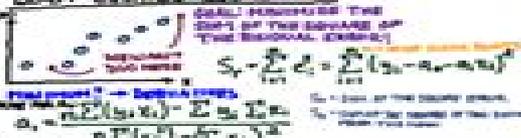


NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.000

LEAST SQUARES REGRESSION



$a_0 = \frac{\sum y_i}{n} - a_1 \bar{x}$
 $a_1 = \frac{\sum x_i y_i - \bar{x} \sum y_i}{\sum x_i^2 - n \bar{x}^2}$

POLYNOMIAL QUADRATIC REGRESSION:



$S_0 = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$
 $\frac{\partial S_0}{\partial a_0} = -2(\sum y_i - n a_0 - a_1 \sum x_i - a_2 \sum x_i^2) = 0$
 $\frac{\partial S_0}{\partial a_1} = -2(\sum x_i y_i - a_0 \sum x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$
 $\frac{\partial S_0}{\partial a_2} = -2(\sum x_i^2 y_i - a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$

STANDARD ERROR:

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

STANDARD DEVIATION:

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

$a_0 = \bar{y} - a_1 \bar{x}$
 $a_1 = \frac{\sum x_i y_i - \bar{x} \sum y_i}{\sum x_i^2 - n \bar{x}^2}$

INTERPOLATION



ODE'S

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

RUNGE-KUTTA METHOD:

$y_{i+1} = y_i + f(x_i, y_i) \Delta x$
 $\frac{dy}{dx} = f(x, y)$
 $y = \frac{y^2 + 2x \dots}{2}$

TAYLOR SERIES:
 $y(x+\Delta x) = y(x) + \Delta x \frac{dy}{dx} + \frac{\Delta x^2}{2} \frac{d^2 y}{dx^2} + \dots$
 $y(x+\Delta x) = y(x) + f(x, y) \Delta x$

CLASSIC 4th ORDER RUNGE-KUTTA:

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

EIGEN VALUES

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

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

Two equal roots:
 $(A - \lambda I) \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $(a-\lambda)x_1 + bx_2 = 0$
 $cx_1 + (d-\lambda)x_2 = 0$

$(A - \lambda I) \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $-ax_1 + bx_2 = 0$
 $(x_1, -bx_2)$

PDE'S

FINITE DIFFERENCE METHOD:



RIGHT BOUNDARY B.C.:
 $\frac{\partial u}{\partial x} = 0$
 $u_{i,j} - u_{i-1,j} = 0$
 $u_{i,j} = u_{i-1,j}$

TOP BOUNDARY B.C.:
 $\frac{\partial u}{\partial y} = 0$
 $u_{i,j} - u_{i,j-1} = 0$
 $u_{i,j} = u_{i,j-1}$

LEFT BOUNDARY B.C.:
 $\frac{\partial u}{\partial x} = 0$
 $u_{i,j} - u_{i+1,j} = 0$
 $u_{i,j} = u_{i+1,j}$

BOTTOM BOUNDARY B.C.:
 $\frac{\partial u}{\partial y} = 0$
 $u_{i,j} - u_{i,j+1} = 0$
 $u_{i,j} = u_{i,j+1}$

5th ROW OF A MATRIX:
 $[0 \ -1 \ 0 \ -1 \ 4 \ -1 \ 0 \ -1 \ 0] \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \\ u_7 \\ u_8 \end{bmatrix} = 0$

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

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

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SJ Ball



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