

# 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.



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

1. sum of the square errors.  
2. minimize the square of the errors.

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

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \Rightarrow a_0 = 5 - 0.8$$

## 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:

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

$$a_0 = 5 - 0.8x$$

## 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 the error.

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

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

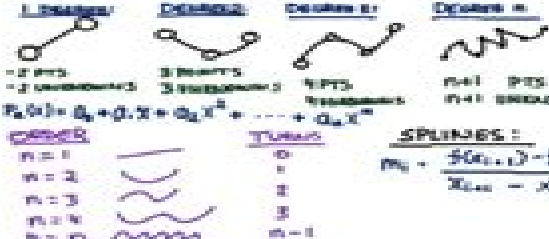
$$\frac{\partial S_r}{\partial a_2} = -2(\sum y_i x_i^2 - \sum a_0 x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$$

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

Matrix method  
Cramer's rule

## 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

$$\frac{dy}{dx} = f(x,y)$$

$$y' = \frac{y^2 + 2x}{2} = f(x,y)$$

$$y_1 = 1, y_2 = 2$$

$$y_3 = \frac{y_1^2 + 2x_1}{2} = \frac{1 + 2(1)}{2} = 1.5$$

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

$$y_{n+1} = y_n + \Delta x \frac{1}{6} (k_1 + 4k_2 + k_3 + k_4)$$

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

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

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

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

## PDE'S

### Finite Difference Method



## EIGEN VALUES

$\lambda = \text{Eigen Value}$

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

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

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

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

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

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

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

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

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

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

**RIGHT BOUNDARY BC**

Top boundary:  $T = T_0$

Bottom boundary:  $T = T_1$

Central difference:  $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Right boundary:  $\frac{\partial T}{\partial x} = 0 \Rightarrow T_{i+1} - T_i = 0$

**LEFT BOUNDARY BC**

Top boundary:  $T = T_0$

Bottom boundary:  $T = T_1$

Central difference:  $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Left boundary:  $\frac{\partial T}{\partial x} = 0 \Rightarrow T_i - T_{i-1} = 0$

**TOP BOUNDARY BC**

Central difference:  $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Top boundary:  $T = T_0$

**5th Row of A Matrix**

Central difference:  $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Top boundary:  $T = T_0$

Bottom boundary:  $T = T_1$

**[A] MATRIX:**

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

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

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

**FINITE DIFFERENCE**

Centered finite-difference approximation:

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

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

# Numerical Analysis Using R

**David Baud**



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