NUMERICAL METHODS

LEAST SQUARES (SSE/RMS)

$$S_r = \sum e_i^2 = \sum (z_i - a_0 - a_1 x_i)^2$$

$$a_1 = \frac{n\sum(x_i y_i) - \sum x_i \sum y_i}{n\sum(x_i^2) - (\sum x_i)^2}$$

$$a_0 = \frac{\sum y}{n} \qquad a_1 = \frac{\sum x}{n} \Rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

Mean:
$$a_0 = \bar{y} - a_1 \bar{x}$$
$$y = a_0 + a_1 x$$

POLYNOMIAL (QUADRATIC) REGRESSION

$$S_r = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

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

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

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

$$\sum a_i = a_0 n$$

$$[A][X] = [B]$$

$$X = A \backslash B$$

Coefficient of Determination:
$$r^2 = \frac{S_t - S_r}{S_t}$$

STANDARD ERROR

$$S_y = \sqrt{\frac{S_r}{n-2}} \qquad S_{y/x} = \sqrt{\frac{\sum(y_i - y_i^{fit})^2}{n-2}}$$

STAND DEVIATION

$$S = \sqrt{\frac{S_t}{n-1}} \qquad S = \sqrt{\frac{\sum(y_i - \bar{y})^2}{n-1}}$$

INTERPOLATION
USE A POLYNOMIAL FIT:

1. LINEAR	DEGREE 1	DEGREE 2	DEGREE n
2 PTS	3 PTS	4 PTS	n+1 PTS

$$P_n(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

ORDER / TURNS:
- n = 1 : 0
- n = 2 : 1
- n = 3 : 2
- n = 4 : 3
- n : n-1

SPLINES
$$m_i = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$$

ODE'S

EULER'S METHOD:
$$\frac{dy}{dx} = f(x,y) \qquad y_{i+1} = y_i + f(x_i, y_i) h$$

HEUN'S METHOD:
$$\frac{dy}{dx} = f(x,y)$$
$$x_i - y_i = f(x_i, y_i) \Delta x$$
$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$
$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$
$$y' = \frac{y_i' + y_{i+1}'}{2} = \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}$$
$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}\Delta x$$

TAYLOR SERIES:
$$y(x+\Delta x) = y(x) + \frac{dy}{dx}(x_0)\Delta x$$
$$y(x+\Delta x) = y(x) + f(x,y)\Delta x$$

CLASSIC 4TH ORDER RUNGE-KUTTA:
$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)\Delta x$$
$$k_1 = f(x_i, y_i)$$
$$k_2 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_1 \Delta x)$$
$$k_3 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_2 \Delta x)$$
$$k_4 = f(x_i + \Delta x, \; y_i + k_3 \Delta x)$$

DORMAND PRINCE RUNGE-KUTTA:
$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$
$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$

EIGEN VALUES
λ = EIGEN VALUE

$$\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$$

PDE'S

FINITE DIFFERENCE METHOD

TEMPERATURE

$$u_{xx}(x,y) = \frac{u(x-\Delta x, y) - 2u(x,y) + u(x+\Delta x, y)}{\Delta x^2}$$

$$u_{yy}(x,y) = \frac{u(x, y-\Delta y) - 2u(x,y) + u(x, y+\Delta y)}{\Delta y^2}$$

UNSTEADY HEAT EQN:
$$u_t = k(u_{xx} + u_{yy}) + q$$

BC: Right Neumann, Bottom Neumann, Top Neumann, Left Neumann

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

[A] MATRIX:
$$u_{i-1,j} + 4u_{i,j} - u_{i+1,j} - u_{i,j+1} = 2\Delta x \, \bar{q}_0$$

LEFT:
$$-2u_{i+1,j} + 4u_{i,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x \, \bar{q}_0$$

RIGHT:
$$-2u_{i-1,j} + 4u_{i,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x \, \bar{q}_0$$

BOTTOM:
$$-2u_{i-1,j} - u_{i,j} + 4u_{i,j} - 2u_{i,j+1} = -2\Delta x \, \bar{q}_0$$

TOP:
$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x \, \bar{q}_0$$

MISC EQN'S
CENTERED FINITE DIVIDED DIFFERENCE:
$$f'(x) = \frac{f(x_{i+1}) - f(x_{i-1})}{2h}$$
$$f'(x) = \frac{-f(x_{i+2}) + 8f(x_{i+1}) - 8f(x_{i-1}) + f(x_{i-2})}{12h}$$

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Tobias Bleicker

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