

수치 해석 기초 중간고사 I 답안

문제 1.

(가) 10진수로 나타낸 실수 $A=9875.36912745$ 를 2진수로 나타내시오.

2 9875	0.36912745
2 4937...1	× 2
2 2468...1	0.73825490
2 1234...0	× 2
2 617 ...0	1.4765098
2 308 ...1	× 2
2 154 ...0	0.9530196
2 77 ...0	× 2
2 38 ...1	1.9060392
2 19 ...0	× 2
2 9 ...1	1.8120784
2 4 ...1	× 2
2 2 ...0	1.6241568
1 ...0	× 2
	1.2483136
	× 2
	0.4966272
	× 2
	0.9932544
	× 2
	1.9865088

$\therefore (10011010010011.0101111001)_2$

or $0.100110100100110101111001 \times 2^{14}$

(나) 이 수를 다음 그림과 같이 전산기의 32 bit memory location 에 저장하고자 한다. Bit 내에 0 혹은 1을 채워 넣으시오.

지수부 = $64 + 14 = 78$
 $78 = 1001110_2$

1	1	0	0	1	1	1	0	1	0	0	1	1	0	1	0	0	1	0	0	1	1	0	1	0	1	1	1	1	0	0	1
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(다) 32 bit memory에 저장된 A의 근사치를 $fl(A)$ 라 한다. $A - fl(A)$ 를 구하라.

$A=9875.36912745$

$$f(A) = 2^{13} + 2^{10} + 2^9 + 2^7 + 2^4 + 2^1 + 2^0 + 2^{-2} + 2^{-4} + 2^{-5} + 2^{-6} + 2^{-7} + 2^{-10}$$

$$= 9875.368164$$

$\therefore 0.00096345$

(라) $f(A)$ 의 유효 자리수는 몇 자리인가?

$$5 \times 10^{-8} \leq \left| \frac{0.00096345}{9875.36912745} \right| \approx 9.75609 \times 10^{-8} \leq 5 \times 10^{-7}$$

=> 7자리

문제 2.

(가) 다음 관계식을 증명하시오.

$$\begin{aligned} f[x_i] &= f(x_i) \\ f[x_i, x_{i+1}] &= \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i} = \frac{1}{h} \Delta f(x_i) \\ f[x_i, x_{i+1}, x_{i+2}] &= \frac{f[x_{i+1}, x_{i+2}] - f[x_i, x_{i+1}]}{x_{i+2} - x_i} = \frac{1}{2h} \left[\frac{1}{h} \Delta f(x_{i+1}) - \frac{1}{h} \Delta f(x_i) \right] \\ &= \frac{1}{2h^2} \Delta^2 f(x_i) \\ f[x_i, x_{i+1}, x_{i+2}, x_{i+3}] &= \frac{f[x_{i+1}, x_{i+2}, x_{i+3}] - f[x_i, x_{i+1}, x_{i+2}]}{x_{i+3} - x_i} \\ &= \frac{\frac{1}{2h^2} \Delta^2 f(x_{i+1}) - \frac{1}{2h^2} \Delta^2 f(x_i)}{3h} = \frac{1}{3!h^3} \Delta^3 f(x_i) \\ \therefore f[x_i, x_{i+1}, x_{i+2}, \dots, x_{i+h}] &= \frac{1}{n!h^n} \Delta^n f(x_i) \end{aligned}$$

(나) 다음 등 간격으로 주어진 $(n+1)$ 개의 점에 대한 뉴턴 보간 다항식을 차분상을 써서 나타내어라. 또한 차분 연산자를 써서 나타내어라.

$$\begin{aligned} P_n(x) &\simeq f[x_i] + f[x_i, x_{i+1}](x-x_i) + f[x_i, x_{i+1}, x_{i+2}](x-x_i)(x-x_{i+1}) \\ &\quad + \dots + f[x_i, \dots, x_{i+n}](x-x_i)\dots(x-x_{i+n-1}) \\ P_n(x) &\simeq f(x_i) + \frac{1}{h} \Delta f(x_i)(x-x_i) + \frac{1}{2!h^2} \Delta^2 f(x_i)(x-x_i)(x-x_{i+1}) \\ &\quad + \dots + \frac{1}{n!h^n} \Delta^n f(x_i) \prod_{k=i}^{i+n-1} (x-x_k) \end{aligned}$$

(다) 다음 표는 어떤 다항식 $f(x)$ 의 점들, 즉 $(x, f(x))$ 를 나타낸다. $\Delta^t f(x) (t=1, 2, 3, 4, 5, \dots)$ 를

구하고 표를 메워라. 이 다항식의 차수는? $f(x)$ 를 구하여라.

x	0	1	2	3	4	5	6	7
$f(x)$	0	-2	-8	0	64	250	648	1372
$\Delta f(x)$	-2	-6	8	64	186	398	724	
$\Delta^2 f(x)$	-4	14	56	122	212	326		
$\Delta^3 f(x)$	18	42	66	90	114			
$\Delta^4 f(x)$	24	24	24	24				
$\Delta^5 f(x)$	0	0	0					

$$\begin{aligned}
 P_n(x) &\simeq f(0) + \Delta f(0)x + \frac{1}{2!} \Delta^2 f(0)x(x-1) + \frac{1}{3!} \Delta^3 f(0)x(x-1)(x-2) \\
 &\quad + \frac{1}{4!} \Delta^4 f(0)x(x-1)(x-2)(x-3) \\
 &= 0 - 2x - 2x(x-1) + 3x(x-1)(x-2) + x(x-1)(x-2)(x-3) \\
 &= x^4 - 3x^3
 \end{aligned}$$

차수 : 4차

문제 3.

