

# 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.

Residual error:  $e_i = y_i - \hat{y}_i$

Sum of squares of residuals:  $S = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$

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:

$$S_y = \sqrt{\frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{n-2}}$$

$$S_x = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-2}}$$

### STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum_{i=1}^n y_i^2}{n-1}}$$

$$S_x = \sqrt{\frac{\sum_{i=1}^n x_i^2}{n-1}}$$

### INTERPOLATION

Use a polynomial  $P(x)$  to approximate  $f(x)$ .

Degree 0	Degree 1	Degree 2	Degree n
1 point	2 points	3 points	n+1 points
0 nodes	1 node	2 nodes	n nodes
$P(x) = a_0$	$P(x) = a_0 + a_1 x$	$P(x) = a_0 + a_1 x + a_2 x^2$	$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$
0 nodes	1 node	2 nodes	n nodes
0 nodes	1 node	2 nodes	n nodes
0 nodes	1 node	2 nodes	n nodes

Newton's forward difference formula:

$$P(x) = f(x_0) + \frac{f(x_1) - f(x_0)}{h} (x - x_0) + \frac{f(x_2) - 2f(x_1) + f(x_0))}{2! h^2} (x - x_0)(x - x_1) + \dots$$

### POLYNOMIAL QUADRATIC REGRESSION

Goal: find a quadratic polynomial  $P(x) = a_0 + a_1 x + a_2 x^2$  that fits the data points.

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

#### Euler's Method

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

#### Runge-Kutta Method

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x + \frac{\Delta x^2}{2} f''(x_i, y_i) + \dots$$

### Taylor Series

$$y(x) = y_0 + y_0' \Delta x + \frac{y_0''}{2!} (\Delta x)^2 + \dots$$

### Classic 4th order Runge-Kutta

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

$k_1 = f(x_i, y_i)$   
 $k_2 = f(x_i + \frac{1}{2} \Delta x, y_i + \frac{1}{2} \Delta x k_1)$   
 $k_3 = f(x_i + \frac{1}{2} \Delta x, y_i + \Delta x k_2)$   
 $k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$

## EIGEN VALUES

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

Characteristic equation:  $\det(A - \lambda I) = 0$

$$(a - \lambda)(d - \lambda) - bc = 0$$

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

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

Eigenvectors:  $(A - \lambda I)v = 0$

### PDE'S

#### Finite Difference Method

Central difference approximation:

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

Boundary conditions:

Dirichlet:  $u(0) = 0, u(L) = 0$

Neumann:  $u_x(0) = 0, u_x(L) = 0$

### Matrix Formulation of PDE

Discretized heat equation:  $u_x = k(u_{i+1} - u_{i-1}) + q$

Matrix form:  $Au = b$

Matrix A:

$$A = \begin{bmatrix} 1 & -1 & 0 & \dots & 0 \\ 0 & 1 & -1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

Vector b:

$$b = \begin{bmatrix} q \Delta x \\ q \Delta x \\ \vdots \\ q \Delta x \end{bmatrix}$$

### [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:  $u_0 = 0, u_N = 0$

Neumann:  $u_1 - u_0 = 0, u_N - u_{N-1} = 0$

### Finite Difference Formulation

Centered finite-difference approximation:

$$f''(x) \approx \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$$

# Numerical Computing With Matlab Solutions

**L. F. Shampine, Richard C. Allen, S.  
Pruess**



## **Numerical Computing With Matlab Solutions :**

**Numerical Computing with MATLAB** Cleve B. Moler, 2004-01-01 This is a lively textbook for an introductory course in numerical methods MATLAB and technical computing with an emphasis on the informed use of mathematical software The presentation helps readers learn enough about the mathematical functions in MATLAB to use them correctly appreciate their limitations and modify them appropriately The book makes extensive use of computer graphics including interactive graphical expositions of numerical algorithms It provides more than 70 M files which can be downloaded from the text Web site [www.mathworks.com/moler](http://www.mathworks.com/moler) Many of the numerous exercises involve modifying and extending these programs The topics covered include an introduction to MATLAB linear equations interpolation zeros and roots least squares quadrature ordinary differential equations Fourier analysis random numbers eigenvalues and singular values and partial differential equations Motivating applications include modern problems from cryptography touch tone dialing Google page ranking atmospheric science and image processing as well as classical problems from physics and engineering

