

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.



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

Residual Error = $y_i - \hat{y}_i$

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

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

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:

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

$$a_0 = 5 - 0.8x$$

$$3 = 0.8 + 0.8x$$

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 minimum.

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

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

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

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

COEFFICIENT OF DETERMINATION $R^2 = \frac{S_{y_1}^2}{S_y^2}$

INTERPOLATION

Use a polynomial $P(x)$



ODE'S

Euler's Method:
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

Runge-Kutta Method:

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

$$y_1 = y_0 + \frac{\Delta x}{2} [f(x_0, y_0) + f(x_0 + \Delta x, y_0 + \Delta x f(x_0, y_0))]$$

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:

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

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

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

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

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

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

Full matrix with given:
 $\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$
 $x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$
 $x_1 = [-1]$

$\begin{bmatrix} 1 & -1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
 $-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$
 $x_1 + -1x_2 = 0 \Rightarrow x_1 = x_2$
 $x_1 = [1]$

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

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

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

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

FINITE DIFFS:
CENTERED FINITE-DIFFERENCED DERIVATIVE:
 $f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$
 $f''(x) = \frac{f(x-\Delta x) - 2f(x) + f(x+\Delta x))}{\Delta x^2}$

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