

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.



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

Residual Error = $y_i - \hat{y}_i$

$$a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$$

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \Rightarrow a_0 = 5 - 0.8$$

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:

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

$$a_0 = 5 - 0.8x$$

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 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 Lagrange	3 points 2 Hermite	3 pts 1 Lagrange	4+1 pts 4+1 Hermite
$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$			
ORDER		TURNS	SPLINES:
n=1	—	0	$P_1 = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$
n=2	—	1	
n=3	—	2	
n=4	—	3	
n=5	—	4	

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:
 $y(x+\Delta x) = y(x) + \Delta x \frac{dy}{dx} + \frac{\Delta x^2}{2} \frac{d^2y}{dx^2} + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

CLASSIC 4th ORDER RUNGE-KUTTA

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD



EIGEN VALUES

$\lambda = \text{eigen value}$

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

Single 2x2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$A - \lambda I = \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

Two eigen values with same eigenvector:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$ax + by = 0 \Rightarrow x = -\frac{b}{a}y$$

$$cx + dy = 0 \Rightarrow x = -\frac{d}{c}y$$

$$-\frac{b}{a}y = -\frac{d}{c}y \Rightarrow \frac{b}{a} = \frac{d}{c} \Rightarrow bc = ad$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-bx + by = 0 \Rightarrow x = y$$

$$cx + -dx = 0 \Rightarrow x = y$$

RIGHT BOUNDARY BC

Top boundary: $T = T_{top}$

Bottom boundary: $T = T_{bottom}$

Central difference:

$$u_{i,j}(t) = \frac{\Delta x}{2} (u_{i-1,j} - u_{i+1,j}) + u_i(t + \Delta x)$$

$$u_{i,j}(t) = \frac{\Delta x}{2} (u_{i,j-1} - u_{i,j+1}) + u_i(t + \Delta x)$$

INTERNAL BC

Central difference:

$$u_{i,j}(t) = \frac{\Delta x}{2} (u_{i-1,j} - u_{i+1,j}) + \frac{\Delta x}{2} (u_{i,j-1} - u_{i,j+1}) + u_{i,j}(t + \Delta x)$$

5th ROW OF A MATRIX

Central difference:

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

LEFT BOUNDARY BC

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

[A] MATRIX:

Bottom row:

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

Next to bottom row:

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

Top row:

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

5th ROW:

Centered finite-diff 5th order:

$$f(x) = \frac{f(x_0) - f(x_1)}{2\Delta x}$$

$$f(x) = \frac{f(x_0) - 8f(x_1) + 8f(x_2) - f(x_3)}{12\Delta x}$$

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