

NUMERICAL METHODS

C / KAPPA 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 = $y_i - \hat{y}_i$

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

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

STANDARD ERROR:

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

STANDARD DEVIATION:

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

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

POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivative of S_r to find minimum

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

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

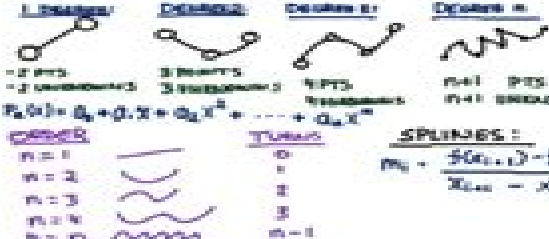
$$\frac{\partial S_r}{\partial a_2} = -2(\sum y_i x_i^2 - \sum a_0 x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$$

$$\begin{bmatrix} \sum x_i^0 & \sum x_i^1 & \sum x_i^2 \\ \sum x_i^1 & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix}$$

Use Gauss-Jordan elimination

INTERPOLATION

Use a polynomial $P(x)$



ODE'S

Euler's Method

$$\frac{dy}{dx} = f(x,y) \quad y_{n+1} = y_n + f(x_n, y_n) \Delta x$$

Runge-Kutta Method

$$y' = f(x,y)$$

$$k_1 = f(x_n, y_n)$$

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

$$y_{n+1} = y_n + \Delta x \frac{k_1 + 2k_2 + k_3}{3}$$

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

$$y_{n+1} = y_n + \Delta x \frac{k_1 + 2k_2 + 2k_3 + k_4}{4}$$

$$k_1 = f(x_n, y_n)$$

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

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

$$k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$$

PDE'S

Finite Difference Method



EIGEN VALUES

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

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

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

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

Single 2x2:

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

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

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

Full matrix with given:

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 = [-1]$$

Full matrix with given:

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$$

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

$$x_1 = [1]$$

RIGHT BOUNDARY BC

Top boundary: $T = T_{top}$

Bottom boundary: $T = T_{bottom}$

Central difference:

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

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

LEFT BOUNDARY BC

Top boundary: $T = T_{top}$

Bottom boundary: $T = T_{bottom}$

Central difference:

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

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

TOP BOUNDARY BC

Central difference:

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

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

LEFT BOUNDARY BC

Central difference:

$$u_{i,j} = \frac{u_{i,j+1} + u_{i,j-1}}{2}$$

$$u_{i,j} = \frac{u_{i,j+1} + u_{i,j-1}}{2}$$

[A] MATRIX:

Centered finite-diff eqs:

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

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

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

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

FINITE DIFFS:

Centered finite-diff eqs:

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

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

Numerical Analysis Using R

Karin Nielsen-Saines



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