

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION

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



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

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

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

STANDARD ERROR:

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

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

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

POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivatives of \$S_r\$ to find the error.

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

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

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

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

Use Gauss-Jordan elimination to solve for \$a_0, a_1, a_2\$.

INTERPOLATION

Use a polynomial \$P(x)\$



ODE'S

Euler's Method

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

Runge-Kutta Method

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

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

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

$$k_3 = f(x_i + \Delta x, y_i + \Delta x k_2)$$

$$y_{i+1} = y_i + \Delta x \frac{k_1 + 2k_2 + k_3}{3}$$

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

Classic 4th order Runge-Kutta

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

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

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

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

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

PDE'S

Finite Difference Method



EIGEN VALUES

\$\lambda\$ = Eigen Value

Example: \$2 \times 2\$

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

The determinant

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

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

$$|A - \lambda I| = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = 0$$

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

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

Find Eigen Value

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

$$\lambda_1 + \lambda_2 = a + d$$

$$\lambda_1 \lambda_2 = ad - bc$$

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

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

$$-ax_1 + bx_2 = 0 \quad x_1 = x_2$$

$$cx_1 - dx_2 = 0 \quad x_1 = x_2$$

$$[A - \lambda I] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

1D Heat Conduction



$$u_{i+1}(t) = u_i(t) - \alpha \Delta x \frac{u_i(t) - u_{i-1}(t)}{\Delta x} + \alpha \Delta x \frac{u_{i+1}(t) - u_i(t)}{\Delta x}$$

$$u_{i+1}(t) = u_i(t) - \alpha \Delta x \frac{u_i(t) - u_{i-1}(t)}{\Delta x} + \alpha \Delta x \frac{u_{i+1}(t) - u_i(t)}{\Delta x}$$

$$-u_{i+1} - u_i + 2u_{i-1} = -2\alpha \Delta x u_i$$

$$-u_{i+1} - u_i + 2u_{i-1} = -2\alpha \Delta x u_i$$

2D Heat Conduction



$$u_{i+1,j} = u_{i,j} - \alpha \Delta x \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + \alpha \Delta x \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + \alpha \Delta y \frac{u_{i,j+1} - u_{i,j}}{\Delta y} + \alpha \Delta y \frac{u_{i,j-1} - u_{i,j}}{\Delta y}$$

$$u_{i+1,j} = u_{i,j} - \alpha \Delta x \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + \alpha \Delta x \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + \alpha \Delta y \frac{u_{i,j+1} - u_{i,j}}{\Delta y} + \alpha \Delta y \frac{u_{i,j-1} - u_{i,j}}{\Delta y}$$

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

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1D Heat Conduction



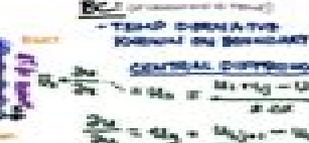
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2D Heat Conduction



$$u_{i+1,j} = u_{i,j} - \alpha \Delta x \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + \alpha \Delta x \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + \alpha \Delta y \frac{u_{i,j+1} - u_{i,j}}{\Delta y} + \alpha \Delta y \frac{u_{i,j-1} - u_{i,j}}{\Delta y}$$

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

2D Heat Conduction



$$u_{i,j+1} = u_{i,j} - \alpha \Delta x \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + \alpha \Delta x \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + \alpha \Delta y \frac{u_{i,j+1} - u_{i,j}}{\Delta y} + \alpha \Delta y \frac{u_{i,j-1} - u_{i,j}}{\Delta y}$$

$$u_{i,j+1} = u_{i,j} - \alpha \Delta x \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + \alpha \Delta x \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + \alpha \Delta y \frac{u_{i,j+1} - u_{i,j}}{\Delta y} + \alpha \Delta y \frac{u_{i,j-1} - u_{i,j}}{\Delta y}$$

$$-u_{i,j+1} - u_{i,j} + 2u_{i,j-1} = -2\alpha \Delta y u_{i,j}$$

$$-u_{i,j+1} - u_{i,j} + 2u_{i,j-1} = -2\alpha \Delta y u_{i,j}$$

2D Heat Conduction



$$u_{i,j-1} = u_{i,j} - \alpha \Delta x \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + \alpha \Delta x \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + \alpha \Delta y \frac{u_{i,j+1} - u_{i,j}}{\Delta y} + \alpha \Delta y \frac{u_{i,j-1} - u_{i,j}}{\Delta y}$$

