

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 (SS): $S_y = \sum_{i=1}^n y_i^2$, $S_{xy} = \sum_{i=1}^n x_i y_i$

Standard Error: $S_y = \sum_{i=1}^n (y_i - \bar{y})^2$

Standard Deviation: $S_y = \sqrt{\frac{S_y}{n-1}}$

Regression Line: $\hat{y} = a_0 + a_1 x$

Formulas:

$$a_1 = \frac{n \sum x_i y_i - \sum x_i \sum y_i}{n \sum x_i^2 - (\sum x_i)^2}$$

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

POLYNOMIAL QUADRATIC REGRESSION

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

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

Sum of Squares (SS): $S_y = \sum_{i=1}^n y_i^2$, $S_{xy} = \sum_{i=1}^n x_i y_i$

Standard Error: $S_y = \sum_{i=1}^n (y_i - \bar{y})^2$

Standard Deviation: $S_y = \sqrt{\frac{S_y}{n-1}}$

Regression Line: $\hat{y} = a_0 + a_1 x + a_2 x^2$

Formulas:

$$a_2 = \frac{n \sum x_i^2 y_i - \sum x_i^2 \sum y_i - 2 \sum x_i \sum x_i y_i + (\sum x_i)^2 \sum y_i}{n \sum x_i^4 - (\sum x_i^2)^2 - 2 \sum x_i \sum x_i^3 + (\sum x_i)^2 \sum x_i^2}$$

$$a_1 = \frac{n \sum x_i y_i - \sum x_i \sum y_i}{n \sum x_i^2 - (\sum x_i)^2}$$

$$a_0 = \bar{y} - a_1 \bar{x} - a_2 \bar{x}^2$$

PDE'S

FINITE DIFFERENCE METHOD

Grid points: x_i, y_j

Central Difference:

$$\frac{\partial^2 u}{\partial x^2} \approx \frac{u_{i+1,j} - 2u_{i,j} + u_{i-1,j}}{\Delta x^2}$$

$$\frac{\partial^2 u}{\partial y^2} \approx \frac{u_{i,j+1} - 2u_{i,j} + u_{i,j-1}}{\Delta y^2}$$

Boundary Conditions:

- Dirichlet: $u = g$ on Γ_D
- Neumann: $\frac{\partial u}{\partial n} = h$ on Γ_N
- Robin: $\alpha u + \beta \frac{\partial u}{\partial n} = \gamma$ on Γ_R

EIGEN VALUES

Example: $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$

Characteristic Equation: $\det(A - \lambda I) = 0$

$$(1-\lambda)(1-\lambda) - 4 = 0 \Rightarrow \lambda^2 - 2\lambda - 3 = 0$$

Solutions: $\lambda_1 = 3, \lambda_2 = -1$

Eigenvectors:

- For $\lambda_1 = 3$: $\begin{bmatrix} -2 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow x = y$
- For $\lambda_2 = -1$: $\begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow x = -y$

INTERPOLATION

Linear: $P_1(x) = a_0 + a_1 x$

Quadratic: $P_2(x) = a_0 + a_1 x + a_2 x^2$

Cubic: $P_3(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

Newton's Method:

$$P_n(x) = f(x_0) + f'(x_0)(x-x_0) + \frac{f''(x_0)}{2!}(x-x_0)^2 + \dots + \frac{f^{(n)}(x_0)}{n!}(x-x_0)^n$$

ODE'S

Runge-Kutta Method

Order: 4

Formula:

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

Where:

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

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

$$k_3 = f(x_n + \frac{\Delta x}{2}, y_n - \frac{\Delta x}{2} k_1 + \Delta x k_2)$$

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

Taylor Series

Example: $f(x) = e^x$

Series:

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

FINITE DIFFERENCE METHOD (Continued)

Grid points: x_i, y_j

Central Difference:

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Boundary Conditions:

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[A] MATRIX

Example: $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 4 \\ 3 & 4 & 1 \end{bmatrix}$

Row 1: $u_{1,1} + 2u_{1,2} + 3u_{1,3} = -2\Delta x \bar{u}_1$

Row 2: $2u_{2,1} + u_{2,2} + 4u_{2,3} = -2\Delta x \bar{u}_2$

Row 3: $3u_{3,1} + 4u_{3,2} + u_{3,3} = -2\Delta x \bar{u}_3$

FINITE DIFFERENCE METHOD (Continued)

Grid points: x_i, y_j

Central Difference:

$$\frac{\partial^2 u}{\partial x^2} \approx \frac{u_{i+1,j} - 2u_{i,j} + u_{i-1,j}}{\Delta x^2}$$

$$\frac{\partial^2 u}{\partial y^2} \approx \frac{u_{i,j+1} - 2u_{i,j} + u_{i,j-1}}{\Delta y^2}$$

Boundary Conditions:

- Dirichlet: $u = g$ on Γ_D
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