

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/14 / 1002 / 20, 20M

LEAST SQUARES REGRESSION

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

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

$S_y = \sum_{i=1}^n y_i$, $S_x = \sum_{i=1}^n x_i$, $S_{xy} = \sum_{i=1}^n x_i y_i$

$S_y = \sum_{i=1}^n y_i$, $S_x = \sum_{i=1}^n x_i$, $S_{xy} = \sum_{i=1}^n x_i y_i$

$a_0 = \frac{S_y}{n}$, $a_1 = \frac{S_{xy} - \frac{S_x S_y}{n}}{S_x - \frac{S_x^2}{n}}$

POLYNOMIAL QUADRATIC REGRESSION:

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

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

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

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

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

$C(A) = \begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix}$

$S_y = \sqrt{\frac{1}{n-1} \sum (y_i - \hat{y}_i)^2}$

data points, Advanced Calculus

STANDARD ERROR:

$$S_y = \sqrt{\frac{S_y}{n-2}}, S_x = \sqrt{\frac{S_x - y^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_y}{n-1}}, S_x = \sqrt{\frac{S_x - y^2}{n-1}}$$

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

$$y = a_0 + a_1 x$$

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

TURN: $n = 0, 1, 2, 3, \dots$

SPINES: $y = \frac{f(x_1) - f(x_2)}{x_1 - x_2}$

Taylor Series: $y(x) = y_0 + \frac{dy}{dx}(x_0) \Delta x$

$y(x) = y_0 + f(x_0) \Delta x$

ODE'S

Runge-Kutta Method:

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

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

Runge-Kutta Method:

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

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

$y = \frac{y_1 + y_2}{2}, f(x_1, y_1) + f(x_2, y_2)$

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EIGEN VALUES

$\lambda = \text{Eigen Value}$

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

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PDE'S

FINITE DIFFERENCE METHOD:

One spatial dimension

Two spatial dimensions

Three spatial dimensions

Four spatial dimensions

Five spatial dimensions

Six spatial dimensions

Seven spatial dimensions

Eight spatial dimensions

Nine spatial dimensions

Ten spatial dimensions

Eleven spatial dimensions

Twelve spatial dimensions

Thirteen spatial dimensions

Fourteen spatial dimensions

Fifteen spatial dimensions

Sixteen spatial dimensions

Seventeen spatial dimensions

Eighteen spatial dimensions

Nineteen spatial dimensions

Twenty spatial dimensions

Twenty-one spatial dimensions

Twenty-two spatial dimensions

Twenty-three spatial dimensions

Twenty-four spatial dimensions

Twenty-five spatial dimensions

Twenty-six spatial dimensions

Twenty-seven spatial dimensions

Twenty-eight spatial dimensions

Twenty-nine spatial dimensions

Thirty spatial dimensions

Thirty-one spatial dimensions

Thirty-two spatial dimensions

Thirty-three spatial dimensions

Thirty-four spatial dimensions

Thirty-five spatial dimensions

Thirty-six spatial dimensions

Thirty-seven spatial dimensions

Thirty-eight spatial dimensions

Thirty-nine spatial dimensions

Forty spatial dimensions

Forty-one spatial dimensions

Forty-two spatial dimensions

Forty-three spatial dimensions

Forty-four spatial dimensions

Forty-five spatial dimensions

Forty-six spatial dimensions

Forty-seven spatial dimensions

Forty-eight spatial dimensions

Forty-nine spatial dimensions

Fifty spatial dimensions

Fifty-one spatial dimensions

Fifty-two spatial dimensions

Fifty-three spatial dimensions

Fifty-four spatial dimensions

Fifty-five spatial dimensions

Fifty-six spatial dimensions

Fifty-seven spatial dimensions

Fifty-eight spatial dimensions

Fifty-nine spatial dimensions

Sixty spatial dimensions

Sixty-one spatial dimensions

Sixty-two spatial dimensions

Sixty-three spatial dimensions

Sixty-four spatial dimensions

Sixty-five spatial dimensions

Sixty-six spatial dimensions

Sixty-seven spatial dimensions

Sixty-eight spatial dimensions

Sixty-nine spatial dimensions

Seventy spatial dimensions

Seventy-one spatial dimensions

Seventy-two spatial dimensions

Seventy-three spatial dimensions

Seventy-four spatial dimensions

Seventy-five spatial dimensions

Seventy-six spatial dimensions

Seventy-seven spatial dimensions

Seventy-eight spatial dimensions

Seventy-nine spatial dimensions

Eighty spatial dimensions

Eighty-one spatial dimensions

Eighty-two spatial dimensions

Eighty-three spatial dimensions

Eighty-four spatial dimensions

Eighty-five spatial dimensions

Eighty-six spatial dimensions

Eighty-seven spatial dimensions

Eighty-eight spatial dimensions

Numerical Techniques For Engineering

Michael Brown



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