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$$-u_{i,j-1} - u_{i,j} + 2u_{i,j+1} = -2\alpha \Delta y u_{i,j}$$

$$-u_{i,j-1} - u_{i,j} + 2u_{i,j+1} = -2\alpha \Delta y u_{i,j}$$

TRUNCATION ERROR

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

$$f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x+\Delta x))}{4\Delta x}$$

Numerical Methods Lecture Notes 01 Vsb

**James J. (Jong Hyuk) Park, Han-Chieh
Chao, Hamid Arabnia, Neil Y. Yen**

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Domain Decomposition Methods in Science and Engineering XIX Yunqing Huang, Ralf Kornhuber, Olof Widlund, Jinchao Xu, 2010-10-27 These are the proceedings of the 19th international conference on domain decomposition methods in science and engineering Domain decomposition methods are iterative methods for solving the often very large linear or nonlinear systems of algebraic equations that arise in various problems in mathematics computational science engineering and industry They are designed for massively parallel computers and take the memory hierarchy of such systems into account This is essential for approaching peak floating point performance There is an increasingly well developed theory which is having a direct impact on the development and improvement of these algorithms

Advanced Multimedia and Ubiquitous Engineering James J. (Jong Hyuk) Park, Han-Chieh Chao, Hamid Arabnia, Neil Y. Yen, 2015-05-26 This volume brings together contributions representing the state of the art in new multimedia and future technology information research currently a major topic in computer science and electronic engineering Researchers aim to interoperate multimedia frameworks transforming the way people work and interact with multimedia data This book covers future information technology topics including digital and multimedia convergence ubiquitous and pervasive computing intelligent computing and applications embedded systems mobile and wireless communications bio inspired computing grid and cloud computing semantic web human centric computing and social networks adaptive and context aware computing security and trust computing and related areas Representing the combined proceedings of the 9th International Conference on Multimedia and Ubiquitous Engineering MUE 15 and the 10th International Conference on Future Information Technology Future Tech 2015 this book aims to provide a complete coverage of the areas outlined and to bring together researchers from academic and industry and other practitioners to share their research ideas challenges and solutions

Parallel Processing and Applied Mathematics Roman Wyrzykowski, Jack Dongarra, Marcin Paprzycki, Jerzy Wasniewski, 2003-08-01 This book constitutes the thoroughly refereed post proceedings of the 4th International Conference on Parallel Processing and Applied Mathematics PPAM 2002 held in Naleczow Poland in September 2001 The 101 papers presented were carefully reviewed and improved during two rounds of reviewing and revision The book offers topical sections on distributed and grid architectures scheduling and load balancing performance analysis and prediction parallel non numerical algorithms parallel programming tools and environments parallel numerical algorithms applications and evolutionary computing and neural networks

Domain Decomposition Methods in Science and Engineering XX Randolph Bank, Michael Holst, Olof Widlund, Jinchao Xu, 2013-07-03 These are the proceedings of the 20th international conference on domain decomposition methods in science and engineering Domain decomposition methods are iterative methods for solving the often very large linear or nonlinear systems of algebraic equations that arise when various problems in continuum mechanics are discretized using finite elements They are designed for massively parallel computers and take the memory hierarchy of such systems in mind This is essential for

approaching peak floating point performance There is an increasingly well developed theory which is having a direct impact on the development and improvements of these algorithms

Domain Decomposition Methods in Science and Engineering XXII Thomas Dickopf, Martin J. Gander, Laurence Halpern, Rolf Krause, Luca F. Pavarino, 2016-03-11 These are the proceedings of the 22nd International Conference on Domain Decomposition Methods which was held in Lugano Switzerland With 172 participants from over 24 countries this conference continued a long standing tradition of internationally oriented meetings on Domain Decomposition Methods The book features a well balanced mix of established and new topics such as the manifold theory of Schwarz Methods Isogeometric Analysis Discontinuous Galerkin Methods exploitation of modern HPC architectures and industrial applications As the conference program reflects the growing capabilities in terms of theory and available hardware allow increasingly complex non linear and multi physics simulations confirming the tremendous potential and flexibility of the domain decomposition concept

Optimization with PDE Constraints Ronald Hoppe, 2014-09-11 This book on PDE Constrained Optimization contains contributions on the mathematical analysis and numerical solution of constrained optimal control and optimization problems where a partial differential equation PDE or a system of PDEs appears as an essential part of the constraints The appropriate treatment of such problems requires a fundamental understanding of the subtle interplay between optimization in function spaces and numerical discretization techniques and relies on advanced methodologies from the theory of PDEs and numerical analysis as well as scientific computing The contributions reflect the work of the European Science Foundation Networking Programme Optimization with PDEs

