

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/14 / 2022 / 20.00%

LEAST SQUARES REGRESSION

Goal: minimize the sum of the square of the residual (error).

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

Sum of Squares = $\sum (y_i - \hat{y}_i)^2$

Minimize: $\sum (y_i - \hat{y}_i)^2$

Model: $\hat{y} = a_0 + a_1 x$

Polynomial Quadratic Regression:

Model: $\hat{y} = a_0 + a_1 x + a_2 x^2$

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STANDARD ERROR:

$$S_y = \sqrt{\frac{\sum y_i^2}{n-2}} \quad S_x = \sqrt{\frac{\sum x_i^2 - y^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum y_i^2}{n-1}} \quad S_x = \sqrt{\frac{\sum x_i^2 - y^2}{n-1}}$$

$$a_0 = \bar{y} - a_1 \bar{x}$$

$$y = a_0 + a_1 x$$

INTERPOLATION

Use a polynomial fit:

Linear: $y = a_0 + a_1 x$

Quadratic: $y = a_0 + a_1 x + a_2 x^2$

Cubic: $y = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

Order: $n = 1, 2, 3, 4, \dots$

Turns: $n = 1, 2, 3, 4, \dots$

ODE's

Runge-Kutta Method

Heun's Method

Classic 4th order Runge-Kutta

Runge-Kutta

Runge-Kutta

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PDE'S

FINITE DIFFERENCE METHOD:

Grid spacing: $\Delta x, \Delta y$

Central difference: $\frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$

Forward difference: $\frac{u_{i+1,j} - u_{i,j}}{\Delta x}$

Backward difference: $\frac{u_{i,j} - u_{i-1,j}}{\Delta x}$

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Forward difference: $\frac{u_{i+1,j} - u_{i,j}}{\Delta x}$

EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example: $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$

$\det(A - \lambda I) = 0$

$\det \begin{bmatrix} 1-\lambda & 2 \\ 3 & 4-\lambda \end{bmatrix} = 0$

$(1-\lambda)(4-\lambda) - 6 = 0$

$\lambda^2 - 5\lambda + 10 = 0$

$\lambda = \frac{5 \pm \sqrt{25 - 40}}{2}$

$\lambda = \frac{5 \pm \sqrt{-15}}{2}$

$\lambda = \frac{5 \pm i\sqrt{15}}{2}$

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G Psacharopoulos



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