

NUMERICAL METHODS

C / KAFFY EXAM 12 / 11/19 / 2022 [20.000]

LEAST SQUARES REGRESSION

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



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

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

$$a_0 = \frac{\sum y_i}{n} \quad a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r (1-x_i^2)}{n-2}}$$

STANDARD DEVIATION:

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

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

POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivatives of S_r to find the error.

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

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

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

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

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		TURNS	
n=1	—	0	
n=2	—	1	
n=3	—	2	
n=4	—	3	
n=5	—	4	

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

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

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

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

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

Taylor Series:
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

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 1: 1D heat conduction

BC: insulated or fixed

Central Difference:

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

EIGEN VALUES

Example 2x2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

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

Problem 3x3:

$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b & c \\ d & e-\lambda & f \\ g & h & i-\lambda \end{bmatrix} = 0$$

Problem 4x4:

$$A = \begin{bmatrix} a & b & c & d \\ e & f & g & h \\ i & j & k & l \\ m & n & o & p \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Problem 5x5:

$$A = \begin{bmatrix} a & b & c & d & e \\ f & g & h & i & j \\ k & l & m & n & o \\ p & q & r & s & t \\ u & v & w & x & y \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

RIGHT BOUNDARY B.C.

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

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

LEFT BOUNDARY B.C.

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

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

TOP BOUNDARY B.C.

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

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

BOTTOM BOUNDARY B.C.

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

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

5th row of A matrix

$$[0 \quad -1 \quad 0 \quad -1 \quad 0 \quad -1 \quad 0 \quad -1 \quad 0] u = 0$$

[A] MATRIX:

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

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

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

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

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

5th row:

$$f(x) = \frac{f(x_1) - f(x_2)}{2\Delta x}$$

$$f(x) = \frac{f(x_1) - 3f(x_2) + 3f(x_3) - f(x_4)}{12\Delta x}$$

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R Sandford



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 - The Rise of Digital Reading Numerical Analysis Lecture Notes Math User Home Pages
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Analysis Lecture Notes Math User Home Pages
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
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 - Popular eBook Platforms
 - Features to Look for in an Numerical Analysis Lecture Notes Math User Home Pages
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Analysis Lecture Notes Math User Home Pages
 - Personalized Recommendations
 - Numerical Analysis Lecture Notes Math User Home Pages User Reviews and Ratings

- Numerical Analysis Lecture Notes Math User Home Pages and Bestseller Lists
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 - Numerical Analysis Lecture Notes Math User Home Pages Public Domain eBooks
 - Numerical Analysis Lecture Notes Math User Home Pages eBook Subscription Services
 - Numerical Analysis Lecture Notes Math User Home Pages Budget-Friendly Options
- 6. Navigating Numerical Analysis Lecture Notes Math User Home Pages eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Analysis Lecture Notes Math User Home Pages Compatibility with Devices
 - Numerical Analysis Lecture Notes Math User Home Pages Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Analysis Lecture Notes Math User Home Pages
 - Highlighting and Note-Taking Numerical Analysis Lecture Notes Math User Home Pages
 - Interactive Elements Numerical Analysis Lecture Notes Math User Home Pages
- 8. Staying Engaged with Numerical Analysis Lecture Notes Math User Home Pages
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Analysis Lecture Notes Math User Home Pages
- 9. Balancing eBooks and Physical Books Numerical Analysis Lecture Notes Math User Home Pages
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Analysis Lecture Notes Math User Home Pages
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Analysis Lecture Notes Math User Home Pages
 - Setting Reading Goals Numerical Analysis Lecture Notes Math User Home Pages
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Analysis Lecture Notes Math User Home Pages
 - Fact-Checking eBook Content of Numerical Analysis Lecture Notes Math User Home Pages
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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