

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: $\hat{y}_i = a_0 + a_1 x_i$

Normal Equations:

$$\sum y_i = \sum (a_0 + a_1 x_i)$$

$$\sum x_i y_i = \sum x_i (a_0 + a_1 x_i)$$

$$\sum y_i = n a_0 + a_1 \sum x_i$$

$$\sum x_i y_i = a_0 \sum x_i + a_1 \sum x_i^2$$

$$\sum y_i^2 = \sum (a_0 + a_1 x_i)^2$$

$$\frac{\partial S}{\partial a_0} = 0$$

$$\frac{\partial S}{\partial a_1} = 0$$

$$S = \sum (y_i - a_0 - a_1 x_i)^2$$

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

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

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STANDARD ERROR:

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

STANDARD DEVIATION:

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

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

$$y = a_0 + a_1 x$$

INTERPOLATION

Use a polynomial fit:

Linear: $y = a_0 + a_1 x$

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

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

Polynomial: $y = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$

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

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

Spines: $n = 1, 2, 3, \dots, n$

Formula: $y = \frac{f(x_1) - f(x_2)}{x_1 - x_2} (x - x_2) + f(x_2)$

ODE's

Euler's Method:

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

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

Runge-Kutta's Method:

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

$$y' = f(x, y)$$

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Taylor Series:

$$y(x) = y_0 + y'_0 x + \frac{y''_0}{2!} x^2 + \dots$$

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CLASSIC 4th ORDER RUNGE-KUTTA:

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

$$k_1 = f(x_n, y_n)$$

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

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

$$k_4 = f(x_n + \Delta x, y_n + \Delta x k_3)$$

Forward Time, Space-Center

$$y_{n+1} = y_n + \Delta x \frac{f(x_n, y_n) + f(x_{n+1}, y_{n+1})}{2}$$

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EIGEN VALUES

λ = Eigen Value

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

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

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

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

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

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

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FINITE DIFFERENCE METHOD

Goal: approximate the solution of the PDE.

Central Difference:

$$\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$$

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Numerical Methods And Analysis

JG Myers



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