

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.



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

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

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

STANDARD ERROR:

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

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

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

POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivatives of \$S_r\$ to find the error.

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

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

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

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

Use Gauss-Jordan elimination to solve for \$a_0, a_1, a_2\$.

INTERPOLATION

Use a polynomial \$P(x)\$



ODE'S

Euler's Method

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

Runge-Kutta Method

$$y' = f(x,y)$$

$$k_1 = f(x_i, y_i)$$

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

$$k_3 = f(x_i + \Delta x, y_i + \Delta x k_2)$$

$$y_{i+1} = y_i + \Delta x \frac{k_1 + 2k_2 + k_3}{3}$$

Taylor Series:
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

Classic 4th order Runge-Kutta

$$y_{i+1} = y_i + \Delta x \frac{k_1 + 2k_2 + 2k_3 + k_4}{4}$$

$$k_1 = f(x_i, y_i)$$

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

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

$$k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$$

PDE'S

Finite Difference Method



EIGEN VALUES

\$\lambda\$ = Eigen Value

Example: \$2 \times 2\$

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \end{bmatrix}$$

The determinant

$$\begin{bmatrix} a_{11}-\lambda & a_{12} \\ a_{21} & a_{22}-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

$$|A - \lambda I| = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = 0$$

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

$$\lambda = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$$

Find Eigen Value

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 = -x_2$$

$$x_1 = -x_2$$

$$x_1 = [-1]$$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

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

$$x_1 = [1]$$

1D Heat Conduction



$$u_{i+1}(t) = u_i(t) + \Delta x \frac{u_{i+1}(t) - 2u_i(t) + u_{i-1}(t)}{\Delta x}$$

2D Heat Conduction



$$u_{i,j}(t) = u_{i,j}(t) + \Delta x \frac{u_{i+1,j}(t) + u_{i-1,j}(t) + u_{i,j+1}(t) + u_{i,j-1}(t) - 4u_{i,j}(t)}{4\Delta x}$$

1D Advection



$$u_{i,j}(t) = u_{i,j}(t) + \Delta x \frac{u_{i+1,j}(t) - u_{i,j}(t)}{\Delta x}$$

2D Advection



$$u_{i,j}(t) = u_{i,j}(t) + \Delta x \frac{u_{i+1,j}(t) - u_{i,j}(t)}{\Delta x} + \Delta y \frac{u_{i,j+1}(t) - u_{i,j}(t)}{\Delta y}$$

5th Rank of a Matrix

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \\ u_7 \\ u_8 \\ u_9 \end{bmatrix} = 0$$

[A] MATRIX:

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\Delta x u_{i,j}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\Delta x u_{i,j}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\Delta x u_{i,j}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\Delta x u_{i,j}$$

FINITE DIFFERENCES

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

$$f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x)}{4\Delta x}$$

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Table of Contents Numerical Methods Lecture Notes 01 Vsb

1. Understanding the eBook Numerical Methods Lecture Notes 01 Vsb
 - The Rise of Digital Reading Numerical Methods Lecture Notes 01 Vsb
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods Lecture Notes 01 Vsb
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Methods Lecture Notes 01 Vsb
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods Lecture Notes 01 Vsb
 - Personalized Recommendations
 - Numerical Methods Lecture Notes 01 Vsb User Reviews and Ratings

- Numerical Methods Lecture Notes 01 Vsb and Bestseller Lists
- 5. Accessing Numerical Methods Lecture Notes 01 Vsb Free and Paid eBooks
 - Numerical Methods Lecture Notes 01 Vsb Public Domain eBooks
 - Numerical Methods Lecture Notes 01 Vsb eBook Subscription Services
 - Numerical Methods Lecture Notes 01 Vsb Budget-Friendly Options
- 6. Navigating Numerical Methods Lecture Notes 01 Vsb eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Methods Lecture Notes 01 Vsb Compatibility with Devices
 - Numerical Methods Lecture Notes 01 Vsb Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Methods Lecture Notes 01 Vsb
 - Highlighting and Note-Taking Numerical Methods Lecture Notes 01 Vsb
 - Interactive Elements Numerical Methods Lecture Notes 01 Vsb
- 8. Staying Engaged with Numerical Methods Lecture Notes 01 Vsb
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Methods Lecture Notes 01 Vsb
- 9. Balancing eBooks and Physical Books Numerical Methods Lecture Notes 01 Vsb
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods Lecture Notes 01 Vsb
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Methods Lecture Notes 01 Vsb
 - Setting Reading Goals Numerical Methods Lecture Notes 01 Vsb
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Methods Lecture Notes 01 Vsb
 - Fact-Checking eBook Content of Numerical Methods Lecture Notes 01 Vsb
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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