NUMERICAL METHODS

LEAST SQUARES REGRESSION:

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:

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

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

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

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

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

$$X = A\backslash B$$

$$S_{y/x} = \sqrt{\frac{S_r}{n-2}}$$

COEFFICIENT OF DETERMINATION:

$$r^2 = \frac{S_t - S_r}{S_t}$$

STANDARD ERROR:

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

STANDARD 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:

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

ORDER: TURNS:
- $n = 1$: 0
- $n = 2$: 1
- $n = 3$: 2
- $n = 4$: 3
- 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:

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

$$x_{i+1} - y_i = f(x_i, y_i)\Delta x$$

$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$

$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$

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

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:

$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$

$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$

EIGEN VALUES

λ = EIGEN VALUE

SIMPLE 2×2:

$$\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$$

PDE'S

FINITE DIFFERENCE METHOD:

TEMPERATURE:

CENTRAL DIFFERENCE:

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

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

DERIVING HEAT EQN:

$$u_t = k(u_{xx} + u_{yy}) + q$$

NEUMANN:

CENTRAL DIFFERENCE:

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

RIGHT NEUMANN B.C:

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

$$u_{i+1,j} = u_{i-1,j} + 2\Delta x q_{ij}$$

BOTTOM NEUMANN B.C:

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

$$u_{i,j-1} = u_{i,j+1} - 2\Delta y q_{ij}$$

TOP NEUMANN B.C:

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

$$u_{i,j+1} = u_{i,j-1} + 2\Delta y q_{ij}$$

LEFT NEUMANN B.C:

$$u_{i-1,j} = u_{i+1,j} - 2\Delta x q_{ij}$$

[A] MATRIX:

LEFT:

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

RIGHT:

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

BOTTOM:

$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j+1} = -2\Delta y q_{ij}$$

TOP:

$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta y q_{ij}$$

MISC EQN'S:

CENTERED FINITE-DIVIDED-DIFFERENCE FORMULAS:

FIRST:

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

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

Numerical Methods For Mathematics Science And Engineering

Scott C. Dulebohn

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