

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.000

LEAST SQUARES REGRESSION

Goal: minimize the sum of the squares of the residual errors.



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

Residual Error = $y_i - \hat{y}_i$
 $a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$
 $a_1 = \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$

Example: $a_0 = \frac{\sum y_i}{n} = \frac{10}{5} = 2$
 $a_1 = \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}} = \frac{10 - \frac{10 \cdot 10}{5}}{10 - \frac{25 \cdot 25}{5}} = \frac{10 - 20}{10 - 125} = \frac{-10}{-115} = \frac{2}{23}$

POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivative of S_r to find minimum

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

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

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

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

Coefficient of Determination: $R^2 = \frac{S_r - S_{min}}{S_r}$

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r (1-x^2)}{n-2}}$$

STANDARD DEVIATION:

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

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

$$y = a_0 + a_1 x$$

INTERPOLATION

Use a 4th order polynomial

Order	Points	Equation
1st	2 points	$P(x) = a_0 + a_1 x$
2nd	3 points	$P(x) = a_0 + a_1 x + a_2 x^2$
3rd	4 points	$P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$
4th	5 points	$P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4$

Other: $n=1$ (line), $n=2$ (parabola), $n=3$ (cubic), $n=4$ (quartic)

Turns: $n=1$ (0), $n=2$ (1), $n=3$ (2), $n=4$ (3)

Splines: $P_n = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$

ODE'S

Euler's Method:
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

Runge-Kutta Method:
 $y' = f(x, y)$
 $y_{i+1} = y_i + f(x_i, y_i) \Delta x$

Taylor Series:
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$

CLASSIC 4th ORDER RUNGE-KUTTA:

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

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

$$k_2 = f(x_i + \frac{1}{2} \Delta x, y_i + \frac{1}{2} \Delta x k_1)$$

$$k_3 = f(x_i + \frac{1}{2} \Delta x, y_i + \Delta x k_2)$$

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

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

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

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

$$\begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

$$\lambda^2 - (a+d)\lambda + (ad-bc) = 0$$

$$\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$$

RIGHT BOUNDARY B.C.

Central difference: $\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$

Right boundary: $\frac{\partial u}{\partial x} = 0$ at $x=L$

$$\frac{u_{i+1} - u_i}{\Delta x} = 0 \Rightarrow u_{i+1} = u_i$$

LEFT BOUNDARY B.C.

Left boundary: $\frac{\partial u}{\partial x} = 0$ at $x=0$

$$\frac{u_1 - u_0}{\Delta x} = 0 \Rightarrow u_1 = u_0$$

TOP BOUNDARY B.C.

Top boundary: $\frac{\partial u}{\partial y} = 0$ at $y=L$

$$\frac{u_{i,j+1} - u_{i,j}}{\Delta y} = 0 \Rightarrow u_{i,j+1} = u_{i,j}$$

5th ROW OF A MATRIX

Matrix: $\begin{bmatrix} 0 & -1 & 0 & -1 & 0 & -1 & 0 & -1 & 0 \end{bmatrix} u = 0$

Row 5: $u_{i-1} - u_{i+1} = 0 \Rightarrow u_{i-1} = u_{i+1}$

Central difference: $\frac{\partial^2 u}{\partial x^2} = \frac{u_{i+1} - 2u_i + u_{i-1}}{\Delta x^2}$

Boundary conditions: $u_0 = 0, u_N = 0$

Matrix equation: $Au = b$

[A] MATRIX:

Row 1: $-u_1 + u_2 = -2 \Delta x^2 u_1$

Row 2: $u_1 - 2u_2 + u_3 = -2 \Delta x^2 u_2$

Row 3: $u_2 - 2u_3 + u_4 = -2 \Delta x^2 u_3$

Row 4: $u_3 - 2u_4 + u_5 = -2 \Delta x^2 u_4$

Row 5: $u_4 - 2u_5 + u_6 = -2 \Delta x^2 u_5$

5th ROW:

Centered finite-diff eq: $\frac{f(x) - f(x-\Delta x) - f(x+\Delta x) + f(x-2\Delta x) + f(x+2\Delta x)}{12 \Delta x^2}$

Numerical Methods Of Statistics

N Colangelo



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