

# 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.

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 4th order polynomial

Order	Nodes	Degree	Nodes	Degree
1st	2	1	2	1
2nd	3	2	3	2
3rd	4	3	4	3
4th	5	4	5	4

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

Order:  $n=1, 2, 3, 4, 5$

Turns:  $0, 1, 2, 3, 4$

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

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

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

Central Difference:

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

Boundary conditions:

- Dirichlet:  $u = g(x)$  at  $x=0, L$
- Neumann:  $\frac{\partial u}{\partial x} = h$  at  $x=0, L$

### EIGEN VALUES

$\lambda = \text{eigen value}$

Example:

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

Characteristic equation:

$$\det(A - \lambda I) = 0 \Rightarrow (a-\lambda)(d-\lambda) - bc = 0$$

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

### 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:  $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$

Eigenvalues:  $\lambda_1, \lambda_2$

Eigenvectors:  $x_1, x_2$

### 3x3

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

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

Eigenvectors:  $x_1, x_2, x_3$

### [A] MATRIX

Central Difference:

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

Boundary conditions:

- Dirichlet:  $u_0 = g_0, u_N = g_N$
- Neumann:  $u_1 - u_0 = h_0 \Delta x, u_N - u_{N-1} = h_N \Delta x$

### NEUMANN BC

Central Difference:

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

### RIGHT NEUMANN BC

Central Difference:

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

### TOP NEUMANN BC

Central Difference:

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

### LEFT NEUMANN BC

Central Difference:

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

### TRUNC ERROR

Centered Finite-Difference Error:

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

$$f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x} - \frac{1}{6} f'''(x) \Delta x^2 + \dots$$

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