NUMERICAL METHODS

r/KAFFY | EXAM 2 | 11/14 / 2022 | [illegible]

LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARE OF THE RESIDUAL ERROR:

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

S_r = SUM OF THE SQUARE ERROR.

e_i = DIFFERENCE BETWEEN THE ESTIMATE FROM THE FUNCTION

FIND POINT → DERIVATIVE

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

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

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

$$y = a_0 + a_1 x$$

STANDARD ERROR:

$$S_{y/x} = \sqrt{\frac{S_r}{n-2}} \qquad S_{y/x} = \sqrt{\frac{\sum(y_i - y^m)^2}{n-2}}$$

STND DEVIATION:

$$S_y = \sqrt{\frac{S_t}{n-1}} \qquad S_y = \sqrt{\frac{\sum(y_i - \bar{y})^2}{n-1}}$$

POLYNOMIAL (QUADRATIC) REGRESSION:

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

$$\sum_{i=1}^{n} a_0 = a_0 n$$

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

→ TAKE DERIVATIVE OF S_r TO FIND MIN ERROR.

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

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

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

$$\begin{bmatrix} \frac{\partial S_r}{\partial a_0} & \frac{\partial S_r}{\partial a_1} & \frac{\partial S_r}{\partial a_2} \\ \frac{\partial S_r}{\partial a_0} & \frac{\partial S_r}{\partial a_1} & \frac{\partial S_r}{\partial a_2} \\ \frac{\partial S_r}{\partial a_0} & \frac{\partial S_r}{\partial a_1} & \frac{\partial S_r}{\partial a_2} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \frac{\partial S_r}{\partial a_0} \\ \frac{\partial S_r}{\partial a_1} \\ \frac{\partial S_r}{\partial a_2} \end{bmatrix} \rightarrow [A][X] = [B]$$

[A] [X] [B]

MATRIX

$x = A^{-1}B$

$$S_{y/x} = \sqrt{\frac{S_r}{n-(m+1)}}$$

DATA POINTS — REMAINING DEGREES OF FREEDOM

COEFFICIENT OF DETERMINATION

$$r^2 = \frac{S_t - S_r}{S_t}$$

INTERPOLATION

- USE A POLYNOMIAL FIT:

DEGREE 1 — 2 PTS, 2 UNKNOWNS

DEGREE 2 — 3 POINTS, 3 UNKNOWNS

DEGREE 3 — 4 PTS, 4 UNKNOWNS

DEGREE n — n+1 PTS, n+1 UNKNOWNS

$$P_n(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

ORDER	TURNS
n = 1	0
n = 2	1
n = 3	2
n = 4	3
n = n	n − 1

SPLINES:

$$m_i = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$$

ODE'S

- EULER'S METHOD:

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

- TAYLOR SERIES:

$$y(x+\Delta x) = y(x) + \frac{\partial y}{\partial x}(x_0)\Delta x$$

$$y(x+\Delta x) = y(x) + f(x,y)\Delta x$$

- HEUN'S METHOD:

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

$$y_{i+1}^{0} = y_i + f(x_i, y_i)\Delta x \quad \text{(PREDICTOR)}$$

$$\frac{dy_{i+1}}{dx} = y_{i+1}^{0} = f(x_{i+1}, y_{i+1}^{0})$$

$$\frac{dy_i}{dx} = y_i' = f(x_i, y_i)$$

$$\bar{y}' = \frac{y_i' + y_{i+1}'}{2} = \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^{0})}{2}$$

$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^{0})}{2}\Delta x \quad \text{(CORRECTOR)}$$

CLASSIC 1ST ORDER RUNGE-KUTTA:

$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)\Delta x$$

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

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

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

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

DORMAND PRINCE RUNGE-KUTTA:

$$y_{i+1} = y_i + \Delta x \sum_{i=1}^{n} b_i k_i \quad \text{(LARGER ORDER)}$$

$$y_{i+1} = y_i + \Delta x \sum_{i=1}^{n} a_i k_i \quad \text{(SMALLER ORDER)}$$

PDE'S

- FINITE DIFFERENCE METHOD:

