

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:



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

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 2 POINTS: $P(x) = a_0 + a_1 x$
 USE 3 POINTS: $P(x) = a_0 + a_1 x + a_2 x^2$
 USE 4 POINTS: $P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

Degree 1: Degree 2: Degree 3:

ORDER: $n=1$ (line), $n=2$ (parabola), $n=3$ (cubic), $n=4$ (quartic)
 TURNS: $n=1$ (0), $n=2$ (1), $n=3$ (2), $n=4$ (3)

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

ODE'S

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

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

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

CLASSIC 1st ORDER EULER-METHOD:

$y_{i+1} = y_i + \Delta x f(x_i, y_i)$
 $K_1 = f(x_i, y_i)$
 $K_2 = f(x_i + \frac{1}{2} \Delta x, y_i + \frac{1}{2} \Delta x K_1)$
 $K_3 = f(x_i + \Delta x, y_i + \Delta x K_2)$

IMPROVED EULER-METHOD:
 $y_{i+1} = y_i + \Delta x \frac{K_1 + K_2}{2}$ (LANGE METHOD)
 $y_{i+1} = y_i + \Delta x \frac{K_2 + K_3}{2}$ (STURM METHOD)

PDE'S

FINITE DIFFERENCE METHOD:



PROBLEM 1:
 To find temperature $T(x, y)$ in a rectangular domain.

BOUNDARY CONDITIONS:
 - TOP: $T(x, 0) = 0$
 - BOTTOM: $T(x, 1) = 0$
 - LEFT: $T(0, y) = 0$
 - RIGHT: $T(1, y) = 0$

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

[A] MATRIX:
 $-2u_{i,j} + u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1} = 2 \Delta x \Delta y q$
 (for $i=1, \dots, N-1$ and $j=1, \dots, M-1$)

EIGEN VALUES

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

3x3 MATRIX:
 $\det(A - \lambda I) = 0$

HEUN'S METHOD



RIGHT BOUNDARY B.C.:
 $\frac{\partial u}{\partial x} = 0 \Rightarrow \frac{u_{i+1,j} - u_{i-1,j}}{2 \Delta x} = 0$
 $u_{i+1,j} = u_{i-1,j}$

TOP BOUNDARY B.C.:
 $\frac{\partial u}{\partial y} = 0 \Rightarrow \frac{u_{i,j+1} - u_{i,j-1}}{2 \Delta y} = 0$
 $u_{i,j+1} = u_{i,j-1}$

TOP-LEFT B.C.:
 $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial y} = 0$

LEFT BOUNDARY B.C.:
 $u_{0,j} = u_{1,j} - 2 \Delta x g_1$

HEUN'S METHOD



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5th ROW OF A MATRIX



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TRUNCATION ERROR

TRUNCATION ERROR:
 $\tau = \frac{f(x_{i+1}) - f(x_i)}{\Delta x}$
 $f(x) = f(x_i) + \Delta x f'(x_i) + \frac{\Delta x^2}{2} f''(x_i) + \dots$

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Daniela Niemeyer



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