

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS (ERRORS)

RESIDUAL: $y_i - \hat{y}_i$

RESIDUAL SUM OF SQUARES (RSS): $\sum (y_i - \hat{y}_i)^2$

REGRESSION LINE: $\hat{y} = a_0 + a_1 x$

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

Normal Equations:

$$\begin{cases} \sum y_i = n a_0 + a_1 \sum x_i \\ \sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2 \end{cases}$$

POLYNOMIAL QUADRATIC REGRESSION:

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS

REGRESSION CURVE: $\hat{y} = a_0 + a_1 x + a_2 x^2$

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

Normal Equations Matrix Form:

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

STANDARD ERROR:

Standard Error of Estimate (SEE): $S_y = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$

STANDARD DEVIATION:

Standard Deviation of x : $S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}}$

Standard Error of a_1 : $S_{a_1} = \frac{S_y}{\sqrt{\sum (x_i - \bar{x})^2}}$

INTERPOLATION

USE A POLYNOMIAL FIT:

LAGRANGE	DEGREE 1	DEGREE 2	DEGREE n
2 PPTS	2 PPTS	3 PPTS	n+1 PPTS
2 POINTS	2 POINTS	3 POINTS	n+1 POINTS
$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$			
ORDER			
n=1	—	—	—
n=2	—	—	—
n=3	—	—	—
n=4	—	—	—
n=5	—	—	—
TURN	0	1	n-1

SPINES: $P_n = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

ODE'S

EUROPE METHOD:

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

ROMB'S METHOD:

ROMB'S METHOD:

$$y_{i+1} = \frac{y_i + y_{i+1/2} + f(x_i, y_i) \Delta x + f(x_{i+1/2}, y_{i+1/2}) \Delta x}{2}$$

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:

Runge-Kutta 4th Order:

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

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

EIGEN VALUES

Eigenvalue problem: $A \mathbf{x} = \lambda \mathbf{x}$

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

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

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

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

Single 2x2:

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

Two eigen values with same:

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

Eigen vectors:

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

PDE'S

FINITE DIFFERENCE METHOD:

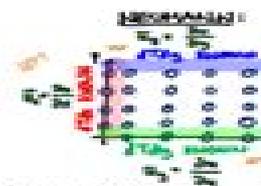


Central Difference:

$$\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1,j} - 2u_{i,j} + u_{i-1,j}}{\Delta x^2}$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{u_{i,j+1} - 2u_{i,j} + u_{i,j-1}}{\Delta y^2}$$

Explicit Heat Eq:

$$u_{i,j}^{n+1} = u_{i,j}^n + \Delta t (u_{i+1,j}^n - 2u_{i,j}^n + u_{i-1,j}^n + u_{i,j+1}^n - 2u_{i,j}^n + u_{i,j-1}^n) + q$$


Implicit Heat Eq:

$$\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1,j}^{n+1} - 2u_{i,j}^{n+1} + u_{i-1,j}^{n+1}}{\Delta x^2}$$

5th Eq of a Matrix:

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \\ \dots & \dots \end{bmatrix} \mathbf{u} = \mathbf{0}$$

[A] MATRIX:

$$-u_{i-1,j} + 4u_{i,j} - u_{i+1,j} - u_{i,j-1} - u_{i,j+1} = -2 \Delta x^2 \ddot{u}_{i,j}$$

TRUNC ERROR:

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

RIGHT BOUNDARY B.C.:

$$\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2 \Delta x}$$

TOP BOUNDARY B.C.:

$$\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j+1} - u_{i,j-1}}{2 \Delta y}$$

LEFT BOUNDARY B.C.:

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

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