

TEMA A

ESERCIZIO 2

$$K(f(x)) = \left| \frac{xf'(x)}{f(x)} \right| = \left| \frac{x e^{2x^2} 4x}{e^{2x^2}} \right| = 4x^2$$
$$4x^2 < 100 \iff -5 < x < 5$$

ESERCIZIO 3

$$\alpha = 2$$

- 1) $f(1) = 1 - 8 = -7 < 0$, $f(4) = 64 - 8 = 56 > 0$;
 - 2) $f'(x) = 3x^2 > 0$, $\forall x \in [1, 4]$; $f'(1) = 3$, $f'(4) = 48$;
 - 3) $f''(x) = 6x > 0$, $\forall x \in [1, 4]$;
 - 4) $\left| \frac{f(1)}{f'(1)} \right| = \frac{7}{3} < 3$; $\left| \frac{f(4)}{f'(4)} \right| = \frac{56}{48} < 3$;
- 1)+2)+3)+4) \Rightarrow Il metodo di Newton converge ad $\alpha \forall x_0 \in [1, 4]$

$$x_{k+1} = x_k - \frac{x_k^3 - 8}{3x_k^2} = \frac{2x_k^3 + 8}{3x_k^2} = \frac{2}{3}x_k + \frac{8}{3x_k^2}$$
$$g(x) = \frac{2}{3}x + \frac{8}{3x^2}, \quad g(2) = 2$$

Studio di $y = g(x)$.

C.E. $x \neq 0$, asintoto verticale $x = 0$, asintoto obliquo $y = \frac{2}{3}x$.

$g(x) > 0$ se $2x^3 + 8 > 0$, cioè $x > -\sqrt[3]{4}$

$g'(x) = \frac{2}{3} - \frac{16}{3x^3} = \frac{2x^3 - 16}{3x^3} > 0$, se $x < 0 \vee x > 2$;

Minimo: $(2, 2)$

Studio della convergenza al variare di x_0

$0 < x_0 < \alpha \longrightarrow x_1 > \alpha$;

$x_0 > \alpha \longrightarrow x_n \searrow \alpha$

(successione monotona decrescente limitata inferiormente da α)

$g'(2) = 0$ (ovvio per il metodo di Newton, $\alpha = 2$ ha molteplicità 1)

$g''(2) \neq 0 \implies 2^\circ$ ordine.

(Facoltativo) Condizione sufficiente per la convergenza:

$$|g'(x)| < 1 \iff \left| \frac{2x^3 - 16}{3x^3} \right| < 1 \iff x > \sqrt[3]{\frac{16}{5}}$$

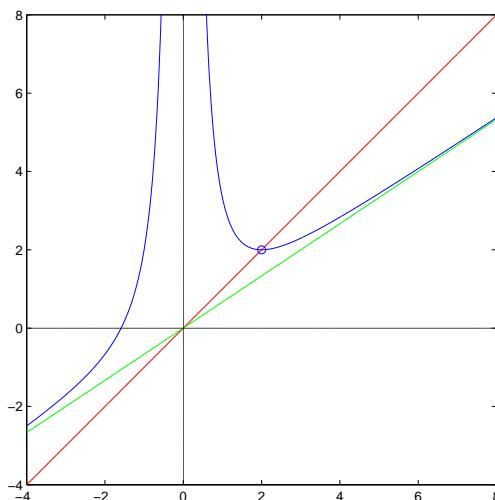


Figure 1: Grafico della funzione $g(x)$ (Tema A)

ESERCIZIO 4 (Ricordare l'ipotesi $\alpha > 1$)

4.1) Calcolo della fattorizzazione LU

$$m_{31} = \frac{1}{\alpha^2}, \quad a_{33} = \alpha - \frac{1}{\alpha^2} \frac{1}{\alpha} = \alpha - \frac{1}{\alpha^3}$$

$$\underbrace{\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \frac{1}{\alpha^2} & 0 & 1 \end{pmatrix}}_L \underbrace{\begin{pmatrix} \alpha & 0 & \frac{1}{\alpha} \\ 0 & 1 & 0 \\ 0 & 0 & \alpha - \frac{1}{\alpha^3} \end{pmatrix}}_U$$

$$\|A\|_\infty = \alpha + \frac{1}{\alpha}$$

$$\|L\|_\infty = 1 + \frac{1}{\alpha^2}, \quad \|U\|_\infty = \max \left\{ \alpha + \frac{1}{\alpha}, \alpha - \frac{1}{\alpha^3} \right\} = \alpha + \frac{1}{\alpha}$$

$$(\|A\|_\infty) \alpha + \frac{1}{\alpha} < (\|L\|_\infty \|U\|_\infty) \left(1 + \frac{1}{\alpha^2} \right) \left(\alpha + \frac{1}{\alpha} \right) = \alpha + \frac{1}{\alpha} + \underbrace{\left(\frac{1}{\alpha} + \frac{1}{\alpha^3} \right)}_{>0}$$

