NUMERICAL METHODS

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LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARE OF THE RESIDUAL ERROR

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

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

$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \rightarrow a_0 = \bar{y} - a_1 \bar{x}$

STANDARD ERROR:

$S_{y/x} = \sqrt{\frac{S_r}{n-2}}$ $S_{y/x} = \sqrt{\frac{\sum (y_i - y^{est})^2}{n-2}}$

STND DEVIATION:

$S_y = \sqrt{\frac{S_t}{n-1}}$ $S_y = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$

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

$y = a_0 + a_1 x$

INTERPOLATION

- USE A POLYNOMIAL FIT!

LINEAR	DEGREE 2	DEGREE 3	DEGREE 4
2 PTS	3 PTS	4 PTS	n+1 PTS
2 UNKNOWNS	3 UNKNOWNS	4 UNKNOWNS	n+1 UNKNOWNS

$P_n(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$

ORDER	TURNS
n=1	0
n=2	1
n=3	2
n=4	3
n=n	n-1

SPLINES:

$m_i = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

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 MIN ERROR

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

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

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

$\sum a_0 = a_0 n$

$\begin{bmatrix} n & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \\ \sum x_i^2 y_i \end{bmatrix} \rightarrow [A][X] = [B]$

[A] [X] [B]

$S_{y/x} = \sqrt{\frac{S_r}{n-(m+1)}}$ — data points; m = order of polynomial

$r^2 = \frac{S_t - S_r}{S_t}$ — coefficient of determination

ODE'S

- EULER'S METHOD (FORWARD EULER)

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

- HEUN'S METHOD:

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

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

$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}\Delta x$ (CORRECTOR)

$\frac{dy_{i+1}}{dx} = y'_{i+1} = f(x_{i+1}, y_{i+1}^0)$

$\frac{dy_i}{dx} = y'_i = f(x_i, y_i)$

$y' = \frac{y'_i + y'_{i+1}}{2} = \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}$

$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}\Delta x$ (CORRECTOR)

- TAYLOR SERIES:

$y(x+\Delta x) = y(x) + \sum_{n=1}^{\infty} \frac{f^n(x)}{n!}(\Delta x)^n$

$y(x+\Delta x) = y(x) + f(x,y)\Delta x$

CLASSIC 1ST ORDER RUNGE-KUTTA:

$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)\Delta x$

$k_1 = f(x_i, y_i)$

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

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

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

DORMAND-PRINCE RUNGE-KUTTA:

$y_{n+1} = y_n + \Delta x \sum_{i=1}^{s} b_i k_i$ (ORDER 5 METHOD)

$y_{n+1} = y_n + \Delta x \sum_{i=1}^{s} a_i k_i$ (ORDER 4 METHOD)

PDE'S

- FINITE DIFFERENCE METHOD:

DIRICHLET BOUNDARY CONDITIONS

INSULATED OR CONVECTIVE THERMOCOUPLE

TEMPERATURE

EIGEN VALUES

λ = EIGEN VALUE

EXAMPLE:

$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

THE SAME!

$\begin{bmatrix} a_{11}-\lambda & a_{12} & a_{13} \\ a_{21} & a_{22}-\lambda & a_{23} \\ a_{31} & a_{32} & a_{33}-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

SIMPLE 2x2:

$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$

$[X] = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} [B]$

NOTE: $\det(A) \neq 0$

$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ $\det(A) = 0$

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

FIND EIGEN VALUES FIRST

$\begin{bmatrix} : & : \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$1x_1 + 1x_2 = 0$

$1x_1 + 1x_2 = 0$

$x_1 = -x_2$

$x_2 = -x_1$

$x_1 = x_2$

- EIGEN VECTOR

$x_1 = \begin{bmatrix} : \\ : \end{bmatrix}$

$\begin{bmatrix} : & : \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

$-1x_1 + 1x_2 = 0$

$1x_1 + -1x_2 = 0$

$x_1 = x_2$

$x_2 = x_1$

- ZERO EQUATION

$[x_1] = \begin{bmatrix} : \\ : \end{bmatrix}$

PROJECT:

