix} \frac{1}{-1\lambda} \begin{bmatrix} -3/75 \\ 2 \end{bmatrix} = \begin{bmatrix} 0/1010 \\ 3/987 \end{bmatrix}$$

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$$y = \sqrt{ax+b} \rightarrow y^r = ax+b \rightarrow f_1(x) = x, \quad f_r(x) = 1$$

$$F = \begin{bmatrix} 1 & 1 \\ 9 & 1 \\ 13 & 1 \end{bmatrix}, \quad c = \begin{bmatrix} a \\ b \end{bmatrix}, \quad Y = \begin{bmatrix} 2^r \\ 4^r \\ 8^r \end{bmatrix} = \begin{bmatrix} 4 \\ 16 \\ 64 \end{bmatrix} \rightarrow F^T F = \begin{bmatrix} 1 & 9 & 13 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 9 & 1 \\ 13 & 1 \end{bmatrix} = \begin{bmatrix} 5411 & 13 \\ 13 & 3 \end{bmatrix}$$

$$F^T Y = \begin{bmatrix} 1 & 9 & 13 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ 16 \\ 64 \end{bmatrix} = \begin{bmatrix} 3796 \\ 584 \end{bmatrix} \Rightarrow \begin{bmatrix} 5411 & 13 \\ 13 & 3 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 3796 \\ 584 \end{bmatrix} \rightarrow \begin{bmatrix} a \\ b \end{bmatrix} = \frac{1}{9344} \begin{bmatrix} 3 & -13 \\ -13 & 5411 \end{bmatrix} \begin{bmatrix} 3796 \\ 584 \end{bmatrix} = \begin{bmatrix} 7 \\ 1 \end{bmatrix}$$

$$y|_{x=1} = 2, \quad y|_{x=4} = 4, \quad y|_{x=8} = 8 \rightarrow \sum_{j=1}^r \delta_j^r = \cdot$$

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$$\phi_0(x) = 1, \quad \phi_1(x) = x - B_1, \quad B_1 = \frac{\int_a^b xw(x)\phi_0^r(x)dx}{\int_a^b w(x)\phi_0^r(x)dx} = \frac{\int_{-1}^1 x^r dx}{\int_{-1}^1 x^r dx} = \cdot \Rightarrow \phi_1(x) = x$$

$$\phi_r(x) = (x - B_r)\phi_1(x) - C_r\phi_0(x), \quad B_r = \frac{\int_a^b xw(x)\phi_1^r(x)dx}{\int_a^b w(x)\phi_1^r(x)dx} = \frac{\int_{-1}^1 x^\Delta dx}{\int_{-1}^1 x^r dx} = \cdot$$

$$C_r = \frac{\int_a^b xw(x)\phi_1(x)\phi_0(x)dx}{\int_a^b w(x)\phi_0^r(x)dx} = \frac{\int_{-1}^1 x^r dx}{\int_{-1}^1 x^r dx} = \frac{\gamma}{\Delta} = \cdot / \epsilon \Rightarrow \phi_r(x) = x^r - \cdot / \epsilon$$

$$f(x) \approx \sum_{k=0}^n c_k \phi_k(x), \quad c_k = \frac{\int_a^b w(x)\phi_k(x)f(x)dx}{\int_a^b w(x)\phi_k^r(x)dx} = \frac{\int_{-1}^1 x^\Delta dx}{\int_{-1}^1 x^r dx} = \cdot$$

$$c_1 = \frac{\int_a^b w(x)\phi_1(x)f(x)dx}{\int_a^b w(x)\phi_1^r(x)dx} = \frac{\int_{-1}^1 x^r dx}{\int_{-1}^1 x^r dx} = \frac{\gamma}{\Delta} = \frac{\Delta}{\gamma}, \quad c_r = \frac{\int_a^b w(x)\phi_r(x)f(x)dx}{\int_a^b w(x)\phi_r^r(x)dx} = \frac{\int_{-1}^1 x^\Delta (x^r - \cdot / \epsilon) dx}{\int_{-1}^1 x^r (x^r - \cdot / \epsilon)^r dx} = \cdot$$

$$f(x) \approx \frac{\Delta}{\gamma} x, \quad \int_{-1}^1 \left(\frac{\Delta}{\gamma} x - x^r \right)^r dx = \int \left(\frac{\gamma\Delta}{\epsilon\gamma} x^r - \frac{1}{\gamma} x^r + x^r \right) dx = \frac{\gamma\Delta}{\epsilon\gamma} \times \frac{\gamma}{\epsilon} - \frac{1}{\gamma} \times \frac{\gamma}{\Delta} + \frac{\gamma}{\gamma} = \frac{\lambda}{147}$$

