

# 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.



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

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

$$a_0 = \frac{\sum y_i}{n} \quad a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

## STANDARD ERROR:

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

## STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2 \cdot (S_r - y^2)}{n-1}}$$

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

$$y = a_0 + a_1 x$$

## 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 the error.

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

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

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

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

COEFFICIENT OF DETERMINATION  $R^2 = \frac{S_r}{S_y}$

## INTERPOLATION

Use a polynomial fit:



## ODE'S

**Euler's Method:**  
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

**Runge-Kutta Method:**  
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

**Series Solution:**  
 $y = \sum_{n=0}^{\infty} a_n x^n$   
 $y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$

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

## CLASSIC 1<sup>st</sup> ORDER EULER-MULTA:

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

## PDE'S

### FINITE DIFFERENCE METHOD:



## EIGEN VALUES

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

**Single 2x2:**  
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$   
 $\det(A - \lambda I) = 0$   
 $\lambda = \frac{a+d \pm \sqrt{(a-d)^2 + 4bc}}{2}$

**Two equal roots:**  
 $(a - \lambda)^2 - bc = 0$   
 $\lambda = a \pm \sqrt{bc}$

**Complex eigenvalues:**  
 $\lambda = a \pm bi$   
 $\det(A - \lambda I) = 0$

**Central Difference:**  
 $\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$   
 $u_{i+1} = u_i + \Delta x \frac{\partial u}{\partial x} + \frac{\Delta x^2}{2} \frac{\partial^2 u}{\partial x^2} + \dots$

**Right Boundary B.C.:**  
 $\frac{\partial u}{\partial x} = 0$   
 $u_{i+1} = u_i + \Delta x \frac{\partial u}{\partial x} + \dots$

**Bottom Boundary B.C.:**  
 $u = 0$   
 $u_{i+1} = u_i + \Delta x \frac{\partial u}{\partial x} + \dots$

**Top Boundary B.C.:**  
 $\frac{\partial u}{\partial x} = 0$   
 $u_{i+1} = u_i + \Delta x \frac{\partial u}{\partial x} + \dots$

**Left Boundary B.C.:**  
 $u = 0$   
 $u_{i+1} = u_i + \Delta x \frac{\partial u}{\partial x} + \dots$

**[A] MATRIX:**  
 $u_{i,j+1} - u_{i,j} = \Delta x \frac{\partial u}{\partial x}$   
 $-2u_{i,j} + u_{i,j+1} + u_{i,j-1} = -2 \Delta x^2 \frac{\partial^2 u}{\partial x^2}$

**TRUNCATION ERROR:**  
 $\tau = \frac{f(x_{i+1}) - f(x_i)}{\Delta x}$   
 $f(x) = f(x_i) + \Delta x f'(x_i) + \frac{\Delta x^2}{2} f''(x_i) + \dots$

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