

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 / 20.00

LEAST SQUARES REGRESSION



Formulas for least squares regression:

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

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n}$$

POLYNOMIAL QUADRATIC REGRESSION:



Formulas for polynomial quadratic regression:

$$S_0 = \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

$$\frac{\partial S_0}{\partial a_0} = -2 \sum (y_i - a_0 - a_1 x_i - a_2 x_i^2) = 0$$

$$\frac{\partial S_0}{\partial a_1} = -2 \sum (x_i (y_i - a_0 - a_1 x_i - a_2 x_i^2)) = 0$$

$$\frac{\partial S_0}{\partial a_2} = -2 \sum (x_i^2 (y_i - a_0 - a_1 x_i - a_2 x_i^2)) = 0$$

Matrix representation of the normal equations:

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

STANDARD ERROR:

Standard error formulas:

$$S_{y_1} = \sqrt{\frac{\sum y_i^2}{n-2}}$$

$$S_{y_2} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n-2}}$$

STANDARD DEVIATION:

Standard deviation formulas:

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

$$S_x = \sqrt{\frac{\sum x_i^2}{n}}$$

Regression coefficients:

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

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

INTERPOLATION



ODE'S

Euler's Method:

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

Runge-Kutta Method

Runge-Kutta formulas:

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

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

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

$$y_{i+1} = y_i + \Delta x \left(\frac{1}{6} k_1 + \frac{4}{6} k_2 + \frac{1}{6} k_3 \right)$$

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

Classic 4th order Runge-Kutta formulas:

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

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

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

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

$$y_{i+1} = y_i + \Delta x \left(\frac{1}{4} k_1 + \frac{3}{4} k_2 + \frac{3}{4} k_3 + \frac{1}{4} k_4 \right)$$

PDE'S

FINITE DIFFERENCE METHOD:



EIGEN VALUES

Eigenvalue problem: $Ax = \lambda x$

Example matrix:

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

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

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

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

Eigenvalue formulas:

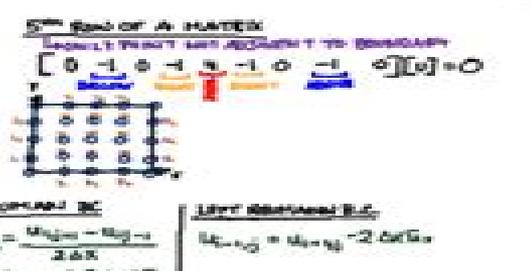
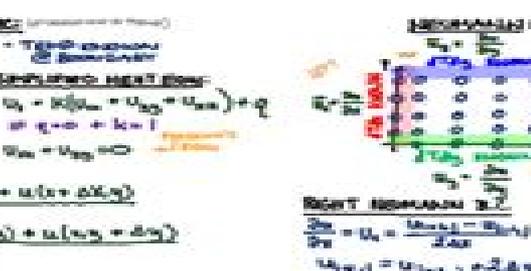
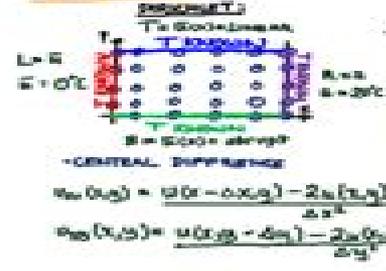
$$\lambda = \frac{(a+d) \pm \sqrt{(a+d)^2 - 4(ad-bc)}}{2}$$

Eigenvector calculation:

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

Orthogonal eigenvectors:

$$x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$



[A] MATRIX:

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

FINITE DIFFERENCE:

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

RIGHT BOUNDARY B.C.:

$$\frac{\partial u}{\partial x} = 0 \Rightarrow \frac{u_{M+1,j} - u_{M-1,j}}{2\Delta x} = 0$$

LEFT BOUNDARY B.C.:

$$u_{-1,j} = u_{1,j} - 2\Delta x \Delta u_{1,j}$$

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Lei Huang



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