(가) 중앙 차분 연산자를 써서 다음 미분 공식을 유도하라.

$$\begin{aligned}
 \frac{df(x)}{dx} &= \frac{2}{h} \sinh^{-1} \frac{\delta}{2} f(x) \\
 &= \frac{1}{h} \left(\delta - \frac{1}{24} \delta^3 + \dots \right) f(x) \\
 \frac{d^2 f(x)}{dx^2} &= \frac{1}{h^2} \left(\delta^2 - \frac{1}{12} \delta^4 + \frac{1}{90} \delta^6 \dots \right) f(x) \\
 &= \frac{\delta^2 f(x)}{h^2} - \frac{1}{12h^2} \left(h^4 \frac{d^4 f}{dx^4} \right) + O(h^6) \\
 &= \frac{f(x+h) - 2f(x) + f(x-h)}{h^2} - \frac{h^2}{12} f^{(4)}(x) + O(h^4) \\
 &\quad \left(\text{단, } \delta^n = \left(h \frac{d}{dx} + \dots \right)^n \right)
 \end{aligned}$$

(나) 전향 차분 연산자를 써서 다음 Simpson 적분 공식을 유도하시오

$$\begin{aligned}
f(x)dx &= \int_{x_{j-1}}^{x_j} f(x)dx + \int_{x_j}^{x_{j+1}} f(x)dx = (1+E) \int_{x_{j-1}}^{x_j} f(x)dx \\
\int_{x_{j-1}}^{x_{j+1}} &= (1+1+\Delta)h(1+\frac{1}{2}\Delta-\frac{1}{12}\Delta^2+\frac{1}{24}\Delta^3+\dots)f(x_{j-1}) \\
&= h(2+2\Delta+\frac{1}{3}\Delta^2-\frac{1}{90}\Delta^4+\dots)f(x_{j-1}) \\
&= \frac{h}{3} f(x_{j-1}) + 4f(x_j) + f(x_{j+1}) - \frac{h^5}{90} f^{(4)}(x_j) + O(h^7)
\end{aligned}$$

(다) (나)의 Simpson 공식을 다음과 같이 하여 유도해 보아라.

$$\begin{aligned}
I(x_{j+1}) &= I(x_j+h) = I(x_j) + I'(x_j)h + \frac{h^2}{2} I''(x_j) + \frac{h^3}{3!} I'''(x_j) + \frac{h^4}{4!} I^{(4)}(x_j) + \frac{h^5}{5!} I^{(5)}(x_j) + \frac{h^6}{6!} I^{(6)}(x_j) + O(h^7) \\
I(x_{j-1}) &= I(x_j-h) = I(x_j) - I'(x_j)h + \frac{h^2}{2} I''(x_j) - \frac{h^3}{3!} I'''(x_j) + \frac{h^4}{4!} I^{(4)}(x_j) - \frac{h^5}{5!} I^{(5)}(x_j) + \frac{h^6}{6!} I^{(6)}(x_j) + O(h^7) \\
I(x_{j+1}) - I(x_{j-1}) &= 2f(x_j)h + \frac{h^3}{3} f''(x_j) + \frac{h^5}{60} f^{(4)}(x_j) + O(h^7) \\
&= 2f(x_j)h + \frac{h^3}{3} \left[\frac{f(x_{j-1}) - 2f(x_j) + f(x_{j+1}))}{h^2} - \frac{h^2}{12} f^{(4)} + O(h^4) \right] + \frac{h^5}{60} f^{(4)} + O(h^7) \\
&= \frac{h}{3} f(x_{j-1}) + 4f(x_j) + f(x_{j+1}) - \frac{h^5}{90} f^{(4)}(x_j) + O(h^7)
\end{aligned}$$

문제 4.

$$(가) \quad h_0(X) = 3\left(\frac{X-X_1}{X_0-X_1}\right)^2 - 2\left(\frac{X-X_1}{X_0-X_1}\right)^3$$

$$\tilde{h}_0(X) = \left[\left(\frac{X-X_1}{X_0-X_1}\right)^2 - \left(\frac{X-X_1}{X_0-X_1}\right)^3 \right] (X_1 - X_0)$$

$$(나) \quad h_1(X) = 3\left(\frac{X-X_0}{X_1-X_0}\right)^2 - 2\left(\frac{X-X_0}{X_1-X_0}\right)^3$$

$$\tilde{h}_1(X) = \left[-\left(\frac{X-X_0}{X_1-X_0}\right)^2 + \left(\frac{X-X_0}{X_1-X_0}\right)^3 \right] (X_1 - X_0)$$