

# NUMERICAL METHODS

C / RAPPY 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:



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

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

## 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

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

**HEUN'S METHOD:**  
 $\frac{dy}{dx} = f(x,y)$   
 $y' = \frac{y^2 + 2x}{2}$      $f(x,y) = \frac{f(x_0, y_0) + f(x_1, y_1)}{2}$

**TAYLOR SERIES:**  
 $y(x+\Delta x) = y(x) + \Delta x \frac{dy}{dx} + \frac{\Delta x^2}{2!} \frac{d^2y}{dx^2} + \dots$   
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

## CLASSIC 4th ORDER RUNGE-KUTTA:

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

## EIGEN VALUES

$\lambda = \text{eigen value}$   
**EXAMPLE:**  
 $\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

**2x2:**  
 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$      $\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = 0$   
 $\lambda^2 - (a+d)\lambda + (ad-bc) = 0$   
 $\lambda = \frac{a+d \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$

**3x3:**  
 $\det \begin{bmatrix} a-\lambda & b & c \\ d & e-\lambda & f \\ g & h & i-\lambda \end{bmatrix} = 0$

## PDE'S

### FINITE DIFFERENCE METHOD:



**RIGHT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0$   
 $u_{i,j} = u_{i+1,j}$

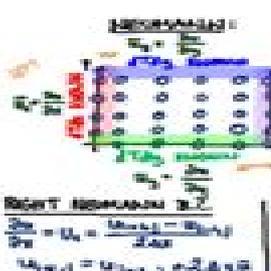
**LEFT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0$   
 $u_{i,j} = u_{i-1,j}$

**TOP BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0$   
 $u_{i,j} = u_{i,j+1}$

**BOTTOM BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0$   
 $u_{i,j} = u_{i,j-1}$

**[A] MATRIX:**  
 $u_{i,j} = u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1} - 2u_{i,j} = 2 \Delta x \Delta y \Delta^2 u_{i,j}$   
 $-2u_{i+1,j} + 4u_{i,j} - u_{i-1,j} - u_{i,j+1} - u_{i,j-1} = -2 \Delta x \Delta y \Delta^2 u_{i,j}$

**FINITE DIFFS:**  
**CENTERED FINITE-DIFFERENTIALS:**  
 $f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$   
 $f''(x) = \frac{f(x+\Delta x) - 2f(x) + f(x-\Delta x))}{\Delta x^2}$



**RIGHT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$   
 $u_{i+1,j} = u_{i-1,j}$

**BOTTOM BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$   
 $u_{i,j+1} = u_{i,j-1}$

**TOP BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j-1} - u_{i,j+1}}{2\Delta y}$   
 $u_{i,j-1} = u_{i,j+1}$

**LEFT BOUNDARY B.C.:**  
 $\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$   
 $u_{i+1,j} = u_{i-1,j}$

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**Sabine Zange**



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