

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.



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

1. sum of the square errors.
2. minimize the square of the errors.

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

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

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.

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

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

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

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

Matrix $A = [C_{ij}]$ and vector $B = [D_i]$.
Coefficient of determination $R^2 = \frac{S_{reg}}{S_{total}}$

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

CLASSIC 4th ORDER RUNGE-KUTTA

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD



EIGEN VALUES

$\lambda = \text{eigen value}$

Example: 2×2

$$\begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

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

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

Find eigen value from eqn

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

$$\begin{cases} (a-\lambda)x_1 + bx_2 = 0 \\ cx_1 + (d-\lambda)x_2 = 0 \end{cases}$$

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

$$\begin{cases} -\lambda x_1 + \lambda x_2 = 0 & x_1 = x_2 \\ (x_1 + -\lambda x_2) = 0 & x_1 = \lambda x_2 \\ \lambda x_1 = 0 & \lambda = 0 \\ \lambda x_2 = 0 & \lambda = 0 \end{cases}$$

1D Heat Conduction



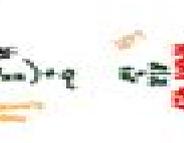
$$u_{i+1}(t) = u_i(t) - \alpha \Delta x \frac{u_{i+1}(t) - u_i(t)}{\Delta x} + u_i(t) + \alpha \Delta x^2 \frac{u_{i+1}(t) - 2u_i(t) + u_{i-1}(t)}{\Delta x^2}$$

2D Heat Conduction



$$u_{i,j+1}(t) = u_{i,j}(t) - \alpha \Delta x \frac{u_{i,j+1}(t) - u_{i,j}(t)}{\Delta x} + u_{i,j}(t) + \alpha \Delta x^2 \frac{u_{i,j+1}(t) - 2u_{i,j}(t) + u_{i,j-1}(t)}{\Delta x^2}$$

3D Heat Conduction



$$u_{i,j,k+1}(t) = u_{i,j,k}(t) - \alpha \Delta x \frac{u_{i,j,k+1}(t) - u_{i,j,k}(t)}{\Delta x} + u_{i,j,k}(t) + \alpha \Delta x^2 \frac{u_{i,j,k+1}(t) - 2u_{i,j,k}(t) + u_{i,j,k-1}(t)}{\Delta x^2}$$

1D Heat Conduction



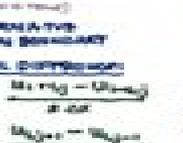
$$u_{i+1}(t) = u_i(t) - \alpha \Delta x \frac{u_{i+1}(t) - u_i(t)}{\Delta x} + u_i(t) + \alpha \Delta x^2 \frac{u_{i+1}(t) - 2u_i(t) + u_{i-1}(t)}{\Delta x^2}$$

2D Heat Conduction



$$u_{i,j+1}(t) = u_{i,j}(t) - \alpha \Delta x \frac{u_{i,j+1}(t) - u_{i,j}(t)}{\Delta x} + u_{i,j}(t) + \alpha \Delta x^2 \frac{u_{i,j+1}(t) - 2u_{i,j}(t) + u_{i,j-1}(t)}{\Delta x^2}$$

3D Heat Conduction



$$u_{i,j,k+1}(t) = u_{i,j,k}(t) - \alpha \Delta x \frac{u_{i,j,k+1}(t) - u_{i,j,k}(t)}{\Delta x} + u_{i,j,k}(t) + \alpha \Delta x^2 \frac{u_{i,j,k+1}(t) - 2u_{i,j,k}(t) + u_{i,j,k-1}(t)}{\Delta x^2}$$

5th Rank of A Matrix



$$u_{i,j+1}(t) = u_{i,j}(t) - \alpha \Delta x \frac{u_{i,j+1}(t) - u_{i,j}(t)}{\Delta x} + u_{i,j}(t) + \alpha \Delta x^2 \frac{u_{i,j+1}(t) - 2u_{i,j}(t) + u_{i,j-1}(t)}{\Delta x^2}$$

Left Boundary B.C.



$$u_{i,j+1}(t) = u_{i,j}(t) - 2\alpha \Delta x \frac{u_{i,j+1}(t) - u_{i,j}(t)}{\Delta x}$$

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

$$\begin{cases} -2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \\ -2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \\ -2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \\ -2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \\ -2u_{i,j+1} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \end{cases}$$

FINITE DIFFERENCE

Centered Finite-Difference Formula

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

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

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DJ Losen



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