

# NUMERICAL METHODS

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

## LEAST SQUARES REGRESSION

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



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

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

$$a_0 = \frac{\sum y_i}{n} \quad a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

## STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r (1-x^2)}{n-2}}$$

## STANDARD DEVIATION:

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

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

## POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivatives of  $S_r$  to find the error.

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

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

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

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

Use Gauss-Jordan elimination to solve for  $a_0, a_1, a_2$ .

## INTERPOLATION

Use a polynomial  $P(x)$

LAGRANGE	HERMITE	LAGRANGE	LAGRANGE
2 pts 1 interval 1 degree	3 points 2 intervals 2 degree	4 pts 3 intervals 3 degree	5 pts 4 intervals 4 degree
$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$			
ORDER		TURNS	SPLINES:
n=1	—	0	$P_1 = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$
n=2	—	1	
n=3	—	2	
n=4	—	3	
n=5	—	4	

## ODE'S

### EULER METHOD

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

### HEUN'S METHOD

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

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

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

Taylor Series:  
 $y(x+\Delta x) = y(x) + \Delta x \frac{dy}{dx} + \frac{\Delta x^2}{2} \frac{d^2 y}{dx^2} + \dots$   
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

### CLASSIC 4th ORDER RUNGE-KUTTA

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

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

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

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

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

## PDE'S

### FINITE DIFFERENCE METHOD



Problem:  $T_x = 0$  at  $x=0$ ,  $T_x = 0$  at  $x=L$

Central Difference:  $T_{i,j} = \frac{T_{i-1,j} + T_{i+1,j} + T_{i,j-1} + T_{i,j+1} - 4T_{i,j}}{4\Delta x^2}$

Right Boundary B.C.:  $T_{i,j} = T_{i-1,j} - 2\Delta x T_x = T_{i-1,j} + 2\Delta x T_{xx}$

Left Boundary B.C.:  $T_{i,j} = T_{i+1,j} - 2\Delta x T_x = T_{i+1,j} - 2\Delta x T_{xx}$

## EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example:  $2 \times 2$

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

The Characteristic Equation:

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

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \frac{1}{\det(A)} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} -b \\ c \end{bmatrix}$$

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

Find Eigen Value with given

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

$$\lambda_1 = \lambda_2 = 0$$

$$x_1 = -x_2$$

$$x_1 = x_2$$

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

$$-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$$

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

### HEUN'S METHOD



### RIGHT BOUNDARY B.C.

$$\frac{\partial T}{\partial x} = 0 = \frac{T_{i,j} - T_{i-1,j}}{\Delta x} \Rightarrow T_{i,j} = T_{i-1,j}$$

### TOP BOUNDARY B.C.

$$\frac{\partial T}{\partial y} = 0 = \frac{T_{i,j} - T_{i,j-1}}{\Delta y} \Rightarrow T_{i,j} = T_{i,j-1}$$

### 5th ROW OF A MATRIX

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \\ u_6 \\ u_7 \\ u_8 \\ u_9 \end{bmatrix} = 0$$

### TOP BOUNDARY B.C.

$$\frac{\partial T}{\partial y} = 0 = \frac{T_{i,j} - T_{i,j-1}}{\Delta y} \Rightarrow T_{i,j} = T_{i,j-1}$$

### LEFT BOUNDARY B.C.

$$T_{i,j} = T_{i+1,j} - 2\Delta x T_x$$

### [A] MATRIX:

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

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

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

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

### FINITE DIFFERENCE

Centered Finite-Difference Equation:

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

$$f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x)}{4\Delta x}$$

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**PT Brinkman**



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