THE SOLID + LIQUID

T_{BOTTOM}

T_{TOP}

$L = 5$

$T = 0°C$

$R_{in} = 2$

$R_{out} = 3°C$

$k = 500 \frac{W}{m \cdot K}$ (STEEL)

- CENTRAL DIFFERENCE

$u_{xx}(x,y) = \frac{u(x-\Delta x, y) - 2u(x,y) + u(x+\Delta x, y)}{\Delta x^2}$

$u_{yy}(x,y) = \frac{u(x, y-\Delta y) - 2u(x,y) + u(x, y+\Delta y)}{\Delta y^2}$

BC:

- TEMP KNOWN AT BOUNDARY

SIMPLIFIED HEAT EQN:

$0 = k(u_{xx} + u_{yy} + u_{zz}) + q$

IF $q = 0$ & $k = 1$

$u_{xx} + u_{yy} = 0$

NEUMANN:

BC:

- TEMP DERIVATIVE KNOWN AT BOUNDARY

CENTRAL DIFFERENCE:

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

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

RIGHT NEUMANN B.C.

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

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

BOTTOM NEUMANN B.C.

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

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

TOP NEUMANN BC

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

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

LEFT NEUMANN B.C.

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

5TH ROW OF A MATRIX

- RESULT MUST BE EQUAL TO ZERO!

$\begin{bmatrix} 0 & -1 & 0 & -1 & 4 & -1 & 0 & -1 & 0 \end{bmatrix} [u] = 0$

LEFT | BELOW | MIDDLE | ABOVE | RIGHT

[A] MATRIX:

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

LEFT:

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

THIS CHANGED

RIGHT:

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

THIS CHANGED

BOTTOM:

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

THIS CHANGED

TOP:

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

THIS CHANGED

FDC EQNS:

CENTERED FINITE-DIFFERENCE APPROXIMATION

FIRST:

$f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1})}{2\Delta x}$

$f'(x_i) = \frac{-f(x_{i+2}) + 8f(x_{i+1}) - 8f(x_{i-1}) + f(x_{i-2})}{12\Delta x}$

Numerical Methods For Mathematics Science And Engineering

Emilie Sanchez

Numerical Methods For Mathematics Science And Engineering:

Numerical Methods for Mathematics, Science, and Engineering John H. Mathews,1992 A modern computer oriented approach to numerical analysis that shows how the mathematics of calculus and linear algebra are implemented in computer algorithms Computer output is displayed in tables and used to develop topics of computer accuracy pitfalls in computational methods and error estimation **Numerical Methods for Science and Engineering. --** Ralph G Stanton,2021-09-09 This work has been selected by scholars as being culturally important and is part of the knowledge base of civilization as we know it This work is in the public domain in the United States of America and possibly other nations Within the United States you may freely copy and distribute this work as no entity individual or corporate has a copyright on the body of the work Scholars believe and we concur that this work is important enough to be preserved reproduced and made generally available to the public To ensure a quality reading experience this work has been proofread and republished using a format that seamlessly blends the original graphical elements with text in an easy to read typeface We appreciate your support of the preservation process and thank you for being an important part of keeping this knowledge alive and relevant **Numerical Analysis for Science, Engineering and Technology** Said Gamil Ahmed,Hossein Jafari,Mukhtar Yagoub Youssif,Roberto Datja,2018-05-02 This textbook is intended as a guide for undergraduate and graduate students in engineering science and technology courses Chapters of the book cover the numerical concepts of errors approximations differential equations and partial differential equations The simple presentation of numerical concepts and illustrative examples helps students and general readers to understand the topics covered in the text **Numerical Analysis For Applied Mathematics, Science, And Engineering** Donald Greenspan,Vincenzo Casulli,1988-01-21 This book is designed for a first course in numerical analysis It differs considerably from other such texts in its choice of topics **Numerical Methods for Scientists and Engineers** Richard Hamming,2012-04-25 This inexpensive paperback edition of a groundbreaking text stresses frequency approach in coverage of algorithms polynomial approximation Fourier approximation exponential approximation and other topics Revised and enlarged 2nd edition Numerical Methods in Engineering & Science Graham de Vahl Davis,1986-01-01 Very Good No Highlights or Markup all pages are intact Numerical Methods in Engineering and Applied Science Bruce Irons,Nigel Shrive,1987 Numerical Methods Using MATLAB John H. Mathews,Kurtis D. Fink,2004 Balancing theory with practice this is an introductory text for undergraduates in mathematics science and engineering Illustrated throughout with graphs and tables the fourth edition contains many new features and each numerical method is presented in a self contained format **Numerical Methods in Engineering** Pramote Dechaumphai,N. Wansophark,2011 NUMERICAL METHODS IN ENGINEERING Theories with MATLAB Fortran C and Pascal Programs presents a clear easy to understand manner on introduction and the use of numerical methods The book contains nine chapters with materials that are essential for studying the subject The book starts from introducing the numerical methods and describing their importance for analyzing

