NUMERICAL METHODS

LEAST SQUARES (SCORE RMS)

GOAL: MINIMIZE THE SUM OF THE SQUARE OF THE RESIDUAL ERRORS

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

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

$$a_0 = \frac{\sum y}{n} \qquad a_1 = \frac{\sum x}{n} \Rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

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

POLYNOMIAL (QUADRATIC REGRESSION):

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

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

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

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

$$\sum a_i = a_i n$$

$$[A][x] = [B]$$

$$S_{y/x} = \sqrt{\frac{S_r}{n-2}}$$

COEFFICIENT OF DETERMINATION:
$$r^2 = \frac{S_t - S_r}{S_t}$$

STANDARD ERROR:

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

STAND. DEVIATION:

$$S = \sqrt{\frac{S_t}{n-1}} \qquad S = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$$

INTERPOLATION

USE A POLYNOMIAL FIT:

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

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

ORDER / TURNS:
n=1 : 0
n=2 : 1
n=3 : 2
n=n : n-1

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

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:
$$\frac{dy}{dx} = f(x,y)$$
$$x_{i+1} - y_i = f(x_i, y_i) \Delta x$$
$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$
$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$
$$y' = \frac{y_i' + y_{i+1}'}{2} = \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^*)}{2}$$
$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^*)}{2} \Delta x$$

TAYLOR SERIES:
$$y(x + \Delta x) = y(x) + \frac{dy}{dx}(x_0) \Delta x$$
$$y(x + \Delta x) = y(x) + f(x_0, y_0) \Delta x$$

CLASSIC 4TH ORDER RUNGE-KUTTA:
$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4) \Delta x$$
$$k_1 = f(x_i, y_i)$$
$$k_2 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2} k_1 \Delta x)$$
$$k_3 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2} k_2 \Delta x)$$
$$k_4 = f(x_i + \Delta x, \; y_i + k_3 \Delta x)$$

DORMAND-PRINCE RUNGE-KUTTA:
$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$
$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$

EIGEN VALUES

λ = EIGEN VALUE

SINGLE 2×2:
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \qquad A^{-1} = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$[A] = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

$$X_1 = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$$

$$[X_2] = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

PDE'S

FINITE DIFFERENCE METHOD:

TEMPERATURE

BC:
TEMP KNOWN @ BOUNDARY

COUPLED HEAT EQN:
$$u_t = k(u_{xx} + u_{yy}) + q$$

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

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

NEUMANN:

BC:
TEMP DERIVATIVE KNOWN ON BOUNDARY

CENTRAL DIFFERENCE:
$$\frac{\partial u}{\partial x} = q_x = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

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

RIGHT NEUMANN B.C:
$$\frac{\partial u}{\partial x} = q_x = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$
$$u_{i+1,j} = u_{i-1,j} + 2\Delta x\, q_x$$

BOTTOM NEUMANN B.C:
$$\frac{\partial u}{\partial y} = q_y = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$
$$u_{i,j-1} = u_{i,j+1} - 2\Delta y\, q_y$$

TOP NEUMANN BC:
$$\frac{\partial u}{\partial y} = q_y = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$
$$u_{i,j+1} = u_{i,j-1} + 2\Delta y\, q_y$$

LEFT NEUMANN B.C:
$$u_{i-1,j} = u_{i+1,j} - 2\Delta x\, q_x$$

[A] MATRIX:

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

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

RIGHT CHANGED:
$$-2u_{i-1,j} + 4u_{i,j} - u_{i,j+1} - u_{i,j-1} = -2\Delta x\, q_x$$

BOTTOM CHANGED:
$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j+1} = -2\Delta x\, q_y$$

TOP:
$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x\, q_y$$
THIS CHANGED

MISC EQN'S:

CENTERED FINITE-DIVIDED DIFFERENCE:

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

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

Numerical Methods For Mathematics Science And Engineering

George F. Pinder
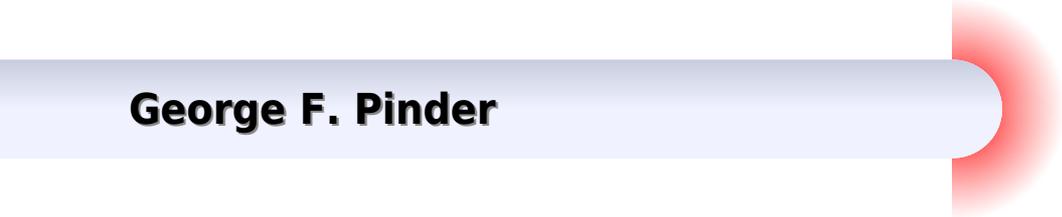
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benefits for solving complicate functions Several methods for analyzing both the ordinary and partial differential equations are then presented These methods are simple and work well for problems that have regular geometry For problems with complex geometry the finite element method is preferred The finite element method for analyzing one and two dimensional problems is explained in the last chapter Numerous examples are illustrated to increase understanding of these methods for analyzing different types of problems Computer programs corresponding to the computational procedures of these methods are provided The programs are written in MATLAB Fortran C and Pascal so that readers can use the preferred language for their study These computer programs can also be modified to use in other courses and research work *Numerical Methods for Solving Partial Differential Equations* George F. Pinder,2017-12-06 A comprehensive guide to numerical methods for simulating physical chemical systems This book offers a systematic highly accessible presentation of numerical methods used to simulate the behavior of physical chemical systems Unlike most books on the subject it focuses on methodology rather than specific applications Written for students and professionals across an array of scientific and engineering disciplines and with varying levels of experience with applied mathematics it provides comprehensive descriptions of numerical methods without requiring an advanced mathematical background Based on its author s more than forty years of experience teaching numerical methods to engineering students Numerical Methods for Solving Partial Differential Equations presents the fundamentals of all of the commonly used numerical methods for solving differential equations at a level appropriate for advanced undergraduates and first year graduate students in science and engineering Throughout elementary examples show how numerical methods are used to solve generic versions of equations that arise in many scientific and engineering disciplines In writing it the author took pains to ensure that no assumptions were made about the background discipline of the reader Covers the spectrum of numerical methods that are used to simulate the behavior of physical chemical systems that occur in science and engineering Written by a professor of engineering with more than forty years of experience teaching numerical methods to engineers Requires only elementary knowledge of differential equations and matrix algebra to master the material Designed to teach students to understand appreciate and apply the basic mathematics and equations on which Mathcad and similar commercial software packages are based Comprehensive yet accessible to readers with limited mathematical knowledge Numerical Methods for Solving Partial Differential Equations is an excellent text for advanced undergraduates and first year graduate students in the sciences and engineering It is also a valuable working reference for professionals in engineering physics chemistry computer science and applied mathematics A First Course in Numerical Methods Uri M. Ascher,Chen Greif,2011-07-14 Offers students a practical knowledge of modern techniques in scientific computing *Integral Methods in Science and Engineering* Mario Paul Ahues,Alain R. Largillier,2011-06-28 An outgrowth of The Seventh International Conference on Integral Methods in Science and Engineering this book focuses on applications of integration based analytic and numerical techniques The contributors to the volume draw from a number of physical domains

