

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.000

LEAST SQUARES REGRESSION

Goal: minimize the sum of the squares of the residual errors.



$$S_r = \sum_{i=1}^n d_i = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)$$

1. sum of the square errors.
2. minimize the square of the errors.

$$a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$$

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \Rightarrow a_0 = 5 - 0.8$$

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{\sum y_i^2}{n-2}} \quad S_{y_2} = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum y_i^2}{n-1}} \quad S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}}$$

$$a_0 = 5 - 0.8x$$

POLYNOMIAL QUADRATIC REGRESSION:

$$S_r = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

Take derivative of S_r to find the error.

$$\frac{\partial S_r}{\partial a_0} = -2(\sum y_i - \sum a_0 - a_1 \sum x_i - a_2 \sum x_i^2) = 0$$

$$\frac{\partial S_r}{\partial a_1} = -2(\sum y_i x_i - \sum a_0 \sum x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$$

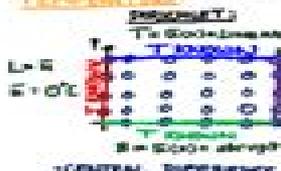
$$\frac{\partial S_r}{\partial a_2} = -2(\sum y_i x_i^2 - \sum a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$$

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix} \rightarrow [A][X] = [B]$$

$S_y = \sqrt{\frac{\sum y_i^2}{n}}$
COEFFICIENT OF DETERMINATION
 $r^2 = \frac{S_y^2 - S_{y_1}^2}{S_y^2}$

PDE'S

FINITE DIFFERENCE METHOD:



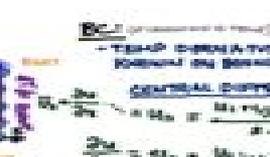
$$u_{i,j}(t) = u_{i,j}(t-\Delta t) - 2u_{i,j}(t) + u_{i,j}(t+\Delta t)$$

$$u_{i,j}(t) = \frac{u_{i,j}(t-\Delta t) - 2u_{i,j}(t) + u_{i,j}(t+\Delta t))}{\Delta t^2}$$

BC: (boundary conditions)
- Top boundary: $u_{i,0} = 0$
- Bottom boundary: $u_{i,N} = 0$
- Right boundary: $u_{i,N} = 0$
- Left boundary: $u_{i,0} = 0$



RIGHT BOUNDARY B.C.
 $\frac{\partial u}{\partial x} = 0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$
 $u_{i,j+1} = u_{i,j-1} + 2\Delta x$



BOTTOM BOUNDARY B.C.
 $\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j} - u_{i,j-1}}{\Delta y}$
 $u_{i,j} = u_{i,j-1} + 2\Delta y$



TOP BOUNDARY B.C.
 $\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j} - u_{i,j+1}}{2\Delta y}$
 $u_{i,j} = u_{i,j+1} + 2\Delta y$



LEFT BOUNDARY B.C.
 $u_{i,j} = u_{i,j-1} + 2\Delta x$

[A] MATRIX: $u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i,j-1} = 2\Delta x u_{i,j}$
 $-2u_{i,j-1} + 4u_{i,j} - u_{i,j+1} = -2\Delta x u_{i,j}$
 $-2u_{i,j-1} + 4u_{i,j} - u_{i,j+1} = -2\Delta x u_{i,j}$
 $-u_{i,j-1} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_{i,j}$
TOP: $-u_{i,j} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_{i,j}$

TRUNC ERROR:
CENTERED FINITE-DIFFERENCE ERROR:
TRUNC = $\frac{f(x) - f(x-h)}{h}$
 $f(x) = \frac{f(x-h) + 3f(x) - 3f(x+h) + f(x+h)}{4h}$

INTERPOLATION



ODE'S

-Euler's Method:
 $\frac{dy}{dx} = f(x,y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$

-Runge-Kutta Method:
 $\frac{dy}{dx} = f(x,y)$
 $y' = \frac{y^2 + 2x - f(x,y) + f(x_{i+1}, y_{i+1})}{2}$
 $y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1})}{2} \Delta x$

-Taylor Series:
 $y(x+\Delta x) = y(x) + \Delta x \frac{dy}{dx}(x) + \frac{\Delta x^2}{2} \frac{d^2y}{dx^2}(x) + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

CLASSIC 1st ORDER EULER-MULTA:

$y_{i+1} = y_i + \frac{1}{2} (k_1 + 2k_2 + 2k_3 + k_4) \Delta x$
 $k_1 = f(x_i, y_i)$
 $k_2 = f(x_i + \frac{1}{2} \Delta x, y_i + \frac{1}{2} k_1 \Delta x)$
 $k_3 = f(x_i + \frac{1}{2} \Delta x, y_i + \frac{1}{2} k_2 \Delta x)$
 $k_4 = f(x_i + \Delta x, y_i + k_3 \Delta x)$
Euler's Method: $y_{i+1} = y_i + \Delta x \frac{dy}{dx}(x_i, y_i)$
Runge-Kutta: $y_{i+1} = y_i + \Delta x \frac{dy}{dx}(x_i, y_i)$

EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example: $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 $\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$
 $\lambda = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

Single 2×2 :
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 $\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$
 $\lambda = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

Full matrix with path:
 $\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$
 $x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$
Eigen Value: $\lambda = 0$
 $x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$
 $x_1 + -1x_2 = 0 \Rightarrow x_1 = x_2$
Eigen Value: $\lambda = 0$
 $x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

5th ROW OF A MATRIX



Left boundary B.C.
 $u_{i,j} = u_{i,j-1} + 2\Delta x$

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Ying-Ying Zheng



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