Computational Intelligence in Emerging Technologies for Engineering Applications Orestes Llanes Santiago, Carlos Cruz Corona, Antônio José Silva Neto, José Luis Verdegay, 2020-02-14 This book explores applications of computational intelligence in key and emerging fields of engineering especially with regard to condition monitoring and fault diagnosis inverse problems decision support systems and optimization These applications can be beneficial in a broad range of contexts including water distribution networks manufacturing systems production and storage of electrical energy heat transfer acoustic levitation uncertainty and robustness of infinite dimensional objects fatigue failure prediction autonomous navigation nanotechnology and the analysis of technological development indexes All applications mathematical and computational tools and original results are presented using rigorous mathematical procedures Further the book gathers contributions by respected experts from 22 different research centers and eight countries Brazil Cuba France Hungary India Japan Romania and Spain The book is intended for use in graduate courses on applied computation applied mathematics and engineering where tools like computational intelligence and numerical methods are applied to the solution of real world problems in emerging areas of engineering

The Mechanical World ,1912 **German books in print** ,2000 **Bell Laboratories Talks and Papers** Bell Telephone Laboratories. Libraries and Information Systems Center, 1974 **Agindex** ,1990 **Physics Briefs** ,1981 *The IEEE Standard Dictionary of Electrical and Electronics Terms* Institute of Electrical and Electronics

Engineers, Jane Radatz, Institute of Electrical and Electronics Engineers. Standards Coordinating Committee 10, Terms and Definitions, 1997
Fr her u d T Institute of Electrical and Electronics Engineers The new IEEE standard dictionary of electrical and electronics terms
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Lecture Notes on Numerical Methods in Engineering and Sciences, 2009
Introduction To Numerical Computation, An (Second Edition) Wen Shen, 2019-08-28 This book serves as a set of lecture notes for a senior undergraduate level course on the introduction to numerical computation which was developed through 4 semesters of teaching the course over 10 years The book requires minimum background knowledge from the students including only a three semester of calculus and a bit on matrices The book covers many of the introductory topics for a first course in numerical computation which fits in the short time frame of a semester course Topics range from polynomial approximations and interpolation to numerical methods for ODEs and PDEs Emphasis was made more on algorithm development basic mathematical ideas behind the algorithms and the implementation in Matlab The book is supplemented by two sets of videos available through the author's YouTube channel Homework problem sets are provided for each chapter and complete answer sets are available for instructors upon request The second edition contains a set of selected advanced topics written in a self contained manner suitable for self learning or as additional material for an honored version of the course Videos are also available for these added topics
Lecture Notes Michael Hanke, Kungliga Tekniska högskolan. Institutionen för numerisk analys och datalogi, 2006

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Table of Contents Numerical Methods Lecture Notes 01 Vsb

1. Understanding the eBook Numerical Methods Lecture Notes 01 Vsb
 - The Rise of Digital Reading Numerical Methods Lecture Notes 01 Vsb
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods Lecture Notes 01 Vsb
 - 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 Methods Lecture Notes 01 Vsb
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods Lecture Notes 01 Vsb
 - Personalized Recommendations
 - Numerical Methods Lecture Notes 01 Vsb User Reviews and Ratings

- Numerical Methods Lecture Notes 01 Vsb and Bestseller Lists
- 5. Accessing Numerical Methods Lecture Notes 01 Vsb Free and Paid eBooks
 - Numerical Methods Lecture Notes 01 Vsb Public Domain eBooks
 - Numerical Methods Lecture Notes 01 Vsb eBook Subscription Services
 - Numerical Methods Lecture Notes 01 Vsb Budget-Friendly Options
- 6. Navigating Numerical Methods Lecture Notes 01 Vsb eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Methods Lecture Notes 01 Vsb Compatibility with Devices
 - Numerical Methods Lecture Notes 01 Vsb Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Methods Lecture Notes 01 Vsb
 - Highlighting and Note-Taking Numerical Methods Lecture Notes 01 Vsb
 - Interactive Elements Numerical Methods Lecture Notes 01 Vsb
- 8. Staying Engaged with Numerical Methods Lecture Notes 01 Vsb
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Methods Lecture Notes 01 Vsb
- 9. Balancing eBooks and Physical Books Numerical Methods Lecture Notes 01 Vsb
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods Lecture Notes 01 Vsb
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Methods Lecture Notes 01 Vsb
 - Setting Reading Goals Numerical Methods Lecture Notes 01 Vsb
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Methods Lecture Notes 01 Vsb
 - Fact-Checking eBook Content of Numerical Methods Lecture Notes 01 Vsb
 - 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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