

# 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.



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

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

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

## STANDARD ERROR:

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

## STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

## 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.

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

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

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

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

Matrix inversion to find coefficients.

## INTERPOLATION

Use a polynomial fit:



## ODE'S

### Euler's Method

$$\frac{dy}{dx} = f(x,y) \quad y_{n+1} = y_n + f(x_n, y_n) \Delta x$$

### Runge-Kutta Method

$$y' = f(x,y)$$

$$k_1 = f(x_n, y_n)$$

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

$$y_{n+1} = y_n + \Delta x \frac{k_1 + 2k_2 + k_3}{6}$$

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

$$y_{n+1} = y_n + \Delta x \frac{k_1 + 2k_2 + 2k_3 + k_4}{6}$$

$$k_1 = f(x_n, y_n)$$

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

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

$$k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$$

## PDE'S

### Finite Difference Method



## EIGEN VALUES

$\lambda = \text{Eigen Value}$

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 solution:

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

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

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

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

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

Find Eigen Value with given

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$$

$$x_1 + -1x_2 = 0 \Rightarrow x_1 = x_2$$

$$|A| = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

### 1D Heat Conduction



$$u_{i+1}(t) = u_i(t) - \alpha \Delta x (u_{i+1} - u_i) + \alpha \Delta x (u_i - u_{i-1})$$

$$u_{i+1}(t) = u_i(t) + \alpha \Delta x (u_{i+1} - u_i) + \alpha \Delta x (u_i - u_{i-1})$$

$$-u_{i+1} - u_i + 9u_{i+1} - 2u_{i+1} = -2\Delta x u_i$$

$$-u_{i+1} - u_i + 9u_{i+1} - 2u_{i+1} = -2\Delta x u_i$$

### 2D Heat Conduction



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

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

$$-u_{i+1,j} - u_{i,j} + 9u_{i+1,j} - 2u_{i+1,j} = -2\Delta x u_{i,j}$$

$$-u_{i+1,j} - u_{i,j} + 9u_{i+1,j} - 2u_{i+1,j} = -2\Delta x u_{i,j}$$

### 3D Heat Conduction



$$u_{i+1,j,k} = u_{i,j,k} - \alpha \Delta x (u_{i+1,j,k} - u_{i,j,k}) + \alpha \Delta x (u_{i,j,k} - u_{i-1,j,k})$$

$$u_{i+1,j,k} = u_{i,j,k} + \alpha \Delta x (u_{i+1,j,k} - u_{i,j,k}) + \alpha \Delta x (u_{i,j,k} - u_{i-1,j,k})$$

$$-u_{i+1,j,k} - u_{i,j,k} + 9u_{i+1,j,k} - 2u_{i+1,j,k} = -2\Delta x u_{i,j,k}$$

$$-u_{i+1,j,k} - u_{i,j,k} + 9u_{i+1,j,k} - 2u_{i+1,j,k} = -2\Delta x u_{i,j,k}$$

### Central Difference

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

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

$$u_{i+1} - u_{i+1} + 9u_{i+1} - 2u_{i+1} = -2\Delta x u_i$$

$$u_{i+1} - u_{i+1} + 9u_{i+1} - 2u_{i+1} = -2\Delta x u_i$$

### Right Boundary B.C.

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

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

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

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

### Bottom Boundary B.C.

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

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

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

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

### Top Boundary B.C.

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

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

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

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

### Left Boundary B.C.

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

## TRUNCATION ERROR

Centered Finite-Difference Error:

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

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

# Numerical Analysis Using R

**Robert R. Redfield**



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