

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.

Residuals are the vertical distances between the data points and the fitted line.

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

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

Minimize S_r^2 by setting partial derivatives to zero:

$$\frac{\partial S_r^2}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i) = 0$$

$$\frac{\partial S_r^2}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i) = 0$$

Normal equations:

$$a_0 \cdot \sum_{i=1}^n 1 = \sum_{i=1}^n y_i \Rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

$$a_0 \cdot \sum_{i=1}^n x_i + a_1 \sum_{i=1}^n x_i^2 = \sum_{i=1}^n x_i y_i$$

POLYNOMIAL QUADRATIC REGRESSION:

Goal: minimize the sum of the squares of the residual errors for a quadratic fit.

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

Minimize S_r by setting partial derivatives to zero:

$$\frac{\partial S_r}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S_r}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S_r}{\partial a_2} = -2 \sum_{i=1}^n x_i^2 (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

Matrix form of the normal equations:

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

Coefficient of Determination: $R^2 = \frac{S_r - S_{min}}{S_r}$

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r (1-x_i^2)}{n-2}}$$

STANDARD DEVIATION:

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

Regression coefficients:

$$a_1 = \frac{\sum x_i y_i - n \bar{x} \bar{y}}{\sum x_i^2 - n \bar{x}^2}$$

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

INTERPOLATION

Use a 4th order polynomial:

Order	Number of Points	Number of Intervals
1st	2	1
2nd	3	2
3rd	4	3
4th	5	4

Polynomial form: $P_n(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$

Number of points: $n+1$

Number of intervals: n

Number of degrees of freedom: $n+1$

Number of nodes: $n+1$

Number of segments: n

ODE'S

Euler's Method:

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

Runge-Kutta Method:

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

Heun's Method:

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

Taylor Series:

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

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:

Central difference approximation for the Laplace equation:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

EIGEN VALUES

Example: $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

$$\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

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

Example: $A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$

$$\det(A - \lambda I) = \det \begin{bmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{bmatrix} = (2-\lambda)^2 - 1 = 0$$

$$\lambda^2 - 4\lambda + 3 = 0 \Rightarrow (\lambda-1)(\lambda-3) = 0$$

Eigenvalues: $\lambda_1 = 1, \lambda_2 = 3$

Example: $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

$$\det(A - \lambda I) = \det \begin{bmatrix} 1-\lambda & 1 \\ 0 & 1-\lambda \end{bmatrix} = (1-\lambda)^2 = 0$$

Eigenvalue: $\lambda = 1$ (multiplicity 2)

Example: $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

$$\det(A - \lambda I) = \det \begin{bmatrix} 1-\lambda & 0 \\ 0 & 1-\lambda \end{bmatrix} = (1-\lambda)^2 = 0$$

Eigenvalues: $\lambda_1 = 1, \lambda_2 = 1$

RIGHT BOUNDARY B.C.:

$$\frac{\partial u}{\partial x} = 0 \text{ at } x=L$$

LEFT BOUNDARY B.C.:

$$\frac{\partial u}{\partial x} = 0 \text{ at } x=0$$

TOP BOUNDARY B.C.:

$$u = 0 \text{ at } y=0$$

BOTTOM BOUNDARY B.C.:

$$u = 0 \text{ at } y=L$$

RIGHT BOUNDARY B.C.:

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[A] MATRIX:

$$u_{i,j} = \frac{u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1}}{4}$$

Matrix form: $A u = b$

FINITE DIFFERENCE:

Centered finite-difference approximation:

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

Numerical Analysis Using R

E Durkheim



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