

# NUMERICAL METHODS

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

## LEAST SQUARES REGRESSION

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



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

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

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

## STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r (1 - r^2)}{n-2}}$$

## STANDARD DEVIATION:

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

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

## POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivatives of  $S_r$  to find the error.

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

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

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

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

Matrix inversion to find coefficients.

## INTERPOLATION

Use a polynomial fit:



## ODE'S

**Euler's Method:**  

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

## Runge-Kutta Method:

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

$$y' = \frac{y^2 + 2x}{2} \quad f(x, y) = \frac{y^2 + 2x}{2}$$

Taylor Series:  

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

## CLASSIC 4th ORDER Runge-Kutta:

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

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

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

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

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

## PDE'S

### FINITE DIFFERENCE METHOD:



## EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example:

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

The solution:

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

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

$$\det(A - \lambda I) = (a-\lambda)(d-\lambda) - bc = \lambda^2 - (a+d)\lambda + (ad-bc)$$

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

Find Eigen Value with given:

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

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

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

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

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

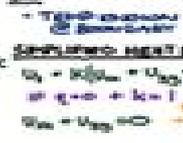
$$x_1 + -1x_2 = 0 \Rightarrow x_1 = x_2$$

### 1D Heat Conduction



$$u_{i+1}(t) = u_i(t) - \alpha \Delta x (u_{i+1} - u_i) + \alpha \Delta x^2 (u_{i+2} - 2u_{i+1} + u_i)$$

### 2D Heat Conduction



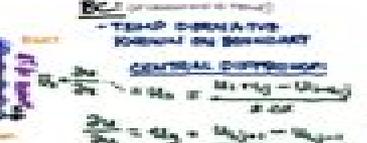
$$u_{i,j}(t) = u_{i,j}(t) - \alpha \Delta x^2 (u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} - 4u_{i,j}) + \alpha \Delta x^4 (u_{i+2,j} - 2u_{i+1,j} + 2u_{i-1,j} - u_{i-2,j})$$

### 1D Advection



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

### 2D Advection



$$u_{i,j}(t) = u_{i,j}(t) - \frac{u_{i+1,j} - u_{i,j}}{\Delta x} \Delta x - \frac{u_{i,j+1} - u_{i,j}}{\Delta y} \Delta y$$

### 5th Rank of A Matrix



$$u_{i,j}(t) = u_{i,j}(t) - \frac{u_{i+2,j} - 2u_{i+1,j} + u_{i,j}}{\Delta x^2} \Delta x^2 - \frac{u_{i,j+2} - 2u_{i,j+1} + u_{i,j}}{\Delta y^2} \Delta y^2$$

[A] MATRIX:

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

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

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

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

5th Rank:

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

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

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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
  - Numerical Computing With Matlab Solutions Public Domain eBooks
  - Numerical Computing With Matlab Solutions eBook Subscription Services
  - Numerical Computing With Matlab Solutions Budget-Friendly Options
- 6. Navigating Numerical Computing With Matlab Solutions eBook Formats
  - ePub, PDF, MOBI, and More
  - Numerical Computing With Matlab Solutions Compatibility with Devices
  - Numerical Computing With Matlab Solutions Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Numerical Computing With Matlab Solutions
  - 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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