

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 [20.00]

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:

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

STANDARD DEVIATION:

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

$$a_0 = 5 - 0.8x$$

$$y = a_0 + 0.8x$$

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.

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

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

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

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix} \rightarrow [A][X] = [B]$$

$S_y = \sqrt{\frac{\sum y_i^2}{n}}$
COEFFICIENT OF DETERMINATION
 $r^2 = \frac{S_{y_1}^2}{S_y^2}$

PDE'S

FINITE DIFFERENCE METHOD:



PROBLEM 1



$$u_0(x,y) = u(0,y) = 0$$

$$u_1(x,y) = u(x,0) = 0$$

BC: (top and bottom)
- Temp. constant
or zero-value
INSULATED HEAT BOUND
 $u_x = 0$ (at $x=0$ and $x=L$)
if $q = 0$ or $k=1$
 $u_{x0} = u_{xL} = 0$

PROBLEM 2



RIGHT BOUNDARY B.C.
 $\frac{\partial u}{\partial x} = u_x = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$
 $u_{i,j+1} = u_{i,j-1} + 2\Delta x u_x$

BOTTOM BOUNDARY B.C.
 $\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j} - u_{i,j-2}}{2\Delta y}$
 $u_{i,j} = u_{i,j-2} + 2\Delta y u_y$

TOP BOUNDARY B.C.
 $\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j} - u_{i,j+2}}{2\Delta y}$
 $u_{i,j} = u_{i,j+2} + 2\Delta y u_y$

LEFT BOUNDARY B.C.
 $u_{i-1,j} = u_{i+1,j} - 2\Delta x u_x$

EIGEN VALUES

$\lambda = \text{eigen value}$

Example: 2×2

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

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

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad [A - \lambda I] \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$[A - \lambda I] = \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

Find eigen value using

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

$$x_1 = -x_2$$

$$x_2 = -x_1$$

$$x_1 = [-1]$$

$[A - \lambda I] \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

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

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

$$[A] = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

[A] MATRIX: $u_{i,j+1} = 4u_{i,j} - u_{i,j-1} - u_{i,j+1} - u_{i,j-1} = -2\Delta x u_x$
 $-2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} - u_{i,j-1} = -2\Delta x u_x$
 $-2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} - u_{i,j-1} = -2\Delta x u_x$
 $-u_{i,j} - u_{i,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_x$
 $-u_{i,j} - u_{i,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_x$

FINITE DIFFERENCE:
CENTERED FINITE-DIFFERENCE DERIVATIVE
 $f'(x) = \frac{f(x_0) - f(x_0 - \Delta x)}{\Delta x}$
 $f'(x) = \frac{f(x_0) - 3f(x_0 - \Delta x) + 3f(x_0 + \Delta x) - f(x_0 + 2\Delta x)}{2\Delta x}$

INTERPOLATION

Use a polynomial $P(x)$



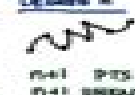
Linear: $P(x) = a_0 + a_1 x$
 Quadratic: $P(x) = a_0 + a_1 x + a_2 x^2$
 Cubic: $P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$
 Spline: $P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

Degree 1:



Degree 2:
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SPLINES:
 $P(x) = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

ODE'S

EUROPE METHOD:

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

ROMBERG'S METHOD:

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

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

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

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

$$y = \frac{y_1^2 + 2y_2 + f(x_1, y_1) + f(x_2, y_2)}{2}$$

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

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

CLASSIC 4th ORDER RUNGE-KUTTA:

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

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

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

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

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

IMPLICIT FINITE DIFFERENCE METHOD:

$$y_{i+1} = y_i + \Delta x \frac{dy}{dx}$$

$$y_{i+1} = y_i + \Delta x \frac{dy}{dx}$$

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Table of Contents Numerical Computing With Matlab Solutions

1. Understanding the eBook Numerical Computing With Matlab Solutions
 - The Rise of Digital Reading Numerical Computing With Matlab Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Computing With Matlab Solutions
 - 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 Computing With Matlab Solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Computing With Matlab Solutions
 - Personalized Recommendations
 - Numerical Computing With Matlab Solutions User Reviews and Ratings
 - Numerical Computing With Matlab Solutions and Bestseller Lists
5. Accessing Numerical Computing With Matlab Solutions Free and Paid eBooks
 - Numerical Computing With Matlab Solutions Public Domain eBooks
 - Numerical Computing With Matlab Solutions eBook Subscription Services
 - Numerical Computing With Matlab Solutions Budget-Friendly Options
6. Navigating Numerical Computing With Matlab Solutions eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Computing With Matlab Solutions Compatibility with Devices
 - Numerical Computing With Matlab Solutions Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Computing With Matlab Solutions
 - Highlighting and Note-Taking Numerical Computing With Matlab Solutions
 - Interactive Elements Numerical Computing With Matlab Solutions
8. Staying Engaged with Numerical Computing With Matlab Solutions

- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Computing With Matlab Solutions
9. Balancing eBooks and Physical Books Numerical Computing With Matlab Solutions
- Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Computing With Matlab Solutions
10. Overcoming Reading Challenges
- Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Numerical Computing With Matlab Solutions
- Setting Reading Goals Numerical Computing With Matlab Solutions
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Computing With Matlab Solutions
- Fact-Checking eBook Content of Numerical Computing With Matlab Solutions
 - 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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