

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.



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

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 the error.

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

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

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

$$\begin{bmatrix} \sum x_i^0 & \sum x_i^1 & \sum x_i^2 \\ \sum x_i^1 & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix}$$

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 interval 1 degree	3 points 2 intervals 2 degree	4 pts 3 intervals 3 degree	5 pts 4 intervals 4 degree
$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$			
ORDER			
n=1	—		
n=2	—		
n=3	—		
n=4	—		
n=5	—		
n=6	—		
		TURNS	
		0	
		1	
		2	
		3	
		4	
		5	
		6	

$$P(x) = \frac{f(x_1)(x-x_2)\dots(x-x_n)}{(x_1-x_2)\dots(x_1-x_n)}$$

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



Problem: $T_x = 0$ at $x=0$ and $x=L$

Central Difference:

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

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

EIGEN VALUES

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:

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

Two eigen values with same eigenvector:

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

$$ax + by = 0$$

$$cx + dy = 0$$

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

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

$$\lambda = 1$$

RIGHT BOUNDARY B.C.

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

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

BOTTOM BOUNDARY B.C.

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

$$u_{i,j} = u_{i,j+1} - 2\Delta y u_y$$

TOP BOUNDARY B.C.

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

$$u_{i,j+1} = u_{i,j} + 2\Delta y u_y$$

LEFT BOUNDARY B.C.

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

[A] MATRIX:

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

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

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

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

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

FINITE DIFFERENCE:

Centered Finite-Difference Error:

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

$$f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x)}{4\Delta x}$$

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