

NUMERICAL METHODS

C / RAPPY | EXAM 12 | 11/19 / 2022 | 20.000

LEAST SQUARES REGRESSION

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

Residual error: $y_i - a_0 - a_1 x_i$

Sum of squares: $S = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$

Partial derivatives:

$$\frac{\partial S}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i) = 0$$

$$\frac{\partial S}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i) = 0$$

Normal equations:

$$n a_0 - a_1 \sum x_i = \sum y_i$$

$$- \sum x_i a_0 + \sum x_i^2 a_1 = \sum x_i y_i$$

STANDARD ERROR:

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

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

STANDARD DEVIATION:

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

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

$a_0 = \bar{y} - a_1 \bar{x}$
 $a_1 = \frac{\sum x_i y_i - \bar{x} \bar{y}}{\sum x_i^2 - \bar{x}^2}$

INTERPOLATION

Use a polynomial $P(x)$:

LAGRANGE	HERMITE	DEGREE 1	DEGREE 2
2 Pts 1 unknown	3 Pts 3 unknowns	2 Pts 1 unknown	3 Pts 2 unknowns
$P(x) = a_0 + a_1 x + \dots + a_n x^n$			
ORDER			
n=1		0	
n=2		1	
n=3		2	
n=4		3	
n=5		4	

SPINES:
 $P_1 = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$

POLYNOMIAL QUADRATIC REGRESSION:

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

Residual error: $y_i - a_0 - a_1 x_i - a_2 x_i^2$

Sum of squares: $S = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$

Partial derivatives:

$$\frac{\partial S}{\partial a_0} = -2 \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S}{\partial a_1} = -2 \sum_{i=1}^n x_i (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S}{\partial a_2} = -2 \sum_{i=1}^n x_i^2 (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

Normal equations:

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

ODE'S

EUROPE METHOD:

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

ROMB'S METHOD:

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

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:

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

$k_1 = f(x_i, y_i)$
 $k_2 = f(x_i + \frac{1}{2} \Delta x, y_i + \frac{1}{2} \Delta x k_1)$
 $k_3 = f(x_i + \frac{1}{2} \Delta x, y_i + \Delta x k_2)$
 $k_4 = f(x_i + \Delta x, y_i + \Delta x k_3)$

LOCAL ERROR: Δx^5

GLOBAL ERROR: Δx^4

PDE'S

FINITE DIFFERENCE METHOD:

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

EIGEN VALUES

$\lambda = \text{eigen value}$

EXAMPLE:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

CHARACTERISTIC EQUATION:

$$\det(A - \lambda I) = 0$$

$$(a - \lambda)(d - \lambda) - bc = 0$$

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

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

EXAMPLE 2x2:

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

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

EXAMPLE 3x3:

$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$\det(A - \lambda I) = 0$
 $(a-\lambda)(e-\lambda)(i-\lambda) - \dots = 0$

EXAMPLE 3x3:

$$\begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$\det(A - \lambda I) = 0$
 $(a-\lambda)(e-\lambda)(i-\lambda) - \dots = 0$

HEAT CONDUCTION

1D HEAT CONDUCTION:

$\frac{\partial^2 u}{\partial x^2} = 0$
 $u(x) = \frac{u_1(x-x_2)}{x_1-x_2} + \frac{u_2(x-x_1)}{x_2-x_1}$

2D HEAT CONDUCTION:

$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$
 $u(x,y) = \frac{u_1(x-x_2)(y-y_2)}{(x_1-x_2)(y_1-y_2)} + \dots$

HEAT CONDUCTION

1D HEAT CONDUCTION:

$\frac{\partial^2 u}{\partial x^2} = 0$
 $u(x) = \frac{u_1(x-x_2)}{x_1-x_2} + \frac{u_2(x-x_1)}{x_2-x_1}$

HEAT CONDUCTION

2D HEAT CONDUCTION:

$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$
 $u(x,y) = \frac{u_1(x-x_2)(y-y_2)}{(x_1-x_2)(y_1-y_2)} + \dots$

HEAT CONDUCTION

3D HEAT CONDUCTION:

$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$
 $u(x,y,z) = \frac{u_1(x-x_2)(y-y_2)(z-z_2)}{(x_1-x_2)(y_1-y_2)(z_1-z_2)} + \dots$

[A] MATRIX:

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

[B] MATRIX:

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

[C] MATRIX:

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

[D] MATRIX:

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

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Shasha Hu



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web contact me school board office 239 377 0491 email kelly lichter collierschools com biography kelly lichter is a wife mother of two children former teacher and the founding board president of mason classical academy

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web the collier county public schools or district school board of collier county is a school district in collier county florida the

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