*NUMERICAL COMPUTING WITH MATLAB.* B. MOLER, 2016

*MATLAB Programming for Numerical Analysis* Cesar Lopez, 2014-09-22 MATLAB is a high level language and environment for numerical computation visualization and programming Using MATLAB you can analyze data develop algorithms and create models and applications The language tools and built in math functions enable you to explore multiple approaches and reach a solution faster than with spreadsheets or traditional programming languages such as C C or Java Programming MATLAB for Numerical Analysis introduces you to the MATLAB language with practical hands on instructions and results allowing you to quickly achieve your goals You will first become familiar with the MATLAB environment and then you will begin to harness the power of MATLAB You will learn the MATLAB language starting with an introduction to variables and how to manipulate numbers vectors matrices arrays and character strings You will learn about MATLAB s high precision capabilities and how you can use MATLAB to solve problems making use of arithmetic relational and logical operators in combination with the common functions and operations of real and complex analysis and linear algebra You will learn to implement various numerical methods for optimization interpolation and solving non linear equations You will discover how MATLAB can solve problems in differential and integral calculus both numerically and symbolically including techniques for solving ordinary and partial differential equations and how to graph the solutions in brilliant high resolution You will then expand your knowledge of the MATLAB language by learning how to use commands which enable you to investigate the convergence of sequences and series and explore continuity and other analytical features of functions in one and several variables

*MATLAB Numerical Calculations* Cesar Lopez, 2015-01-05 MATLAB is a high level language and environment for numerical computation visualization and programming Using MATLAB you can analyze data develop algorithms and create models and applications The language tools and built in math functions enable you to explore multiple approaches and reach a solution faster than with spreadsheets or traditional programming languages such

as C C or Java This book is designed for use as a scientific business calculator so that you can get numerical solutions to problems involving a wide array of mathematics using MATLAB Just look up the function you want in the book and you are ready to use it in MATLAB or use the book to learn about the enormous range of options that MATLAB offers MATLAB Numerical Calculations focuses on MATLAB capabilities to give you numerical solutions to problems you are likely to encounter in your professional or scholastic life It introduces you to the MATLAB language with practical hands on instructions and results allowing you to quickly achieve your goals Starting with a look at basic MATLAB functionality with integers rational numbers and real and complex numbers and MATLAB s relationship with Maple you will learn how to solve equations in MATLAB and how to simplify the results You will see how MATLAB incorporates vector matrix and character variables and functions thereof MATLAB is a powerful tool used to defined manipulate and simplify complex algebraic expressions With MATLAB you can also work with ease in matrix algebra making use of commands which allow you to find eigenvalues eigenvectors determinants norms and various matrix decompositions among many other features Lastly you will see how you can write scripts and use MATLAB to explore numerical analysis finding approximations of integrals derivatives and numerical solutions of differential equations

**Introduction to MATLAB for Engineers and Scientists** Sandeep Nagar,2017-11-27 Familiarize yourself with MATLAB using this concise practical tutorial that is focused on writing code to learn concepts Starting from the basics this book covers array based computing plotting and working with files numerical computation formalism and the primary concepts of approximations Introduction to MATLAB is useful for industry engineers researchers and students who are looking for open source solutions for numerical computation In this book you will learn by doing avoiding technical jargon which makes the concepts easy to learn First you ll see how to run basic calculations absorbing technical complexities incrementally as you progress toward advanced topics Throughout the language is kept simple to ensure that readers at all levels can grasp the concepts What You ll Learn Apply sample code to your engineering or science problems Work with MATLAB arrays functions and loops Use MATLAB s plotting functions for data visualization Solve numerical computing and computational engineering problems with a MATLAB case study Who This Book Is For Engineers scientists researchers and students who are new to MATLAB Some prior programming experience would be helpful but not required

