

# NUMERICAL METHODS

C / RAPPY EXAM 12 / 11/19 / 2022 [20.000]

## LEAST SQUARES REGRESSION



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

## 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:

$S_{y_1} = \sqrt{\frac{\sum e_i^2}{n-2}}$      $S_{y_2} = \sqrt{\frac{\sum (x_i - \bar{x})^2 e_i^2}{n-2}}$

## STANDARD DEVIATION:

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

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

## INTERPOLATION

USE 2 POINTS:  $P(x) = a_0 + a_1 x$   
 USE 3 POINTS:  $P(x) = a_0 + a_1 x + a_2 x^2$   
 USE 4 POINTS:  $P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

Degree 1: Degree 2: Degree 3:

ORDER:  $n=1$  (line),  $n=2$  (parabola),  $n=3$  (cubic),  $n=4$  (quartic)

SPLINES:  $P_i = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

## ODE'S

**EUROPE 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:

$y_{n+1} = y_n + \frac{\Delta x}{4} (k_1 + 2k_2 + 2k_3 + k_4)$   
 $k_1 = f(x_n, y_n)$   
 $k_2 = f(x_n + \frac{1}{2}\Delta x, y_n + \frac{1}{2}\Delta x k_1)$   
 $k_3 = f(x_n + \frac{1}{2}\Delta x, y_n + \Delta x k_1)$   
 $k_4 = f(x_n + \Delta x, y_n + \Delta x k_1)$

## EIGEN VALUES

$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$      $\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$

**TRIGONOMETRIC:**  
 $A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$      $\lambda = e^{i\theta}, e^{-i\theta}$

**SHRINKING WITH SCALE:**  
 $A = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$      $\lambda_1 = 1, \lambda_2 = 2$

## PDE'S

### FINITE DIFFERENCE METHOD:



**RIGHT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0$  at  $x=L$   
 $u_{N+1/2} = u_{N-1/2}$

**LEFT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0$  at  $x=0$   
 $u_{-1/2} = u_{1/2}$

**TOP BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0$  at  $y=L$   
 $u_{N+1} = u_{N-1}$

**BOTTOM BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0$  at  $y=0$   
 $u_{-1} = u_{1}$

### HEAT CONDUCTION



**RIGHT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0$  at  $x=L$   
 $u_{N+1/2} = u_{N-1/2}$

**LEFT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0$  at  $x=0$   
 $u_{-1/2} = u_{1/2}$

**TOP BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0$  at  $y=L$   
 $u_{N+1} = u_{N-1}$

**BOTTOM BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0$  at  $y=0$   
 $u_{-1} = u_{1}$

**[A] MATRIX:**  
 $u_{i,j+1} + 4u_{i,j} + u_{i,j-1} - 4u_{i,j} = -2\Delta x^2 \bar{u}_{i,j}$   
 $-2u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x^2 \bar{u}_{i,j}$   
 $-2u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x^2 \bar{u}_{i,j}$   
 $-2u_{i,j+1} - 4u_{i,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x^2 \bar{u}_{i,j}$   
 $-4u_{i,j} - 4u_{i,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x^2 \bar{u}_{i,j}$

### TRUNCATION ERROR

$\tau = \frac{f(x) - P(x)}{\Delta x}$   
 $f(x) = f(x_n) + \Delta x f'(x_n) + \frac{\Delta x^2}{2} f''(x_n) + \dots$

# Numerical Analysis Using R

**D Keegan**



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f eugh happy bring me down can t noth ng happy bring me down love is too high happy bring me down can t noth ng happy bring me down i said let me tell you now happy happy happy happy bring me down can t noth ng happy happy happy happy bring me down love is too high happy happy happy happy bring me down can t

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1 f7 it might seem crazy what i m about to say fm7 bb c bb7 f7 sunshine she s here you can take a break fm7 bb c bb7 i m a f7 hot air balloon that could go to space fm7 bb c bb7 with the f7 air like i don t care baby by the way fm7 bb c chorus bb7

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nov 13 2022 verse f7 9 n c f5 ab5 bb7 c7 bb7 it might seem crazy what i m bout to say f7 9 n c f5 ab5 bb7 c7 bb7 sunshine she s here you can take a break f7 9 n c f5 ab5 bb7 c7 bb7 i m a hot air balloon

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chorus hey come on bridge a capella bring me down can t nothin bring me down my level s too high bring me down can t nothing bring me down i said bring me down can t nothing bring me down my level s too high bring me down can t nothing bring me down i said chorus x2 bridge a capella happy happy happy happy

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