

# NUMERICAL METHODS

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

## LEAST SQUARES REGRESSION



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

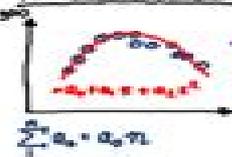
## STANDARD ERROR:

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

## STANDARD DEVIATION:

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

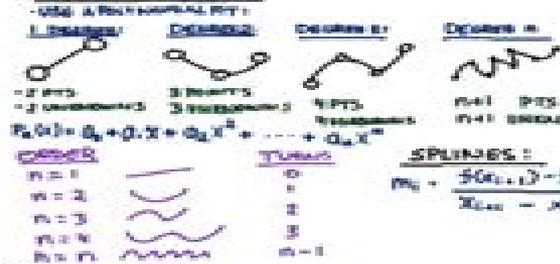
## POLYNOMIAL QUADRATIC REGRESSION:



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

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

## 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:

$y_{n+1} = y_n + \frac{\Delta x}{4} (k_1 + 3k_2 + 3k_3 + k_4)$   
 $k_1 = f(x_n, y_n)$   
 $k_2 = f(x_n + \frac{1}{2}\Delta x, y_n + \frac{1}{2}\Delta x k_1)$   
 $k_3 = f(x_n + \frac{1}{2}\Delta x, y_n + \Delta x k_2)$   
 $k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$

## PDE'S

### FINITE DIFFERENCE METHOD:



## EIGEN VALUES

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

**Single 2x2:**  
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$   
 $\det(A - \lambda I) = 0$   
 $\lambda = \frac{a+d \pm \sqrt{(a-d)^2 + 4bc}}{2}$

**3x3 matrix:**  
 $\det(A - \lambda I) = 0$   
 $\lambda_1, \lambda_2, \lambda_3$

$A \cdot \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \lambda \begin{bmatrix} x \\ y \\ z \end{bmatrix}$   
 $(a-\lambda)x + by + cz = 0$   
 $bx + (d-\lambda)y + cz = 0$   
 $cx + dy + (e-\lambda)z = 0$

**1D Heat Conduction:**  
 $T_x = -k \frac{\partial T}{\partial x}$   
 $T_{xx} = \frac{\partial^2 T}{\partial x^2}$   
 $T_x(0) = 0$   
 $T_x(L) = 0$

**2D Heat Conduction:**  
 $T_{xx} + T_{yy} = 0$   
 $T_x(0) = 0$   
 $T_x(L) = 0$   
 $T_y(0) = 0$   
 $T_y(L) = 0$



**Central Difference:**  
 $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1,j} - 2T_{i,j} + T_{i-1,j}}{\Delta x^2}$

**5th Row of A Matrix:**  
 $[0 \ -1 \ 0 \ -1 \ 4 \ -1 \ 0 \ -1 \ 0] \cdot [T] = 0$

**[A] MATRIX:**  
 $9u_{i,j} - u_{i+1,j} - u_{i-1,j} - u_{i,j+1} - u_{i,j-1} = 2\Delta x \Delta y \cdot q$   
 $9u_{i,j} - u_{i+1,j} - u_{i-1,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x \Delta y \cdot q$

**FINITE DIFFERENCE:**  
 $f(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$   
 $f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x-\Delta x)}{12\Delta x}$

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**Guillaume Favre**



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