

# NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 [20.00]

## 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:

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

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

## INTERPOLATION

Order	Degree	Nodes	Formula
1	0	2	$P_1(x) = a_0 + a_1 x$
2	1	3	$P_2(x) = a_0 + a_1 x + a_2 x^2$
3	2	4	$P_3(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$
4	3	5	$P_4(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4$

## ODE'S

**Euler's Method:**  
 $y_{n+1} = y_n + f(x_n, y_n) \Delta x$

## Runge-Kutta 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:

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

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

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

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

$$k_4 = f(x_n + \Delta x, y_n + \Delta x k_1 + 2\Delta x k_2 + \Delta x k_3)$$

## POLYNOMIAL QUADRATIC REGRESSION:



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

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

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

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

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

## EIGEN VALUES

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

**3x3 Matrix:**  
 $\det(A - \lambda I) = 0$

**Diagonalization:**  
 $A = P \Lambda P^{-1}$   
 $[A - \lambda I] P = 0$

## PDE'S

### FINITE DIFFERENCE METHOD:



**1D Heat Conduction:**  
 $T_x = \frac{\partial T}{\partial x}$   
 $T_{xx} = \frac{\partial^2 T}{\partial x^2}$   
 Central Difference:  $T_{xx} \approx \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

**2D Heat Conduction:**  
 $T_x = \frac{\partial T}{\partial x}$   
 $T_y = \frac{\partial T}{\partial y}$   
 $T_{xx} = \frac{\partial^2 T}{\partial x^2}$   
 $T_{yy} = \frac{\partial^2 T}{\partial y^2}$   
 Central Difference:  $T_{xx} \approx \frac{T_{i+1,j} - 2T_{i,j} + T_{i-1,j}}{\Delta x^2}$

### 1D Heat Conduction:



**RIGHT NEIGHBOR B.C.:**  
 $\frac{\partial T}{\partial x} = 0 \Rightarrow \frac{T_{i+1,j} - T_{i,j}}{\Delta x} = 0 \Rightarrow T_{i+1,j} = T_{i,j}$

### 2D Heat Conduction:



**RIGHT NEIGHBOR B.C.:**  
 $\frac{\partial T}{\partial x} = 0 \Rightarrow \frac{T_{i+1,j} - T_{i,j}}{\Delta x} = 0 \Rightarrow T_{i+1,j} = T_{i,j}$

### 5th Row of A Matrix:



**TOP NEIGHBOR B.C.:**  
 $\frac{\partial T}{\partial y} = 0 \Rightarrow \frac{T_{i,j+1} - T_{i,j}}{\Delta y} = 0 \Rightarrow T_{i,j+1} = T_{i,j}$

**LEFT NEIGHBOR B.C.:**  
 $\frac{\partial T}{\partial x} = 0 \Rightarrow \frac{T_{i,j} - T_{i,j-1}}{\Delta x} = 0 \Rightarrow T_{i,j} = T_{i,j-1}$

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

**TRUNCATION ERROR:**  
 $\text{Error} = \frac{f(x) - P(x)}{2h}$   
 $f(x) = f(x_0) + 3f'(x_0)h - 3f''(x_0)h^2 + f'''(x_0)h^3$

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