

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 = $y_i - \hat{y}_i$

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

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

$a_0 = \frac{\sum y_i}{n}$, $a_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$

POLYNOMIAL QUADRATIC REGRESSION

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

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

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

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

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

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

$C(A) \cdot C(B) = C(AB)$

$S_y = \sum_{i=1}^n (y_i - \hat{y}_i)^2$

data points, Advanced Calculus

STANDARD ERROR

$$S_y = \sqrt{\frac{\sum y_i^2}{n-2}}, S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-2}}$$

STANDARD DEVIATION

$$S_y = \sqrt{\frac{\sum y_i^2}{n-1}}, S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}}$$

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

$$y = a_0 + a_1 x$$

INTERPOLATION

Use a polynomial fit

Linear, Quadratic, Cubic, Quartic

2 pts, 3 pts, 4 pts, 5 pts

$P_n(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$

Order: $n=1, 2, 3, 4, 5$

Turns: $0, 1, 2, 3, 4$

Nodes: $n=1, 2, 3, 4, 5$

ODE'S

Runge-Kutta method

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

Heun's method

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

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

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

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DEGREE 1

Linear

2 pts

$y = a_0 + a_1 x$

Nodes: $n=1, 2$

Turns: $0, 1$

Nodes: $n=1, 2$

Turns: $0, 1$

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Turns: $0, 1$

Nodes: $n=1, 2$

Taylor series

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

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PDE'S

FINITE DIFFERENCE METHOD

Grid spacing

Boundary conditions

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

Backward difference

EIGEN VALUES

$\lambda = \text{eigen value}$

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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Single 2x2

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

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Numerical Methods Ssm 3rd

Clemens Wendtner



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web jul 11 2021 life cycle of a seed seed begin when the seeds absorbs water from the environment and starts to sprout and grow germination the primary root system develops from radicle and get divided into branches seedling grown out of the ground plant the stem and its leaves grow toward the sunlight some bear fruit some do not seed life

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style allows pollen to pass to the ovary ovary produces seeds inside tiny ovules sepal found outside the petals the sepal protects the flower when it s unopened

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