

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION



$a_0 = \frac{\sum y_i}{n} - a_1 \bar{x}$
 $a_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$

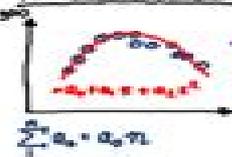
STANDARD ERROR:

$S_{y_1} = \sqrt{\frac{\sum y_i^2}{n-2}}$ $S_{y_2} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$

STANDARD DEVIATION:

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

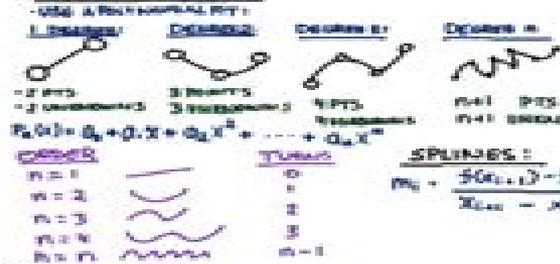
POLYNOMIAL QUADRATIC REGRESSION:



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

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

INTERPOLATION



ODE'S

Euler's Method:
 $y_{n+1} = y_n + f(x_n, y_n) \Delta x$
Runge-Kutta Method:
 $y' = f(x, y)$
 $y_{n+1} = y_n + \frac{\Delta x}{2} [f(x_n, y_n) + f(x_{n+1}, y_{n+1})]$

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:

$y_{n+1} = y_n + \frac{\Delta x}{4} (k_1 + 2k_2 + 2k_3 + k_4)$
 $k_1 = f(x_n, y_n)$
 $k_2 = f(x_n + \frac{1}{2}\Delta x, y_n + \frac{1}{2}k_1 \Delta x)$
 $k_3 = f(x_n + \frac{1}{2}\Delta x, y_n + k_2 \Delta x)$
 $k_4 = f(x_n + \Delta x, y_n + k_3 \Delta x)$

EIGEN VALUES

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

PDE'S

FINITE DIFFERENCE METHOD:



Central Difference:
 $\frac{\partial u}{\partial x} \approx \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$
 $\frac{\partial^2 u}{\partial x^2} \approx \frac{u_{i+1,j} - 2u_{i,j} + u_{i-1,j}}{\Delta x^2}$

RIGHT NEIGHBOR B.C.

$\frac{\partial u}{\partial x} = u_x = \frac{u_{i+1,j} - u_{i,j}}{\Delta x}$
 $u_{i+1,j} = u_{i,j} + 2\Delta x u_x$

TOP NEIGHBOR B.C.

$\frac{\partial u}{\partial y} = u_y = \frac{u_{i,j+1} - u_{i,j}}{\Delta y}$
 $u_{i,j+1} = u_{i,j} + 2\Delta y u_y$

LEFT NEIGHBOR B.C.

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

5th ROW OF A MATRIX

$[0 \ -1 \ 0 \ -1 \ 4 \ -1 \ 0 \ -1 \ 0] \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \\ u_7 \\ u_8 \end{bmatrix} = 0$

[A] MATRIX:
 $u_{i,j} - u_{i+1,j} + 4u_{i,j} - u_{i-1,j} - u_{i,j+1} - u_{i,j-1} = 2\Delta x \Delta y u_{xx}$
 $-2u_{i+1,j} + 4u_{i,j} - u_{i-1,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x \Delta y u_{xx}$

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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