

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS (ERRORS)

RESIDUAL: $y_i - \hat{y}_i$

MINIMIZING THE SQUARES OF THE RESIDUALS

FUNCTION: $f(x) = a_0 + a_1x$

RESIDUALS: $r_i = y_i - (a_0 + a_1x_i)$

MINIMIZE: $S = \sum_{i=1}^n r_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1x_i)^2$

1. SET DERIVATIVE OF S TO ZERO

2. SOLVE FOR a_0 AND a_1

STANDARD ERROR:

$$S_y = \sqrt{\frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{n-2}}$$

$$S_x = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum_{i=1}^n (y_i - \bar{y})^2}{n-1}}$$

$$S_x = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}}$$

POLYNOMIAL QUADRATIC REGRESSION:

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS

FUNCTION: $f(x) = a_0 + a_1x + a_2x^2$

RESIDUALS: $r_i = y_i - (a_0 + a_1x_i + a_2x_i^2)$

MINIMIZE: $S = \sum_{i=1}^n r_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1x_i - a_2x_i^2)^2$

1. TAKE DERIVATIVE OF S TO EACH COEFFICIENT

2. SET DERIVATIVES TO ZERO

3. SOLVE FOR a_0, a_1, a_2

COEFFICIENT OF DETERMINATION: $R^2 = \frac{SSR}{SST}$

INTERPOLATION

USE A POLYNOMIAL FIT:

LAGRANGE	DEGREE 1	DEGREE 2	DEGREE n
2 PPTS 1 LAGRANGE	2 PPTS 2 LAGRANGE	3 PPTS LAGRANGE	n+1 PPTS n+1 LAGRANGE
$P(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$			
ORDER			
n=1	—	0	
n=2	—	1	
n=3	—	2	
n=4	—	3	
n=5	—	4	
n=6	—	5	

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

ODE'S

EUROPE METHOD:

$$\frac{dy}{dx} = f(x,y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

ROMB'S METHOD:

$$\frac{dy}{dx} = f(x,y)$$

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

TAYLOR SERIES:

$$y(x+\Delta x) = y(x) + \Delta x \frac{dy}{dx} + \frac{\Delta x^2}{2} \frac{d^2y}{dx^2} + \dots$$

CLASSIC 4th ORDER RUNGE-KUTTA:

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

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

FORWARD FINITE DIFFERENCE: $y_{i+1} = y_i + \Delta x \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1})}{2}$
 BACKWARD FINITE DIFFERENCE: $y_{i+1} = y_i + \Delta x \frac{f(x_{i+1}, y_{i+1}) + f(x_i, y_i)}{2}$

EIGEN VALUES

$\lambda = \text{SCALAR VALUE}$

EXAMPLE:

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

TRIGONOMETRIC:

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

CHARACTERISTIC EQUATION:

$$\lambda^3 - (a+d)\lambda^2 + (ad-bc)\lambda - (ad-bc) = 0$$

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

$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \lambda x_1 \\ \lambda x_2 \end{bmatrix}$
 $\lambda_1 = 2, \lambda_2 = 0$
 $x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

PDE'S

FINITE DIFFERENCE METHOD:

1. DISCRETIZATION
 2. DISCRETIZATION OF DERIVATIVES
 3. DISCRETIZATION OF BOUNDARY

1. CENTRAL DIFFERENCE

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

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

2. TOP BOUNDARY BC

$$u_{i,0} = u_{i,1} - 2\Delta x u_x = 0$$

3. BOTTOM BOUNDARY BC

$$u_{i,N} = u_{i,N-1} + 2\Delta x u_x = 0$$

HEAT CONDUCTION

1. CENTRAL DIFFERENCE

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

2. TOP BOUNDARY BC

$$u_{i,0} = u_{i,1} - 2\Delta x u_x = 0$$

3. BOTTOM BOUNDARY BC

$$u_{i,N} = u_{i,N-1} + 2\Delta x u_x = 0$$

4. LEFT BOUNDARY BC

$$u_{0,j} = u_{1,j} - 2\Delta y u_y = 0$$

5. RIGHT BOUNDARY BC

$$u_{M,j} = u_{M-1,j} + 2\Delta y u_y = 0$$

[A] MATRIX:

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

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

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

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

TOP: $-u_{i,0} - u_{i,1} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x \Delta y u_{xx}$

TRUNCATION ERROR

TRUNCATION ERROR: $\tau = \frac{f(x_{i+1}) - f(x_i)}{\Delta x}$

$$f(x) = f(x_i) + \Delta x f'(x_i) + \frac{\Delta x^2}{2} f''(x_i) + \dots$$

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LL Leslie



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