

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.



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

$$S_r^2 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$$

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

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.

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

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

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

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

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

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

CLASSIC 4th ORDER RUNGE-KUTTA

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD



EIGEN VALUES

$\lambda = \text{eigen value}$

Example: 2×2

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

The determinant

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

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

$$|A| = \det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = 0$$

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

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

Find eigen value and eigenvector

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

$$1x_1 + 1x_2 = 0 \Rightarrow x_1 = -x_2$$

$$1x_1 + 1x_2 = 0 \Rightarrow x_1 = -x_2$$

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

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

$$-1x_1 + 1x_2 = 0 \Rightarrow x_1 = x_2$$

$$1x_1 + -1x_2 = 0 \Rightarrow x_1 = x_2$$

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

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

1D Heat Conduction



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

2D Heat Conduction



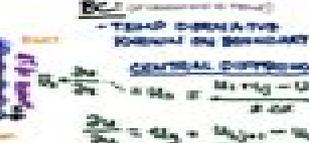
$$u_{i,j}(t) = u_{i,j}(t) - \alpha \Delta x \frac{u_{i,j}(t) - u_{i-1,j}(t)}{\Delta x} - \alpha \Delta y \frac{u_{i,j}(t) - u_{i,j-1}(t)}{\Delta y} + u_{i,j}(t) + \alpha \Delta x^2 \frac{u_{i+1,j}(t) - 2u_{i,j}(t) + u_{i-1,j}(t)}{\Delta x^2} + \alpha \Delta y^2 \frac{u_{i,j+1}(t) - 2u_{i,j}(t) + u_{i,j-1}(t)}{\Delta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

1D Heat Conduction



$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2}$$

2D Heat Conduction



$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2} + \alpha \frac{\partial^2 u}{\partial y^2}$$

5th Order of a Matrix



$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2} + \alpha \frac{\partial^2 u}{\partial y^2}$$

5th Order of a Matrix



$$u_{i,j} = u_{i,j} - 2\alpha \Delta x^2 \frac{\partial^2 u}{\partial x^2}$$

[A] MATRIX:

$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \frac{\partial^2 u}{\partial x^2}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \frac{\partial^2 u}{\partial x^2}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \frac{\partial^2 u}{\partial x^2}$$

$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\alpha \Delta x^2 \frac{\partial^2 u}{\partial x^2}$$

TRUNCATION ERROR

Centered Finite-Difference 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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Thomas Griffiths



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1. Understanding the eBook Numerical Analysis Lecture Notes Math User Home Pages
 - The Rise of Digital Reading Numerical Analysis Lecture Notes Math User Home Pages
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Analysis Lecture Notes Math User Home Pages
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Analysis Lecture Notes Math User Home Pages
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Analysis Lecture Notes Math User Home Pages
 - Personalized Recommendations
 - Numerical Analysis Lecture Notes Math User Home Pages User Reviews and Ratings
 - Numerical Analysis Lecture Notes Math User Home Pages and Bestseller Lists
5. Accessing Numerical Analysis Lecture Notes Math User Home Pages Free and Paid eBooks
 - Numerical Analysis Lecture Notes Math User Home Pages Public Domain eBooks
 - Numerical Analysis Lecture Notes Math User Home Pages eBook Subscription Services
 - Numerical Analysis Lecture Notes Math User Home Pages Budget-Friendly Options
6. Navigating Numerical Analysis Lecture Notes Math User Home Pages eBook Formats

- ePub, PDF, MOBI, and More
 - Numerical Analysis Lecture Notes Math User Home Pages Compatibility with Devices
 - Numerical Analysis Lecture Notes Math User Home Pages Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Analysis Lecture Notes Math User Home Pages
 - Highlighting and Note-Taking Numerical Analysis Lecture Notes Math User Home Pages
 - Interactive Elements Numerical Analysis Lecture Notes Math User Home Pages
 8. Staying Engaged with Numerical Analysis Lecture Notes Math User Home Pages
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Analysis Lecture Notes Math User Home Pages
 9. Balancing eBooks and Physical Books Numerical Analysis Lecture Notes Math User Home Pages
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Analysis Lecture Notes Math User Home Pages
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Numerical Analysis Lecture Notes Math User Home Pages
 - Setting Reading Goals Numerical Analysis Lecture Notes Math User Home Pages
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Numerical Analysis Lecture Notes Math User Home Pages
 - Fact-Checking eBook Content of Numerical Analysis Lecture Notes Math User Home Pages
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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