Practical Numerical and Scientific Computing with MATLAB® and Python Eihab B. M. Bashier,2020-03-18 Practical Numerical and Scientific Computing with MATLAB and Python concentrates on the practical aspects of numerical analysis and linear and non linear programming It discusses the methods for solving different types of mathematical problems using MATLAB and Python Although the book focuses on the approximation problem rather than on error analysis of mathematical problems it provides practical ways to calculate errors The book is divided into three parts covering topics in numerical linear algebra methods of interpolation numerical differentiation and integration solutions of differential equations linear and non linear programming problems and optimal control problems This book has the following

advantages It adopts the programming languages MATLAB and Python which are widely used among academics scientists and engineers for ease of use and contain many libraries covering many scientific and engineering fields It contains topics that are rarely found in other numerical analysis books such as ill conditioned linear systems and methods of regularization to stabilize their solutions nonstandard finite differences methods for solutions of ordinary differential equations and the computations of the optimal controls It provides a practical explanation of how to apply these topics using MATLAB and Python It discusses software libraries to solve mathematical problems such as software Gekko pulp and pyomo These libraries use Python for solutions to differential equations and static and dynamic optimization problems Most programs in the book can be applied in versions prior to MATLAB 2017b and Python 3.7.4 without the need to modify these programs This book is aimed at newcomers and middle level students as well as members of the scientific community who are interested in solving math problems using MATLAB or Python

### **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

[Handbook of Ordinary Differential Equations](#) Andrei D. Polyanin,Valentin F. Zaitsev,2017-11-15 The Handbook of Ordinary Differential Equations Exact Solutions Methods and Problems is an exceptional and complete reference for scientists and engineers as it contains over 7 000 ordinary differential equations with solutions This book contains more equations and methods used in the field than any other book currently available Included in the handbook are exact asymptotic approximate analytical numerical symbolic and qualitative methods that are used for solving and analyzing linear and nonlinear equations The authors also present formulas for effective construction of solutions and many different equations arising in various applications like heat transfer elasticity hydrodynamics and more This extensive handbook is the perfect resource for engineers and scientists searching for an exhaustive reservoir of information on ordinary differential equations

[Fundamentals of Ordinary Differential Equations](#) Mohit Chatterjee,2025-02-20 Fundamentals of Ordinary Differential Equations is a comprehensive guide designed for students researchers and professionals to master ODE theory and applications We cover essential

principles advanced techniques and practical applications providing a well rounded resource for understanding differential equations and their real world impact The book offers a multifaceted approach from basic principles to advanced concepts catering to fields like physics engineering biology and economics Mathematical ideas are broken down with step by step explanations examples and illustrations making complex concepts accessible Real world examples throughout each chapter show how ODEs model and analyze systems in diverse disciplines We also explain numerical methods such as Euler s method Runge Kutta and finite differences equipping readers with computational tools for solving ODEs Advanced topics include bifurcation chaos theory Hamiltonian systems and singular perturbations providing an in depth grasp of ODE topics With chapter summaries exercises glossaries and additional resources *Fundamentals of Ordinary Differential Equations* is an essential reference for students professionals and practitioners across science and engineering fields [Handbook of Nonlinear Partial Differential Equations, Second Edition](#) Andrei D. Polyanin,Valentin F. Zaitsev,2016-04-19 New to the Second Edition More than 1 000 pages with over 1 500 new first second third fourth and higher order nonlinear equations with solutions Parabolic hyperbolic elliptic and other systems of equations with solutions Some exact methods and transformations Symbolic and numerical methods for solving nonlinear PDEs with Maple™ Mathematica and MATLAB Many new illustrative examples and tables A large list of references consisting of over 1 300 sources To accommodate different mathematical backgrounds the authors avoid wherever possible the use of special terminology They outline the methods in a schematic simplified manner and arrange the material in increasing order of complexity [Mathematical Modeling of Biological Processes](#) Avner Friedman,Chiu-Yen Kao,2014-09-19 This book on mathematical modeling of biological processes includes a wide selection of biological topics that demonstrate the power of mathematics and computational codes in setting up biological processes with a rigorous and predictive framework Topics include enzyme dynamics spread of disease harvesting bacteria competition among live species neuronal oscillations transport of neurofilaments in axon cancer and cancer therapy and granulomas Complete with a description of the biological background and biological question that requires the use of mathematics this book is developed for graduate students and advanced undergraduate students with only basic knowledge of ordinary differential equations and partial differential equations background in biology is not required Students will gain knowledge on how to program with MATLAB without previous programming experience and how to use codes in order to test biological hypothesis *Proceedings of the UNified Conference of DAMAS, InCoME and TEPEN Conferences (UNified 2023)* Andrew D. Ball,Huaijiang Ouyang,Jyoti K. Sinha,Zuolu Wang,2024-05-28 This volume gathers the latest advances innovations and applications in the field of condition monitoring damage assessment and maintenance engineering as presented by leading international researchers and engineers at the UNified Conference of DAMAS International Conference on Damage Assessment of Structures InCoME International Conference on Maintenance Engineering and TEPEN The Efficiency and Performance Engineering Conferences held in Huddersfield UK on August 29

