

Greske približnih vrednosti funkcije

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5:56 PM

$$y = f(x_1, \dots, x_n)$$
$$y^* = f(x_1^*, \dots, x_n^*)$$

granica aps. greske

$$A f^* = A y^* = \sup_{(x_1, \dots, x_n) \in G} |f(x_1, \dots, x_n) - f(x_1^*, \dots, x_n^*)|$$

granica relative greske

$$R f^* = R y^* = \frac{A y^*}{|y^*|}$$

$$\Delta = y - y^* = f(x_1, \dots, x_n) - f(x_1^*, \dots, x_n^*) \quad , \Delta_i = x_i - x_i^*$$

$$= \underbrace{f(x_1^* + \Delta_1, \dots, x_n^* + \Delta_n)} - f(x_1^*, \dots, x_n^*)$$

$$= \left[\cancel{f(x_1^*, \dots, x_n^*)} + \frac{1}{1!} \cdot \left(\cancel{\frac{\partial f}{\partial x_1}} \cdot \Delta_1 + \dots + \frac{\partial f}{\partial x_n} \cdot \Delta_n \right) + \underbrace{\varepsilon(\underbrace{\Delta_1}_{\rightarrow 0}, \dots, \underbrace{\Delta_n}_{\rightarrow 0})}_{\rightarrow 0} \right] - \cancel{f(x_1^*, \dots, x_n^*)}$$

$$\approx \sum_{i=1}^n \frac{\partial f}{\partial x_i} \cdot \Delta_i$$

$$\frac{\partial f}{\partial x_i} = f'_{x_i}(x_1^*, \dots, x_n^*)$$

$$\underline{\Delta f^*} = \sum_{i=1}^n \left| \frac{\partial f}{\partial x_i} \right| \cdot \underline{\Delta x_i^*}$$

$$\Delta x_i^* = |\Delta_i|$$

linearna ocena aps. greske

$$\underline{A f^*} = \sum_{i=1}^n \left| \frac{\partial f}{\partial x_i} \right| \cdot \underline{A x_i}$$

opšta f.la za granicu aps. gr.