

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:

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

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

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

POLYNOMIAL QUADRATIC REGRESSION:



$$S_r = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

Take derivatives of S_r to find the error.

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

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

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

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

Use Gauss-Jordan elimination to solve for a_0, a_1, a_2 .

INTERPOLATION

Use a polynomial $P(x)$

LAGRANGE	HERMITE	LAGRANGE	LAGRANGE
2 pts 1 interval 1 degree	3 points 2 intervals 2 degree	4 pts 3 intervals 3 degree	5 pts 4 intervals 4 degree
$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$			
ORDER		TURNS	
n=1	—	0	
n=2	—	1	
n=3	—	2	
n=4	—	3	
n=5	—	4	

$$P(x) = \frac{f(x_1)(x-x_2)\dots(x-x_n)}{(x_1-x_2)\dots(x_1-x_n)} + \dots$$

ODE'S

EULER METHOD

$$\frac{dy}{dx} = f(x,y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

HEUN'S METHOD

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

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

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

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

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD



PROBLEM 1:
 1D Rod, length L, $T = T(x,y)$
 BC: $T(0) = T_0$, $T(L) = T_L$
 Simplified Heat Eq:
 $u_x = k(u_{xx} + u_{yy} + u_{zz}) + q$
 if $q = 0$ and $k=1$
 $u_{xx} + u_{yy} = 0$
 Central Difference:
 $u_{xx}(i,j) = \frac{u(i+1,j) - 2u(i,j) + u(i-1,j))}{\Delta x^2}$
 $u_{yy}(i,j) = \frac{u(i,j+1) - 2u(i,j) + u(i,j-1))}{\Delta y^2}$

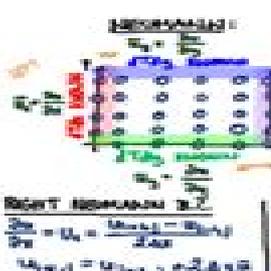
EIGEN VALUES

$\lambda = \text{Eigen Value}$
 Example:
 $\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$
 Characteristic Eq:
 $\det(A - \lambda I) = 0$
 $(a_{11} - \lambda)(a_{22} - \lambda)(a_{33} - \lambda) - \dots = 0$
 $\lambda = \frac{a_{11} + a_{22} + a_{33}}{3}$

Single 2x2:
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 $\det(A - \lambda I) = (a - \lambda)(d - \lambda) - bc = 0$
 $\lambda^2 - (a+d)\lambda + (ad - bc) = 0$
 $\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad - bc)}}{2}$

Two Eigen Values:
 $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $(a - \lambda)x_1 + bx_2 = 0$
 $cx_1 + (d - \lambda)x_2 = 0$
 $x_1 = -\frac{b}{a - \lambda} x_2$
 $x_1 = \begin{bmatrix} -b \\ a - \lambda \end{bmatrix}$

$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $-bx_1 + dx_2 = 0 \Rightarrow x_2 = \frac{b}{d} x_1$
 $(x_1 + -bx_1) = 0 \Rightarrow x_1 = 0$
 $x_2 = 0$
 $\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$



RIGHT BOUNDARY B.C.:
 $\frac{\partial u}{\partial x} = u_x = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$
 $u_{i+1,j} = u_{i-1,j} + 2\Delta x u_x$

BOTTOM BOUNDARY B.C.:
 $\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$
 $u_{i,j+1} = u_{i,j-1} + 2\Delta y u_y$

TOP BOUNDARY B.C.:
 $\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j} - u_{i,j-1}}{\Delta y}$
 $u_{i,j} = u_{i,j-1} + \Delta y u_y$

LEFT BOUNDARY B.C.:
 $u_{i-1,j} = u_{i,j} - \Delta x u_x$

[A] MATRIX:
 $u_{i,j} - u_{i+1,j} + 4u_{i,j} - u_{i-1,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x u_x$
 $-2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i+1,j} - u_{i-1,j} = -2\Delta x u_x$
 $-2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i+1,j} - u_{i-1,j} = -2\Delta x u_x$
 $-u_{i,j} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_x$
TOP:
 $-u_{i,j} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_x$

TRUNC ERROR:
 Centered Finite-Diff. Error:
 $f(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$
 $f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x-\Delta x)}{4\Delta x}$

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Katrin Zwirgmaier



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