

# NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.00

## LEAST SQUARES REGRESSION

Goal: minimize the sum of the squares of the residual errors.



$$S_r = \sum_{i=1}^n d_i = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)$$

Residual Error =  $y_i - \hat{y}_i$

$$a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$$

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n}$$

## STANDARD ERROR:

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

## STANDARD DEVIATION:

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

$$a_0 = \bar{y} - a_1 \bar{x}$$

## POLYNOMIAL QUADRATIC REGRESSION:



$$S_r = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

Take derivative of  $S_r$  to find the error.

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

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

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

$$\begin{bmatrix} \sum x_i^0 & \sum x_i^1 & \sum x_i^2 \\ \sum x_i^1 & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix}$$

Matrix method

## INTERPOLATION

Use a polynomial fit:



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



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

## ODE'S

### Euler's Method

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

### Runge-Kutta Method

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

$$k_1 = f(x_i, y_i)$$

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

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

$$k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$$

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

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

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

$$k_1 = f(x_i, y_i)$$

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

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

$$k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$$

## PDE'S

### Finite Difference Method



## EIGEN VALUES

$\lambda = \text{Eigen Value}$

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

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$|A - \lambda I| = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

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

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

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

$$(a-\lambda)x_1 + bx_2 = 0$$

$$cx_1 + (d-\lambda)x_2 = 0$$

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

$$-ax_1 + bx_2 = 0 \quad x_2 = \frac{a}{b} x_1$$

$$(x_1 + -\lambda x_2 = 0) \quad x_1 = \lambda x_2$$

**RIGHT BOUNDARY B.C.**

Top boundary:  $T(x, 0) = T_0$

Bottom boundary:  $T(x, L) = T_1$

Central Difference:

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

**LEFT BOUNDARY B.C.**

Central Difference:

$$T_{i,j} = \frac{T_{i+1,j} + T_{i-1,j}}{2} + \frac{\Delta x^2}{6} \frac{\partial^3 T}{\partial x^3}$$

**TOP BOUNDARY B.C.**

Central Difference:

$$T_{i,j+1} = \frac{T_{i,j+2} + T_{i,j} + T_{i,j-2}}{3} + \frac{\Delta x^2}{6} \frac{\partial^3 T}{\partial x^3}$$

**5th Row of A Matrix**

Central Difference:

$$T_{i,j} = \frac{T_{i,j+2} + 4T_{i,j+1} + 6T_{i,j} + 4T_{i,j-1} + T_{i,j-2}}{6} + \frac{\Delta x^2}{30} \frac{\partial^4 T}{\partial x^4}$$

**[A] MATRIX:**

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

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

**5th Row:**

$$f(x) = \frac{f(x_{i+2}) - f(x_{i-2}))}{2\Delta x}$$

$$f(x) = \frac{f(x_{i+2}) - 3f(x_{i+1}) + 3f(x_{i-1}) - f(x_{i-2}))}{12\Delta x}$$

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**G Psacharopoulos**



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