

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.

Residual error: $y_i - \hat{y}_i$

Sum of squares of residuals: $S_r = \sum (y_i - a_0 - a_1 x_i)^2$

Normal equations:

$$\begin{cases} \sum y_i = n a_0 + a_1 \sum x_i \\ \sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2 \end{cases}$$

Solving for a_0 and a_1 :

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

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

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}}$$

$$S_{y_2} = \sqrt{\frac{S_r (1 - r^2)}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}}$$

$$S_x = \sqrt{\frac{\sum x_i^2 - (\sum x_i)^2/n}{n-1}}$$

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

INTERPOLATION

Use a polynomial $P(x)$:

| Degree | Nodes | Polynomial |
|--------|-------|--|
| 0 | 1 | $P(x) = a_0$ |
| 1 | 2 | $P(x) = a_0 + a_1 x$ |
| 2 | 3 | $P(x) = a_0 + a_1 x + a_2 x^2$ |
| ... | ... | ... |
| n | n+1 | $P(x) = a_0 + a_1 x + \dots + a_n x^n$ |

LAGRANGE: $P(x) = \sum_{j=0}^n y_j L_j(x)$
HERMITE: $P(x) = \sum_{j=0}^n y_j h_j(x) + \sum_{j=0}^n y'_j \tilde{h}_j(x)$
NEWTON: $P(x) = f(x_0) + f'(x_0)(x-x_0) + \dots$

POLYNOMIAL QUADRATIC REGRESSION

Goal: minimize the sum of squares of residuals for a quadratic fit.

$$S_r = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

Normal equations:

$$\begin{cases} \sum y_i = n a_0 + a_1 \sum x_i + a_2 \sum x_i^2 \\ \sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2 + a_2 \sum x_i^3 \\ \sum x_i^2 y_i = a_0 \sum x_i^2 + a_1 \sum x_i^3 + a_2 \sum x_i^4 \end{cases}$$

Solving for a_0, a_1, a_2 using matrix inversion or Cramer's rule.

ODE'S

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

Runge-Kutta Method: $y_{n+1} = y_n + f(x_n, y_n) \Delta x$ (with intermediate steps)

Series Solution: $y(x) = \sum_{n=0}^{\infty} a_n x^n$

Taylor Series

$$y(x) = y(x_0) + y'(x_0)(x-x_0) + \frac{y''(x_0)}{2!}(x-x_0)^2 + \dots$$

Classic 4th Order Runge-Kutta

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

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

PDE'S

Finite Difference Method

Central Difference: $\frac{\partial^2 u}{\partial x^2} \approx \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$
Forward Difference: $\frac{\partial u}{\partial x} \approx \frac{u_i - u_{i-1}}{\Delta x}$
Backward Difference: $\frac{\partial u}{\partial x} \approx \frac{u_{i+1} - u_i}{\Delta x}$

EIGEN VALUES

$A - \lambda I = 0$

Example 2x2:

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

Matrix Operations

Inverse: $A^{-1} = \frac{1}{\det(A)} \text{adj}(A)$
Determinant: $\det(A) = ad - bc$
Eigenvalues: $\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$

Matrix Diagonalization

$A = P \Lambda P^{-1}$

Similarity: $A \sim B \iff \exists P, P^{-1} \text{ such that } B = P^{-1} A P$
Eigenvalues: λ_1, λ_2
Eigenvectors: v_1, v_2

Heat Conduction

1D Heat Conduction in a rod of length L.

Boundary conditions:

- Dirichlet: $u(0) = u_0, u(L) = u_L$
- Neumann: $\frac{\partial u}{\partial x}(0) = q_0, \frac{\partial u}{\partial x}(L) = q_L$
- Mixed: $u(0) = u_0, \frac{\partial u}{\partial x}(L) = q_L$

Central Difference for Laplace's equation:

$$u_{i+1} - 2u_i + u_{i-1} = 0$$

Right Boundary B.C.

$\frac{\partial u}{\partial x}(L) = q_L$

$$u_{i+1} - u_i = \frac{q_L \Delta x}{k}$$

Bottom Boundary B.C.

$\frac{\partial u}{\partial x}(0) = q_0$

$$u_i - u_{i-1} = \frac{q_0 \Delta x}{k}$$

Top Boundary B.C.

$u(0) = u_0$

$$u_0 = u_0$$

Left Boundary B.C.

$\frac{\partial u}{\partial x}(0) = q_0$

$$u_1 - u_0 = \frac{q_0 \Delta x}{k}$$

[A] MATRIX

Matrix for the finite difference method:

$$A_{i,j} = \begin{cases} -1 & j = i-1 \\ 2 & j = i \\ -1 & j = i+1 \\ 0 & \text{otherwise} \end{cases}$$

Finite Elements

Centered Finite Element Difference:

$$f(x) \approx \frac{f(x_{i+1}) - f(x_{i-1}))}{2\Delta x}$$

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