LEAST SQUARES REGRESSION:

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

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

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

$$a_o = \frac{\sum y_i}{n}, \quad a_1 = \frac{\sum x_i}{n} \Rightarrow a_o = \bar{y} - a_1 \bar{x}$$

POLYNOMIAL (QUADRATIC) REGRESSION:

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

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

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

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

$$\sum a_o = a_o n$$

$$[A][X] = [B]$$

$$S_{y/x} = \sqrt{\frac{S_r}{n - (m+1)}}$$

COEFFICIENT OF DETERMINATION

$$r^2 = \frac{S_t - S_r}{S_t}$$

STANDARD ERROR:

$$S_y = \sqrt{\frac{S_t}{n-1}} \quad S_{y/x} = \sqrt{\frac{\sum (z_i - y_i^m)^2}{n-2}}$$

STAND. DEVIATION:

$$S = \sqrt{\frac{S_t}{n-1}} \quad S_x = \sqrt{\frac{\sum (z_i - \bar{z})^2}{n-1}}$$

INTERPOLATION
- USE A POLYNOMIAL FIT:

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

$$P_n(x) = a_o + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

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

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

$$x_{i+1} - y_i = f(x_i, y_i) \Delta x$$

$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$

$$\frac{dy}{dx} = y_i' = f(x_i, y_i)$$

$$y_i^* = \frac{y_i^o + y_{i+1}}{2}, \quad \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^*)}{2}$$

$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^*)}{2} \Delta x$$

- TAYLOR SERIES:

$$y(x + \Delta x) = y(x) + \frac{dy}{dx}(x_o)\Delta x$$

$$y(x + \Delta x) = y(x) + f(x, y)\Delta x$$

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

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

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

SIMPLE 2x2:

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

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

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

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

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

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

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

EIGENVECTOR

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

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

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

$$1x_1 - 1x_2 = 0 \quad x_1 = x_2$$

2ND EIGENVECTOR

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

PDE'S

FINITE DIFFERENCE METHOD:

TEMPERATURE

BC:
- TEMP KNOWN @ BOUNDARY

COUPLED HEAT EQN:

$$u_t = k(u_{xx} + u_{yy}) + q$$

if $q = 0$, $k = 1$

$$u_t = u_{yy} = 0$$

- 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

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

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

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.

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

5TH ROW OF A MATRIX

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 4 & -1 & 0 & -1 & 0 \end{bmatrix}[u] = 0$$

[A] MATRIX:

LEFT:

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

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

BOTTOM:

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

TOP:

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

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 Computing With Matlab Solutions

Yan Bai

Numerical Computing With Matlab Solutions :

This book delves into Numerical Computing With Matlab Solutions . Numerical Computing With Matlab Solutions is a crucial topic that must be grasped by everyone, ranging from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Numerical Computing With Matlab Solutions , encompassing both the fundamentals and more intricate discussions.

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    - Chapter 1: Introduction to Numerical Computing With Matlab Solutions
    - Chapter 2: Essential Elements of Numerical Computing With Matlab Solutions
    - Chapter 3: Numerical Computing With Matlab Solutions in Everyday Life
    - Chapter 4: Numerical Computing With Matlab Solutions in Specific Contexts
    - Chapter 5: Conclusion

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