

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:

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

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

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

POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivatives of \$S_r\$ to find the error.

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

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

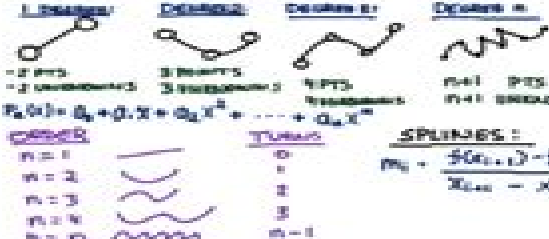
$$\frac{\partial S_r}{\partial a_2} = -2(\sum y_i x_i^2 - \sum a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$$

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

Use Gauss-Jordan elimination to solve for \$a_0, a_1, a_2\$.

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

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

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

Classic 4th Order Runge-Kutta

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

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

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

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

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

PDE'S

Finite Difference Method



EIGEN VALUES

\$\lambda\$ = Eigen Value

Example:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

The solution:

$$\begin{bmatrix} a_{11}-\lambda & a_{12} & a_{13} \\ a_{21} & a_{22}-\lambda & a_{23} \\ a_{31} & a_{32} & a_{33}-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Single 2x2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$D(x) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = 0$$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

Two eigen values with same

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$1x_1 + 1x_2 = 0 \quad x_1 = -x_2$$

$$1x_1 + 1x_2 = 0 \quad x_1 = -x_2$$

$$x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-1x_1 + 1x_2 = 0 \quad x_1 = x_2$$

$$1x_1 + -1x_2 = 0 \quad x_1 = x_2$$

$$x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Two eigenvectors

$$D(x) = \begin{bmatrix} : \\ : \end{bmatrix}$$

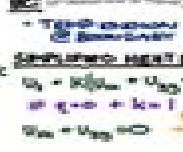
1D Heat Conduction



$$u_{i+1}(t) = u_i(t) - \alpha \Delta x (u_{i+1} - u_i) - \alpha \Delta x (u_i - u_{i-1}) + u_i(t) + \Delta t q$$

$$u_{i+1}(t) = u_i(t) + \alpha \Delta x (u_{i+1} - u_i) + \alpha \Delta x (u_i - u_{i-1}) + u_i(t) + \Delta t q$$

2D Heat Conduction



$$u_{i,j+1}(t) = u_{i,j}(t) - \alpha \Delta x (u_{i,j+1} - u_{i,j}) - \alpha \Delta x (u_{i,j} - u_{i,j-1}) + u_{i,j}(t) + \Delta t q$$

$$u_{i,j+1}(t) = u_{i,j}(t) + \alpha \Delta x (u_{i,j+1} - u_{i,j}) + \alpha \Delta x (u_{i,j} - u_{i,j-1}) + u_{i,j}(t) + \Delta t q$$

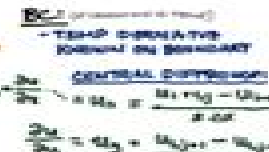
1D Heat Conduction



$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2} - \beta u$$

$$u_{i,j+1} = u_{i,j} + \alpha \Delta x (u_{i,j+1} - u_{i,j}) + \alpha \Delta x (u_{i,j} - u_{i,j-1}) - \beta \Delta t u_{i,j} + u_{i,j}(t) + \Delta t q$$

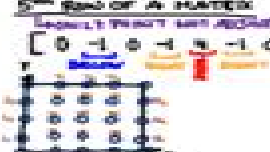
2D Heat Conduction



$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2} + \alpha \frac{\partial^2 u}{\partial y^2} - \beta u$$

$$u_{i,j+1} = u_{i,j} + \alpha \Delta x (u_{i,j+1} - u_{i,j}) + \alpha \Delta x (u_{i,j} - u_{i,j-1}) + \alpha \Delta y (u_{i,j+1} - u_{i,j}) + \alpha \Delta y (u_{i,j} - u_{i,j-1}) - \beta \Delta t u_{i,j} + u_{i,j}(t) + \Delta t q$$

5th Rank of a Matrix



$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = 0$$

$$u_{1,j} = u_{2,j} - 2\alpha \Delta x u_{2,j}$$

[A] MATRIX:

$$u_{i,j+1} = u_{i,j} + \alpha \Delta x (u_{i,j+1} - u_{i,j}) + \alpha \Delta x (u_{i,j} - u_{i,j-1}) + u_{i,j}(t) + \Delta t q$$

FINITE DIFFERENCES

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

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Ray Lester



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