

# NUMERICAL METHODS

C / RAPPY EXAM 12 / 11/19 / 2022 [20.000]

## LEAST SQUARES REGRESSION

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS (ERRORS)

RESIDUAL:  $y_i - \hat{y}_i$

MINIMIZATION:  $S = \sum (y_i - a_0 - a_1 x_i)^2$

NORMAL EQUATIONS:

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

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

## STANDARD ERROR:

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

$$S_{y_0} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2} \cdot \frac{1}{n}}$$

$$S_{y_1} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2} \cdot \frac{1}{\sum x_i^2}}$$

## STANDARD DEVIATION:

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

$$S_x = \sqrt{\frac{\sum x_i^2}{n-1} - \frac{(\sum x_i)^2}{n}}$$

## POLYNOMIAL QUADRATIC REGRESSION:

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS

RESIDUAL:  $y_i - (a_0 + a_1 x_i + a_2 x_i^2)$

MINIMIZATION:  $S = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$

NORMAL EQUATIONS:

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

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

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

COEFFICIENT OF DETERMINATION:  $R^2 = \frac{SSR}{SST}$

## INTERPOLATION

USE A POLYNOMIAL FIT:

LAGRANGE	HERMITE	LAGRANGE	LAGRANGE
2 PTS 1 INTERPOLANT	3 PTS 2 INTERPOLANTS	4 PTS 3 INTERPOLANTS	5 PTS 4 INTERPOLANTS

LAGRANGE:  $P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$

LAGRANGE POLYNOMIALS:

- n=1: 1 line
- n=2: 2 curves
- n=3: 3 curves
- n=4: 4 curves

LAGRANGE POLYNOMIALS:

- n=1: 0
- n=2: 1
- n=3: 2
- n=4: 3

LAGRANGE POLYNOMIALS:

- n=1: 0
- n=2: 1
- n=3: 2
- n=4: 3

LAGRANGE POLYNOMIALS:

- n=1: 0
- n=2: 1
- n=3: 2
- n=4: 3

## ODE'S

EULER METHOD:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

HEUN'S METHOD:

$$y_{i+1} = y_i + f(x_i, y_i) \Delta x + \frac{f(x_{i+1}, y_{i+1}) - f(x_i, y_i)}{2} \Delta x$$

CLASSIC 4th ORDER RUNGE-KUTTA:

$$y_{i+1} = y_i + \Delta x \left[ \frac{1}{4} k_1 + \frac{3}{4} k_2 \right]$$

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

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

$$k_3 = f(x_i + \Delta x, y_i + k_2 \Delta x)$$

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

TAYLOR SERIES:

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

## EIGEN VALUES

1 - EIGEN VALUE

2x2 MATRIX:

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

$$\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} = (a-\lambda)(d-\lambda) - bc = 0$$

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

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

3x3 MATRIX:

$$\det(A - \lambda I) = \det \begin{bmatrix} a-\lambda & b & c \\ d & e-\lambda & f \\ g & h & i-\lambda \end{bmatrix} = 0$$

## PDE'S

FINITE DIFFERENCE METHOD:

1D HEAT CONDUCTION:

BOUNDARY:

INTERNAL NODES:

CENTRAL DIFFERENCE:

$$u_{i+1} = u_i + \Delta x \left[ \frac{1}{2} (u_{i+1} + u_i) - u_i \right] + \Delta x^2 \left[ \frac{1}{2} (u_{i+1} + u_i) - u_i \right]$$

$$u_{i+1} = u_i + \Delta x \left[ \frac{1}{2} (u_{i+1} + u_i) - u_i \right] + \Delta x^2 \left[ \frac{1}{2} (u_{i+1} + u_i) - u_i \right]$$

## HEAT CONDUCTION

1D HEAT CONDUCTION:

BOUNDARY:

INTERNAL NODES:

CENTRAL DIFFERENCE:

$$u_{i+1} = u_i + \Delta x \left[ \frac{1}{2} (u_{i+1} + u_i) - u_i \right] + \Delta x^2 \left[ \frac{1}{2} (u_{i+1} + u_i) - u_i \right]$$

RIGHT BOUNDARY B.C.:

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

LEFT BOUNDARY B.C.:

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

[A] MATRIX:

$$-u_{i-1} + 2u_i - u_{i+1} = -2 \Delta x^2 u''_i$$

TOP BOUNDARY B.C.:

$$u_0 = u_1$$

LEFT BOUNDARY B.C.:

$$u_{i-1} = u_i$$

## TRUNCATION ERROR

TRUNCATION ERROR:

$$f(x) = f(x_0) + f'(x_0) \Delta x + \frac{f''(x_0)}{2} \Delta x^2 + \dots$$

TRUNCATION ERROR:

$$f(x) = f(x_0) + f'(x_0) \Delta x + \frac{f''(x_0)}{2} \Delta x^2 + \dots$$

# Numerical Methods For The Personal Computer

**JR Anderson**



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