

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.00

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:

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

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

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{\sum y_i^2}{n-2}}$$

$$S_{y_2} = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum y_i^2}{n}}$$

$$S_x = \sqrt{\frac{\sum x_i^2}{n}}$$

INTERPOLATION

Use a 4th order polynomial

Order	Points	Nodes	Degree
1	2	2	1
2	3	3	2
3	4	4	3
4	5	5	4

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

Newton's form: $P_n(x) = f(x_0) + f[x_0, x_1](x-x_0) + \dots + f[x_0, \dots, x_n](x-x_0)\dots(x-x_{n-1})$

POLYNOMIAL QUADRATIC REGRESSION

Goal: minimize the sum of the squares of the residual errors.

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

Minimize S_r by setting partial derivatives to zero:

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

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

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

ODE'S

Euler's Method

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

Runge-Kutta Method

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

Classic 4th order Runge-Kutta:

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

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

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

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

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

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

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

Local truncation error: $O(\Delta x^5)$

PDE'S

Finite Difference Method

Central difference for Laplace's equation:

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

EIGEN VALUES

$\lambda = \text{Eigen Value}$

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

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

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

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

Single 2x2

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

$$\det(A - \lambda I) = (a-\lambda)(d-\lambda) - bc = 0$$

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

2x2 Matrix with zero

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

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

$$\lambda = \pm 1$$

3x3 Matrix

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

$$\det(A - \lambda I) = \det \begin{bmatrix} 1-\lambda & 1 & 1 \\ 1 & 1-\lambda & 1 \\ 1 & 1 & 1-\lambda \end{bmatrix} = (1-\lambda)^3 + 2(1-\lambda) = 0$$

$$\lambda = 1, 1, -2$$

2D Heat Conduction

Central difference for Laplace's equation:

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

1D Heat Conduction

Central difference for Laplace's equation:

$$u_i = \frac{1}{2} (u_{i+1} + u_{i-1})$$

2D Heat Conduction

Central difference for Laplace's equation:

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

5th Row of a Matrix

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

$$A \mathbf{x} = \mathbf{0}$$

[A] MATRIX

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

$$\det(A) = 0$$

TRUNCATION ERROR

Example: $f(x) = \sin(x)$

$$f(x) = f(x_0) + f'(x_0)(x-x_0) + \frac{f''(x_0)}{2!}(x-x_0)^2 + \dots$$

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