

NUMERICAL METHODS

C / RAPPY EXAM 12 / 11/19 / 2022 [20.00]

LEAST SQUARES REGRESSION

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



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

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

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

STANDARD ERROR:

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

STANDARD DEVIATION:

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

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

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)

ODE'S

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

Runge-Kutta Method:

$y' = f(x, y)$
 $y_0 = y(x_0)$
 $y_1 = y_0 + \Delta x \left[\frac{1}{6} f_0 + \frac{4}{6} f_1 + \frac{1}{6} f_2 \right]$
 $y_2 = y_1 + \Delta x \left[\frac{1}{6} f_1 + \frac{4}{6} f_2 + \frac{1}{6} f_3 \right]$

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

CLASSIC 4th ORDER Runge-Kutta:

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

POLYNOMIAL QUADRATIC REGRESSION:



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

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

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

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

$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \\ \sum x_i^2 y_i \end{bmatrix}$
 $[A][X] = [B]$
 $[X] = [A]^{-1} [B]$

EIGEN VALUES

2x2 Matrix:
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 $\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$
 $\lambda = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

3x3 Matrix:
 $\det(A - \lambda I) = 0$

Diagonalization:
 $[A] = [P][\Lambda][P]^{-1}$
 $[P] = [v_1 \ v_2 \ v_3]$
 $[v_1 \ v_2 \ v_3] \begin{bmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \lambda_3 \end{bmatrix} \begin{bmatrix} p_1 \\ p_2 \\ p_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

PDE'S

FINITE DIFFERENCE METHOD:



1D Heat Conduction:
 $T_x = \frac{\partial T}{\partial x}$
 $T_{xx} = \frac{\partial^2 T}{\partial x^2}$
 Central Difference: $T_{xx} \approx \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

2D Heat Conduction:
 $T_x = \frac{\partial T}{\partial x}$
 $T_y = \frac{\partial T}{\partial y}$
 $T_{xx} = \frac{\partial^2 T}{\partial x^2}$
 $T_{yy} = \frac{\partial^2 T}{\partial y^2}$
 Central Difference: $T_{xx} \approx \frac{T_{i+1,j} - 2T_{i,j} + T_{i-1,j}}{\Delta x^2}$
 $T_{yy} \approx \frac{T_{i,j+1} - 2T_{i,j} + T_{i,j-1}}{\Delta y^2}$

1D HEAT CONDUCTION:



2D HEAT CONDUCTION:



5th Row of A Matrix:
 $[0 \ -1 \ 0 \ -1 \ 4 \ -1 \ 0 \ -1 \ 0] [T] = 0$

RIGHT BOUNDARY B.C.:
 $\frac{\partial T}{\partial x} = 0 = \frac{T_{i+1,j} - T_{i,j}}{\Delta x}$
 $T_{i+1,j} = T_{i,j}$

LEFT BOUNDARY B.C.:
 $\frac{\partial T}{\partial x} = 0 = \frac{T_{i,j} - T_{i-1,j}}{\Delta x}$
 $T_{i,j} = T_{i-1,j}$

[A] MATRIX:
 $9T_{i,j} - T_{i+1,j} - T_{i-1,j} - T_{i,j+1} - T_{i,j-1} = -2 \Delta x^2 \ddot{T}_{i,j}$
 $-T_{i+1,j} + 9T_{i,j} - T_{i-1,j} - T_{i,j+1} - T_{i,j-1} = -2 \Delta x^2 \ddot{T}_{i,j}$
 $-T_{i+1,j} - T_{i-1,j} + 9T_{i,j} - T_{i,j+1} - T_{i,j-1} = -2 \Delta x^2 \ddot{T}_{i,j}$
 $-T_{i+1,j} - T_{i-1,j} + 9T_{i,j} - 2T_{i,j-1} = -2 \Delta x^2 \ddot{T}_{i,j}$

TRUNCATION ERROR:

CENTRED FINITE-DIFFERENCE ERROR:
 $f(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$
 $f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x)}{4\Delta x}$

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