

# NUMERICAL METHODS

C / RAPPY EXAM 12 / 11/19 / 2022 [20.000]

## LEAST SQUARES REGRESSION



$a_0 = \frac{\sum y_i}{n} - a_1 \bar{x}$   
 $a_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$

## STANDARD ERROR:

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

## STANDARD DEVIATION:

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

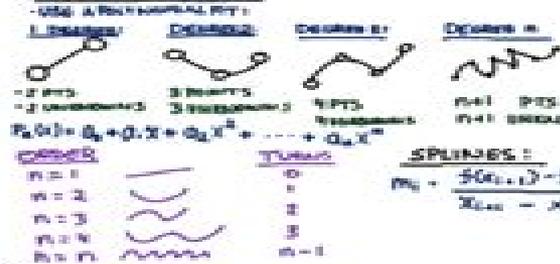
## POLYNOMIAL QUADRATIC REGRESSION:



$S_y = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$   
 Take derivative of  $S_y$  to find minimum.  
 $\frac{\partial S_y}{\partial a_0} = -2(\sum y_i - \sum a_0 - a_1 \sum x_i - a_2 \sum x_i^2) = 0$   
 $\frac{\partial S_y}{\partial a_1} = -2(\sum y_i x_i - \sum a_0 x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$   
 $\frac{\partial S_y}{\partial a_2} = -2(\sum y_i x_i^2 - \sum a_0 x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix}$$

## INTERPOLATION



## 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:**  
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$

## CLASSIC 4th ORDER RUNGE-KUTTA:

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

## EIGEN VALUES

$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$   
 $\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$   
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$   
 $\lambda = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

## PDE'S

### FINITE DIFFERENCE METHOD:



**RIGHT NEIGHBOR E.C.**  
 $\frac{\partial u}{\partial x} = \frac{u_{i+1,j} - u_{i,j}}{\Delta x}$   
**LEFT NEIGHBOR E.C.**  
 $\frac{\partial u}{\partial x} = \frac{u_{i,j} - u_{i-1,j}}{\Delta x}$   
**TOP NEIGHBOR E.C.**  
 $\frac{\partial u}{\partial y} = \frac{u_{i,j+1} - u_{i,j}}{\Delta y}$   
**BOTTOM NEIGHBOR E.C.**  
 $\frac{\partial u}{\partial y} = \frac{u_{i,j} - u_{i,j-1}}{\Delta y}$

### NEIGHBOR E.C.



**CENTRAL DIFFERENCE:**  
 $\frac{\partial u}{\partial x} = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$   
 $\frac{\partial u}{\partial y} = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$

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

### FINITE DIFFS:

**CENTERED FINITE-DIFFERENCED DERIVATIVE:**  
 $f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$   
 $f''(x) = \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$

# Numerical Analysis Using R

**Sabine Zange**



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