

# NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 [20.00]

### LEAST SQUARES REGRESSION

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

$S_y = \sum (y_i - a_0 - a_1 x_i)^2$   
 $a_0 = \frac{\sum y_i}{n}$   
 $a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$

**STANDARD ERROR:**  
 $S_{y_1} = \sqrt{\frac{S_y}{n-2}}$      $S_{y_2} = \sqrt{\frac{S_y (1-x^2)}{n-2}}$

**STANDARD DEVIATION:**  
 $S_y = \sqrt{\frac{S_y}{n-1}}$      $S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}}$

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

### INTERPOLATION

Use a 4th order polynomial

Order	Nodes	Degree
1	2	1
2	3	2
3	4	3
4	5	4

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

**SPINES:**  
 $P_n = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

### POLYNOMIAL QUADRATIC REGRESSION

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

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

$[ \sum x_i^4 \quad \sum x_i^3 \quad \sum x_i^2 ] \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = [ \sum x_i^4 y_i \quad \sum x_i^3 y_i \quad \sum x_i^2 y_i ]$

### ODE'S

**Runge-Kutta Method:**  
 $y_{n+1} = y_n + f(x_n, y_n) \Delta x$

**Heun's Method:**  
 $y' = f(x, y)$   
 $y_{n+1} = y_n + \frac{\Delta x}{2} (f(x_n, y_n) + f(x_{n+1}, y_{n+1}))$

**Taylor Series:**  
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$

**CLASSIC 4th ORDER Runge-Kutta:**  
 $y_{n+1} = y_n + \frac{\Delta x}{4} (k_1 + 2k_2 + 2k_3 + k_4)$   
 $k_1 = f(x_n, y_n)$   
 $k_2 = f(x_n + \frac{1}{2}\Delta x, y_n + \frac{1}{2}k_1 \Delta x)$   
 $k_3 = f(x_n + \frac{1}{2}\Delta x, y_n + \frac{1}{2}k_2 \Delta x)$   
 $k_4 = f(x_n + \Delta x, y_n + k_3 \Delta x)$

### PDE'S

#### FINITE DIFFERENCE METHOD

**BOUNDARY:**  $T = 100$  on all sides.  
**INTERNAL NODES:**  $T = 0$  at all other nodes.  
**Central Difference:**  $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1,j} - 2T_{i,j} + T_{i-1,j}}{\Delta x^2}$

### EIGEN VALUES

$\lambda = \text{Eigen Value}$

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

**Single 2x2:**  
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$   
 $\det(A - \lambda I) = 0$   
 $(a-\lambda)(d-\lambda) - bc = 0$   
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$   
 $\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

**Two Eigen Values:**  
 $\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$   
 $(a-\lambda)x_1 + bx_2 = 0$   
 $cx_1 + (d-\lambda)x_2 = 0$   
 $x_1 = -\frac{b}{a-\lambda} x_2$   
 $x_1 = \frac{c}{d-\lambda} x_2$   
 $x_1 = \frac{c}{d-\lambda} x_2$

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#### HEAT CONDUCTION

**BOUNDARY:**  $T = 100$  on all sides.  
**INTERNAL NODES:**  $T = 0$  at all other nodes.  
**Central Difference:**  $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1,j} - 2T_{i,j} + T_{i-1,j}}{\Delta x^2}$

**RIGHT BOUNDARY B.C.:**  
 $\frac{\partial T}{\partial x} = 0 = \frac{T_{i+1,j} - T_{i,j}}{\Delta x}$   
 $T_{i+1,j} = T_{i,j}$

**LEFT BOUNDARY B.C.:**  
 $\frac{\partial T}{\partial x} = 0 = \frac{T_{i,j} - T_{i-1,j}}{\Delta x}$   
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### [A] MATRIX:

**INTERNAL NODES:**  
 $-2T_{i,j} + T_{i+1,j} + T_{i-1,j} = -2\Delta x^2 T_{i,j}$   
 $-2T_{i,j} + T_{i+1,j} + T_{i-1,j} = -2\Delta x^2 T_{i,j}$   
 $-2T_{i,j} + T_{i+1,j} + T_{i-1,j} = -2\Delta x^2 T_{i,j}$   
 $-2T_{i,j} + T_{i+1,j} + T_{i-1,j} = -2\Delta x^2 T_{i,j}$

### FINITE DIFFERENCE:

**CENTERED FINITE-DIFFERENCE:**  
 $f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$   
 $f''(x) = \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$

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**Daniel F McAuley**



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