

# 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 =  $y_i - \hat{y}_i$

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

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

## 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:

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

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

## POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivative of  $S_r$  to find minimum.

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

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

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

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

Use Gauss-Jordan elimination.

## INTERPOLATION

Use a polynomial  $P(x)$



## ODE'S

### Euler's Method

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

### Runge-Kutta Method

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

$$y' = \frac{y^2 + 2x}{2} = f(x,y)$$

$$y_0 = 1, x_0 = 0$$

$$y_1 = y_0 + \frac{f(x_0, y_0)}{2} \Delta x = 1 + \frac{f(0, 1)}{2} \Delta x$$

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

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

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

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

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

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

## PDE'S

### Finite Difference Method



## EIGEN VALUES

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

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

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

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

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

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

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

$$\begin{cases} (a-\lambda)x + by = 0 \\ cx + (d-\lambda)y = 0 \end{cases}$$

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

$$\begin{cases} -\lambda x + bx = 0 & x_1 = x_2 \\ (a-\lambda)x + by = 0 & x_1 = -\lambda x_2 \end{cases}$$

**RIGHT BOUNDARY BC**

Top boundary:  $T = T_0$

Bottom boundary:  $T = T_1$

Left boundary:  $T = T_2$

Right boundary:  $T = T_3$

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

**LEFT BOUNDARY BC**

Top boundary:  $T = T_0$

Bottom boundary:  $T = T_1$

Left boundary:  $T = T_2$

Right boundary:  $T = T_3$

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

**TOP BOUNDARY BC**

Top boundary:  $T = T_0$

Bottom boundary:  $T = T_1$

Left boundary:  $T = T_2$

Right boundary:  $T = T_3$

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

**BOTTOM BOUNDARY BC**

Top boundary:  $T = T_0$

Bottom boundary:  $T = T_1$

Left boundary:  $T = T_2$

Right boundary:  $T = T_3$

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

**5th Row of A Matrix**

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

**[A] MATRIX:**

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

Top boundary:  $T_{1,j} = T_0$

Bottom boundary:  $T_{M,j} = T_1$

Left boundary:  $T_{i,1} = T_2$

Right boundary:  $T_{i,M} = T_3$

**FINITE DIFFERENCE:**

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

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