

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: $e_i = y_i - \hat{y}_i$

Sum of squares of residuals: $S = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$

Normal equations:

$$\frac{\partial S}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i) = 0$$

$$\frac{\partial S}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i) = 0$$

Matrix form: $\begin{bmatrix} n & \sum x_i \\ \sum x_i & \sum x_i^2 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \end{bmatrix}$

STANDARD ERROR:

$$S_y = \sqrt{\frac{\sum y_i^2}{n-2}}$$

$$S_{y-x} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum y_i^2}{n-1}}$$

$$S_{y-x} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-1}}$$

INTERPOLATION

Use a polynomial $P(x)$:

Degree 0	Degree 1	Degree 2	Degree n
1 point	2 points	3 points	n+1 points
0 nodes	1 node	2 nodes	n nodes

Polynomial form: $P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$

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

Turns: n=1 (0), n=2 (1), n=3 (2), n=4 (3)

Splices: $P_1 = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$

POLYNOMIAL QUADRATIC REGRESSION

Goal: find the best fit quadratic curve to a set of data points.

Model: $y = a_0 + a_1 x + a_2 x^2$

Sum of squares of residuals: $S = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$

Normal equations:

$$\frac{\partial S}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S}{\partial a_2} = -2 \sum_{i=1}^n x_i^2 (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

Matrix form: $\begin{bmatrix} n & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \\ \sum x_i^2 y_i \end{bmatrix}$

ODE'S

Runge-Kutta method:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

Heun's method:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x + \frac{1}{2} (f(x_i, y_i) - f(x_{i+1}, y_{i+1})) \Delta x^2$$

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

$$y_{i+1} = y_i + \frac{\Delta x}{4} (k_1 + 3k_2 + 3k_3 + k_4)$$

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

Local truncation error: $O(\Delta x^5)$

PDE'S

FINITE DIFFERENCE METHOD

Discretize the domain into a grid.

Central difference approximation for the Laplace equation:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Stencils: 5-point, 9-point, etc.

EIGEN VALUES

Find eigenvalues λ and eigenvectors v of matrix A :

$$(A - \lambda I)v = 0$$

Example: $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

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

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

Single 2x2

Matrix $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

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

Two eigen values

Matrix $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

Eigenvalues: λ_1, λ_2

Eigenvectors: v_1, v_2

3x3

Matrix $A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$

Eigenvalues: $\lambda_1, \lambda_2, \lambda_3$

Eigenvectors: v_1, v_2, v_3

HEAT CONDUCTION

1D Heat conduction in a rod of length L .

Boundary conditions: $T(0) = T_0, T(L) = T_L$

Central difference approximation:

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

HEAT CONDUCTION

2D Heat conduction in a square domain.

Boundary conditions: $T = 0$ on all sides.

Central difference approximation:

$$T_{i,j} = \frac{T_{i+1,j} + T_{i-1,j} + T_{i,j+1} + T_{i,j-1}}{4}$$

HEAT CONDUCTION

3D Heat conduction in a cube.

Boundary conditions: $T = 0$ on all faces.

Central difference approximation:

$$T_{i,j,k} = \frac{T_{i+1,j,k} + T_{i-1,j,k} + T_{i,j+1,k} + T_{i,j-1,k} + T_{i,j,k+1} + T_{i,j,k-1}}{6}$$

5th ROW OF A MATRIX

Matrix $A = \begin{bmatrix} 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \end{bmatrix}$

Row operations to find the 5th row:

$$R_5 = R_1 + R_2 + R_3 + R_4 + R_5 + R_6 + R_7 + R_8 + R_9$$

[A] MATRIX

Matrix $A = \begin{bmatrix} 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 \\ 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 \\ 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 \\ 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 \\ 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \end{bmatrix}$

FINITE DIFFERENCES

Centered finite-difference approximation for the second derivative:

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

FINITE DIFFERENCES

Forward finite-difference approximation for the first derivative:

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

Backward finite-difference approximation for the first derivative:

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

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