

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.



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

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:

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

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

$$y = a_0 + a_1 x$$

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: $R^2 = \frac{S_{y_1}^2}{S_y^2}$

INTERPOLATION

Use a polynomial $P(x)$



ODE'S

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

Runge-Kutta Method:

Runge-Kutta Method:
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$
 $y' = \frac{y^2 + 2x}{2} = f(x, y)$
 $y_0 = 1, x_0 = 0$

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:

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

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

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

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

$$k_4 = f(x_i + \Delta x, y_i + \Delta x k_1)$$

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example: $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

Single 2×2 : $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $\Delta x = \det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$
 $\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$

Single 2×2 : $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $\Delta x = \det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$
 $\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$

Two Eigen Values with same λ :
 $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$
 $x_2 = x_2$
 $x_1 = [-1]$

Two Eigen Values with different λ :
 $\begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $-x_1 + 1x_2 = 0 \Rightarrow x_1 = x_2$
 $1x_1 + -1x_2 = 0 \Rightarrow x_1 = x_2$
 $x_1 = [1]$

RIGHT BOUNDARY B.C. (Temperature)
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$

LEFT BOUNDARY B.C. (Temperature)
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$

TOP BOUNDARY B.C. (Temperature)
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$
 $T_x = 0$ at $x=L$
 $T_x = 0$ at $x=0$
 $T = T_0$ at $x=L$
 $T = T_1$ at $x=0$

5th Row of A Matrix
 $\begin{bmatrix} 0 & -1 & 0 & -1 & 1 & -1 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \\ u_7 \\ u_8 \\ u_9 \end{bmatrix} = 0$

[A] MATRIX:
 $u_{i,j} - u_{i,j-1} + 4u_{i,j} - u_{i,j+1} - u_{i-1,j} = 2\Delta x \bar{u}_i$
 $-2u_{i,j} + 4u_{i,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x \bar{u}_i$
 $-2u_{i,j} + 4u_{i,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x \bar{u}_i$
 $-u_{i,j} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x \bar{u}_i$
 $-u_{i,j} - u_{i,j+1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x \bar{u}_i$

FINITE DIFFERENCE:
 CENTERED FINITE-DIFFERENCE DERIVATIVE:
 $f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$
 $f''(x) = \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$

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Judd E. Hollander



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web t angular velocity define an angular velocity ω angular displacement ω time interval uniform circular motion is when ω is constant combining last 3 equations $r\omega$ period $t = 2\pi / \omega$ $\theta = \omega t$ question you place a beetle on a uniformly rotating record is the beetle s tangential velocity different or the same at different radial positions

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