

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.

Residual error: $y_i - \hat{y}_i$

Sum of squares of residuals: $S_r = \sum (y_i - a_0 - a_1 x_i)^2$

Normal equations:

$$\begin{cases} \sum y_i = n a_0 + a_1 \sum x_i \\ \sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2 \end{cases}$$

Solving for a_0 and a_1 .

STANDARD ERROR:

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

STANDARD DEVIATION:

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

$a_0 = \bar{y} - a_1 \bar{x}$
 $a_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$

INTERPOLATION

Use a polynomial $P(x)$ to approximate $f(x)$.

Degree 1	Degree 2	Degree 3	Degree n
2 points	3 points	4 points	n+1 points
1 straight line	2 straight lines	3 straight lines	n straight lines
$P_1(x) = a_0 + a_1 x$	$P_2(x) = a_0 + a_1 x + a_2 x^2$	$P_3(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$	$P_n(x) = a_0 + a_1 x + \dots + a_n x^n$
Linear	Quadratic	Cubic	Polynomial
$n=1$	$n=2$	$n=3$	$n=n$

LAGRANGE: $P(x) = \sum_{j=0}^n f(x_j) L_j(x)$
NEWTON: $P(x) = f(x_0) + f'(x_0)(x-x_0) + \dots$
SPRINGS: $P(x) = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i} (x - x_i) + f(x_i)$

POLYNOMIAL QUADRATIC REGRESSION

Goal: find a quadratic polynomial $P(x) = a_0 + a_1 x + a_2 x^2$ that fits the data.

Sum of squares of residuals: $S_r = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$

Normal equations:

$$\begin{cases} \sum y_i = n a_0 + a_1 \sum x_i + a_2 \sum x_i^2 \\ \sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2 + a_2 \sum x_i^3 \\ \sum x_i^2 y_i = a_0 \sum x_i^2 + a_1 \sum x_i^3 + a_2 \sum x_i^4 \end{cases}$$

Solving for a_0, a_1, a_2 .

ODE'S

Euler's Method: $y_{i+1} = y_i + f(x_i, y_i) \Delta x$
Runge-Kutta Method: $y_{i+1} = y_i + f(x_i, y_i) \Delta x$ (simplified)
Series Solution: $y = \sum_{n=0}^{\infty} a_n x^n$

Taylor Series

$f(x) = f(x_0) + f'(x_0)(x-x_0) + \frac{f''(x_0)}{2!}(x-x_0)^2 + \dots$
Classic 4th order Runge-Kutta:
 $k_1 = f(x_i, y_i)$
 $k_2 = f(x_i + \frac{1}{2} \Delta x, y_i + \frac{1}{2} k_1 \Delta x)$
 $k_3 = f(x_i + \frac{1}{2} \Delta x, y_i + k_2 \Delta x)$
 $k_4 = f(x_i + \Delta x, y_i + k_3 \Delta x)$
 $y_{i+1} = y_i + \Delta x \frac{k_1 + 2k_2 + 2k_3 + k_4}{4}$

PDE'S

FINITE DIFFERENCE METHOD

Central Difference: $\frac{\partial^2 u}{\partial x^2} \approx \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$
Forward Difference: $\frac{\partial u}{\partial x} \approx \frac{u_i - u_{i-1}}{\Delta x}$
Backward Difference: $\frac{\partial u}{\partial x} \approx \frac{u_{i+1} - u_i}{\Delta x}$

EIGEN VALUES

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

Single 2x2

$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 $\det(A - \lambda I) = 0$
 $(a-\lambda)(d-\lambda) - bc = 0$
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$

Two eigen values

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

Two eigen values

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

RIGHT BOUNDARY B.C.

$\frac{\partial u}{\partial x} = u_x = \frac{u_{i+1} - u_i}{\Delta x}$
 $u_x = 0 \Rightarrow u_{i+1} - u_i = 0 \Rightarrow u_{i+1} = u_i$

BOTTOM BOUNDARY B.C.

$\frac{\partial u}{\partial x} = u_x = \frac{u_i - u_{i-1}}{\Delta x}$
 $u_x = 0 \Rightarrow u_i - u_{i-1} = 0 \Rightarrow u_i = u_{i-1}$

TOP BOUNDARY B.C.

$\frac{\partial u}{\partial x} = u_x = \frac{u_{i+1} - u_i}{\Delta x}$
 $u_x = 0 \Rightarrow u_{i+1} - u_i = 0 \Rightarrow u_{i+1} = u_i$

LEFT BOUNDARY B.C.

$\frac{\partial u}{\partial x} = u_x = \frac{u_i - u_{i-1}}{\Delta x}$
 $u_x = 0 \Rightarrow u_i - u_{i-1} = 0 \Rightarrow u_i = u_{i-1}$

[A] MATRIX

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

FINITE DIFFERENCE

Centered Finite-Difference Equation:
 $f(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$
 $f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x)}{4\Delta x}$

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