

NUMERICAL METHODS

C / RAPPY 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 $P(x)$

LAGRANGE	HERMITE	LAGRANGE	LAGRANGE
2 Pts 1 Lagrange	3 Pts 2 Hermite	3 Pts 1 Lagrange	4 Pts 1 Lagrange
$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$			
ORDER			
n=1	—		
n=2	—		
n=3	—		
n=4	—		
n=5	—		
		TURNS	
		0	
		1	
		2	
		3	
		4	
		5	

$$P(x) = \frac{f(x_1)(x-x_2)\dots(x-x_n)}{(x_1-x_2)\dots(x_1-x_n)} + \dots$$

ODE'S

EULER METHOD

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

HEUN'S METHOD

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

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

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

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

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD



EIGEN VALUES

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

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

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

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

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

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

RIGHT BOUNDARY B.C.

Top boundary: $T(x,0) = T_0$

Bottom boundary: $T(x,L) = T_1$

Left boundary: $T(0,y) = T_2$

Right boundary: $T(L,y) = T_3$

Central difference: $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1} - 4T_{i,j}}{4\Delta x \Delta y}$

LEFT BOUNDARY B.C.

Top boundary: $T(x,0) = T_0$

Bottom boundary: $T(x,L) = T_1$

Left boundary: $T(0,y) = T_2$

Right boundary: $T(L,y) = T_3$

Central difference: $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1} - 4T_{i,j}}{4\Delta x \Delta y}$

TOP BOUNDARY B.C.

Top boundary: $T(x,0) = T_0$

Bottom boundary: $T(x,L) = T_1$

Left boundary: $T(0,y) = T_2$

Right boundary: $T(L,y) = T_3$

Central difference: $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1} - 4T_{i,j}}{4\Delta x \Delta y}$

RIGHT BOUNDARY B.C.

Top boundary: $T(x,0) = T_0$

Bottom boundary: $T(x,L) = T_1$

Left boundary: $T(0,y) = T_2$

Right boundary: $T(L,y) = T_3$

Central difference: $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1} - 4T_{i,j}}{4\Delta x \Delta y}$

[A] MATRIX:

$$-2u_{i,j-1} + 4u_{i,j} - 2u_{i,j+1} - u_{i-1,j} + u_{i+1,j} = -2\Delta x \Delta y q$$

$$-2u_{i-1,j} + 4u_{i,j} - 2u_{i+1,j} - u_{i,j-1} + u_{i,j+1} = -2\Delta x \Delta y q$$

$$-2u_{i-1,j} + 4u_{i,j} - 2u_{i+1,j} - u_{i,j-1} + u_{i,j+1} = -2\Delta x \Delta y q$$

$$-2u_{i-1,j} + 4u_{i,j} - 2u_{i+1,j} - u_{i,j-1} + u_{i,j+1} = -2\Delta x \Delta y q$$

FINITE DIFFERENCE:

Centered finite-difference approximation:

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

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

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AW Rasmussen



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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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