

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS (ERRORS)

RESIDUAL: $y_i - \hat{y}_i$

MINIMIZING THE SQUARES OF THE RESIDUALS

FUNCTION: $f(x) = a_0 + a_1x$

RESIDUALS: $r_i = y_i - (a_0 + a_1x_i)$

MINIMIZE: $S = \sum_{i=1}^n r_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1x_i)^2$

1. SET DERIVATIVE OF S TO ZERO

2. SOLVE FOR a_0 AND a_1

STANDARD ERROR:

$$S_y = \sqrt{\frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{n-2}}$$

$$S_x = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum_{i=1}^n (y_i - \bar{y})^2}{n-1}}$$

$$S_x = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}}$$

POLYNOMIAL QUADRATIC REGRESSION:

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS

FUNCTION: $f(x) = a_0 + a_1x + a_2x^2$

RESIDUALS: $r_i = y_i - (a_0 + a_1x_i + a_2x_i^2)$

MINIMIZE: $S = \sum_{i=1}^n r_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1x_i - a_2x_i^2)^2$

1. TAKE DERIVATIVE OF S TO EACH COEFFICIENT

2. SET DERIVATIVES TO ZERO

3. SOLVE FOR a_0, a_1, a_2

COEFFICIENT OF DETERMINATION: $R^2 = \frac{SSR}{SST}$

INTERPOLATION

USE A POLYNOMIAL FIT:

LAGRANGE	HERMITE	LAGRANGE	LAGRANGE
2 PTS 1 INTERPOLANT	3 POINTS 2 INTERPOLANTS	4 PTS 3 INTERPOLANTS	5 PTS 4 INTERPOLANTS
$P(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$			
ORDER			
n=1	—		
n=2	—		
n=3	—		
n=4	—		
n=5	—		
n=6	—		
		TURNS	
		0	
		1	
		2	
		3	
		4	
		5	
		6	

SPINES: $P_1 = \frac{(x-x_2)(x-x_3)}{(x_1-x_2)(x_1-x_3)}$

ODE'S

EULER METHOD:

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

RUNGE-KUTTA METHOD:

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

TAYLOR SERIES:

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

CLASSIC 4th ORDER RUNGE-KUTTA:

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

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

LOCAL TRUNCATION ERROR: Δx^5
 GLOBAL TRUNCATION ERROR: Δx^4

EIGEN VALUES

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

CHARACTERISTIC EQUATION: $\det(A - \lambda I) = 0$

$$(a-\lambda)(d-\lambda) - bc = 0$$

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

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

EIGEN VECTORS: $(A - \lambda I)v = 0$

PDE'S

FINITE DIFFERENCE METHOD:

1D HEAT CONDUCTION:

BOUNDARY: $T = T_0$ (Dirichlet)

INTERNAL NODES: $T = T(x)$

CENTRAL DIFFERENCE: $T_{i+1} - 2T_i + T_{i-1} = -\frac{\Delta x^2}{2} T''_i$

RIGHT BOUNDARY: $T_N = T_0$

LEFT BOUNDARY: $T_0 = T_0$

HEAT CONDUCTION

1D HEAT CONDUCTION:

BOUNDARY: $T = T_0$ (Dirichlet)

INTERNAL NODES: $T = T(x)$

CENTRAL DIFFERENCE: $T_{i+1} - 2T_i + T_{i-1} = -\frac{\Delta x^2}{2} T''_i$

RIGHT BOUNDARY: $T_N = T_0$

LEFT BOUNDARY: $T_0 = T_0$

[A] MATRIX:

$$-T_{i-1} + 2T_i - T_{i+1} = -\frac{\Delta x^2}{2} T''_i$$

TOP BOUNDARY: $T_0 = T_0$

LEFT BOUNDARY: $T_0 = T_0$

TRUNCATION ERROR

TRUNCATION ERROR:

LOCAL TRUNCATION ERROR: Δx^5

GLOBAL TRUNCATION ERROR: Δx^4

Numerical Analysis Using R

KJ Lindholm-Leary



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