

ภาคผนวก ข

การคำนวณค่า $b(0)$

$$b(0) = \left\{ \frac{\left[\int_{-\infty}^{\infty} u^2 K(u) du \right]^2 \int_{-1}^0 K_0(u)^2 du}{\left[\int_{-1}^0 u^2 K_0(u) du \right]^2 \int_{-\infty}^{\infty} K(u)^2 du} \right\}^{\frac{1}{5}}$$

ฟังก์ชันเคอร์เนลแบบเกาส์เซียน คือ $K(u) = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}u^2\right)$

ฟังก์ชันเคอร์เนลของจุดสิ้นสุด คือ $K_{(0)}(u) = 6 + 18u + 12u^2$

พิจารณา $\int_{-\infty}^{\infty} K(u)^2 du$

$$\begin{aligned} \int_{-\infty}^{\infty} K(u)^2 du &= \int_{-\infty}^{\infty} \left[\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}u^2\right) \right]^2 du = \int_{-\infty}^{\infty} \left[\frac{1}{2\pi} \exp(-u^2) \right] du \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \exp(-u^2) du = \frac{1}{2\pi} \left(\frac{\sqrt{\pi}}{2} \times \frac{2}{\sqrt{\pi}} \right) \int_{-\infty}^{\infty} \exp(-u^2) du \\ &= \frac{1}{4\sqrt{\pi}} \left(\frac{2}{\sqrt{\pi}} \right) \int_{-\infty}^{\infty} \exp(-u^2) du \\ &= \frac{1}{4\sqrt{\pi}} \left(\frac{2}{\sqrt{\pi}} \right) \left(\int_{-\infty}^0 \exp(-u^2) du + \int_0^{\infty} \exp(-u^2) du \right) \\ &= \frac{1}{4\sqrt{\pi}} \left(\frac{2}{\sqrt{\pi}} \int_{-\infty}^0 \exp(-u^2) du + \frac{2}{\sqrt{\pi}} \int_0^{\infty} \exp(-u^2) du \right) \\ &= \frac{1}{4\sqrt{\pi}} \left(\frac{2}{\sqrt{\pi}} \int_{-\infty}^0 \exp(-u^2) du + \frac{2}{\sqrt{\pi}} \int_0^{\infty} \exp(-u^2) du \right) \\ &= \frac{1}{4\sqrt{\pi}} \left(-\frac{2}{\sqrt{\pi}} \int_0^{-\infty} \exp(-u^2) du + \frac{2}{\sqrt{\pi}} \int_0^{\infty} \exp(-u^2) du \right) \end{aligned}$$

Error function : $erf(x) = \frac{2}{\sqrt{\pi}} \int_0^x \exp(-u^2) du$

ซึ่ง $erf(\infty) = 1$ และ $erf(-\infty) = -1$ (แสดงรายละเอียดในภาคผนวก ค)

$$= \frac{1}{4\sqrt{\pi}} (-erf(-\infty) + erf(\infty)) = \frac{1}{4\sqrt{\pi}} (-(-1) + 1) = \frac{2}{4\sqrt{\pi}}$$

$$= \frac{1}{2\sqrt{\pi}}$$

ดังนั้น $\int_{-\infty}^{\infty} K(u)^2 du = \frac{1}{2\sqrt{\pi}}$

พิจารณา $\int_{-\infty}^{\infty} u^2 K(u) du$

$$\int_{-\infty}^{\infty} u^2 K(u) du = \int_{-\infty}^{\infty} u^2 \left[\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}u^2\right) \right] du = \int_{-\infty}^{\infty} \left[\frac{u^2}{\sqrt{2\pi}} \exp\left(-\frac{u^2}{2}\right) \right] du$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left[u^2 \exp\left(-\frac{u^2}{2}\right) \right] du = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left[(u)(u) \exp\left(-\frac{u^2}{2}\right) \right] du$$

$$= \frac{1}{\sqrt{2\pi}} \left[\left(-u \exp\left(-\frac{u^2}{2}\right) \right) \Big|_{-\infty}^{\infty} + \int_{-\infty}^{\infty} \exp\left(-\frac{u^2}{2}\right) du \right]$$

$$= -\frac{1}{\sqrt{2\pi}} \left(u \exp\left(-\frac{u^2}{2}\right) \Big|_{-\infty}^{\infty} \right) + \frac{1}{\sqrt{2\pi}} \left(\int_{-\infty}^{\infty} \exp\left(-\frac{u^2}{2}\right) du \right)$$

$$= -\frac{1}{\sqrt{2\pi}} \left(\lim_{u \rightarrow \infty} \frac{u}{\exp\left(\frac{u^2}{2}\right)} - \lim_{u \rightarrow -\infty} \frac{u}{\exp\left(\frac{u^2}{2}\right)} \right) + \frac{1}{\sqrt{2\pi}} (\sqrt{2}) \int_{-\infty}^{\infty} \exp\left(-\left(\frac{u}{\sqrt{2}}\right)^2\right) d\left(\frac{u}{\sqrt{2}}\right)$$