BOUNDARY CONDITIONS

SIMPLIFIED CONDITIONS

TEMPERATURE

EIGEN VALUES (eig())

λ = EIGEN VALUE

DIAGONAL:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

TRIDIAGONAL:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

SINGLE 2×2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$[x] = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

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

FIND SMALL MATRIX PROBLEM

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$1x_1 + 1x_2 = 0$

$1x_1 + 1x_2 = 0$

$x_1 = -x_2$

$x_1 = -x_2$

$x_1 = x_2$

$x_2 = 1$

- EIGEN VALUE

$$x_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$-1x_1 + 1x_2 = 0$

$1x_1 + -1x_2 = 0$

$x_1 = x_2$

$x_1 = x_2$

$x_2 = 1$

- EIGEN VALUE

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

PROBLEM:

THE BOUNDARIES

$L = 5$

$t = 0°C$

$B = 100°C$

$B = 200°C$

- CENTRAL DIFFERENCE

$$u_{xx}(x,y) = \frac{u(x-\Delta x, y) - 2u(x,y) + u(x+\Delta x, y)}{\Delta x^2}$$

$$u_{yy}(x,y) = \frac{u(x, y-\Delta y) - 2u(x,y) + u(x, y+\Delta y)}{\Delta y^2}$$

BC:

- TEMP KNOWN @ BOUNDARY

SIMPLIFIED HEAT EQN:

$$u_t = k(u_{xx} + u_{yy} + u_{zz}) + q$$

$q = 0$ + $k = 1$

$$u_{xx} + u_{yy} = 0$$

NEUMANN:

$$\frac{\partial u}{\partial x} = u_x$$

$$\frac{\partial u}{\partial y} = u_y$$

BC:

- TEMP DERIVATIVE KNOWN ON BOUNDARY

CENTRAL DIFFERENCE:

$$\frac{\partial u}{\partial x} = u_x = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

$$\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$

5TH ROW OF A MATRIX

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 4 & -1 & 0 & -1 & 0 \end{bmatrix} [x] = 0$$

RIGHT NEUMANN B.C.

$$\frac{\partial u}{\partial x} = u_x = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

$$u_{i+1,j} = u_{i-1,j} + 2\Delta x u_x$$

BOTTOM NEUMANN B.C.

$$\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$

$$u_{i,j-1} = u_{i,j+1} - 2\Delta x u_y$$

TOP NEUMANN BC

$$\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$

$$u_{i,j+1} = u_{i,j-1} + 2\Delta x u_y$$

LEFT NEUMANN B.C.

$$u_{i-1,j} = u_{i-1,j} - 2\Delta x u_x$$

[A] MATRIX:

$$u_{i-1,j} + u_{i+1,j} - u_{i,j-1} - u_{i,j+1} = 2\Delta x u_x$$

LEFT:

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

THIS CHANGED

RIGHT:

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

THIS CHANGED

BOTTOM:

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

THIS CHANGED

TOP:

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

THIS CHANGED

PDE'S CONT:

CENTERED FINITE-DIFFERENCE DERIVATIVE:

FIRST:

$$f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1})}{2h}$$

$$f'(x_i) = \frac{-f(x_{i+2}) + 8f(x_{i+1}) - 8f(x_{i-1}) + f(x_{i-2})}{12h}$$

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Table of Contents Numerical Analysis Using R

1. Understanding the eBook Numerical Analysis Using R
    - The Rise of Digital Reading Numerical Analysis Using R
    - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Analysis Using R
    - 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 Analysis Using R
    - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Analysis Using R
    - Personalized Recommendations
    - Numerical Analysis Using R User Reviews and Ratings
    - Numerical Analysis Using R and Bestseller Lists
5. Accessing Numerical Analysis Using R Free and Paid eBooks
    - Numerical Analysis Using R Public Domain eBooks
    - Numerical Analysis Using R eBook Subscription Services

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