

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:

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

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

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

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.

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

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

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

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

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

INTERPOLATION

Use a polynomial $P(x)$



ODE'S

Euler's Method

$$\frac{dy}{dx} = f(x,y) \quad y_{n+1} = y_n + f(x_n, y_n) \Delta x$$

Runge-Kutta Method

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

$$k_1 = f(x_n, y_n)$$

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

$$y_{n+1} = y_n + \Delta x \left(\frac{1}{6}k_1 + \frac{4}{6}k_2 + \frac{1}{6}k_3 \right)$$

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

$$y_{n+1} = y_n + \Delta x \left(\frac{1}{4}k_1 + \frac{3}{4}k_2 + \frac{3}{4}k_3 + \frac{1}{4}k_4 \right)$$

$$k_1 = f(x_n, y_n)$$

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

$$k_3 = f(x_n + \Delta x, y_n + \Delta x k_2)$$

$$k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$$

PDE'S

Finite Difference Method



EIGEN VALUES

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

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

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

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

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

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

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

$$x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

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

$$x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

RIGHT BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $T_{i,j} = \frac{T_{i,j-1} + T_{i,j+1} + T_{i-1,j} + T_{i+1,j}}{4}$

Right boundary: $T_{i,N} = \frac{T_{i,N-1} + T_{i,N+1} + T_{i-1,N} + T_{i+1,N}}{4}$

LEFT BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $T_{i,j} = \frac{T_{i,j-1} + T_{i,j+1} + T_{i-1,j} + T_{i+1,j}}{4}$

Left boundary: $T_{0,j} = \frac{T_{-1,j} + T_{1,j} + T_{0,j-1} + T_{0,j+1}}{4}$

TOP BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $T_{i,j} = \frac{T_{i,j-1} + T_{i,j+1} + T_{i-1,j} + T_{i+1,j}}{4}$

Top boundary: $T_{i,0} = \frac{T_{i,-1} + T_{i,1} + T_{i-1,0} + T_{i+1,0}}{4}$

BOTTOM BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $T_{i,j} = \frac{T_{i,j-1} + T_{i,j+1} + T_{i-1,j} + T_{i+1,j}}{4}$

Bottom boundary: $T_{i,M} = \frac{T_{i,M-1} + T_{i,M+1} + T_{i-1,M} + T_{i+1,M}}{4}$

5th order of a matrix

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

[A] MATRIX:

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

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

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

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

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

TRUNCATION ERROR:

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

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

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