# NUMERICAL METHODS

r / KASEY | EXAM 2 | 11/14/2022

## LEAST SQUARES REGRESSION:

$$S_r = \sum e_i^2 = \sum (z_i - a_0 - a_1 x_i)^2$$

$$a_1 = \frac{n\sum (x_i y_i) - \sum x_i \sum y_i}{n\sum (x_i^2) - (\sum x_i)^2}$$

$$a_0 = \frac{\sum y_i}{n}, \quad a_1 = \frac{\sum x_i}{n} \Rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

$$a_0 = \bar{y} - a_1 \bar{x}$$

$$y = a_0 + a_1 x$$

## POLYNOMIAL / QUADRATIC REGRESSION:

$$S_r = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

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

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

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

$$[A][x] = [B]$$

$$x = A \backslash B$$

$$S_{y/x} = \sqrt{\frac{S_r}{n-(m+1)}}$$

Coefficient of determination: $r^2 = \frac{S_t - S_r}{S_t}$

## STANDARD ERROR:

$$S_y = \sqrt{\frac{S_t}{n-2}}, \quad S_{y/x} = \sqrt{\frac{\sum (y_i - y_i^m)^2}{n-2}}$$

## STAND DEVIATION:

$$S_y = \sqrt{\frac{S_t}{n-1}}, \quad S_y = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$$

## INTERPOLATION

Use a polynomial fit:

| Linear | Degree 2 | Degree 3 | Degree n |
|---|---|---|---|
| 2 pts | 3 pts | 4 pts | n+1 pts |

$$f_n(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

**ORDER** / **TURNS**
- n=1 : 0
- n=2 : 1
- n=3 : 2
- n=n : n-1

## SPLINES:

$$m_i = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$$

## ODE'S

### EULER'S METHOD:

$$\frac{dy}{dx} = f(x,y)$$

$$y_{i+1} = y_i + f(x_i, y_i) h$$

### HEUN'S METHOD:

$$\frac{dy}{dx} = f(x,y)$$

$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$

$$y_{i+1}^0 = y_i + f(x_i, y_i) h$$

$$y_{i+1}' = f(x_{i+1}, y_{i+1}^0)$$

$$\bar{y}' = \frac{y_i' + y_{i+1}'}{2} = \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}$$

$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}\Delta x$$

### TAYLOR SERIES:

$$y(x+\Delta x) = y(x) + \frac{dy}{dx}(x_0)\Delta x$$

$$y(x+\Delta x) = y(x) + f(x_0)\Delta x$$

### CLASSIC 4TH ORDER RUNGE-KUTTA:

$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)\Delta x$$

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

$$k_2 = f\left(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_1\Delta x\right)$$

$$k_3 = f\left(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_2\Delta x\right)$$

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

### DORMAND-PRINCE RUNGE-KUTTA:

$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$

$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$

## EIGEN VALUES

$\lambda$ = eigen value

### Simple 2x2:

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

$$[X] = \frac{1}{\det(A)}\begin{bmatrix} d & -b \\ -c & a \end{bmatrix}[B]$$

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

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

$$X_1 = \begin{bmatrix} -b \\ a \end{bmatrix}$$

$$[X_2] = \begin{bmatrix} ? \\ ? \end{bmatrix}$$

## PDE'S

### FINITE DIFFERENCE METHOD:

- ONE DIMENSIONAL
- DIVIDED
- EVENLY
- THROUGHOUT

#### TEMPERATURE:

DIRICHLET:

BC:
- TEMP GRADIENT @ BOUNDARY

COUPLED HEAT EQN:

$$u_t = k(u_{xx} + u_{yy}) + q$$

#### CENTRAL DIFFERENCE

$$u_{xx}(x,y) = \frac{u(x-\Delta x, y) - 2u(x,y) + u(x+\Delta x, y)}{\Delta x^2}$$

$$u_{yy}(x,y) = \frac{u(x, y - \Delta y) - 2u(x,y) + u(x, y+\Delta y)}{\Delta y^2}$$

NEUMANN:

BC:
- TEMP DERIVATIVE NORMAL ON BOUNDARY

CENTRAL DIFFERENCE

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

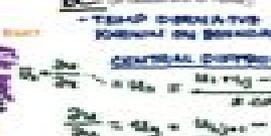$$\frac{\partial u}{\partial y} = q_j = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$

### RIGHT NEUMANN BC:

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

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

### BOTTOM NEUMANN BC:

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

$$u_{i,j-1} = u_{i,j+1} - 2\Delta y q_j$$

### TOP NEUMANN BC:

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

$$u_{i,j+1} = u_{i,j-1} + 2\Delta y q_j$$

### [A] MATRIX:

LEFT:

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

THIS CHANGED:

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

BOTTOM:

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

TOP:

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

### MISC EQN'S:

CENTERED FINITE DIVIDED DIFFERENCE:

$$f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1})}{2h}$$

$$f'(x_i) = \frac{-f(x_{i+2}) + 8f(x_{i+1}) - 8f(x_{i-1}) + f(x_{i-2})}{12h}$$

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