

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

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

POLYNOMIAL QUADRATIC REGRESSION



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

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

STANDARD ERROR

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

STANDARD DEVIATION

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

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

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

INTERPOLATION

Use a polynomial fit

Linear: 2 points

Quadratic: 3 points

Cubic: 4 points

Quartic: 5 points

Quintic: 6 points

Sixth: 7 points

Seventh: 8 points

Eighth: 9 points

Ninth: 10 points

Tenth: 11 points

Eleventh: 12 points

Twelfth: 13 points

Thirteenth: 14 points

Fourteenth: 15 points

Fifteenth: 16 points

Sixteenth: 17 points

Seventeenth: 18 points

Eighteenth: 19 points

Nineteenth: 20 points

Twentieth: 21 points

Twenty-first: 22 points

Twenty-second: 23 points

Twenty-third: 24 points

Twenty-fourth: 25 points

Twenty-fifth: 26 points

Twenty-sixth: 27 points

Twenty-seventh: 28 points

Twenty-eighth: 29 points

Twenty-ninth: 30 points

Thirtieth: 31 points

Thirty-first: 32 points

Thirty-second: 33 points

Thirty-third: 34 points

Thirty-fourth: 35 points

Thirty-fifth: 36 points

Thirty-sixth: 37 points

Thirty-seventh: 38 points

Thirty-eighth: 39 points

Thirty-ninth: 40 points

Fortieth: 41 points

Forty-first: 42 points

Forty-second: 43 points

Forty-third: 44 points

Forty-fourth: 45 points

Forty-fifth: 46 points

Forty-sixth: 47 points

Forty-seventh: 48 points

Forty-eighth: 49 points

Forty-ninth: 50 points

Fiftieth: 51 points

Fifty-first: 52 points

Fifty-second: 53 points

Fifty-third: 54 points

Fifty-fourth: 55 points

Fifty-fifth: 56 points

Fifty-sixth: 57 points

Fifty-seventh: 58 points

Fifty-eighth: 59 points

Fifty-ninth: 60 points

Sixtieth: 61 points

Sixty-first: 62 points

Sixty-second: 63 points

Sixty-third: 64 points

Sixty-fourth: 65 points

Sixty-fifth: 66 points

Sixty-sixth: 67 points

Sixty-seventh: 68 points

Sixty-eighth: 69 points

Sixty-ninth: 70 points

Seventieth: 71 points

Seventy-first: 72 points

Seventy-second: 73 points

Seventy-third: 74 points

Seventy-fourth: 75 points

Seventy-fifth: 76 points

Seventy-sixth: 77 points

Seventy-seventh: 78 points

Seventy-eighth: 79 points

Seventy-ninth: 80 points

Eightieth: 81 points

Eighty-first: 82 points

Eighty-second: 83 points

Eighty-third: 84 points

Eighty-fourth: 85 points

Eighty-fifth: 86 points

Eighty-sixth: 87 points

Eighty-seventh: 88 points

Eighty-eighth: 89 points

Eighty-ninth: 90 points

Ninetieth: 91 points

One hundredth: 92 points

One hundred and first: 93 points

One hundred and second: 94 points

One hundred and third: 95 points

One hundred and fourth: 96 points

One hundred and fifth: 97 points

One hundred and sixth: 98 points

One hundred and seventh: 99 points

One hundred and eighth: 100 points

One hundred and ninth: 101 points

One hundred and tenth: 102 points

One hundred and eleventh: 103 points

One hundred and twelfth: 104 points

One hundred and thirteenth: 105 points

One hundred and fourteenth: 106 points

One hundred and fifteenth: 107 points

One hundred and sixteenth: 108 points

One hundred and seventeenth: 109 points

One hundred and eighteenth: 110 points

One hundred and nineteenth: 111 points

One hundred and twentieth: 112 points

One hundred and twenty-first: 113 points

One hundred and twenty-second: 114 points

One hundred and twenty-third: 115 points

One hundred and twenty-fourth: 116 points

One hundred and twenty-fifth: 117 points

One hundred and twenty-sixth: 118 points

One hundred and twenty-seventh: 119 points

One hundred and twenty-eighth: 120 points

One hundred and twenty-ninth: 121 points

One hundred and thirtieth: 122 points

One hundred and thirty-first: 123 points

One hundred and thirty-second: 124 points

One hundred and thirty-third: 125 points

One hundred and thirty-fourth: 126 points

One hundred and thirty-fifth: 127 points

One hundred and thirty-sixth: 128 points

One hundred and thirty-seventh: 129 points

One hundred and thirty-eighth: 130 points

One hundred and thirty-ninth: 131 points

One hundred and fortieth: 132 points

One hundred and forty-first: 133 points

One hundred and forty-second: 134 points

One hundred and forty-third: 135 points

One hundred and forty-fourth: 136 points

One hundred and forty-fifth: 137 points

One hundred and forty-sixth: 138 points

One hundred and forty-seventh: 139 points

One hundred and forty-eighth: 140 points

One hundred and forty-ninth: 141 points

One hundred and fiftieth: 142 points

One hundred and fifty-first: 143 points

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One hundred and fifty-third: 145 points

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One hundred and fifty-sixth: 148 points

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One hundred and fifty-eighth: 150 points

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One hundred and sixty-first: 153 points

One hundred and sixty-second: 154 points

One hundred and sixty-third: 155 points

One hundred and sixty-fourth: 156 points

One hundred and sixty-fifth: 157 points

One hundred and sixty-sixth: 158 points

One hundred and sixty-seventh: 159 points

One hundred and sixty-eighth: 160 points

One hundred and sixty-ninth: 161 points

One hundred and seventieth: 162 points

One hundred and seventy-first: 163 points

One hundred and seventy-second: 164 points

One hundred and seventy-third: 165 points

One hundred and seventy-fourth: 166 points

One hundred and seventy-fifth: 167 points

One hundred and seventy-sixth: 168 points

One hundred and seventy-seventh: 169 points

One hundred and seventy-eighth: 170 points

One hundred and seventy-ninth: 171 points

One hundred and eightieth: 172 points

One hundred and eighty-first: 173 points

One hundred and eighty-second: 174 points

One hundred and eighty-third: 175 points

One hundred and eighty-fourth: 176 points

One hundred and eighty-fifth: 177 points

One hundred and eighty-sixth: 178 points

One hundred and eighty-seventh: 179 points

One hundred and eighty-eighth: 180 points

One hundred and eighty-ninth: 181 points

One hundred and ninetieth: 182 points

One hundred and ninety-first: 183 points

One hundred and ninety-second: 184 points

One hundred and ninety-third: 185 points

One hundred and ninety-fourth: 186 points

One hundred and ninety-fifth: 187 points

One hundred and ninety-sixth: 188 points

One hundred and ninety-seventh: 189 points

One hundred and ninety-eighth: 190 points

One hundred and ninety-ninth: 191 points

Two hundredth: 192 points

Two hundred and first: 193 points

Two hundred and second: 194 points

Two hundred and third: 195 points

Two hundred and fourth: 196 points

Two hundred and fifth: 197 points

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