

# NUMERICAL METHODS

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

### LEAST SQUARES REGRESSION

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

Residuals are the vertical distances between the data points and the fitted line.

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

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

Minimize  $S_r^2$  by setting partial derivatives to zero:

$$\frac{\partial S_r^2}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i) = 0$$

$$\frac{\partial S_r^2}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i) = 0$$

### STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{\sum y_i^2}{n-2}}$$

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

### STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum y_i^2}{n}}$$

$$S_x = \sqrt{\frac{\sum x_i^2}{n}}$$

### INTERPOLATION

Use a polynomial  $P(x)$  to approximate a function  $f(x)$ .

Degree 1	Degree 2	Degree 3
1 point	2 points	3 points
Line	Parabola	Cubic
$P(x) = a_0 + a_1 x$	$P(x) = a_0 + a_1 x + a_2 x^2$	$P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

Number of points  $n$  vs Degree  $n-1$ .

### POLYNOMIAL QUADRATIC REGRESSION

Goal: find the best fit quadratic curve  $y = a_0 + a_1 x + a_2 x^2$ .

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

Minimize  $S_r$  by setting partial derivatives to zero:

$$\frac{\partial S_r}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S_r}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S_r}{\partial a_2} = -2 \sum_{i=1}^n x_i^2 (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

Matrix form:  $[X][X]^T [a] = [X][Y]$

### ODE'S

#### Euler's Method

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

#### Runge-Kutta Method

$$y' = f(x, y)$$

$$y_{i+1} = y_i + \frac{\Delta x}{6} (k_1 + 4k_2 + k_3 + k_4)$$

where  $k_1 = f(x_i, y_i)$ ,  $k_2 = f(x_i + \frac{\Delta x}{2}, y_i + \frac{\Delta x}{2} k_1)$ ,  $k_3 = f(x_i + \Delta x, y_i + \Delta x k_2)$ ,  $k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$ .

### Taylor Series

$$y(x) = y_0 + y_0' \Delta x + \frac{y_0''}{2!} (\Delta x)^2 + \dots$$

### Classic 4th order Runge-Kutta

$$y_{i+1} = y_i + \frac{\Delta x}{6} (k_1 + 4k_2 + k_3 + k_4)$$

where  $k_1 = f(x_i, y_i)$ ,  $k_2 = f(x_i + \frac{\Delta x}{2}, y_i + \frac{\Delta x}{2} k_1)$ ,  $k_3 = f(x_i + \Delta x, y_i + \Delta x k_2)$ ,  $k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$ .

### PDE'S

#### Finite Difference Method

Central difference approximation for the Laplace equation  $\nabla^2 u = 0$ .

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

### EIGEN VALUES

Find eigenvalues  $\lambda$  and eigenvectors  $x$  for matrix  $A$ .

$$(A - \lambda I)x = 0$$

Example:  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ ,  $\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$

### Single 2x2

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

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

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

### 3x3 matrix

$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Row reduction to find eigenvectors.

### 3x3 matrix

$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Row reduction to find eigenvectors.

### Heat Conduction

1D heat conduction in a rod of length  $L$ .

Boundary conditions:  $T(0) = T_0$ ,  $T(L) = T_L$ .

Central difference approximation for the heat equation  $\frac{\partial^2 T}{\partial x^2} = 0$ .

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

### Heat Conduction

2D heat conduction in a square domain.

Boundary conditions:  $T = 0$  on all sides.

Central difference approximation for the Laplace equation  $\nabla^2 T = 0$ .

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

### Heat Conduction

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### 5th row of a matrix

Row reduction of a matrix to find the 5th row.

$$\begin{bmatrix} 0 & 1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \end{bmatrix} [a] = 0$$

### [A] MATRIX

Matrix  $A$  for the heat conduction problem.

$$A_{i,j} = \begin{cases} -2 & \text{if } |i-j|=1 \\ 4 & \text{if } |i-j|=2 \\ 0 & \text{otherwise} \end{cases}$$

### Finite Difference

Centered finite-difference approximation for the second derivative.

$$f''(x) = \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$$

### Finite Difference

Forward finite-difference approximation for the first derivative.

$$f'(x) = \frac{f(x+\Delta x) - f(x)}{\Delta x}$$

### Finite Difference

Backward finite-difference approximation for the first derivative.

$$f'(x) = \frac{f(x) - f(x-\Delta x))}{\Delta x}$$

# Numerical Analysis Notes Bca

**Jane Holder, Donald McGillivray**



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