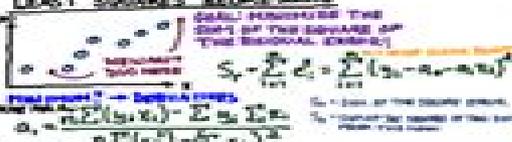


NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.000

LEAST SQUARES REGRESSION



$a_0 = \frac{\sum y_i}{n} - a_1 \bar{x}$
 $a_1 = \frac{\sum x_i y_i - \bar{x} \sum y_i}{\sum x_i^2 - n \bar{x}^2}$

POLYNOMIAL QUADRATIC REGRESSION



$S_0 = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$
 $\frac{\partial S_0}{\partial a_0} = -2(\sum y_i - n a_0 - a_1 \sum x_i - a_2 \sum x_i^2) = 0$
 $\frac{\partial S_0}{\partial a_1} = -2(\sum x_i y_i - a_0 \sum x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$
 $\frac{\partial S_0}{\partial a_2} = -2(\sum x_i^2 y_i - a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$

STANDARD ERROR:

$S_{y_1} = \sqrt{\frac{\sum y_i^2}{n-2}}$ $S_{y_2} = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-2}}$

STANDARD DEVIATION:

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

$a_0 = \bar{y} - a_1 \bar{x}$
 $a_1 = \frac{\sum x_i y_i - \bar{x} \sum y_i}{\sum x_i^2 - n \bar{x}^2}$

INTERPOLATION



ODE'S

Runge-Kutta Method:
 $y_{n+1} = y_n + f(x_n, y_n) \Delta x$
Heun's Method:
 $y' = f(x, y)$
 $y_{n+1} = y_n + \frac{\Delta x}{2} [f(x_n, y_n) + f(x_{n+1}, y_{n+1})]$

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

CLASSIC 4th ORDER RUNGE-KUTTA

$y_{n+1} = y_n + \frac{\Delta x}{4} (k_1 + 3k_2 + 3k_3 + k_4)$
 $k_1 = f(x_n, y_n)$
 $k_2 = f(x_n + \frac{1}{2}\Delta x, y_n + \frac{1}{2}\Delta x k_1)$
 $k_3 = f(x_n + \frac{1}{2}\Delta x, y_n + \Delta x k_1 + \frac{1}{2}\Delta x k_2)$
 $k_4 = f(x_n + \Delta x, y_n + \Delta x k_1 + \Delta x k_2 + \frac{1}{2}\Delta x k_3)$

EIGEN VALUES

$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 $\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$
 $\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

PDE'S

FINITE DIFFERENCE METHOD



Central Difference:
 $u_{i,j} = \frac{1}{4} (u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1}) + q$
Right Boundary B.C.:
 $u_{i,j} = u_{i+1,j} - 2\Delta x u_{x,i}$
Left Boundary B.C.:
 $u_{i,j} = u_{i-1,j} + 2\Delta x u_{x,i}$

HEURISTIC



CENTRAL DIFFERENCE

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

5th ORDER OF A MATRIX

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

[A] MATRIX:
 $u_{i,j} = \frac{1}{4} (u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1}) + q$
 $-2u_{i,j} + u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} = -2\Delta x^2 q$

FINITE DIFFS

CENTERED FINITE-DIFFERENTIAL
 $f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$
 $f''(x) = \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$

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