4.2) Per dimostrare che il metodo di Jacobi è convergente è sufficiente osservare che la matrice A è diagonalmente dominante. Oppure:

$$\det \begin{pmatrix} \alpha\lambda & 0 & \frac{1}{\alpha} \\ 0 & \lambda & 0 \\ \frac{1}{\alpha} & 0 & \alpha\lambda \end{pmatrix} = \lambda \left(\alpha^2 \lambda^2 - \frac{1}{\alpha^2} \right) = 0 \iff \lambda_1 = 0, \lambda_{2,3} = \pm \frac{1}{\alpha^2}$$

$$\rho(B_J) = \frac{1}{\alpha^2} < 1 \iff |\alpha| > 1$$

4.3)

$$A = M - N, \quad N = M - A = \begin{pmatrix} 0 & 0 & -\frac{1}{\alpha} \\ 0 & \alpha - 1 & 0 \\ -\frac{1}{\alpha} & 0 & 0 \end{pmatrix}$$

$$P = M^{-1}N = \begin{pmatrix} \frac{1}{\alpha} & 0 & 0 \\ 0 & \frac{1}{\alpha} & 0 \\ 0 & 0 & \frac{1}{\alpha} \end{pmatrix} \begin{pmatrix} 0 & 0 & -\frac{1}{\alpha} \\ 0 & \alpha - 1 & 0 \\ -\frac{1}{\alpha} & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & -\frac{1}{\alpha^2} \\ 0 & \frac{\alpha-1}{\alpha} & 0 \\ -\frac{1}{\alpha^2} & 0 & 0 \end{pmatrix}$$

$$\|P\|_{\infty} = \max \left\{ \underbrace{\frac{\alpha-1}{\alpha}}_{<1}, \underbrace{\frac{1}{\alpha^2}}_{<1} \right\} < 1$$

Oppure:

$$\det(P - \lambda I) = \det \begin{pmatrix} -\lambda & 0 & -\frac{1}{\alpha^2} \\ 0 & \frac{\alpha-1}{\alpha} - \lambda & 0 \\ -\frac{1}{\alpha^2} & 0 & -\lambda \end{pmatrix} = 0 \iff \left(\lambda - \frac{\alpha-1}{\alpha} \right) \left(\lambda^2 - \frac{1}{\alpha^4} \right) = 0$$

$$\lambda_1 = \frac{\alpha-1}{\alpha}, \quad \lambda_{2,3} = \pm \frac{1}{\alpha^2}, \quad \text{con } |\lambda_i| < 1, \quad \forall i = 1, 2, 3$$

TEMA B

ESERCIZIO 2

$$K(f(x)) = \left| \frac{xf'(x)}{f(x)} \right| = \left| \frac{x \cdot 2e^{x^2} \cdot 2x}{2e^{x^2}} \right| = 2x^2$$
$$2x^2 < 50 \iff -5 < x < 5$$

ESERCIZIO 3

$$\alpha = 3$$

1) $f(2) = 8 - 27 = -19 < 0$, $f(4) = 64 - 27 = 37 > 0$;

2) $f'(x) = 3x^2 > 0$, $\forall x \in [2, 4]$; $f'(2) = 12$, $f'(4) = 48$;

3) $f''(x) = 6x > 0$, $\forall x \in [2, 4]$;

4) $\left| \frac{f(2)}{f'(2)} \right| = \frac{19}{12} < 2$; $\left| \frac{f(4)}{f'(4)} \right| = \frac{37}{48} < 2$;

1)+2)+3)+4) \Rightarrow Il metodo di Newton converge ad $\alpha \forall x_0 \in [2, 4]$

$$x_{k+1} = x_k - \frac{x_k^3 - 27}{3x_k^2} = \frac{2x_k^3 + 27}{3x_k^2} = \frac{2}{3}x_k + \frac{9}{x_k^2}$$

$$g(x) = \frac{2}{3}x + \frac{9}{x^2}, \quad g(3) = 3$$

Studio di $y = g(x)$.

C.E. $x \neq 0$, asintoto verticale $x = 0$, asintoto obliquo $y = \frac{2}{3}x$.

$$g(x) > 0 \text{ se } 2x^3 + 27 > 0, \text{ cioè } x > -\sqrt[3]{\frac{27}{2}}$$

$$g'(x) = \frac{2}{3} - \frac{18}{x^3} = \frac{2x^3 - 54}{3x^3} > 0, \text{ se } x < 0 \vee x > 3;$$

Minimo: $(3, 3)$

Studio della convergenza al variare di x_0

$$0 < x_0 < \alpha \longrightarrow x_1 > \alpha;$$

$$x_0 > \alpha \longrightarrow x_n \searrow \alpha$$

(successione monotona decrescente limitata inferiormente da α)

$g'(3) = 0$ (ovvio per il metodo di Newton, $\alpha = 3$ ha molteplicità 1)

$g''(3) \neq 0 \implies 2^\circ$ ordine.

