

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: $y_i - \hat{y}_i$

MINIMIZATION: $S = \sum (y_i - a_0 - a_1 x_i)^2$

NORMAL EQUATIONS:

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

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

STANDARD ERROR:

$$S_y = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$$

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

STANDARD DEVIATION:

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

$$S_{y_1} = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$$

POLYNOMIAL QUADRATIC REGRESSION:

GOAL: FIND COEFFICIENTS a_0, a_1, a_2 TO MINIMIZE ERROR

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

NORMAL EQUATIONS:

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

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

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

COEFFICIENT OF DETERMINATION: $R^2 = \frac{SSR}{SST}$

INTERPOLATION

LINEAR: $P(x) = a_0 + a_1 x$

QUADRATIC: $P(x) = a_0 + a_1 x + a_2 x^2$

CUBIC: $P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

LAGRANGE: $P(x) = \sum_{j=0}^n \frac{(x-x_1)\dots(x-x_n)}{(x_0-x_1)\dots(x_0-x_n)} y_j$

NEWTON: $P(x) = y_0 + \frac{(x-x_0)}{x_1-x_0} (y_1-y_0) + \dots$

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

ODE'S

EUROPE METHOD: $y_{n+1} = y_n + f(x_n, y_n) \Delta x$

HEUN'S METHOD: $y_{n+1} = y_n + f(x_n, y_n) \Delta x + \frac{1}{2} (f(x_n, y_n) + f(x_{n+1}, y_{n+1})) \Delta x$

Runge-Kutta 4th order: $y_{n+1} = y_n + \Delta x (k_1 + 2k_2 + 2k_3 + k_4)$

Runge-Kutta 3rd order: $y_{n+1} = y_n + \Delta x (k_1 + 2k_2 + k_3)$

Runge-Kutta 2nd order: $y_{n+1} = y_n + \Delta x (k_1 + k_2)$

Taylor Series: $y(x) = y_0 + y_0' \Delta x + \frac{1}{2} y_0'' (\Delta x)^2 + \dots$

CLASSIC 4th ORDER RUNGE-KUTTA:

Runge-Kutta 4th order: $y_{n+1} = y_n + \Delta x (k_1 + 2k_2 + 2k_3 + k_4)$

Runge-Kutta 3rd order: $y_{n+1} = y_n + \Delta x (k_1 + 2k_2 + k_3)$

Runge-Kutta 2nd order: $y_{n+1} = y_n + \Delta x (k_1 + k_2)$

PDE'S

FINITE DIFFERENCE METHOD:

BOUNDARY: $T = T_{\text{boundary}}$

INTERNAL NODES: $T = T(x, y, z)$

TEMPERATURE: $T = T(x, y, z)$

EIGEN VALUES

Single 2x2: $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

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

$$\begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

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

Eigen vectors: $(A - \lambda I) \mathbf{v} = 0$

1D HEAT CONDUCTION

1D HEAT CONDUCTION: $\frac{\partial^2 T}{\partial x^2} = 0$

BOUNDARY: $T = T_{\text{boundary}}$

INTERNAL NODES: $T = T(x)$

TEMPERATURE: $T = T(x)$

Central difference: $T_{i+1} - 2T_i + T_{i-1} = 0$

2D HEAT CONDUCTION

2D HEAT CONDUCTION: $\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} = 0$

BOUNDARY: $T = T_{\text{boundary}}$

INTERNAL NODES: $T = T(x, y)$

TEMPERATURE: $T = T(x, y)$

Central difference: $T_{i+1,j} + T_{i-1,j} + T_{i,j+1} + T_{i,j-1} - 4T_{i,j} = 0$

3D HEAT CONDUCTION

3D HEAT CONDUCTION: $\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2} = 0$

BOUNDARY: $T = T_{\text{boundary}}$

INTERNAL NODES: $T = T(x, y, z)$

TEMPERATURE: $T = T(x, y, z)$

Central difference: $T_{i+1,j,k} + T_{i-1,j,k} + T_{i,j+1,k} + T_{i,j-1,k} + T_{i,j,k+1} + T_{i,j,k-1} - 6T_{i,j,k} = 0$

5th ROW OF A MATRIX

5th ROW OF A MATRIX: $[0 \ 1 \ 0 \ -1 \ 0 \ -1 \ 0 \ -1 \ 0] \mathbf{u} = 0$

BOUNDARY: $T = T_{\text{boundary}}$

INTERNAL NODES: $T = T(x, y, z)$

TEMPERATURE: $T = T(x, y, z)$

[A] MATRIX: $u_{i,j} = 9u_{i,j} - u_{i,j-1} - u_{i,j+1} - u_{i-1,j} - u_{i+1,j} = -2 \Delta x \Delta y$

BOUNDARY: $T = T_{\text{boundary}}$

INTERNAL NODES: $T = T(x, y)$

TEMPERATURE: $T = T(x, y)$

FINITE DIFFERENCE: $f(x) = \frac{f(x_1) - f(x_0)}{\Delta x}$

BOUNDARY: $T = T_{\text{boundary}}$

INTERNAL NODES: $T = T(x)$

TEMPERATURE: $T = T(x)$

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