

NUMERICAL METHODS

C / RAPPY 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:

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

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 derivative of S_r to find the error

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

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

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

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

Use Gauss-Jordan elimination

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

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

$$k_1 = f(x_1, y_1)$$

$$k_2 = f(x_1 + \frac{1}{2} \Delta x, y_1 + \frac{1}{2} \Delta x k_1)$$

$$k_3 = f(x_1 + \Delta x, y_1 + \Delta x k_2)$$

$$y_2 = y_1 + \Delta x \frac{k_1 + 2k_2 + k_3}{3}$$

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

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

$$k_1 = f(x_1, y_1)$$

$$k_2 = f(x_1 + \frac{1}{2} \Delta x, y_1 + \frac{1}{2} \Delta x k_1)$$

$$k_3 = f(x_1 + \frac{1}{2} \Delta x, y_1 + \frac{1}{2} \Delta x k_2)$$

$$k_4 = f(x_1 + \Delta x, y_1 + \Delta x k_3)$$

PDE'S

Finite Difference Method



EIGEN VALUES

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

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

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

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

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

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

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

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

RIGHT BOUNDARY B.C.

Top boundary: $T(x,0) = T_0$

Bottom boundary: $T(x,L) = T_1$

Left boundary: $T(0,y) = T_2$

Right boundary: $T(L,y) = T_3$

Central difference: $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1}}{4}$

LEFT BOUNDARY B.C.

Top boundary: $T(x,0) = T_0$

Bottom boundary: $T(x,L) = T_1$

Left boundary: $T(0,y) = T_2$

Right boundary: $T(L,y) = T_3$

Central difference: $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1}}{4}$

TOP BOUNDARY B.C.

Top boundary: $T(x,0) = T_0$

Bottom boundary: $T(x,L) = T_1$

Left boundary: $T(0,y) = T_2$

Right boundary: $T(L,y) = T_3$

Central difference: $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1}}{4}$

5th row of a matrix

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 4 & -1 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \\ u_7 \\ u_8 \\ u_9 \end{bmatrix} = 0$$

[A] MATRIX:

$$u_{i,j} - u_{i-1,j} + 4u_{i,j} - u_{i+1,j} - u_{i,j-1} - u_{i,j+1} = 2 \Delta x \Delta y \cdot f_{i,j}$$

FINITE DIFFERENCE:

Centered finite-difference approximation:

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

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DJ Losen



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