$$\begin{cases} -x_1 + 5x_2 + 2x_3 + 5x_4 \leq 5 \\ 3x_2 + x_3 = 2 \\ -x_1 + x_2 + 2x_3 = 1 \\ \forall j : x_j \geq 0 \end{cases} \rightarrow \begin{cases} -x_1 + 5x_2 + 2x_3 + 5x_4 \leq 5 \\ 3x_2 + x_3 \leq 2 \\ -3x_2 - x_3 \leq -2 \\ -x_1 + x_2 + 2x_3 \leq 1 \\ x_1 - x_2 - 2x_3 \leq -1 \end{cases} \rightarrow A = \begin{bmatrix} -1 & 5 & 2 & 5 \\ 0 & 3 & 1 & 0 \\ 0 & -3 & 0 & 0 \\ -1 & 1 & 2 & 0 \\ 1 & -1 & -2 & 0 \end{bmatrix}, b = \begin{bmatrix} 5 \\ 2 \\ -2 \\ 1 \\ -1 \end{bmatrix}$$

$$f = 5x_1 + x_2 + 4x_3 \rightarrow c = [5 \quad 1 \quad 4 \quad 0]$$

$$A' = \begin{bmatrix} -1 & 0 & 0 & -1 & 1 \\ 5 & 3 & -3 & 0 & 0 \\ 2 & 0 & 0 & 1 & -1 \\ 5 & 1 & -1 & 2 & -2 \end{bmatrix} \rightarrow \begin{cases} -y_1 - y_2 + y_3 \geq 0 \\ 5y_1 + 3y_2 - 3y_3 \geq 5 \\ 2y_1 + y_2 - y_3 \geq 1 \\ 5y_1 + y_2 - y_3 + 2y_4 - 2y_5 \geq 4 \end{cases} : \min F = 5y_1 + 2y_2 - 2y_3 + y_4 - y_5$$

اگر فرض کنیم: $y_2 - y_3 = y_4$, $y_3 - y_5 = y_6$ در این صورت دوگان به ساده‌ترین فرم بصورت زیر تعریف می‌شود:

$$\begin{cases} -y_1 - y_6 \geq 0 \\ 5y_1 + 3y_6 \geq 5 \\ 2y_1 + y_6 \geq 1 \\ 5y_1 + y_6 + 2y_7 \geq 4 \end{cases} : \min F = 5y_1 + 2y_6 + y_7$$

$$S = \pi r \sqrt{h^2 + r^2} + \pi r^2 = \pi \rightarrow r \pi \sqrt{h^2 + r^2} + \pi r^2 - \pi = 0$$

$$V = \frac{1}{3} \pi r^2 h \rightarrow L = \frac{1}{3} \pi r^2 h - \lambda (r \pi \sqrt{h^2 + r^2} + \pi r^2 - \pi) = 0$$

$$\frac{\partial L}{\partial r} = 0 \rightarrow \frac{2}{3} \pi r h - \lambda \pi \left[\sqrt{h^2 + r^2} + \frac{r^2}{\sqrt{h^2 + r^2}} + 2r \right] = 0 \rightarrow \frac{2}{3} r h = \frac{r r^2 + h^2}{\sqrt{h^2 + r^2}} + 2r \quad (I)$$

$$\frac{\partial L}{\partial h} = 0 \rightarrow \frac{1}{3} \pi r^2 - \lambda \pi r \frac{h}{\sqrt{h^2 + r^2}} = 0 \rightarrow \frac{1}{3} r = \lambda \frac{h}{\sqrt{h^2 + r^2}} \quad (II)$$

$$\frac{\partial L}{\partial \lambda} = 0 \rightarrow r \pi \sqrt{h^2 + r^2} + \pi r^2 - \pi = 0 \rightarrow r \sqrt{h^2 + r^2} + r^2 - 1 = 0 \quad (III)$$

$$(I), (II) \rightarrow r h = \frac{r r^2 + h^2 + 2r \sqrt{h^2 + r^2}}{h} \rightarrow h^2 = r^2 + 2r \sqrt{h^2 + r^2} \xrightarrow{(III)} h^2 = 2 \rightarrow h = \sqrt{2}$$

$$(III) \rightarrow r \sqrt{2 + r^2} = -r^2 + 1 \rightarrow r^2 (2 + r^2) = (1 - r^2)^2 \rightarrow r^2 = 0.5 \rightarrow r = 0.5 \rightarrow V = \frac{\pi \sqrt{2}}{12}$$