NUMERICAL METHODS

r/KAPPY | EXAM 2 | 11/14/2022

LEAST SQUARES (SCORE (RSS))

GOAL: MINIMIZE THE SUM OF THE SQUARE OF THE RESIDUAL ERRORS

$$S_r = \sum e_i^2 = \sum (z_i - a_0 - a_1 x_i)^2$$

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

$$a_0 = \frac{\sum y_i}{n}, \quad a_1 = \frac{\sum x_i}{n} \Rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

$$a_0 = \bar{y} - a_1 \bar{x}$$
$$y = a_0 + a_1 x$$

POLYNOMIAL (QUADRATIC) REGRESSION:

$$S_r = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

TAKE DERIVATIVE OF S_r TO FIND PARAMETERS

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

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

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

$$\sum a_i = a_0 n$$

$$[A][X] = [B]$$

$$X = A \backslash B$$

$$S_{y/x} = \sqrt{\frac{S_r}{n-(m+1)}}$$

COEFFICIENT OF DETERMINATION:
$$r^2 = \frac{S_t - S_r}{S_t}$$

STANDARD ERROR:

$$S_y = \sqrt{\frac{S_r}{n-2}} \qquad S_{y/x} = \sqrt{\frac{\sum (y_i - y_i^{fit})^2}{n-2}}$$

STAND. DEVIATION:

$$S_y = \sqrt{\frac{S_t}{n-1}} \qquad S_y = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$$

INTERPOLATION

USE A POLYNOMIAL FIT:

DEGREE 1	DEGREE 2	DEGREE 3	DEGREE n
2 PTS	3 PTS	4 PTS	n+1 PTS
1 UNKNOWNS	3 UNKNOWNS	4 UNKNOWNS	n+1 UNKNOWNS

$$f_n(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

ORDER | TURNS
n = 1 | 0
n = 2 | 1
n = 3 | 2
n = n | n-1

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

ODE'S

EULER'S METHOD:
$$\frac{dy}{dx} = f(x,y) \qquad y_{i+1} = y_i + f(x_i, y_i) h$$

HEUN'S METHOD:
$$\frac{dy}{dx} = f(x,y)$$
$$x_{i+1} - y_i = f(x_i, y_i) \Delta x$$
$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$
$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$
$$y_i' = \frac{y_i' + y_{i+1}'}{2} = \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}$$
$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2} \Delta x$$

TAYLOR SERIES

$$y(x + \Delta x) = y(x) + \frac{dy}{dx}(x_0)\Delta x$$
$$y(x + \Delta x) = y(x) + f(x, y)\Delta x$$

CLASSIC 4TH ORDER RUNGE-KUTTA:

$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)\Delta x$$
$$k_1 = f(x_i, y_i)$$
$$k_2 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_1 \Delta x)$$
$$k_3 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_2 \Delta x)$$
$$k_4 = f(x_i + \Delta x, \; y_i + k_3 \Delta x)$$

DORMAND PRINCE RUNGE-KUTTA:
$$y_{i+1} = y_i + \Delta x \sum a_i k_i \quad \text{LOWER ORDER}$$
$$y_{i+1} = y_i + \Delta x \sum a_i k_i \quad \text{HIGHER ORDER}$$

EIGEN VALUES

λ = EIGEN VALUE

DAMPED:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} a_{11}-\lambda & a_{12} & a_{13} \\ a_{21} & a_{22}-\lambda & a_{23} \\ a_{31} & a_{32} & a_{33}-\lambda \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

SOLVE 2x2:
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{\det(A)}\begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$
$$[X] = \frac{1}{\det(A)}\begin{bmatrix} d & -b \\ -c & a \end{bmatrix}[B]$$
$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$
$$\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$
$$1x_1 + 1x_2 = 0 \quad x_1 = -x_2$$
$$1x_1 + 1x_2 = 0 \quad x_1 = -x_2$$
EIGENVECTOR:
$$X_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} -1 & -1 \\ -1 & -1 \end{bmatrix}\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$
$$-1x_1 + 1x_2 = 0 \quad x_1 = x_2$$
$$1x_1 - 1x_2 = 0 \quad x_1 = x_2$$
2ND EIGENVECTOR:
$$[X_2] = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

PDE'S

FINITE DIFFERENCE METHOD:

DIVIDED EVENLY THROUGHOUT

TEMPERATURE:

DIRICHLET:
$T = BOUNDARY VALUE$

L = 5
T = 0°C

BC:
$B = 5$
$B = 25$°C

GOVERNING HEAT EQN:
$$q = K(u_{xx} + u_{yy} + u_{zz}) + q$$
if $q = 0 \to k = 1$
$$u_{xx} + u_{yy} = 0$$

CENTRAL DIFFERENCE:
$$u_{xx}(x,y) = \frac{u(x - \Delta x, y) - 2u(x,y) + u(x + \Delta x, y)}{\Delta x^2}$$
$$u_{yy}(x,y) = \frac{u(x, y - \Delta y) - 2u(x,y) + u(x, y + \Delta y)}{\Delta y^2}$$

NEUMANN:

BC:
TEMP DERIVATIVE KNOWN ON BOUNDARY

CENTRAL DIFFERENCE:
$$\frac{\partial u}{\partial x} = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$
$$\frac{\partial u}{\partial y} = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$

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

BOTTOM NEUMANN B.C.:
$$\frac{\partial u}{\partial y} = q_j = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$
$$u_{i,j-1} = u_{i,j+1} - 2\Delta y q_j$$

TOP NEUMANN BC:
$$\frac{\partial u}{\partial y} = q_j = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$
$$u_{i,j+1} = u_{i,j-1} + 2\Delta y q_j$$

LEFT NEUMANN B.C.:
$$u_{i-1,j} = u_{i+1,j} - 2\Delta x q_i$$

5TH ROW OF A MATRIX:
$$[0 \; -1 \; 0 \; -1 \; 4 \; -1 \; 0 \; -1 \; 0][u] = 0$$

[A] MATRIX:

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

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

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

BOTTOM:
$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j+1} = -2\Delta y q_j$$

TOP:
$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta y q_j$$

MISC EQN'S:

CENTERED FINITE-DIVIDED DIFF FORMULAS:

FIRST:
$$f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1})}{2h}$$
$$f'(x_i) = \frac{-f(x_{i+2}) + 8f(x_{i+1}) - 8f(x_{i-1}) + f(x_{i-2})}{12h}$$

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