

計算機在工程應用—柯西主值積分

$$\int_{-a}^a \frac{f(x)}{x} dx = ?$$

$$\int_{-a}^0 \frac{f(x)}{x} dx + \int_0^a \frac{f(x)}{x} dx = ?$$

$$\int_0^a \frac{f(x) - f(-x)}{x} dx = ?$$

$$\lim_{x \rightarrow 0} \frac{f(x) - f(-x)}{x} = f'(0^+) + f'(0^-)$$

$\frac{f(x)}{x}$ is singular function, if $f(0) \neq 0$

$\frac{f(x) - f(-x)}{x}$ is regular function

Methods of solution:

(1). Gaussian quadrature for $\int_{-a}^a \frac{f(x)}{x} dx$

(2). Gaussian quadrature for $\int_0^a \frac{f(x) - f(-x)}{x} dx$

(3). Trapezoidal rule for $\int_0^a \frac{f(x) - f(-x)}{x} dx$

Comparisons for the three methods.

【存檔：c:/ctex/course/cauchy1.te】 【建檔:Sep./18/'95】