

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

MINIMIZATION:  $S = \sum (y_i - a_0 - a_1 x_i)^2$

NORMAL EQUATIONS:

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

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

## STANDARD ERROR:

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

$$S_{y_1} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$$

## STANDARD DEVIATION:

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

$$S_{y_1} = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$$

## POLYNOMIAL QUADRATIC REGRESSION:

GOAL: FIND COEFFICIENTS  $a_0, a_1, a_2$  TO MINIMIZE ERROR

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

NORMAL EQUATIONS:

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

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

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

COEFFICIENT OF DETERMINATION:  $R^2 = \frac{S_{regression}}{S_{total}}$

## INTERPOLATION

USE 2 POINTS: LINEAR

USE 3 POINTS: QUADRATIC

USE 4 POINTS: CUBIC

USE 5 POINTS: QUARTIC

FORMULA:  $P_n(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$

ORDER:  $n=1$  (line),  $n=2$  (parabola),  $n=3$  (cubic),  $n=4$  (quartic)

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

## ODE'S

EULER METHOD:  $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

HEUN'S METHOD:  $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

Runge-Kutta 4th order:  $y_{i+1} = y_i + \Delta x \sum_{j=1}^4 k_j$

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:

FORMULA:  $y_{i+1} = y_i + \Delta x \sum_{j=1}^4 k_j$

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

## PDE'S

### FINITE DIFFERENCE METHOD:

TEMPERATURE:  $T(x, y, z)$

BOUNDARY:  $T = T_0$

INTERNAL:  $T = T_1$

## EIGEN VALUES

2x2 MATRIX:  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$

CHARACTERISTIC EQUATION:  $\det(A - \lambda I) = 0$

DISCRIMINANT:  $\Delta = (a-d)^2 + 4bc$

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

### 1D HEAT CONDUCTION

HEAT EQUATION:  $\frac{\partial T}{\partial t} = \alpha \frac{\partial^2 T}{\partial x^2}$

BOUNDARY:  $T(0) = T_0$ ,  $T(L) = T_1$

INTERNAL:  $T = T_1$

FINITE DIFFERENCE:  $T_{i,j+1} = T_{i,j} + \Delta t (\alpha \frac{T_{i+1,j} - 2T_{i,j} + T_{i-1,j}}{\Delta x^2})$

### 2D HEAT CONDUCTION

HEAT EQUATION:  $\frac{\partial T}{\partial t} = \alpha (\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2})$

BOUNDARY:  $T = T_0$

INTERNAL:  $T = T_1$

FINITE DIFFERENCE:  $T_{i,j,k+1} = T_{i,j,k} + \Delta t (\alpha (\frac{T_{i+1,j,k} - 2T_{i,j,k} + T_{i-1,j,k}}{\Delta x^2} + \frac{T_{i,j+1,k} - 2T_{i,j,k} + T_{i,j-1,k}}{\Delta y^2}))$

### 3D HEAT CONDUCTION

HEAT EQUATION:  $\frac{\partial T}{\partial t} = \alpha (\frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2})$

BOUNDARY:  $T = T_0$

INTERNAL:  $T = T_1$

FINITE DIFFERENCE:  $T_{i,j,k,l+1} = T_{i,j,k,l} + \Delta t (\alpha (\frac{T_{i+1,j,k,l} - 2T_{i,j,k,l} + T_{i-1,j,k,l}}{\Delta x^2} + \frac{T_{i,j+1,k,l} - 2T_{i,j,k,l} + T_{i,j-1,k,l}}{\Delta y^2} + \frac{T_{i,j,k+1,l} - 2T_{i,j,k,l} + T_{i,j,k-1,l}}{\Delta z^2}))$

### 5th ORDER OF A MATRIX

BOUNDARY:  $T = T_0$

INTERNAL:  $T = T_1$

FINITE DIFFERENCE:  $T_{i,j,k,l,m+1} = T_{i,j,k,l,m} + \Delta t (\alpha (\frac{T_{i+1,j,k,l,m} - 2T_{i,j,k,l,m} + T_{i-1,j,k,l,m}}{\Delta x^2} + \frac{T_{i,j+1,k,l,m} - 2T_{i,j,k,l,m} + T_{i,j-1,k,l,m}}{\Delta y^2} + \frac{T_{i,j,k+1,l,m} - 2T_{i,j,k,l,m} + T_{i,j,k-1,l,m}}{\Delta z^2} + \frac{T_{i,j,k,l,m+1} - 2T_{i,j,k,l,m} + T_{i,j,k,l,m-1}}{\Delta w^2}))$

[A] MATRIX:  $A_{i,j} = \alpha (\frac{T_{i+1,j} - 2T_{i,j} + T_{i-1,j}}{\Delta x^2} + \frac{T_{i,j+1} - 2T_{i,j} + T_{i,j-1}}{\Delta y^2})$

BOUNDARY:  $T = T_0$

INTERNAL:  $T = T_1$

FINITE DIFFERENCE:  $T_{i,j,k+1} = T_{i,j,k} + \Delta t (\alpha (\frac{T_{i+1,j,k} - 2T_{i,j,k} + T_{i-1,j,k}}{\Delta x^2} + \frac{T_{i,j+1,k} - 2T_{i,j,k} + T_{i,j-1,k}}{\Delta y^2}))$

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### **Table of Contents Numerical Methods Lecture Notes 01 Vsb**

1. Understanding the eBook Numerical Methods Lecture Notes 01 Vsb
  - The Rise of Digital Reading Numerical Methods Lecture Notes 01 Vsb
  - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods Lecture Notes 01 Vsb
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Numerical Methods Lecture Notes 01 Vsb
  - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods Lecture Notes 01 Vsb
  - Personalized Recommendations

- Numerical Methods Lecture Notes 01 Vsb User Reviews and Ratings
- Numerical Methods Lecture Notes 01 Vsb and Bestseller Lists
- 5. Accessing Numerical Methods Lecture Notes 01 Vsb Free and Paid eBooks
  - Numerical Methods Lecture Notes 01 Vsb Public Domain eBooks
  - Numerical Methods Lecture Notes 01 Vsb eBook Subscription Services
  - Numerical Methods Lecture Notes 01 Vsb Budget-Friendly Options
- 6. Navigating Numerical Methods Lecture Notes 01 Vsb eBook Formats
  - ePub, PDF, MOBI, and More
  - Numerical Methods Lecture Notes 01 Vsb Compatibility with Devices
  - Numerical Methods Lecture Notes 01 Vsb Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Numerical Methods Lecture Notes 01 Vsb
  - Highlighting and Note-Taking Numerical Methods Lecture Notes 01 Vsb
  - Interactive Elements Numerical Methods Lecture Notes 01 Vsb
- 8. Staying Engaged with Numerical Methods Lecture Notes 01 Vsb
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Numerical Methods Lecture Notes 01 Vsb
- 9. Balancing eBooks and Physical Books Numerical Methods Lecture Notes 01 Vsb
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Numerical Methods Lecture Notes 01 Vsb
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Methods Lecture Notes 01 Vsb
  - Setting Reading Goals Numerical Methods Lecture Notes 01 Vsb
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Methods Lecture Notes 01 Vsb
  - Fact-Checking eBook Content of Numerical Methods Lecture Notes 01 Vsb

- Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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