

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:

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

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 $P(x)$



ODE'S

Euler's Method

$$\frac{dy}{dx} = f(x,y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

Runge-Kutta Method

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

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

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

$$k_3 = f(x_i + \Delta x, y_i + \Delta x k_2)$$

$$y_{i+1} = y_i + \Delta x \left(\frac{1}{6} k_1 + \frac{4}{6} k_2 + \frac{1}{6} k_3 \right)$$

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

$$y_{i+1} = y_i + \Delta x \left(\frac{1}{4} k_1 + \frac{3}{4} k_2 + 2k_3 - k_4 \right)$$

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

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

$$k_3 = f(x_i + \Delta x, y_i + \Delta x k_2)$$

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

PDE'S

Finite Difference Method



EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example: 2×2

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \end{bmatrix}$$

The determinant

$$\begin{bmatrix} a_{11}-\lambda & a_{12} \\ a_{21} & a_{22}-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

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

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

Find Eigen Value with given

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

$$\lambda_1 = \lambda_2 = 0$$

$$x_1 = -x_2$$

$$x_1 = x_2$$

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

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

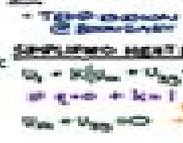
$$x_1 + -x_2 = 0 \quad x_1 = x_2$$

1D Heat Conduction



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

2D Heat Conduction



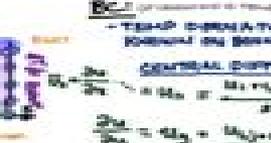
$$u_{i,j}(t) = u_{i,j}(t) - \alpha \Delta x^2 \left(\frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x} + \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x} \right) + \alpha \Delta x^2 \left(\frac{u_{i,j} - u_{i+1,j}}{\Delta x} + \frac{u_{i,j} - u_{i-1,j}}{\Delta x} \right)$$

1D Advection



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

2D Advection



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

5th Rank of a Matrix



$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = 0$$

Left Boundary B.C.

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

[A] MATRIX:

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

$$-2u_{i,j} + 4u_{i,j} - 2u_{i,j} = -2\alpha \Delta x u_{i,j}$$

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

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

5th Rank:

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

$$f(x) = \frac{f(x_2) - 3f(x_1) + 3f(x_0) - f(x_{-1}))}{12\Delta x}$$

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SA Dillow



Numerical Analysis Notes Bca:

Deep Excavations in Soil John Endicott, 2020-08-04 The book describes the theory and current practices for design of earth lateral support for deep excavations in soil It addresses basic principles of soil mechanics and explains how these principles are embodied in design methods including hand calculations It then introduces the use of numerical methods including the fundamental beam on springs models and then more sophisticated computer programmes which can model soil as a continuum in two or three dimensions Constitutive relationships are introduced that are in use for representing the behaviour of soil including a strain hardening model and a Cam Clay model including groundwater flow and coupled consolidation These methods are illustrated by reference to practical applications and case histories from the author's direct experience and some of the pitfalls that can occur are discussed Theory and design are strongly tied to construction practice with emphasis on monitoring the retaining structures and movement of surrounding ground and structures in the context of safety and the Observational Method Examples are presented for conventional Bottom up and Top down sequences along with hybrid sequences giving tips on how to optimise the design and effect economies of cost and time for construction It is written for practising geotechnical civil and structural engineers and especially for senior and MSc students *Advances in Computational Mechanics* Manolis Papadrakakis, B. H. V. Topping, 1994 Includes a selection of papers that were presented at the Second International Conference on Computational Structures Technology held in Athens Greece from 30 August 1 September 1994 **Reflections on the Foundations of Mathematics: Essays in Honor of Solomon Feferman** Wilfried Sieg, Richard Sommer, Carolyn Talcott, 2002-08-16 Solomon Feferman has shaped the field of foundational research for nearly half a century These papers most of which were presented at the symposium honoring him at his 70th birthday reflect his broad interests as well as his approach to foundational research which places the solution of mathematical and philosophical problems at the top of his **British Reports, Translations and Theses** British Library. Document Supply Centre, British Library. Lending Division, 1994 Issue for Mar 1981 contains index for Jan Mar 1981 in microfiche form **Board of Contract Appeals Decisions** United States. Armed Services Board of Contract Appeals, 2002 **Taking Stock of Environmental Assessment** Jane Holder, Donald McGillivray, 2007-11-13 Examining the relationship between law environmental governance and the regulation of decision making this volume both reflective and contextual in approach uses a wide range of theories to explore the key features of modern environmental assessment *American Book Publishing Record*, 2003 **Human and Ecological Risk Assessment** Dennis J. Paustenbach, 2024-04-15 Understand the fundamentals of human risk assessment with this introduction and reference Human risk assessments are a precondition for virtually all industrial action or environmental regulation all the more essential in a world where chemical and environmental hazards are becoming more abundant These documents catalog potential environmental toxicological ecological or other harms resulting from a particular hazard from chemical spills to construction projects to dangerous workplaces They turn on

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Freedom's Port Christopher Phillips,1997 Baltimore s African American population nearly 27 000 strong and more than 90 percent free in 1860 was the largest in the nation at that time Christopher Phillips s Freedom s Port the first book length study of an urban black population in the antebellum Upper South chronicles the growth and development of that community He shows how it grew from a transient aggregate of individuals many fresh from slavery to a strong overwhelmingly free community less wracked by class and intraracial divisions than were other cities Almost from the start Phillips states Baltimore s African Americans forged their own freedom and actively defended it in a state that maintained slavery and whose white leadership came to resent the liberties the city s black people had achieved

Vortex Flow Aerodynamics North Atlantic Treaty Organization. Advisory Group for Aerospace Research and Development. Fluid Dynamics Panel. Symposium,1991

The SAE Journal Society of Automotive Engineers,1931 1938 1946 include as a separate section the Society s Transactions

Applied Mechanics Reviews ,1974

British Books ,1965

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Publisher's Monthly ,2001

Statistics Catalog 2005 Neil Thomson,2004-09

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Table of Contents Numerical Analysis Notes Bca

1. Understanding the eBook Numerical Analysis Notes Bca
 - The Rise of Digital Reading Numerical Analysis Notes Bca
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Analysis Notes Bca
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Analysis Notes Bca
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Analysis Notes Bca
 - Personalized Recommendations
 - Numerical Analysis Notes Bca User Reviews and Ratings
 - Numerical Analysis Notes Bca and Bestseller Lists

5. Accessing Numerical Analysis Notes Bca Free and Paid eBooks
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 - Numerical Analysis Notes Bca eBook Subscription Services
 - Numerical Analysis Notes Bca Budget-Friendly Options
6. Navigating Numerical Analysis Notes Bca eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Analysis Notes Bca Compatibility with Devices
 - Numerical Analysis Notes Bca Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Analysis Notes Bca
 - Highlighting and Note-Taking Numerical Analysis Notes Bca
 - Interactive Elements Numerical Analysis Notes Bca
8. Staying Engaged with Numerical Analysis Notes Bca
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Analysis Notes Bca
9. Balancing eBooks and Physical Books Numerical Analysis Notes Bca
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Analysis Notes Bca
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Numerical Analysis Notes Bca
 - Setting Reading Goals Numerical Analysis Notes Bca
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Analysis Notes Bca
 - Fact-Checking eBook Content of Numerical Analysis Notes Bca
 - 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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same basing my concept on intensity differences in value of a road and its surroundings but the efficiency is not really great as it

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