

# NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.00

## LEAST SQUARES REGRESSION

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



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

1. sum of the square errors.  
2. minimize the square of the errors.

$$a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$$

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \Rightarrow a_0 = 5 - 0.8$$

## STANDARD ERROR:

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

## STANDARD DEVIATION:

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

$$a_0 = 5 - 0.8x$$

$$3 = 0.8 + 0.8x$$

## POLYNOMIAL QUADRATIC REGRESSION:

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

Take derivative of  $S_r$  to find the error.

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

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

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

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix} \rightarrow [A][X] = [B]$$

$S_y = \sqrt{\frac{\sum y_i^2}{n}}$   
COEFFICIENT OF DETERMINATION  
 $r^2 = \frac{S_{y_1}^2}{S_y^2}$

## PDE'S

### FINITE DIFFERENCE METHOD:



**PROBLEM 1:**  
T is 2D Cartesian  
T is 2D Cartesian  
L = 0, R = 1  
S = 0, T = 1  
B = 0, C = 1  
- CENTRAL DIFFERENCE  
 $u_{i,j}(t) = \frac{u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} - 4u_{i,j}}{\Delta x^2}$   
 $u_{i,j}(t) = \frac{u_{i,j+1} + u_{i,j-1} - 2u_{i,j} + u_{i+1,j} + u_{i-1,j}}{\Delta x^2}$

## EIGEN VALUES

$\lambda = \text{eigen value}$   
**Example:**  
 $\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \\ \lambda x_3 \end{bmatrix}$   
**TRICK:**  
 $\begin{bmatrix} a_{11}-\lambda & a_{12} & a_{13} \\ a_{21} & a_{22}-\lambda & a_{23} \\ a_{31} & a_{32} & a_{33}-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

**Single 2x2:**  
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \lambda x \\ \lambda y \end{bmatrix}$   
 $\Delta(x) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = 0$   
 $\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$

**Two eigen values with same**  
 $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \end{bmatrix}$   
 $\lambda_1 = \lambda_2 = \lambda$   
 $x_1 = -x_2$   
 $x_2 = -x_1$   
 $\lambda_1 = \lambda_2 = \lambda$   
 $x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$   
 $x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$   
 $\Delta(x) = \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

## INTERPOLATION

Use a 4th order polynomial  
**LAGRANGE:** 4 points, 3 intervals  
**HERMITE:** 5 points, 4 intervals  
**DEGREE 1:** 2 points, 1 interval  
**DEGREE 2:** 3 points, 2 intervals  
**DEGREE 3:** 4 points, 3 intervals  
 $P_n(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$   
**ORDER:**  
n=1: straight line  
n=2: parabola  
n=3: cubic  
n=4: quartic  
**TURNS:**  
n=1: 0  
n=2: 1  
n=3: 2  
n=4: 3  
**SPINES:**  
 $P_n = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

## ODE'S

**Euler's Method:**  
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$   
 $\frac{dy}{dx} = f(x, y)$   
**Runge-Kutta Method:**  
 $y' = f(x, y)$   
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$   
 $y' = \frac{y^2 + 2x}{2} = f(x, y)$   
 $y_1 = 1, x_1 = 0$   
 $y_2 = 1.01, x_2 = 0.01$   
 $y_3 = 1.04, x_3 = 0.02$

**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:**  
 $y_{i+1} = y_i + \frac{\Delta x}{4} (k_1 + 2k_2 + 2k_3 + k_4)$   
 $k_1 = f(x_i, y_i)$   
 $k_2 = f(x_i + \frac{1}{2}\Delta x, y_i + \frac{1}{2}k_1 \Delta x)$   
 $k_3 = f(x_i + \frac{1}{2}\Delta x, y_i + k_2 \Delta x)$   
 $k_4 = f(x_i + \Delta x, y_i + k_3 \Delta x)$   
**Forward Time, Space-Center:**  
 $u_{i,j}^{n+1} = u_{i,j}^n + \Delta x \frac{\partial}{\partial x} (u_{i,j}^n)$   
 $u_{i,j}^{n+1} = u_{i,j}^n + \Delta x \frac{u_{i+1,j}^n - u_{i-1,j}^n}{2\Delta x}$

## NUMERICAL

**RIGHT NEIGHBOR B.C.:**  
 $\frac{\partial u}{\partial x} = u_x = \frac{u_{i+1,j} - u_{i,j}}{\Delta x}$   
 $u_{i+1,j} = u_{i,j} + 2\Delta x u_x$

**BOTTOM NEIGHBOR B.C.:**  
 $\frac{\partial u}{\partial x} = u_x = \frac{u_{i,j} - u_{i-1,j}}{\Delta x}$   
 $u_{i-1,j} = u_{i,j} - 2\Delta x u_x$

**TOP NEIGHBOR B.C.:**  
 $\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j+1} - u_{i,j}}{\Delta y}$   
 $u_{i,j+1} = u_{i,j} + 2\Delta y u_y$

**LEFT NEIGHBOR B.C.:**  
 $\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j} - u_{i,j-1}}{\Delta y}$   
 $u_{i,j-1} = u_{i,j} - 2\Delta y u_y$

**[A] MATRIX:**  
 $u_{i,j+1} = u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = 2\Delta x u_x$   
 $-2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x u_x$   
 $2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x u_x$   
 $-u_{i,j+1} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_x$   
**TOP:**  
 $-u_{i,j+1} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_y$

**TRICK EQUATION:**  
**CENTERED FINITE-DIFFERENCE EQUATION:**  
 $f(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$   
 $f(x) = \frac{f_{i+1,j} - f_{i-1,j}}{2\Delta x} = \frac{f_{i+1,j} - 2f_{i,j} + f_{i-1,j}}{2\Delta x}$

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**Léo Pomar**



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