NUMERICAL METHODS

INTERPOLATION

USE A POLYNOMIAL FIT:

LINEAR	DEGREE 2	DEGREE 3	DEGREE n
2 PTS	3 POINTS	4 PTS	n+1 PTS

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

ORDER
- $n = 1$
- $n = 2$
- $n = 3$
- $n = n$

SPLINES:

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

LEAST SQUARES

$$S_r = \sum e_i^2 = \sum (z_i - a_0 - a_1 x_i)^2$$

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

$$a_0 = \frac{\sum y_i}{n}, \quad a_1 = \frac{\sum x_i}{n} \Rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

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

STANDARD ERROR:

$$S_y = \sqrt{\frac{S_r}{n-2}} \qquad S_{y/x} = \sqrt{\frac{\sum(z_i - y^{(i)})^2}{n-2}}$$

STND DEVIATION:

$$S = \sqrt{\frac{S_t}{n-1}} \qquad S_z = \sqrt{\frac{\sum(z_i - \bar{z})^2}{n-1}}$$

POLYNOMIAL (QUADRATIC) REGRESSION:

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

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

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

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

$$\sum a_i = a_0 n$$

$$\Rightarrow [A][X] = [B]$$

$$X = A \backslash B$$

$$S_{y/x} = \sqrt{\frac{S_r}{n-1}}$$

COEFFICIENT OF DETERMINATION

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

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:

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

$$x_i - y_i = f(x_i, y_i) \Delta x$$

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

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

$$y_i' = \frac{y_i' + y_{i+1}'}{2}, \quad \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^0)}{2}$$

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

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:

$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)\Delta x$$

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

$$k_2 = f\left(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2} k_1 \Delta x\right)$$

$$k_3 = f\left(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2} k_2 \Delta x\right)$$

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

DORMAND PRINCE RUNGE-KUTTA

$$y_{i+1} = y_i + \Delta x \sum_{i=1}^{n} a_i k_i$$

$$y_{i+1} = y_i + \Delta x \sum_{i=1}^{n} a_i k_i$$

EIGEN VALUES

λ = EIGEN VALUE

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

PDE'S

FINITE DIFFERENCE METHOD:

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

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

TEMPERATURE

DIRICHLET: T = BOUNDARY

CENTRAL DIFFERENCE

NEUMANN:

CENTRAL DIFFERENCE

$$\frac{\partial u}{\partial x} = q_0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

RIGHT NEUMANN B.C.

$$\frac{\partial u}{\partial x} = q_0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

$$u_{i+1,j} = u_{i-1,j} + 2\Delta x q_0$$

BOTTOM NEUMANN B.C.

$$\frac{\partial u}{\partial y} = q_0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$

$$u_{i,j-1} = u_{i,j+1} - 2\Delta x q_0$$

TOP NEUMANN B.C.

$$\frac{\partial u}{\partial y} = q_0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$

$$u_{i,j+1} = u_{i,j-1} + 2\Delta x q_0$$

LEFT NEUMANN B.C.

$$u_{i-1,j} = u_{i+1,j} - 2\Delta x q_0$$

[A] MATRIX:

LEFT:

$$-2u_{i-1,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x q_0$$

RIGHT:

$$-2u_{i+1,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x q_0$$

BOTTOM:

$$-2u_{i,j-1} - u_{i-1,j} + 4u_{i,j} - u_{i+1,j} = -2\Delta x q_0$$

TOP:

$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x q_0$$

MISC EQN'S:

CENTERED FINITE DIVIDED DIFFERENCE:

FIRST:

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

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

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Guillaume Favre

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