

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:

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

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.

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

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

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

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

Matrix inversion to find coefficients.

INTERPOLATION

Use a polynomial \$P(x)\$



ODE'S

Euler's Method:

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

Runge-Kutta Method:

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

$$y' = \frac{y^2 + 2x}{2} \quad f(x, y) = \frac{y^2 + 2x}{2}$$

Taylor Series:

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

CLASSIC 4th ORDER Runge-Kutta:

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

$$k_1 = f(x_i, y_i)$$

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

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

$$k_4 = f(x_i + \Delta x, y_i + k_3 \Delta x)$$

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

\$\lambda\$ = Eigen Value

Example: \$2 \times 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 Characteristic Equation:

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

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \frac{1}{\det(A)} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} -b \\ c \end{bmatrix}$$

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

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

Find Eigen Value with given

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \end{bmatrix}$$

$$\lambda_1 = \lambda_2 = 0$$

$$x_1 = -x_2$$

$$x_1 = x_2$$

$$\begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \end{bmatrix}$$

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

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

$$C(A) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

1D Heat Conduction



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

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

$$-u_{i+1} - u_{i-1} + 4u_i - 2u_{i-1} = -2\alpha \Delta x u_i$$

$$-u_{i+1} - u_{i-1} + 4u_i - 2u_{i-1} = -2\alpha \Delta x u_i$$

2D Heat Conduction



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

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

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

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

3D Heat Conduction



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

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

$$-u_{i+1,j,k} - u_{i-1,j,k} + 4u_{i,j,k} - 2u_{i-1,j,k} = -2\alpha \Delta x u_{i,j,k}$$

$$-u_{i+1,j,k} - u_{i-1,j,k} + 4u_{i,j,k} - 2u_{i-1,j,k} = -2\alpha \Delta x u_{i,j,k}$$

Central Difference

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

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

$$u_{i+1} - 2u_i + u_{i-1} = -2\alpha \Delta x u_i$$

$$u_{i+1} - 2u_i + u_{i-1} = -2\alpha \Delta x u_i$$

$$u_{i+1} - 2u_i + u_{i-1} = -2\alpha \Delta x u_i$$

5th Order of a Matrix

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = 0$$

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

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

$$-u_{i+1} - u_{i-1} + 4u_i - 2u_{i-1} = -2\alpha \Delta x u_i$$

$$-u_{i+1} - u_{i-1} + 4u_i - 2u_{i-1} = -2\alpha \Delta x u_i$$

Left Boundary B.C.

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

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

$$-u_{i+1} - u_{i-1} + 4u_i - 2u_{i-1} = -2\alpha \Delta x u_i$$

$$-u_{i+1} - u_{i-1} + 4u_i - 2u_{i-1} = -2\alpha \Delta x u_i$$

$$-u_{i+1} - u_{i-1} + 4u_i - 2u_{i-1} = -2\alpha \Delta x u_i$$

TRUNCATION ERROR

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

$$f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x)}{4\Delta x}$$

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S Ben Porath



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