engineering problems The methods for finding roots of linear and nonlinear equations are presented with examples Some of these methods are very effective and implemented in commercial software The methods for interpolation extrapolation and least squares regression are explained Numerical integration and differentiation methods are presented to demonstrate their benefits for solving complicate functions Several methods for analyzing both the ordinary and partial differential equations are then presented These methods are simple and work well for problems that have regular geometry For problems with complex geometry the finite element method is preferred The finite element method for analyzing one and two dimensional problems is explained in the last chapter Numerous examples are illustrated to increase understanding of these methods for analyzing different types of problems Computer programs corresponding to the computational procedures of these methods are provided The programs are written in MATLAB Fortran C and Pascal so that readers can use the preferred language for their study These computer programs can also be modified to use in other courses and research work Numerical Methods for Engineers and Scientists Joe D. Hoffman,Steven Frankel,2018-10-03 Emphasizing the finite difference approach for solving differential equations the second edition of Numerical Methods for Engineers and Scientists presents a methodology for systematically constructing individual computer programs Providing easy access to accurate solutions to complex scientific and engineering problems each chapter begins with objectives a discussion of a representative application and an outline of special features summing up with a list of tasks students should be able to complete after reading the chapter perfect for use as a study guide or for review The AIAA Journal calls the book a good solid instructional text on the basic tools of numerical analysis An Introduction to Numerical Methods and Analysis James F. Epperson,2021-07-21 The new edition of the popular introductory textbook on numerical approximation methods and mathematical analysis with a unique emphasis on real world application An Introduction to Numerical Methods and Analysis helps students gain a solid understanding of a wide range of numerical approximation methods for solving problems of mathematical analysis Designed for entry level courses on the subject this popular textbook maximizes teaching flexibility by first covering basic topics before gradually moving to more advanced material in each chapter and section Throughout the text students are provided clear and accessible guidance on a wide range of numerical methods and analysis techniques including root finding numerical integration interpolation solution of systems of equations and many others This fully revised third edition contains new sections on higher order difference methods the bisection and inertia method for computing eigenvalues of a symmetric matrix a completely re written section on different methods for Poisson equations and spectral methods for higher dimensional problems New problem sets ranging in difficulty from simple computations to challenging derivations and proofs are complemented by computer programming exercises illustrative examples and sample code This acclaimed textbook Explains how to both construct and evaluate approximations for accuracy and performance Covers both elementary concepts and tools and higher level methods and solutions Features new and updated material reflecting new trends and applications