and propose diverse treatments for various mathematical models through the use of integration as an essential solution tool Physically meaningful problems in areas related to finite and boundary element techniques conservation laws hybrid approaches ordinary and partial differential equations and vortex methods are explored in a rigorous accessible manner The new results provided are a good starting point for future exploitation of the interdisciplinary potential of integration as a unifying methodology for the investigation of mathematical models **Fundamentals of Engineering Numerical Analysis** Parviz Moin,2010-08-23 In this work Parviz Moin introduces numerical methods and shows how to develop analyse and use them A thorough and practical text it is intended as a first course in numerical analysis Numerical Methods for Engineers and Scientists Using MATLAB® Ramin S. Esfandiari,2013-06-04 Designed to benefit scientific and engineering applications Numerical Methods for Engineers and Scientists Using MATLAB focuses on the fundamentals of numerical methods while making use of MATLAB software The book introduces MATLAB early on and incorporates it throughout the chapters to perform symbolic graphical and numerical tasks The text covers a variety of methods from curve fitting to solving ordinary and partial differential equations Provides fully worked out examples showing all details Confirms results through the execution of the user defined function or the script file Executes built in functions for re confirmation when available Generates plots regularly to shed light on the soundness and significance of the numerical results Created to be user friendly and easily understandable Numerical Methods for Engineers and Scientists Using MATLAB provides background material and a broad introduction to the essentials of MATLAB specifically its use with numerical methods Building on this foundation it introduces techniques for solving equations and focuses on curve fitting and interpolation techniques It addresses numerical differentiation and integration methods presents numerical methods for solving initial value and boundary value problems and discusses the matrix eigenvalue problem which entails numerical methods to approximate a few or all eigenvalues of a matrix The book then deals with the numerical solution of partial differential equations specifically those that frequently arise in engineering and science The book presents a user defined function or a MATLAB script file for each method followed by at least one fully worked out example When available MATLAB built in functions are executed for confirmation of the results A large set of exercises of varying levels of difficulty appears at the end of each chapter The concise approach with strong up to date MATLAB integration provided by this book affords readers a thorough knowledge of the fundamentals of numerical methods utilized in various disciplines **Numerical Methods for Engineers and Scientists** J. N. Sharma (M.A.),2004 The desire for numerical answers to applied problems has increased manifold with the advances made in various branches of science and engineering and rapid development of high speed digital computers Although numerical methods have always been useful their role in the present day scientific computations and research is of fundamental importance numerous distinguishing features The contents of the book have been organized in a logical order and the topics are discussed in a systematic manner concepts algorithms and numerous exercises at the end of each chapter

helps students in problem solving both manually and through computer programming an exhaustive bibliography and an appendix containing some important and useful iterative methods for the solution of nonlinear complex equations

   Numerical Methods in Engineering & Science Graham de Vahl Davis,2012-03-01 This book is designed for an introductory course in numerical methods for students of engineering and science at universities and colleges of advanced education It is an outgrowth of a course of lectures and tutorials problem solving sessions which the author has given for a number of years at the University of New South Wales and elsewhere The course is normally taught at the rate of 1i hours per week throughout an academic year 28 weeks It has occasionally been given at double this rate over half the year but it was found that students had insufficient time to absorb the material and experiment with the methods The material presented here is rather more than has been taught in anyone year although all of it has been taught at some time The book is concerned with the application of numerical methods to the solution of equations algebraic transcendental and differential which will be encountered by students during their training and their careers The theoretical foundation for the methods is not rigorously covered Engineers and applied scientists but not of course mathematicians are more con cerned with using methods than with proving that they can be used However they must be satisfied that the methods are fit to be used and it is hoped that students will perform sufficient numerical experiments to con vince themselves of this without the need for more than the minimum of theory which is presented here   Variational Methods in Mathematics, Science and Engineering K. Rektorys,1980-02-29 Hilbert space Variational methods Application of variational methods to the solution of boundary value problems in ordinary and partial differential equations Theory of boundary value problems in differential equations based on the concept of a weak solution and on the lax milgram theorem The eigenvalue problem Some special methods Regularity of the weak solution

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