(Facoltativo) Condizione sufficiente per la convergenza:

$$|g'(x)| < 1 \iff \left| \frac{2x^3 - 54}{3x^3} \right| < 1 \iff x > \sqrt[3]{\frac{54}{5}}$$

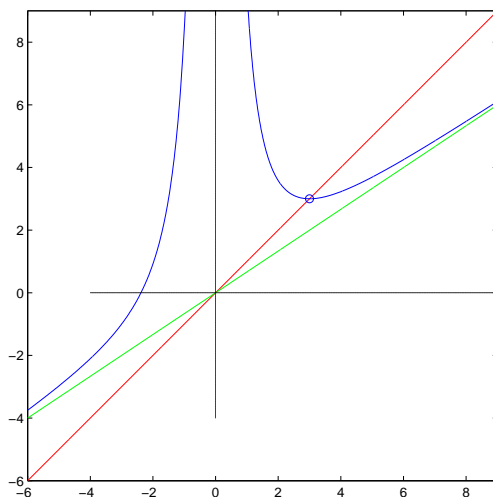


Figure 2: Grafico della funzione $g(x)$ (Tema B)

ESERCIZIO 4 (Ricordare l'ipotesi $\alpha > 2$)

4.1) Calcolo della fattorizzazione LU

$$m_{31} = \frac{4}{\alpha^2}, \quad a_{33} = \alpha - \frac{4}{\alpha^2} \frac{4}{\alpha} = \alpha - \frac{16}{\alpha^3}$$

$$\underbrace{\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \frac{4}{\alpha^2} & 0 & 1 \end{pmatrix}}_L \underbrace{\begin{pmatrix} \alpha & 0 & \frac{4}{\alpha} \\ 0 & 4 & 0 \\ 0 & 0 & \alpha - \frac{16}{\alpha^3} \end{pmatrix}}_U$$

$$\|A\|_\infty = \alpha + \frac{4}{\alpha}$$

$$\|L\|_\infty = 1 + \frac{4}{\alpha^2}, \quad \|U\|_\infty = \max \left\{ \alpha + \frac{4}{\alpha}, \alpha - \frac{16}{\alpha^3} \right\} = \alpha + \frac{4}{\alpha}$$

$$(\|A\|_\infty =) \alpha + \frac{4}{\alpha} < (\|L\|_\infty \|U\|_\infty =) \left(1 + \frac{4}{\alpha^2}\right) \left(\alpha + \frac{4}{\alpha}\right) = \alpha + \frac{4}{\alpha} + \underbrace{\left(\frac{4}{\alpha} + \frac{16}{\alpha^3}\right)}_{>0}$$

4.2) Per dimostrare che il metodo di Gauss-Seidel è convergente è sufficiente osservare che la matrice A è diagonalmente dominante. Oppure:

$$\det \begin{pmatrix} \alpha\lambda & 0 & \frac{4}{\alpha} \\ 0 & 4\lambda & 0 \\ \frac{4}{\alpha}\lambda & 0 & \alpha\lambda \end{pmatrix} = 4\lambda \left(\alpha^2\lambda^2 - \frac{16}{\alpha^2} \right) = 0 \iff \lambda_{1,2} = 0, \quad \lambda_3 = \frac{16}{\alpha^4}$$

$$\rho(B_J) = \frac{16}{\alpha^4} < 1 \iff |\alpha| > 2$$

4.3)

$$A = M - N, \quad N = M - A = \begin{pmatrix} 0 & 0 & -\frac{4}{\alpha} \\ 0 & \alpha - 4 & 0 \\ -\frac{4}{\alpha} & 0 & 0 \end{pmatrix}$$

$$P = M^{-1}N = \begin{pmatrix} \frac{1}{\alpha} & 0 & 0 \\ 0 & \frac{1}{\alpha} & 0 \\ 0 & 0 & \frac{1}{\alpha} \end{pmatrix} \begin{pmatrix} 0 & 0 & -\frac{4}{\alpha} \\ 0 & \alpha - 4 & 0 \\ -\frac{4}{\alpha} & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & -\frac{4}{\alpha^2} \\ 0 & \frac{\alpha-4}{\alpha} & 0 \\ -\frac{4}{\alpha^2} & 0 & 0 \end{pmatrix}$$

$$\|P\|_{\infty} = \max \left\{ \underbrace{\frac{\alpha-4}{\alpha}}_{<1}, \underbrace{\frac{4}{\alpha^2}}_{<1} \right\} < 1$$

Oppure:

$$\det(P - \lambda I) = \det \begin{pmatrix} -\lambda & 0 & -\frac{4}{\alpha^2} \\ 0 & \frac{\alpha-4}{\alpha} - \lambda & 0 \\ -\frac{4}{\alpha^2} & 0 & -\lambda \end{pmatrix} = 0 \iff \left(\lambda - \frac{\alpha-4}{\alpha} \right) \left(\lambda^2 - \frac{16}{\alpha^4} \right) = 0$$

$$\lambda_1 = \frac{\alpha-4}{\alpha}, \quad \lambda_{2,3} = \pm \frac{4}{\alpha^2}, \quad \text{con } |\lambda_i| < 1, \quad \forall i = 1, 2, 3$$