

پاسخ تمرین سری پنجم

۱- مسئله ۲۲ از فصل ۹ کتاب روشهای محاسبات عددی با تابع $y = a \sin(x) + b \cos(x) + c$

$$(-2, -5), (-1, -3), (0, 0), (1, 3), (2, 5), f_1 = \sin(x), f_2 = \cos(x), f_3 = 1$$

$$F = \begin{bmatrix} -\sin(2) & \cos(2) & 1 \\ -\sin(1)\sqrt{2} & \cos(1)\sqrt{2} & 1\sqrt{2} \\ \cdot & 1 & 1 \\ \sin(1)\sqrt{2} & \cos(1)\sqrt{2} & 1\sqrt{2} \\ \sin(2) & \cos(2) & 1 \end{bmatrix}, C = \begin{bmatrix} a \\ b \\ c \end{bmatrix}, Y = \begin{bmatrix} -5 \\ -3\sqrt{2} \\ \cdot \\ 3\sqrt{2} \\ 5 \end{bmatrix} \rightarrow$$

$$F^T F = \begin{bmatrix} -\sin(2) & -\sin(1)\sqrt{2} & \cdot & \sin(1)\sqrt{2} & \sin(2) \\ \cos(2) & \cos(1)\sqrt{2} & 1 & \cos(1)\sqrt{2} & \cos(2) \\ 1 & 1\sqrt{2} & 1 & 1\sqrt{2} & 1 \end{bmatrix} \begin{bmatrix} -\sin(2) & \cos(2) & 1 \\ -\sin(1)\sqrt{2} & \cos(1)\sqrt{2} & 1\sqrt{2} \\ \cdot & 1 & 1 \\ \sin(1)\sqrt{2} & \cos(1)\sqrt{2} & 1\sqrt{2} \\ \sin(2) & \cos(2) & 1 \end{bmatrix} =$$

$$F^T F = \begin{bmatrix} 2\sin^2(2) + 4\sin^2(1) & \cdot & \cdot \\ \cdot & 2\cos^2(2) + 4\cos^2(1) & 2\cos(2) + 4\cos(1) + 1 \\ \cdot & 2\cos(2) + 4\cos(1) + 1 & 7 \end{bmatrix} = \begin{bmatrix} 4/4859 & \cdot & \cdot \\ \cdot & 1/5141 & 2/3289 \\ \cdot & 2/3289 & 7 \end{bmatrix}$$

$$F^T Y = \begin{bmatrix} -\sin(2) & -\sin(1)\sqrt{2} & \cdot & \sin(1)\sqrt{2} & \sin(2) \\ \cos(2) & \cos(1)\sqrt{2} & 1 & \cos(1)\sqrt{2} & \cos(2) \\ 1 & 1\sqrt{2} & 1 & 1\sqrt{2} & 1 \end{bmatrix} \begin{bmatrix} -5 \\ -3\sqrt{2} \\ \cdot \\ 3\sqrt{2} \\ 5 \end{bmatrix} = \begin{bmatrix} 1 \cdot \sin(2) + 12\sin(1) \\ \cdot \\ \cdot \end{bmatrix} = \begin{bmatrix} 19/1906 \\ \cdot \\ \cdot \end{bmatrix} \rightarrow$$

$$\begin{bmatrix} 4/4859 & \cdot & \cdot \\ \cdot & 1/5141 & 2/3289 \\ \cdot & 2/3289 & 7 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 19/1906 \\ \cdot \\ \cdot \end{bmatrix} \rightarrow \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} 4/2780 \\ \cdot \\ \cdot \end{bmatrix} \rightarrow y = 4/2780 \cdot \sin(x),$$

$$x = \begin{bmatrix} -2 \\ -1 \\ \cdot \\ 1 \\ 2 \end{bmatrix} \rightarrow y = \begin{bmatrix} -3/8900 \\ -3/5998 \\ \cdot \\ 3/5998 \\ 3/8900 \end{bmatrix}$$

$$\sum_{j=1}^5 w_j \delta_j^2 = (-5 + 3/8900)^2 + 2(-3 + 3/5998)^2 + (\cdot - \cdot)^2 + 2(3 - 3/5998)^2 + (5 - 3/8900)^2 = 3/9032$$

۲- مسئله ۱۲ از فصل ۹ کتاب روشهای محاسبات عددی

$$y = \sqrt{ax+b} \rightarrow y^r = ax+b \rightarrow f_1(x) = x, f_r(x) = 1, Y = \begin{bmatrix} 1 \\ 9 \\ 16 \end{bmatrix}, F = \begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 2 & 1 \end{bmatrix}, c = \begin{bmatrix} a \\ b \end{bmatrix}$$

$$F^T F = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 1 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 5 & 3 \\ 3 & 3 \end{bmatrix}, F^T Y = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 9 \\ 16 \end{bmatrix} = \begin{bmatrix} 41 \\ 26 \end{bmatrix} \rightarrow \begin{bmatrix} 5 & 3 \\ 3 & 3 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 41 \\ 26 \end{bmatrix} \rightarrow$$

$$\begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 7/5 \\ 7/6 \end{bmatrix} \rightarrow y^r = 7/5x + 7/6, \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix} \rightarrow \begin{bmatrix} 7 \\ 6 \\ 26 \\ 3 \\ 97 \\ 6 \end{bmatrix} \rightarrow \sum_{j=1}^r \delta_j^r = (1 - \frac{7}{6})^r + (9 - \frac{26}{3})^r + (16 - \frac{97}{6})^r = \frac{1}{6}$$