September 1 2023 Topics include machinery dynamics sensors and measurement systems signal processing structural damage identification and machine fault diagnosis plant maintenance and reliability machine health monitoring asset management life cycle cost optimisation prognostics and health management maintenance performance measurement manufacturing process monitoring and robot based monitoring and diagnostics The contributions which were selected through a rigorous international peer review process share exciting ideas that will spur novel research directions and foster new multidisciplinary collaborations

Scientific Computing with MATLAB and Octave Alfio Quarteroni, Fausto Saleri, Paola Gervasio, 2010-05-30 Preface to the First Edition This textbook is an introduction to Scientific Computing We will illustrate several numerical methods for the computer solution of certain classes of mathematical problems that cannot be faced by paper and pencil We will show how to compute the zeros or the integrals of continuous functions solve linear systems approximate functions by polynomials and construct accurate approximations for the solution of differential equations With this aim in Chapter 1 we will illustrate the rules of the game that computers adopt when storing and operating with real and complex numbers vectors and matrices In order to make our presentation concrete and appealing we will adopt the programming environment MATLAB as a faithful companion We will gradually discover its principal commands statements and constructs We will show how to execute all the algorithms that we introduce throughout the book This will enable us to furnish an immediate quantitative assessment of their theoretical properties such as stability accuracy and complexity We will solve several problems that will be raised through exercises and examples often stemming from scientific applications

**Fundamentals of Numerical Computing** L. F. Shampine, Richard C. Allen, S. Pruess, 1997 This book examines the solution of some of the most common problems of numerical computation By concentrating on one effective algorithm for each basic task it develops the fundamental theory in a brief elementary way There are ample exercises and codes are provided to reduce the time otherwise required for programming and debugging Exposes readers to art of numerical computing as well as the science Readers need only a familiarity with either FORTRAN or C Applications are taken from a variety of disciplines including engineering physics and chemistry

Scientific Computing with MATLAB Alfio Quarteroni, Fausto Saleri, 2003 This textbook is an introduction to Scientific Computing in which several numerical methods for the computer solution of certain classes of mathematical problems are illustrated The authors show how to compute the zeros or the integrals of continuous functions solve linear systems approximate functions by polynomials and construct accurate approximations for the solution of differential equations To make the presentation concrete and appealing the programming environment Matlab is adopted as a faithful companion All the algorithms introduced throughout the book are shown thus furnishing an immediate quantitative assessment of their theoretical properties such as stability accuracy and complexity The book also contains the solution to several problems raised through exercises and examples often originating from specific applications A specific section is devoted to subjects which were not addressed

