

NUMERICAL METHODS

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

LEAST SQUARES REGRESSION

Goal: Minimize the sum of the squares of the residuals (errors).

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

Sum of Squares (SS) = $\sum_{i=1}^n (y_i - \hat{y}_i)^2$

Normal Equations:

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

POLYNOMIAL QUADRATIC REGRESSION



$$S_0 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

$$\frac{\partial S_0}{\partial a_0} = -2 \left(\sum y_i - \sum a_0 - a_1 \sum x_i - a_2 \sum x_i^2 \right) = 0$$

$$\frac{\partial S_0}{\partial a_1} = -2 \left(\sum x_i y_i - \sum a_0 \sum x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3 \right) = 0$$

$$\frac{\partial S_0}{\partial a_2} = -2 \left(\sum x_i^2 y_i - \sum a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4 \right) = 0$$

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

$$[A][X] = [B] \rightarrow [X] = [A]^{-1}[B]$$

STANDARD ERROR

$$S_{y_0} = \sqrt{\frac{S_0}{n-2}} \quad S_{y_1} = \sqrt{\frac{S_0 (1 - r^2)}{n-2}}$$

STANDARD DEVIATION

$$S_y = \sqrt{\frac{S_0}{n-1}} \quad S_x = \sqrt{\frac{S_0 (1 - r^2)}{n-1}}$$

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

$$b = a_0 + a_1 x$$

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

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

Degree 1:

Degree 2:

Degree 3:

Degree 4:

Spines:

Spines:

ODE'S

Euler's Method:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

Runge-Kutta Method:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

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Taylor Series:

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

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

CLASSIC 4th ORDER RUNGE-KUTTA

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

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

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD



Central Difference:

Forward Difference:

Backward Difference:

Central Difference:

Forward Difference:

Backward Difference:

Central Difference:

Forward Difference:

Backward Difference:

Central Difference:

Forward Difference:

Backward Difference:

Central Difference:

Forward Difference:

EIGEN VALUES

Example:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad \lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$$

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

HEAT CONDUCTION



Central Difference:

Forward Difference:

Backward Difference:

Central Difference:

Forward Difference:

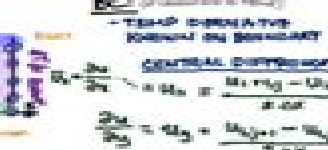
Backward Difference:

Central Difference:

Forward Difference:

Backward Difference:

HEAT CONDUCTION



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Forward Difference:

Backward Difference:

Central Difference:

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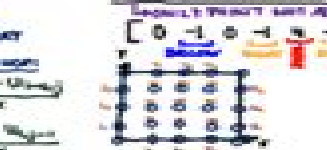
Backward Difference:

Central Difference:

Forward Difference:

Backward Difference:

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Forward Difference:

Backward Difference:

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Forward Difference:

Backward Difference:

Central Difference:

Forward Difference:

Backward Difference:

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Central Difference:

Forward Difference:

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Numerical Methods And Analysis

SA Adler



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web kaiji is an authentic manga for adults and also a milestone of gamble manga which have sold over 19 million copies in japan kaiji now enters the third chapter pitch black after tonegawa s downfall endo with his misfortunes receives a large debtor list on the list he finds kaiji s photo a face he ll never forget

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web in 1998 he was presented the kodansha manga award s comic of the year for his work on gambling apocalypse kaiji known to incorporate both elements of gambling and finance in his works fukumoto s most memorable titles tend to focus on the consequences of japan s economic culture

[list of gambling apocalypse kaiji chapters wikipedia](#) - Jun 29 2022

web kodansha collected its chapters in thirteen tankōbon volumes released from september 6 1996 to october 6 1999 it was followed by the second part tobaku hakairoku kaiji gambling apocalypse kaiji was adapted by madhouse into an anime television series kaiji ultimate survivor which was broadcast from 2007 to 2008

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