

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.



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

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

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

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r (1 - r^2)}{n-2}}$$

STANDARD DEVIATION:

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

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

INTERPOLATION

Order	Degree	Nodes	Equation
1	0	2	$P_0(x) = a_0 + a_1 x$
2	1	3	$P_1(x) = a_0 + a_1 x + a_2 x^2$
3	2	4	$P_2(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$
4	3	5	$P_3(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4$

ODE'S

Euler's Method:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

Runge-Kutta Method:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

$$y' = \frac{y^2 + 2x}{2} \quad f(x, y) = \frac{y^2 + 2x}{2}$$

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:

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

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

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

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

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

POLYNOMIAL QUADRATIC REGRESSION:



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

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

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

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

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix}$$

EIGEN VALUES

Example 2x2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

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

Example 3x3:

$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

PDE'S

FINITE DIFFERENCE METHOD:



Central Difference:

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

Right Boundary B.C.:

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

Left Boundary B.C.:

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

Top Boundary B.C.:

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

Bottom Boundary B.C.:

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

Right Boundary B.C. (Alternative):

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

Left Boundary B.C. (Alternative):

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

Top Boundary B.C. (Alternative):

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

Bottom Boundary B.C. (Alternative):

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

Right Boundary B.C. (Another):

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

Left Boundary B.C. (Another):

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

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Bottom Boundary B.C. (Another):

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Right Boundary B.C. (Another):

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

Left Boundary B.C. (Another):

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

[A] MATRIX:

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

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

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

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

TRUNCATION ERROR:

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

$$f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x)}{4\Delta x}$$

Numerical Analysis Using R

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web on the morning of the factory tour veruca s parents have to restrain her so she doesn t scale the fence and enter the factory grounds before mr wonka is ready for them during the tour whenever veruca comes across something wonderful or interesting she shouts to mr salt that she wants it

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