in the book andnbsp indicatenbsp the bibliographical references for a more comprehensive treatment of the material nbsp nbsp nbsp nbsp nbsp nbsp **Numerical Methods with MATLAB** Gerald W. Recktenwald,2000 Designed to give undergraduate engineering students a practical and rigorous introduction to the fundamentals of numerical computation This book is a thoroughly modern exposition of classic numerical methods using MATLAB The fundamental theory of each method is briefly developed Rather than providing a detailed numerical analysis the behavior of the methods is exposed by carefully designed numerical experiments The methods are then exercised on several nontrivial example problems from engineering practice The material in each chapter is organized as a progression from the simple to the complex This leads the student to an understanding of the sophisticated numerical methods that are part of MATLAB An integral part of the book is the Numerical Methods with MATLAB NMM Toolbox which provides 150 programs and over forty data sets The NMM Toolbox is a library of numerical techniques implemented in structured and clearly written code Innovations in Computing Sciences and Software Engineering Tarek Sobh,Khaled Elleithy,2010-06-26 Innovations in Computing Sciences and Software Engineering includes a set of rigorously reviewed world class manuscripts addressing and detailing state of the art research projects in the areas of Computer Science Software Engineering Computer Engineering and Systems Engineering and Sciences Topics Covered Image and Pattern Recognition Compression Image processing Signal Processing Architectures Signal Processing for Communication Signal Processing Implementation Speech Compression and Video Coding Architectures Languages and Systems Algorithms Databases Embedded Systems and Applications File Systems and I O Geographical Information Systems Kernel and OS Structures Knowledge Based Systems Modeling and Simulation Object Based Software Engineering Programming Languages and Programming Models and tools Parallel Processing Distributed Scheduling Multiprocessing Real time Systems Simulation Modeling and Development and Web Applications Signal and Image Processing Content Based Video Retrieval Character Recognition Incremental Learning for Speech Recognition Signal Processing Theory and Methods and Vision based Monitoring Systems Software and Systems Activity Based Software Estimation Algorithms Genetic Algorithms Information Systems Security Programming Languages Software Protection Techniques Software Protection Techniques and User Interfaces Distributed Processing Asynchronous Message Passing System Heterogeneous Software Environments Mobile Ad Hoc Networks Resource Allocation and Sensor Networks New trends in computing Computers for People of Special Needs Fuzzy Inference Human Computer Interaction Incremental Learning Internet based Computing Models Machine Intelligence Natural Language **An Introduction to Scientific Computing** Ionut Danaila,Pascal Joly,Sidi Mahmoud Kaber,Marie Postel,2006-11-27 This book demonstrates scientific computing by presenting twelve computational projects in several disciplines including Fluid Mechanics Thermal Science Computer Aided Design Signal Processing and more Each follows typical steps of scientific computing from physical and mathematical description to numerical formulation and programming and critical discussion of results The text teaches

practical methods not usually available in basic textbooks numerical checking of accuracy choice of boundary conditions effective solving of linear systems comparison to exact solutions and more The final section of each project contains the solutions to proposed exercises and guides the reader in using the MATLAB scripts available online

**An Introduction to Programming and Numerical Methods in MATLAB** Stephen Robert Otto, James P. Denier, 2005-05-03 An elementary first course for students in mathematics and engineering Practical in approach examples of code are provided for students to debug and tasks with full solutions are provided at the end of each chapter Includes a glossary of useful terms with each term supported by an example of the syntaxes commonly encountered

Numerical Methods using MATLAB Abhishek Gupta, 2015-01-05 Numerical Methods with MATLAB provides a highly practical reference work to assist anyone working with numerical methods A wide range of techniques are introduced their merits discussed and fully working MATLAB code samples supplied to demonstrate how they can be coded and applied Numerical methods have wide applicability across many scientific mathematical and engineering disciplines and are most often employed in situations where working out an exact answer to the problem by another method is impractical Numerical Methods with MATLAB presents each topic in a concise and readable format to help you learn fast and effectively It is not intended to be a reference work to the conceptual theory that underpins the numerical methods themselves A wide range of reference works are readily available to supply this information If however you want assistance in applying numerical methods then this is the book for you

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