

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.

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

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

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:

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

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

INTERPOLATION

Use a polynomial $P(x)$

Degree 1	Degree 2	Degree 3	Degree n
2 points	3 points	4 points	n+1 points
1 straight line	2 straight lines	3 straight lines	n straight lines
$P(x) = a_0 + a_1 x$	$P(x) = a_0 + a_1 x + a_2 x^2$	$P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$	$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$
Order: n=1	Order: n=2	Order: n=3	Order: n=n
Turns: 0	Turns: 1	Turns: 2	Turns: n-1

Splices: $P_n = \frac{f(x_{n+1}) - f(x_n)}{x_{n+1} - x_n}$

POLYNOMIAL QUADRATIC REGRESSION

Goal: minimize the sum of the squares of the residual errors.

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

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

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

Euler's Method

$$y_{n+1} = y_n + f(x_n, y_n) \Delta x$$

Runge-Kutta Method

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

$$y_{n+1} = y_n + \frac{\Delta x}{2} [f(x_n, y_n) + f(x_{n+1}, y_{n+1})]$$

Taylor Series

$$y(x) = y_0 + y_0' \Delta x + \frac{y_0''}{2!} (\Delta x)^2 + \dots$$

Classic 4th Order Runge-Kutta

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

$$k_1 = f(x_n, y_n)$$

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

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

$$k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$$

EIGEN VALUES

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

Characteristic Equation: $\det(A - \lambda I) = 0$

$$\begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

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

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

Eigenvectors: $(A - \lambda I) \mathbf{v} = \mathbf{0}$

PDE'S

Finite Difference Method

Central Difference:

$$\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$$

Boundary Conditions:

Dirichlet: $u(0) = \alpha, u(L) = \beta$

Neumann: $u_x(0) = \gamma, u_x(L) = \delta$

5th Order of a Matrix

Central Difference:

$$\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+2} - 4u_{i+1} + 6u_i - 4u_{i-1} + u_{i-2}}{\Delta x^2}$$

Boundary Conditions:

Right Neumann B.C.: $u_x(L) = \gamma$

Bottom Neumann B.C.: $u_x(0) = \delta$

Top Neumann B.C.: $u_x(L) = \gamma$

Left Neumann B.C.: $u_x(0) = \delta$

[A] MATRIX

Central Difference:

$$-u_{i+2} + 4u_{i+1} - 6u_i + 4u_{i-1} - u_{i-2} = -2 \Delta x^2 u''_i$$

Boundary Conditions:

Dirichlet: $u_0 = \alpha, u_N = \beta$

Neumann: $u_x(0) = \gamma, u_x(L) = \delta$

5th Order

Central Difference:

$$f(x) = \frac{f(x_{i+2}) - 4f(x_{i+1}) + 6f(x_i) - 4f(x_{i-1}) + f(x_{i-2}))}{12 \Delta x}$$

Numerical Analysis Using R

James P Howard, II



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