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making use of MATLAB software The book introduces MATLAB early on and incorporates it throughout the chapters to perform symbolic graphical and numerical tasks The text covers a variety of methods from curve fitting to solving ordinary and partial differential equations Provides fully worked out examples showing all details Confirms results through the execution of the user defined function or the script file Executes built in functions for re confirmation when available Generates plots regularly to shed light on the soundness and significance of the numerical results Created to be user friendly and easily understandable Numerical Methods for Engineers and Scientists Using MATLAB provides background material and a broad introduction to the essentials of MATLAB specifically its use with numerical methods Building on this foundation it introduces techniques for solving equations and focuses on curve fitting and interpolation techniques It addresses numerical differentiation and integration methods presents numerical methods for solving initial value and boundary value problems and discusses the matrix eigenvalue problem which entails numerical methods to approximate a few or all eigenvalues of a matrix The book then deals with the numerical solution of partial differential equations specifically those that frequently arise in engineering and science The book presents a user defined function or a MATLAB script file for each method followed by at least one fully worked out example When available MATLAB built in functions are executed for confirmation of the results A large set of exercises of varying levels of difficulty appears at the end of each chapter The concise approach with strong up to date MATLAB integration provided by this book affords readers a thorough knowledge of the fundamentals of numerical methods utilized in various disciplines **A First Course in Numerical Methods** Uri M. Ascher,Chen Greif,2011-07-14 Offers students a practical knowledge of modern techniques in scientific computing

Numerical Methods in Engineering & Science Graham de Vahl Davis,2012-03-01 This book is designed for an introductory course in numerical methods for students of engineering and science at universities and colleges of advanced education It is an outgrowth of a course of lectures and tutorials problem solving sessions which the author has given for a number of years at the University of New South Wales and elsewhere The course is normally taught at the rate of 1i hours per week throughout an academic year 28 weeks It has occasionally been given at double this rate over half the year but it was found that students had insufficient time to absorb the material and experiment with the methods The material presented here is rather more than has been taught in anyone year although all of it has been taught at some time The book is concerned with the application of numerical methods to the solution of equations algebraic transcendental and differential which will be encountered by students during their training and their careers The theoretical foundation for the methods is not rigorously covered Engineers and applied scientists but not of course mathematicians are more con cerned with using methods than with proving that they can be used However they must be satisfied that the methods are fit to be used and it is hoped that students will perform sufficient numerical experiments to con vince themselves of this without the need for more than the minimum of theory which is presented here *Integral Methods in Science and Engineering* Mario Paul

Ahues,Alain R. Largillier,2011-06-28 An outgrowth of The Seventh International Conference on Integral Methods in Science and Engineering this book focuses on applications of integration based analytic and numerical techniques The contributors to the volume draw from a number of physical domains and propose diverse treatments for various mathematical models through the use of integration as an essential solution tool Physically meaningful problems in areas related to finite and boundary element techniques conservation laws hybrid approaches ordinary and partial differential equations and vortex methods are explored in a rigorous accessible manner The new results provided are a good starting point for future exploitation of the interdisciplinary potential of integration as a unifying methodology for the investigation of mathematical models **Numerical Methods for Engineers and Scientists** J. N. Sharma (M.A.),2004 The desire for numerical answers to applied problems has increased manifold with the advances made in various branches of science and engineering and rapid development of high speed digital computers Although numerical methods have always been useful their role in the present day scientific computations and research is of fundamental importance numerous distinguishing features The contents of the book have been organized in a logical order and the topics are discussed in a systematic manner concepts algorithms and numerous exercises at the end of each chapter helps students in problem solving both manually and through computer programming an exhaustive bibliography and an appendix containing some important and useful iterative methods for the solution of nonlinear complex equations Variational Methods in Mathematics, Science and Engineering K. Rektorys,1980-02-29 Hilbert space Variational methods Application of variational methods to the solution of boundary value problems in ordinary and partial differential equations Theory of boundary value problems in differential equations based on the concept of a weak solution and on the lax milgram theorem The eigenvalue problem Some special methods Regularity of the weak solution

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