

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

MINIMIZING THE SQUARES OF THE RESIDUALS

FUNCTION:  $f(x) = a_0 + a_1x$

RESIDUALS:  $r_i = y_i - (a_0 + a_1x_i)$

MINIMIZE:  $S = \sum_{i=1}^n r_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1x_i)^2$

1. SET DERIVATIVE OF S TO ZERO

2. SOLVE FOR  $a_0$  AND  $a_1$

## STANDARD ERROR:

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

$$S_x = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-2}}$$

## STANDARD DEVIATION:

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

$$S_x = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}}$$

## POLYNOMIAL QUADRATIC REGRESSION:

GOAL: MINIMIZE THE SUM OF THE SQUARES OF THE RESIDUALS

FUNCTION:  $f(x) = a_0 + a_1x + a_2x^2$

RESIDUALS:  $r_i = y_i - (a_0 + a_1x_i + a_2x_i^2)$

MINIMIZE:  $S = \sum_{i=1}^n r_i^2 = \sum_{i=1}^n (y_i - a_0 - a_1x_i - a_2x_i^2)^2$

1. TAKE DERIVATIVE OF S TO EACH COEFFICIENT

2. SET DERIVATIVE TO ZERO

3. SOLVE FOR  $a_0, a_1, a_2$

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

## INTERPOLATION

USE A POLYNOMIAL FIT:

LAGRANGE	HERMITE	LAGRANGE	LAGRANGE
2 PTS 1 INTERVAL 1 POLYNOMIAL	3 PTS 2 INTERVALS 2 POLYNOMIALS	4 PTS 3 INTERVALS 3 POLYNOMIALS	5 PTS 4 INTERVALS 4 POLYNOMIALS
$P(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$			
ORDER: n=1, 2, 3, 4, 5			

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

## ODE'S

EUROPE METHOD:

$$\frac{dy}{dx} = f(x, y) \quad y_{i+1} = y_i + f(x_i, y_i) \Delta x$$

ROMBERG'S METHOD:

$$\frac{dy}{dx} = f(x, y)$$

$$y' = \frac{y^2 + 2x}{2} \quad f(x, y) = \frac{y^2 + 2x}{2}$$

CLASSIC 4th ORDER RUNGE-KUTTA:

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

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

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

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

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

TAYLOR SERIES:

$$y(x+\Delta x) = y(x) + \Delta x \frac{dy}{dx}(x) + \frac{\Delta x^2}{2!} \frac{d^2y}{dx^2}(x) + \dots$$

## CLASSIC 4th ORDER RUNGE-KUTTA:

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CLASSIC 4th ORDER RUNGE-KUTTA:

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

CLASSIC 4th ORDER RUNGE-KUTTA:

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

## EIGEN VALUES

1. FIND EIGEN VALUE

2. FIND EIGEN VECTOR

3. FIND EIGEN VECTOR

4. FIND EIGEN VECTOR

5. FIND EIGEN VECTOR

6. FIND EIGEN VECTOR

7. FIND EIGEN VECTOR

8. FIND EIGEN VECTOR

9. FIND EIGEN VECTOR

10. FIND EIGEN VECTOR

## PDE'S

FINITE DIFFERENCE METHOD:

1. DISCRETIZATION

2. DISCRETIZATION

3. DISCRETIZATION

4. DISCRETIZATION

5. DISCRETIZATION

6. DISCRETIZATION

7. DISCRETIZATION

8. DISCRETIZATION

9. DISCRETIZATION

10. DISCRETIZATION

RIGHT BOUNDARY B.C.

$$\frac{\partial u}{\partial x} = 0 \quad u_{i,j} = \frac{u_{i+1,j} + u_{i-1,j}}{2}$$

LEFT BOUNDARY B.C.

$$\frac{\partial u}{\partial x} = 0 \quad u_{i,j} = \frac{u_{i+1,j} + u_{i-1,j}}{2}$$

TOP BOUNDARY B.C.

$$\frac{\partial u}{\partial y} = 0 \quad u_{i,j} = \frac{u_{i,j+1} + u_{i,j-1}}{2}$$

BOTTOM BOUNDARY B.C.

$$\frac{\partial u}{\partial y} = 0 \quad u_{i,j} = \frac{u_{i,j+1} + u_{i,j-1}}{2}$$

[A] MATRIX:

$$u_{i,j} = \frac{u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1}}{4}$$

$$-u_{i,j} + \frac{u_{i+1,j} + u_{i-1,j} + u_{i,j+1} + u_{i,j-1}}{4} = -2\Delta x \Delta y u_{i,j}$$

FINITE DIFFERENCE:

CENTERED FINITE DIFFERENCE:

$$f'(x) = \frac{f(x+\Delta x) - f(x-\Delta x)}{2\Delta x}$$

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

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**M Carnoy**



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