

# NUMERICAL METHODS

C / RAPPY EXAM 12 / 11/19 / 2022 [20.000]

## LEAST SQUARES REGRESSION

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



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

Residual Error =  $y_i - \hat{y}_i$

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

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

## STANDARD ERROR:

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

## STANDARD DEVIATION:

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

$$a_0 = 5 - 0.8x$$

$$y = a_0 + a_1 x$$

## 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.

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

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

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

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

Coefficient of Determination:  $R^2 = \frac{S_{y_1}^2}{S_y^2}$

## PDE'S

### FINITE DIFFERENCE METHOD:



### PROBLEM 1:



$$u_0(x,y) = u(x,0) = 0$$

$$u_0(x,y) = u(x,1) = 0$$

### BC: (Boundary Conditions)

- Top boundary:  $u = 0$

- Bottom boundary:  $u = 0$

### INTERNAL NODES:

- Central difference:  $u_i = \frac{1}{4}(u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1}) + q$

- Right boundary:  $u_{i,j} = 0$

- Left boundary:  $u_{i,j} = 0$

### INTERNAL NODES:



### RIGHT BOUNDARY B.C.

$$\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

$$u_{i+1,j} = u_{i-1,j} + 2\Delta x \frac{\partial u}{\partial x}$$

### INTERNAL NODES:



### BOTTOM BOUNDARY B.C.

$$\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$

$$u_{i,j+1} = u_{i,j-1} + 2\Delta y \frac{\partial u}{\partial y}$$

### 5th ROW OF A MATRIX

Local's finite diff adjacent to boundary



### TOP BOUNDARY B.C.

$$\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j} - u_{i,j-1}}{\Delta y}$$

$$u_{i,j} = u_{i,j-1} + \Delta y \frac{\partial u}{\partial y}$$

### LEFT BOUNDARY B.C.

$$u_{i-1,j} = u_{i,j} - \Delta x \frac{\partial u}{\partial x}$$

## [A] MATRIX:

$$-u_{i-1,j} + 4u_{i,j} - u_{i+1,j} - u_{i,j-1} = -2\Delta x \frac{\partial u}{\partial x}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x \frac{\partial u}{\partial x}$$

$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x \frac{\partial u}{\partial x}$$

$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x \frac{\partial u}{\partial x}$$

## TRIC POINTS:

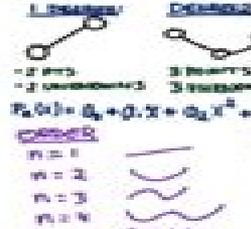
CENTERED FINITE-DIFFERENCE

$$f(x) = \frac{f(x_0) - f(x_1)}{2\Delta x}$$

$$f(x) = \frac{f(x_0) - 3f(x_1) + 3f(x_2) - f(x_3)}{12\Delta x}$$

## INTERPOLATION

Use a polynomial  $P(x)$



## 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:

$$\frac{dy}{dx} = f(x,y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

### Taylor Series:

$$y(x) = y_0 + y_0' \Delta x + \frac{y_0''}{2} (\Delta x)^2 + \dots$$

### Classic 4th Order Runge-Kutta:

$$y_{i+1} = y_i + \frac{\Delta x}{4} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$k_1 = f(x_i, y_i)$$

$$k_2 = f(x_i + \frac{1}{2}\Delta x, y_i + \frac{1}{2}k_1 \Delta x)$$

$$k_3 = f(x_i + \frac{1}{2}\Delta x, y_i + \frac{1}{2}k_2 \Delta x)$$

$$k_4 = f(x_i + \Delta x, y_i + k_3 \Delta x)$$

### Forward Finite Difference:

$$y_{i+1} = y_i + \Delta x \frac{dy}{dx} \Big|_{x_i}$$

### Backward Finite Difference:

$$y_i = y_{i-1} + \Delta x \frac{dy}{dx} \Big|_{x_{i-1}}$$

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# Numerical Computing With Matlab Solutions

**AN Whitehead**



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