

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.000

LEAST SQUARES REGRESSION

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



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

Residual Error = $y_i - \hat{y}_i$

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

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

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.

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

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

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

$$\begin{bmatrix} \sum x_i^0 & \sum x_i^1 & \sum x_i^2 \\ \sum x_i^1 & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix}$$

Matrix inversion

INTERPOLATION

Use a polynomial fit:



ODE'S

Euler's Method

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

Runge-Kutta Method

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

$$y' = \frac{y^2 + 2x}{2} = f(x,y)$$

$$y_1 = 1, y_2 = 2$$

$$y_3 = \frac{y_1^2 + 2x_1}{2} = \frac{1 + 2(1)}{2} = 1.5$$

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

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

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

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

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

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

PDE'S

Finite Difference Method



EIGEN VALUES

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

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

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

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

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

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

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

$$(a-\lambda)x + by = 0$$

$$cx + (d-\lambda)y = 0$$

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

$$-2x + 2y = 0 \Rightarrow y = x$$

$$x + -1x = 0 \Rightarrow x = 0$$

RIGHT BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Right boundary BC: $T_N = T_1$

Left boundary BC: $T_0 = T_0$

LEFT BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Left boundary BC: $T_0 = T_0$

Right boundary BC: $T_N = T_1$

TOP BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Top boundary BC: $T_0 = T_0$

Bottom boundary BC: $T_N = T_1$

RIGHT BOUNDARY BC

Top boundary: $T = T_0$

Bottom boundary: $T = T_1$

Central difference: $\frac{\partial^2 T}{\partial x^2} = \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$

Right boundary BC: $T_N = T_1$

Left boundary BC: $T_0 = T_0$

[A] MATRIX:

$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x^2 \bar{u}_{i,j}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x^2 \bar{u}_{i,j}$$

$$-u_{i,j} - u_{i,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x^2 \bar{u}_{i,j}$$

$$-u_{i,j} - u_{i,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x^2 \bar{u}_{i,j}$$

FINITE DIFFERENCE:

Centered finite-difference approximation:

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

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Siddappa N.Byrareddy



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the canadian language benchmarks online self assessment assess your english and french language skills online for free the clb osa is an online self assessment tool for those who are interested in assessing their english as a second language esl [canadian language benchmarks assessment clba achēv](#) - Nov 11 2022

the canadian language benchmarks clb are the national standard used in canada for describing measuring and recognizing the english language proficiency of adult immigrants and prospective immigrants for living and working in canada

for language assessors centre for canadian language - Oct 10 2022

canadian language benchmarks assessment clba description the clba is a nationally recognized standard for assessing english as a second language proficiency in adults the task based assessment is aligned with the canadian language benchmarks clb

canadian language benchmarks clb canadian - Aug 08 2022

assessment with the clb first introduced in 2010 portfolio based language assessment pbla in french the Évaluation linguistique basé sur le portfolio is a teaching and assessment model aligned to the clb the goal of pbla is to ensure the consistency and quality of language instruction and assessment for adult newcomers to canada

canadian language benchmarks online self assessment - Apr 04 2022

the clb online self assessment is an assessment tool that is designed to measure second language proficiency of immigrants based on the canadian language benchmarks clb career practitioners can utilize this tool to assist their immigrant clients reach their employment goal by identifying their level of english language proficiency and

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