

NUMERICAL METHODS

C / KAPPA 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:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r (1 - r^2)}{n-2}}$$

STANDARD DEVIATION:

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

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

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.

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

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

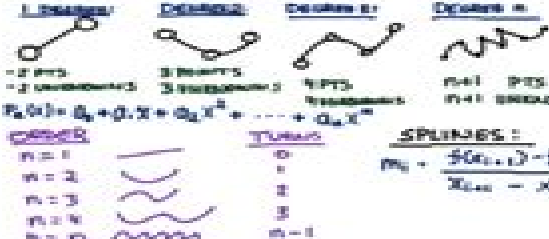
$$\frac{\partial S_r}{\partial a_2} = -2 \left(\sum x_i^2 y_i - \sum a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4 \right) = 0$$

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

Matrix inversion to find coefficients.

INTERPOLATION

Use a polynomial $P(x)$



ODE'S

Euler's Method

$$\frac{dy}{dx} = f(x,y) \quad y_{n+1} = y_n + f(x_n, y_n) \Delta x$$

Runge-Kutta Method

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

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

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

$$y_{n+1} = y_n + \Delta x \left(\frac{1}{6} k_1 + \frac{4}{6} k_2 + \frac{1}{6} k_3 \right)$$

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

$$y_{n+1} = y_n + \Delta x \left(\frac{1}{6} k_1 + \frac{4}{6} k_2 + \frac{1}{6} k_3 + \frac{1}{6} k_4 \right)$$

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

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

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

PDE'S

Finite Difference Method



EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example: 2×2

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

The determinant

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

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

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

Find Eigen Value

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

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 - x_2 = 0 \Rightarrow x_1 = x_2$$

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

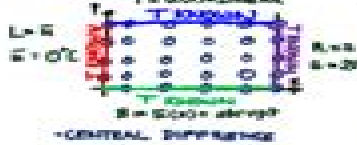
$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$$

$$x_1 + -x_2 = 0 \Rightarrow x_1 = x_2$$

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

1D Heat Conduction



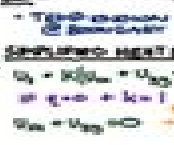
$$u_{i+1}(t) = u_i(t) - \alpha \Delta x (u_{i+1} - u_i) + \alpha \Delta x (u_i - u_{i-1})$$

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

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

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

2D Heat Conduction



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

3D Heat Conduction



$$u_{i,j,k}(t) = u_{i,j,k}(t) + \alpha \Delta x (u_{i+1,j,k} - u_{i,j,k}) + \alpha \Delta x (u_{i-1,j,k} - u_{i,j,k}) + \alpha \Delta y (u_{i,j+1,k} - u_{i,j,k}) + \alpha \Delta y (u_{i,j-1,k} - u_{i,j,k}) + \alpha \Delta z (u_{i,j,k+1} - u_{i,j,k}) + \alpha \Delta z (u_{i,j,k-1} - u_{i,j,k})$$

1D Heat Conduction



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

2D Heat Conduction



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

3D Heat Conduction



$$u_{i,j,k}(t) = u_{i,j,k}(t) + \alpha \Delta x (u_{i+1,j,k} - u_{i,j,k}) + \alpha \Delta x (u_{i-1,j,k} - u_{i,j,k}) + \alpha \Delta y (u_{i,j+1,k} - u_{i,j,k}) + \alpha \Delta y (u_{i,j-1,k} - u_{i,j,k}) + \alpha \Delta z (u_{i,j,k+1} - u_{i,j,k}) + \alpha \Delta z (u_{i,j,k-1} - u_{i,j,k})$$

5th Rank of a Matrix



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

Left Boundary B.C.



$$u_{0,j} = u_{0,j} - 2 \alpha \Delta x u_{1,j}$$

[A] MATRIX: $u_{i,j} = u_{i,j} + \alpha \Delta x (u_{i+1,j} - u_{i,j}) + \alpha \Delta x (u_{i-1,j} - u_{i,j}) + \alpha \Delta y (u_{i,j+1} - u_{i,j}) + \alpha \Delta y (u_{i,j-1} - u_{i,j})$

FINITE DIFFERENCE: $u_{i,j} = \frac{f(x_{i+1}) - f(x_{i-1}))}{2 \Delta x}$

Numerical Analysis Using R

**Nicola Bellomo, Patrizia
Ciarlini, Maurice G Cox, Roberto
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