

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.



$$S_r = \sum_{i=1}^n d_i = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)$$

$$S_r^2 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$$

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n}$$

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:

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

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

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

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.

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

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

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

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

Matrix inversion to find coefficients.

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

Classic 4th order Runge-Kutta

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

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

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

$$k_3 = f(x_i + \frac{1}{2} \Delta x, y_i + \Delta x k_2)$$

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

PDE'S

Finite Difference Method



EIGEN VALUES

\$\lambda\$ = Eigen Value

Example: 2x2

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

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

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 = -\frac{b}{a-\lambda} x_2$$

$$x_1 = \frac{c}{d-\lambda} x_2$$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-bx_1 + bx_2 = 0 \quad x_1 = x_2$$

$$(x_1 + -bx_2) = 0 \quad x_1 = x_2$$

1D Heat Conduction



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

2D Heat Conduction



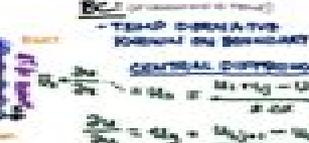
$$u_{i,j}(t) = u_{i,j}(t) - \alpha \Delta x (u_{i+1,j} - u_{i,j}) - \alpha \Delta y (u_{i,j+1} - u_{i,j}) + \alpha \Delta x (u_{i-1,j} - u_{i,j}) + \alpha \Delta y (u_{i,j-1} - u_{i,j})$$

1D Advection



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

2D Advection



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

5th Rank of a Matrix



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

Left Boundary B.C.

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

[A] MATRIX:

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

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

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

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

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

FINITE DIFFERENCE:

CENTERED FINITE-DIFFERENCE 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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