

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.



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

1. sum of the square errors.
2. minimize the square of the errors.

$$a_0 = \frac{\sum y_i}{n} \quad a_1 = \frac{\sum x_i y_i}{\sum x_i^2} \Rightarrow a_0 = 5 - 0.8$$

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

Order	Degree	Nodes	Points
1	0	2	1
2	1	3	2
3	2	4	3
4	3	5	4

$P_n(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$
 ORDER: $n=1$ (line), $n=2$ (parabola), $n=3$ (cubic), $n=4$ (quartic)
 TURNS: $n=1$ (0), $n=2$ (1), $n=3$ (2), $n=4$ (3)
 SPLINES: $P_n = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

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.

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

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

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

$$\begin{bmatrix} \sum x_i^0 & \sum x_i^1 & \sum x_i^2 \\ \sum x_i^1 & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \\ \sum x_i^2 y_i \end{bmatrix}$$

Coefficient of Determination: $R^2 = \frac{S_r - S_{min}}{S_r}$

ODE'S

Euler's Method:
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

Runge-Kutta Method:
 $y' = f(x, y)$
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

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:

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

$k_1 = f(x_i, y_i)$
 $k_2 = f(x_i + \frac{1}{2}\Delta x, y_i + \frac{1}{2}\Delta x k_1)$
 $k_3 = f(x_i + \frac{1}{2}\Delta x, y_i + \Delta x k_2)$
 $k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

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

Characteristic equation: $\det(A - \lambda I) = 0$
 $(a-\lambda)(d-\lambda) - bc = 0$
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$

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

Eigenvectors: $(A - \lambda I)v = 0$

1D Heat Conduction

Central Difference: $\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$

Boundary conditions:
 Left: $u(0) = 0$
 Right: $u(L) = 0$

2D Heat Conduction

Central Difference: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

Boundary conditions:
 Top: $u = 0$
 Bottom: $u = 0$
 Left: $u = 0$
 Right: $u = 0$

5th Row of a Matrix

Central Difference: $\frac{\partial^5 u}{\partial x^5} = \frac{u_{i+2} - 5u_{i+1} + 10u_i - 10u_{i-1} + 5u_{i-2} - u_{i-3}}{\Delta x^5}$

Boundary conditions:
 Top: $u = 0$
 Bottom: $u = 0$
 Left: $u = 0$
 Right: $u = 0$

[A] MATRIX:

Central: $u_{i,j} - u_{i+1,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x^2 u_{i,j}$

Top: $u_{i,j} - u_{i+1,j} - u_{i,j+1} = -2\Delta x^2 u_{i,j}$

Bottom: $u_{i,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x^2 u_{i,j}$

Left: $u_{i,j} - u_{i,j+1} = -\Delta x^2 u_{i,j}$

Right: $u_{i,j} - u_{i,j-1} = -\Delta x^2 u_{i,j}$

5th ORDER:

Central: $\frac{\partial^5 u}{\partial x^5} = \frac{u_{i+2} - 5u_{i+1} + 10u_i - 10u_{i-1} + 5u_{i-2} - u_{i-3}}{\Delta x^5}$

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