กำหนดให้ $t = \frac{u}{\sqrt{2}}$

$$= -\frac{1}{\sqrt{2\pi}} (0 - 0) + \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} \exp(-t^2) dt = \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} \exp(-t^2) dt$$

$$= \left(\frac{1}{2}\right) (2) \left(\frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} \exp(-t^2) dt \right) = \left(\frac{1}{2}\right) \left(\frac{2}{\sqrt{\pi}} \int_{-\infty}^{\infty} \exp(-t^2) dt \right)$$

$$= \frac{1}{2} \left(\frac{2}{\sqrt{\pi}} \int_{-\infty}^0 \exp(-t^2) dt + \frac{2}{\sqrt{\pi}} \int_0^{\infty} \exp(-t^2) dt \right)$$

$$= \frac{1}{2} \left(-\frac{2}{\sqrt{\pi}} \int_0^{-\infty} \exp(-t^2) dt + \frac{2}{\sqrt{\pi}} \int_0^{\infty} \exp(-t^2) dt \right)$$

Error function : $erf(x) = \frac{2}{\sqrt{\pi}} \int_0^x \exp(-u^2) du$

ซึ่ง $erf(\infty) = 1$ และ $erf(-\infty) = -1$ (แสดงรายละเอียดในภาคผนวก ค)

$$= \frac{1}{2} (-erf(-\infty) + erf(\infty)) = \frac{1}{2} (-(-1) + 1) = \frac{2}{2}$$

$$= 1$$

ดังนั้น $\int_{-\infty}^{\infty} u^2 K(u) du = 1$

พิจารณา $\int_{-1}^0 K_0(u)^2 du$

$$\int_{-1}^0 K_0(u)^2 du = \int_{-1}^0 (6 + 18u + 12u^2)^2 du = \int_{-1}^0 (144u^4 + 432u^3 + 468u^2 + 216u + 36) du$$

$$= \frac{144u^5}{5} + \frac{432u^4}{4} + \frac{468u^3}{3} + \frac{216u^2}{2} + 36u + c \Big|_{-1}^0 \quad \text{เมื่อ } c \text{ คือค่าคงที่}$$

$$= \frac{144u^5}{5} + 108u^4 + 156u^3 + 108u^2 + 36u + c \Big|_{-1}^0$$

$$= \left[\frac{144(0)^5}{5} + 108(0)^4 + 156(0)^3 + 108(0)^2 + 36(0) + c \right] -$$

$$\left[\frac{144(-1)^5}{5} + 108(-1)^4 + 156(-1)^3 + 108(-1)^2 + 36(-1) + c \right]$$

$$= c - \left[-\frac{144}{5} + 108 - 156 + 108 - 36 + c \right] = \frac{144}{5} - 108 + 156 - 108 + 36$$

$$= \frac{24}{5}$$

ดังนั้น $\int_{-1}^0 K_0(u)^2 du = \frac{24}{5}$

พิจารณา $\int_{-1}^0 u^2 K_0(u) du$

$$\begin{aligned} \int_{-1}^0 u^2 K_0(u) du &= \int_{-1}^0 u^2 (6 + 18u + 12u^2) du = \int_{-1}^0 (6u^2 + 18u^3 + 12u^4) du \\ &= \left. \frac{6u^3}{3} + \frac{18u^4}{4} + \frac{12u^5}{5} + c \right|_{-1}^0 \quad \text{เมื่อ } c \text{ คือค่าคงที่} \\ &= \left. 2u^3 + \frac{9u^4}{2} + \frac{12u^5}{5} + c \right|_{-1}^0 \\ &= \left[2(0)^3 + \frac{9(0)^4}{2} + \frac{12(0)^5}{5} + c \right] - \left[2(-1)^3 + \frac{9(-1)^4}{2} + \frac{12(-1)^5}{5} + c \right] \\ &= c - \left[-2 + \frac{9}{2} - \frac{12}{5} + c \right] = 2 - \frac{9}{2} + \frac{12}{5} \\ &= -\frac{1}{10} \end{aligned}$$

ดังนั้น $\int_{-1}^0 u^2 K_0(u) du = -\frac{1}{10}$

ทำการคำนวณค่า $b(0)$ ได้ดังนี้

$$\begin{aligned} b(0) &= \left\{ \frac{\left[\int_{-\infty}^{\infty} u^2 K(u) du \right]^2 \int_{-1}^0 K_0(u)^2 du}{\left[\int_{-1}^0 u^2 K_0(u) du \right]^2 \int_{-\infty}^{\infty} K(u)^2 du} \right\}^{\frac{1}{5}} \\ &= \left\{ \frac{(1)^2 \left(\frac{24}{5} \right)}{\left(-\frac{1}{10} \right)^2 \left(\frac{1}{2\sqrt{\pi}} \right)} \right\}^{\frac{1}{5}} = \left\{ \frac{(1) \left(\frac{24}{5} \right)}{\left(\frac{1}{100} \right) \left(\frac{1}{2\sqrt{\pi}} \right)} \right\}^{\frac{1}{5}} \\ &= \left\{ \frac{(24)(100)(2\sqrt{\pi})}{5} \right\}^{\frac{1}{5}} = (960\sqrt{\pi})^{\frac{1}{5}} \\ &\approx 4.427786896 \end{aligned}$$

ดังนั้น จะได้ว่า $b(0) \approx 4.427786896$