

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.00

LEAST SQUARES REGRESSION

Goal: minimize the sum of the squares of the residual errors.



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

Residual Error = $y_i - \hat{y}_i$

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

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \Rightarrow a_0 = 5 - 0.8$$

STANDARD ERROR:

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

STANDARD DEVIATION:

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

$$a_0 = 5 - 0.8x$$

INTERPOLATION

Use a polynomial fit:



SPLINES:

$$P_i = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$$

POLYNOMIAL QUADRATIC REGRESSION:



$$S_r = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

Take derivative of S_r to find minimum

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

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

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

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

COEFFICIENT OF DETERMINATION

ODE'S

EULER METHOD

$$\frac{dy}{dx} = f(x,y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

HEUN'S METHOD

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

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

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

Taylor Series:
 $y(x+\Delta x) = y(x) + \frac{dy}{dx} \Delta x + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

CLASSIC 4th ORDER RUNGE-KUTTA:

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

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

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

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

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

FORWARD FINITE DIFFERENCE-KUTTA
 $y_{i+1} = y_i + \Delta x \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1})}{2}$ LANGEWEGE
 $y_{i+1} = y_i + \Delta x \frac{f(x_i, y_i) + f(x_{i+1}, y_i)}{2}$ SHOOTER METHOD

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

$\lambda = \text{eigen value}$

Example:

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

TRICK:

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

Single 2x2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$|A| = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = 0$$

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

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

Full matrix with given:

$$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

Eigen value: $\lambda = 0$

$$x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$$

$$x_1 + -x_2 = 0 \Rightarrow x_1 = x_2$$

Eigen value: $\lambda = 0$

$$x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

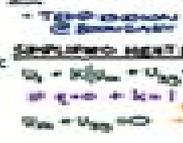
1D Heat Conduction



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

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

2D Heat Conduction



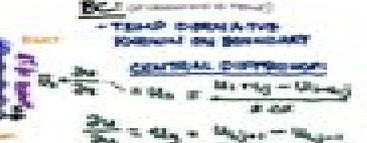
$$u_{i,j} = \frac{u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1}}{4} + q$$

1D Advection



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

2D Advection



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

5th Row of a Matrix



$$u_{i,j} = \frac{u_{i-1,j} + u_{i+1,j} + u_{i,j-1} + u_{i,j+1}}{4} + q$$

[A] MATRIX:

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

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

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

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

5th ROW:

$$f(x) = \frac{f(x_1) - f(x_2)}{2\Delta x}$$

$$f(x) = \frac{f(x_1) - 3f(x_2) + 3f(x_3) - f(x_4)}{12\Delta x}$$

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L Cohen



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Table of Contents Numerical Computing With Matlab Solutions

1. Understanding the eBook Numerical Computing With Matlab Solutions
 - The Rise of Digital Reading Numerical Computing With Matlab Solutions
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Computing With Matlab Solutions
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Computing With Matlab Solutions
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Computing With Matlab Solutions
 - Personalized Recommendations
 - Numerical Computing With Matlab Solutions User Reviews and Ratings
 - Numerical Computing With Matlab Solutions and Bestseller Lists

5. Accessing Numerical Computing With Matlab Solutions Free and Paid eBooks
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 - Numerical Computing With Matlab Solutions Budget-Friendly Options
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 - Numerical Computing With Matlab Solutions Compatibility with Devices
 - Numerical Computing With Matlab Solutions Enhanced eBook Features
7. Enhancing Your Reading Experience
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 - Highlighting and Note-Taking Numerical Computing With Matlab Solutions
 - Interactive Elements Numerical Computing With Matlab Solutions
8. Staying Engaged with Numerical Computing With Matlab Solutions
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Computing With Matlab Solutions
9. Balancing eBooks and Physical Books Numerical Computing With Matlab Solutions
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Computing With Matlab Solutions
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Numerical Computing With Matlab Solutions
 - Setting Reading Goals Numerical Computing With Matlab Solutions
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Computing With Matlab Solutions
 - Fact-Checking eBook Content of Numerical Computing With Matlab Solutions
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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