

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.



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

1. sum of the square errors.
2. minimize the square of the errors.

$$a_0 = \frac{\sum y_i}{n} \quad a_1 = \frac{\sum x_i y_i}{\sum x_i^2} \Rightarrow a_0 = 5 - 0.8$$

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:

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

$$a_0 = 5 - 0.8x$$

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.

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

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

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

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \\ \sum x_i^2 y_i \end{bmatrix} \rightarrow [A][X] = [B]$$

Use Gauss-Jordan elimination to solve for a_0, a_1, a_2 .

INTERPOLATION

Order	Degree	Nodes	Points
1	0	2	1
2	1	3	2
3	2	4	3
4	3	5	4

ODE'S

Euler's Method:

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

Runge-Kutta Method:

Runge-Kutta Method:

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

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

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

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

Two 2x2 with same eigenvalue:
 $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \end{bmatrix}$
 $(a-\lambda)x_1 + bx_2 = 0$
 $cx_1 + (d-\lambda)x_2 = 0$

Two 2x2 with different eigenvalues:
 $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda_1 x_1 \\ \lambda_2 x_2 \end{bmatrix}$
 $(a-\lambda_1)x_1 + bx_2 = 0$
 $cx_1 + (d-\lambda_2)x_2 = 0$

1D Heat Conduction:
 $T_x = 0$
 $T = 0$
 $\frac{\partial T}{\partial t} = 0$

Central Difference:

$$u_{i+1}(t) = u_i(t) - \Delta x u_x(t) + \frac{\Delta x^2}{2} u_{xx}(t) + u_i(t) + \Delta x q$$

$$u_{i-1}(t) = u_i(t) - \Delta x u_x(t) - \frac{\Delta x^2}{2} u_{xx}(t) + u_i(t) + \Delta x q$$

2D Heat Conduction:
 $T_x = 0$
 $T_y = 0$
 $\frac{\partial T}{\partial t} = 0$

Central Difference:

$$u_{i+1, j+1}(t) = u_{i, j}(t) - \Delta x u_x(t) - \Delta y u_y(t) + \frac{\Delta x^2}{2} u_{xx}(t) + \frac{\Delta y^2}{2} u_{yy}(t) + u_{i, j}(t) + \Delta x \Delta y q$$

5th Row of A Matrix:

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

Right Boundary BC:

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

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

Bottom Boundary BC:

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

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

Top Boundary BC:

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

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

Left Boundary BC:

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

[A] MATRIX:

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

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

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

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

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

5th Row of A Matrix:

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

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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