

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS (ERRORS)

RESIDUAL: $y_i - \hat{y}_i$

MINIMIZE: $S = \sum (y_i - a_0 - a_1 x_i)^2$

FORMULAS:

$$a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$$

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

STANDARD ERROR:

$$S_y = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$$

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

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum y_i^2}{n-1}}$$

$$S_x = \sqrt{\frac{\sum x_i^2}{n-1}}$$

POLYNOMIAL QUADRATIC REGRESSION:

GOAL: FIND COEFFICIENTS a_0, a_1, a_2 TO MINIMIZE ERROR

MINIMIZE: $S = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$

FORMULAS:

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

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

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

COEFFICIENT OF DETERMINATION: $R^2 = \frac{S_y^2 - S_{res}^2}{S_y^2}$

INTERPOLATION

USE 2 POINTS: LINEAR

USE 3 POINTS: QUADRATIC

USE 4 POINTS: CUBIC

USE 5 POINTS: QUARTIC

FORMULA: $P_n(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$

ORDER: $n=1$ (line), $n=2$ (parabola), $n=3$ (cubic), $n=4$ (quartic)

SPINES: $P_n = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

ODE'S

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

HEUN'S METHOD: $y_{i+1} = y_i + f(x_i, y_i) \Delta x$ (average slope)

FORMULAS:

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

$$y' = \frac{y^2 + 2x}{2} = f(x, y)$$

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:

FORMULAS:

$$k_1 = f(x_i, y_i)$$

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

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

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

UPDATE: $y_{i+1} = y_i + \Delta x \frac{k_1 + 2k_2 + 2k_3 + k_4}{4}$

EIGEN VALUES

2x2 MATRIX: $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

CHARACTERISTIC EQUATION: $\det(A - \lambda I) = 0$

$$\begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

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

EIGEN VECTORS: $(A - \lambda I)v = 0$

PDE'S

FINITE DIFFERENCE METHOD:

HEAT CONDUCTION:

1D: $\frac{\partial^2 T}{\partial x^2} = 0$

2D: $\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} = 0$

FORMULAS:

$$T_{i,j} = \frac{1}{4}(T_{i+1,j} + T_{i-1,j} + T_{i,j+1} + T_{i,j-1})$$

RIGHT BOUNDARY B.C.: $\frac{\partial T}{\partial x} = 0$

LEFT BOUNDARY B.C.: $\frac{\partial T}{\partial x} = 0$

TOP BOUNDARY B.C.: $\frac{\partial T}{\partial y} = 0$

BOTTOM BOUNDARY B.C.: $\frac{\partial T}{\partial y} = 0$

FORMULAS:

$$T_{i,0} = T_{i,1}$$

$$T_{0,j} = T_{1,j}$$

$$T_{i,N} = T_{i,N-1}$$

$$T_{0,N} = T_{1,N}$$

[A] MATRIX: $u_{i,j} = \frac{1}{4}(u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1})$

FORMULAS:

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

TRUNCATION ERROR:

FORMULA: $\tau = \frac{f(x) - P_n(x)}{h^n}$

FORMULAS:

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

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