

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: $y_i - \hat{y}_i$

RESIDUALS SUM: $\sum (y_i - \hat{y}_i)$

RESIDUALS SQUARES SUM: $\sum (y_i - \hat{y}_i)^2$

RESIDUALS SQUARES SUM: $\sum (y_i - a_0 - a_1 x_i)^2$

RESIDUALS SQUARES SUM: $\sum (y_i - a_0 - a_1 x_i)^2$

RESIDUALS SQUARES SUM: $\sum (y_i - a_0 - a_1 x_i)^2$

RESIDUALS SQUARES SUM: $a_0 = \frac{\sum y_i}{n}$

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

RESIDUALS SQUARES SUM: $a_0 = 5 - 0.8$

POLYNOMIAL QUADRATIC REGRESSION:

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS

RESIDUALS SQUARES SUM: $\sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$

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

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

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

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

RESIDUALS SQUARES SUM: $[A][X] = [B]$

RESIDUALS SQUARES SUM: $X = A^{-1}B$

RESIDUALS SQUARES SUM: $a_0 = 5 - 0.8$

STANDARD ERROR:

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

STANDARD ERROR: $S_x = \sqrt{\frac{\sum (x_i - \hat{x}_i)^2}{n-2}}$

STANDARD DEVIATION:

STANDARD DEVIATION: $S_y = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$

STANDARD DEVIATION: $S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}}$

STANDARD DEVIATION: $a_0 = \bar{y} - a_1 \bar{x}$

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

INTERPOLATION

LINEAR: $y = a_0 + a_1 x$

QUADRATIC: $y = a_0 + a_1 x + a_2 x^2$

CUBIC: $y = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

LAGRANGE: $y = \sum_{j=0}^n \frac{(x-x_1)\dots(x-x_n)}{(x_0-x_1)\dots(x_0-x_n)} y_j$

NEWTON: $y = y_0 + f'(x_0)(x-x_0) + \frac{f''(x_0)}{2!}(x-x_0)^2 + \dots$

SPINES: $y = \frac{f(x_1)(x_2-x) + f(x_2)(x-x_1)}{x_2 - x_1}$

ODE'S

EULER METHOD: $y_{n+1} = y_n + f(x_n, y_n) \Delta x$

HEUN'S METHOD: $y_{n+1} = y_n + f(x_n, y_n) \Delta x$

CLASSIC 4th ORDER RUNGE-KUTTA: $y_{n+1} = y_n + \Delta x \frac{1}{4}(k_1 + 3k_2 + 3k_3 + k_4)$

TAYLOR SERIES: $y(x) = y_0 + y_0' x + \frac{y_0''}{2!} x^2 + \dots$

EIGEN VALUES

1. FIND EIGEN VALUES

2. FIND EIGEN VECTORS

3. FIND GENERAL SOLUTION

4. FIND PARTICULAR SOLUTION

5. FIND GENERAL SOLUTION WITH PARTICULAR SOLUTION

6. FIND GENERAL SOLUTION WITH PARTICULAR SOLUTION

PDE'S

FINITE DIFFERENCE METHOD:



FINITE DIFFERENCE METHOD: $\Delta x = \Delta y = \Delta z$

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RIGHT NEIGHBOR E.C.

RIGHT NEIGHBOR E.C.: $\frac{\partial^2 u}{\partial x^2} = u_{i+1,j} - 2u_{i,j} + u_{i-1,j}$

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RIGHT NEIGHBOR E.C.: $\frac{\partial^2 u}{\partial x^2} = u_{i+1,j} - 2u_{i,j} + u_{i-1,j}$

TOP NEIGHBOR E.C.

TOP NEIGHBOR E.C.: $\frac{\partial^2 u}{\partial y^2} = u_{i,j+1} - 2u_{i,j} + u_{i,j-1}$

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TOP NEIGHBOR E.C.: $\frac{\partial^2 u}{\partial y^2} = u_{i,j+1} - 2u_{i,j} + u_{i,j-1}$

5th ROW OF A MATRIX

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

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

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

[A] MATRIX: $u_{i,j} = u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} - 2u_{i,j}$

[A] MATRIX: $u_{i,j} = u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} - 2u_{i,j}$

[A] MATRIX: $u_{i,j} = u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} - 2u_{i,j}$

FINITE DIFFERENCE

FINITE DIFFERENCE: $\frac{\partial^2 u}{\partial x^2} = u_{i+1,j} - 2u_{i,j} + u_{i-1,j}$

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Table of Contents Numerical Methods Lecture Notes 01 Vsb

1. Understanding the eBook Numerical Methods Lecture Notes 01 Vsb
 - The Rise of Digital Reading Numerical Methods Lecture Notes 01 Vsb
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods Lecture Notes 01 Vsb
 - 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 Methods Lecture Notes 01 Vsb
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods Lecture Notes 01 Vsb
 - Personalized Recommendations
 - Numerical Methods Lecture Notes 01 Vsb User Reviews and Ratings
 - Numerical Methods Lecture Notes 01 Vsb and Bestseller Lists
5. Accessing Numerical Methods Lecture Notes 01 Vsb Free and Paid eBooks
 - Numerical Methods Lecture Notes 01 Vsb Public Domain eBooks
 - Numerical Methods Lecture Notes 01 Vsb eBook Subscription Services
 - Numerical Methods Lecture Notes 01 Vsb Budget-Friendly Options

6. Navigating Numerical Methods Lecture Notes 01 Vsb eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Methods Lecture Notes 01 Vsb Compatibility with Devices
 - Numerical Methods Lecture Notes 01 Vsb Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Methods Lecture Notes 01 Vsb
 - Highlighting and Note-Taking Numerical Methods Lecture Notes 01 Vsb
 - Interactive Elements Numerical Methods Lecture Notes 01 Vsb
8. Staying Engaged with Numerical Methods Lecture Notes 01 Vsb
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Methods Lecture Notes 01 Vsb
9. Balancing eBooks and Physical Books Numerical Methods Lecture Notes 01 Vsb
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods Lecture Notes 01 Vsb
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Numerical Methods Lecture Notes 01 Vsb
 - Setting Reading Goals Numerical Methods Lecture Notes 01 Vsb
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Methods Lecture Notes 01 Vsb
 - Fact-Checking eBook Content of Numerical Methods Lecture Notes 01 Vsb
 - 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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