

NUMERICAL METHODS

C / RAPPY 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.

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

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

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

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

Use Gauss-Jordan elimination to solve for a_0, a_1, a_2 .

INTERPOLATION

Use a polynomial $P(x)$



ODE'S

Euler's Method

$$\frac{dy}{dx} = f(x,y) \quad y_{n+1} = y_n + f(x_n, y_n) \Delta x$$

Runge-Kutta Method

$$y' = f(x,y)$$

$$k_1 = f(x_n, y_n)$$

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

$$y_{n+1} = y_n + \Delta x \left(\frac{1}{6} k_1 + \frac{4}{6} k_2 + \frac{1}{6} k_3 \right)$$

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

Classic 4th order Runge-Kutta

$$y_{n+1} = y_n + \Delta x \left(\frac{1}{4} k_1 + \frac{3}{4} k_2 + \frac{3}{4} k_3 + \frac{1}{4} k_4 \right)$$

$$k_1 = f(x_n, y_n)$$

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

$$k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$$

PDE'S

Finite Difference Method



EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example: 2×2

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

The determinant:

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

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \frac{1}{\det(A)} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\det(A) = \frac{1}{\det(A)} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

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

Find Eigen Value with given

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

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

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

$$x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

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

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

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

$$x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$C_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

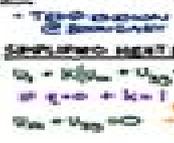
1D Heat Conduction



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

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

2D Heat Conduction



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

3D Heat Conduction



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

1D Heat Conduction



$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2} + q$$

2D Heat Conduction



$$\frac{\partial u}{\partial t} = \alpha \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + q$$

3D Heat Conduction



$$\frac{\partial u}{\partial t} = \alpha \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) + q$$

5th Rank of a Matrix



$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

Left Boundary B.C.

$$u_{i=0} = u_{i=1} - 2\alpha \Delta x \frac{\partial u}{\partial x}$$

[A] MATRIX:

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\alpha \Delta x \frac{\partial u}{\partial x}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\alpha \Delta x \frac{\partial u}{\partial x}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\alpha \Delta x \frac{\partial u}{\partial x}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j} - u_{i,j} = -2\alpha \Delta x \frac{\partial u}{\partial x}$$

FINITE DIFFS:

CENTERED FINITE-DIFFERENCED DERIVATIVE:

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

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

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