

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION



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

POLYNOMIAL QUADRATIC REGRESSION:



$S_0 = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$
 $\frac{\partial S_0}{\partial a_0} = -2(\sum y_i - \sum a_0 - a_1 \sum x_i - a_2 \sum x_i^2) = 0$
 $\frac{\partial S_0}{\partial a_1} = -2(\sum x_i y_i - \sum a_0 \sum x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$
 $\frac{\partial S_0}{\partial a_2} = -2(\sum x_i^2 y_i - \sum a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$

STANDARD ERROR:

$S_{y_1} = \sqrt{\frac{\sum e_i^2}{n-2}}$ $S_{y_2} = \sqrt{\frac{\sum (x_i - \bar{x})^2 e_i^2}{n-2}}$

STANDARD DEVIATION:

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

$a_0 = \bar{y} - a_1 \bar{x}$
 $a_1 = \frac{\sum (x_i - \bar{x}) y_i}{\sum (x_i - \bar{x})^2}$

INTERPOLATION

USE A FOUR POINT FIT:
 LAGRANGE HERMITE DEGREE 1 DEGREE 2
 2 PPTS 2 POINTS 2 POINTS 3 PPTS
 2 POINTS 3 POINTS 2 PPTS 3 PPTS
 $P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$
 ORDER TURNS
 n=1 0
 n=2 1
 n=3 2
 n=4 3
 n=5 4

ODE'S

EULER METHOD:
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$
HEUN'S METHOD:
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$
 $y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1})}{2} \Delta x$

TAYLOR SERIES:
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$
 $y(x-\Delta x) = y(x) - \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) - \dots$

CLASSIC 4th ORDER RUNGE-KUTTA:

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

EIGEN VALUES

2x2 MATRIX:
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 $\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$
 $\lambda = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

PDE'S

FINITE DIFFERENCE METHOD:



RIGHT BOUNDARY B.C.:
 $\frac{\partial u}{\partial x} = 0$
 $u_{i+1} - u_i = 0$
 $u_{i+1} = u_i$

TOP BOUNDARY B.C.:
 $\frac{\partial u}{\partial y} = 0$
 $u_{i,j+1} - u_{i,j} = 0$
 $u_{i,j+1} = u_{i,j}$

LEFT BOUNDARY B.C.:
 $\frac{\partial u}{\partial x} = 0$
 $u_{i-1} - u_i = 0$
 $u_{i-1} = u_i$

BOTTOM BOUNDARY B.C.:
 $\frac{\partial u}{\partial y} = 0$
 $u_{i,j-1} - u_{i,j} = 0$
 $u_{i,j-1} = u_{i,j}$

5th ROW OF A MATRIX:
 $[0 \quad -1 \quad 0 \quad -1 \quad 4 \quad -1 \quad 0 \quad -1 \quad 0] u = 0$

RIGHT BOUNDARY B.C.:
 $u_{i+1} - u_i = 0$

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

TRUNC ERROR:
 $\tau = \frac{f(x_{i+1}) - f(x_i)}{\Delta x}$
 $f(x) = f(x_i) + 3f'(x_i) - 3f''(x_i) + f'''(x_i)$

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