

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.



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

Method 1 - Square errors
 $a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$
 $a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$

Method 2 - Linear regression
 $a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n}$
 $a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$

STANDARD ERROR:

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

STANDARD DEVIATION:

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

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

$$y = a_0 + a_1 x$$

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 minimum

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

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

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

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

Coefficient of Determination: $R^2 = \frac{S_{reg}}{S_y}$

INTERPOLATION

Order	Degree	Nodes	Equation
1	0	2	$P_1(x) = a_0 + a_1 x$
2	1	3	$P_2(x) = a_0 + a_1 x + a_2 x^2$
3	2	4	$P_3(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$
4	3	5	$P_4(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4$

ODE'S

Euler's Method:
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

Runge-Kutta Method:
 $y' = f(x, y)$
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

Taylor Series:
 $y(x) = y_0 + y_0' \Delta x + \frac{y_0''}{2!} (\Delta x)^2 + \dots$

CLASSIC 4th ORDER RUNGE-KUTTA:

$$y_{i+1} = y_i + \frac{\Delta x}{4} (k_1 + 3k_2 + 3k_3 + k_4)$$

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

Single 2x2:

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

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

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

3x3 matrix:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Row reduction:

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$x_1 = -x_2 - x_3$

Column reduction:

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$x_2 = -x_1 - x_3$

RIGHT BOUNDARY B.C.

Top boundary: $T_{i,0} = T_{i,1} = T_{i,2} = T_{i,3} = T_{i,4} = T_{i,5} = T_{i,6} = T_{i,7} = T_{i,8} = T_{i,9} = T_{i,10} = T_{i,11} = T_{i,12} = T_{i,13} = T_{i,14} = T_{i,15} = T_{i,16} = T_{i,17} = T_{i,18} = T_{i,19} = T_{i,20} = T_{i,21} = T_{i,22} = T_{i,23} = T_{i,24} = T_{i,25} = T_{i,26} = T_{i,27} = T_{i,28} = T_{i,29} = T_{i,30} = T_{i,31} = T_{i,32} = T_{i,33} = T_{i,34} = T_{i,35} = T_{i,36} = T_{i,37} = T_{i,38} = T_{i,39} = T_{i,40} = T_{i,41} = T_{i,42} = T_{i,43} = T_{i,44} = T_{i,45} = T_{i,46} = T_{i,47} = T_{i,48} = T_{i,49} = T_{i,50} = T_{i,51} = T_{i,52} = T_{i,53} = T_{i,54} = T_{i,55} = T_{i,56} = T_{i,57} = T_{i,58} = T_{i,59} = T_{i,60} = T_{i,61} = T_{i,62} = T_{i,63} = T_{i,64} = T_{i,65} = T_{i,66} = T_{i,67} = T_{i,68} = T_{i,69} = T_{i,70} = T_{i,71} = T_{i,72} = T_{i,73} = T_{i,74} = T_{i,75} = T_{i,76} = T_{i,77} = T_{i,78} = T_{i,79} = T_{i,80} = T_{i,81} = T_{i,82} = T_{i,83} = T_{i,84} = T_{i,85} = T_{i,86} = T_{i,87} = T_{i,88} = T_{i,89} = T_{i,90} = T_{i,91} = T_{i,92} = T_{i,93} = T_{i,94} = T_{i,95} = T_{i,96} = T_{i,97} = T_{i,98} = T_{i,99} = T_{i,100} = T_{i,101} = T_{i,102} = T_{i,103} = T_{i,104} = T_{i,105} = T_{i,106} = T_{i,107} = T_{i,108} = T_{i,109} = T_{i,110} = T_{i,111} = T_{i,112} = T_{i,113} = T_{i,114} = T_{i,115} = T_{i,116} = T_{i,117} = T_{i,118} = T_{i,119} = T_{i,120} = T_{i,121} = T_{i,122} = T_{i,123} = T_{i,124} = T_{i,125} = T_{i,126} = T_{i,127} = T_{i,128} = T_{i,129} = T_{i,130} = T_{i,131} = T_{i,132} = T_{i,133} = T_{i,134} = T_{i,135} = T_{i,136} = T_{i,137} = T_{i,138} = T_{i,139} = T_{i,140} = T_{i,141} = T_{i,142} = T_{i,143} = T_{i,144} = T_{i,145} = T_{i,146} = T_{i,147} = T_{i,148} = T_{i,149} = T_{i,150} = T_{i,151} = T_{i,152} = T_{i,153} = T_{i,154} = T_{i,155} = T_{i,156} = T_{i,157} = T_{i,158} = T_{i,159} = T_{i,160} = T_{i,161} = T_{i,162} = T_{i,163} = T_{i,164} = T_{i,165} = T_{i,166} = T_{i,167} = T_{i,168} = T_{i,169} = T_{i,170} = T_{i,171} = T_{i,172} = T_{i,173} = 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