۳- مسئله ۲۴ از فصل ۱۰ کتاب روشهای محاسبات عددی

$$\begin{cases} x_1 + x_2 \leq 10 \\ 2x_1 + x_2 \geq 8 \\ x_1 + 2x_2 \leq 10 \end{cases}, F = 60x_1 + 60x_2 \rightarrow \begin{cases} x_1 + x_2 + x_3 = 10 \\ 2x_1 + x_2 - x_4 + x_5 = 8 \\ x_1 + 2x_2 + x_6 = 10 \end{cases}$$

$$F = 60x_1 + 60x_2 - Mx_3 = (60 + 2M)x_1 + 60x_2 + Mx_3 - Mx_4 - 8M$$

$$\begin{bmatrix} 1 & 1 & 0 & 0 & 1 & 0 & 0 & 10 \\ 2 & 1 & 0 & -1 & 1 & 0 & 0 & 8 \\ 1 & 2 & 0 & 0 & 0 & 1 & 0 & 10 \\ -(60+2M) & -60 & -M & M & 0 & 0 & 0 & -8M \end{bmatrix} \rightarrow$$

$$\begin{bmatrix} 1 & 1 & 0 & 0 & 1 & 0 & 0 & 10 \\ 1 & 0 & 1 & -0.5 & 0.5 & 0 & 0 & 4 \\ 1 & 2 & 0 & 0 & 0 & 1 & 0 & 10 \\ -(60+2M) & -60 & -M & M & 0 & 0 & 0 & -8M \end{bmatrix} \rightarrow$$

$$\begin{bmatrix} 0 & 1 & -1 & 0.5 & 1 & -0.5 & 0 & 6 \\ 1 & 0 & 1 & -0.5 & 0 & 0.5 & 0 & 4 \\ 0 & 2 & -1 & 0.5 & 0 & -0.5 & 1 & 6 \\ -60 & 60+M & 60 & 0 & 30+M & 0 & 240 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 0 & 1 & -1 & 0.5 & 1 & -0.5 & 0 & 6 \\ 1 & 0 & 1 & -0.5 & 0 & 0.5 & 0 & 4 \\ 0 & 1 & -0.5 & 0.25 & 0 & -0.25 & 0.5 & 3 \\ 0 & -60 & 60+M & 60 & 0 & 30+M & 0 & 240 \end{bmatrix} \rightarrow$$

$$\begin{bmatrix} 0 & 0 & -0.5 & 0.25 & 1 & -0.25 & -0.5 & 3 \\ 1 & 0 & 1 & -0.5 & 0 & 0.5 & 0 & 4 \\ 0 & 1 & -0.5 & 0.25 & 0 & -0.25 & 0.5 & 3 \\ 0 & 0 & 30+M & 75 & 0 & 15+M & 30 & 420 \end{bmatrix} \rightarrow \begin{cases} x_1 = x_2 = x_3 = x_4 = 0 \\ x_1 = 4 \\ x_2 = 3, x_3 = 3 \end{cases}, F_{\max} = 420$$

۴- مسئله ۲۳ از فصل ۱۰ کتاب روشهای محاسبات عددی با کره

$$L = (x-1)^2 + (y-2)^2 + (z-3)^2 - \lambda[(x-1)^2 + y^2 + z^2 - 4]$$

$$\frac{\partial L}{\partial x} = 2(x-1) - 2\lambda(x-1) = 0 \quad [1], \quad \frac{\partial L}{\partial y} = 2(y-2) - 2\lambda y = 0 \quad [2], \quad \frac{\partial L}{\partial z} = 2(z-3) - 2\lambda z = 0 \quad [3],$$

$$\frac{\partial L}{\partial \lambda} = 0 \rightarrow (x-1)^2 + y^2 + z^2 - 4 = 0 \quad [3] \quad [1] \rightarrow \lambda = 1 \text{ or } x = 1$$

$$\lambda = 1 \xrightarrow{[2]} -4 = 0 \text{ no answer}$$

$$[2] \rightarrow \lambda = \frac{y-2}{y}, \quad [3] \rightarrow \lambda = \frac{z-3}{z} \Rightarrow \frac{y-2}{y} = \frac{z-3}{z} \rightarrow -2z = -3y \rightarrow z = 1/5y$$

$$x = 1 \xrightarrow{[3]} y^2 + z^2 - 4 = 0 \rightarrow y^2 + 2/25y^2 = 4 \rightarrow y^2 = \frac{4}{3/25} \rightarrow y = 1/1.094 \rightarrow z = 1/6.641 \rightarrow \lambda = -0.1828$$

$$H = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix}, H \text{ is PD} \rightarrow L_{\min} = 2/5778$$

پس نقطه بدست آمده محل مینیمم است و تابع داده شده نسبت به کره ماکزیمم ندارد.