

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.

Residual error: $y_i - \hat{y}_i$

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

Normal equations:

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

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

Matrix form: $\begin{bmatrix} n & \sum x_i \\ \sum x_i & \sum x_i^2 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \end{bmatrix}$

STANDARD ERROR & STANDARD DEVIATION

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

Standard Deviation: $S_y = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-1}}$

Example: $a_0 = 5 - 0.8$, $a_1 = 3 - 0.8x$

INTERPOLATION

Use a polynomial $P(x)$ to approximate $f(x)$.

Degree 1	Degree 2	Degree 3
1 point	2 points	3 points
Line	Parabola	Cubic
$P(x) = a_0 + a_1 x$	$P(x) = a_0 + a_1 x + a_2 x^2$	$P(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3$

Newton's Forward Difference Formula:

$$P(x) = f(x_0) + \frac{f(x_1) - f(x_0)}{h} (x - x_0) + \frac{f(x_2) - 2f(x_1) + f(x_0))}{2! h^2} (x - x_0)(x - x_1) + \dots$$

POLYNOMIAL QUADRATIC REGRESSION

Goal: minimize the sum of the squares of the residual errors for a quadratic fit.

Residual error: $y_i - \hat{y}_i = y_i - (a_0 + a_1 x_i + a_2 x_i^2)$

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

Normal equations:

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

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

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

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

ODE'S

Runge-Kutta Method:

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

Heun's Method:

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

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

Algorithm:

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

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

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

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

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

PDE'S

FINITE DIFFERENCE METHOD

Central Difference:

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

EIGEN VALUES

Example:

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

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

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

Single 2x2

Example:

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$$

$$\det(A - \lambda I) = \det \begin{bmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{bmatrix} = (2-\lambda)^2 - 1 = 0$$

$$\lambda^2 - 4\lambda + 3 = 0 \Rightarrow \lambda = 1, 3$$

3x3 Matrix

Example:

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

Eigenvalues: $\lambda_1 = 3, \lambda_2 = 0, \lambda_3 = 0$

3x3 Matrix

Example:

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

Eigenvalues: $\lambda_1 = 3, \lambda_2 = 0, \lambda_3 = 0$

HEAT CONDUCTION

1D Heat Conduction:

$$\frac{\partial^2 u}{\partial x^2} = 0$$

Boundary conditions:

- Dirichlet: $u(0) = u_0, u(L) = u_L$
- Neumann: $\frac{\partial u}{\partial x}(0) = q_0, \frac{\partial u}{\partial x}(L) = q_L$

HEAT CONDUCTION

2D Heat Conduction:

Central Difference:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

HEAT CONDUCTION

1D Heat Conduction:

$$\frac{\partial^2 u}{\partial x^2} = 0$$

Boundary conditions:

- Dirichlet: $u(0) = u_0, u(L) = u_L$
- Neumann: $\frac{\partial u}{\partial x}(0) = q_0, \frac{\partial u}{\partial x}(L) = q_L$

HEAT CONDUCTION

2D Heat Conduction:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Boundary conditions:

- Dirichlet: $u(x, 0) = u_0, u(x, L) = u_L, u(0, y) = u_0, u(L, y) = u_L$
- Neumann: $\frac{\partial u}{\partial x}(0, y) = q_0, \frac{\partial u}{\partial x}(L, y) = q_L, \frac{\partial u}{\partial y}(x, 0) = q_0, \frac{\partial u}{\partial y}(x, L) = q_L$

[A] MATRIX

Example:

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

Eigenvalues: $\lambda_1 = 3, \lambda_2 = 0, \lambda_3 = 0$

FINITE DIFFERENCE

Example:

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

FINITE DIFFERENCE

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

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Example:

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

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Srinivasa Rao



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concludes with the virtual elements for beams and plates exploring their application in these specific structural elements Throughout the book the authors emphasize the advantages of the virtual element method over traditional finite element discretization schemes highlighting its accuracy flexibility and computational efficiency in various engineering contexts

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Middleton,1990 Mathematical Analysis for Engineering and Applied Sciences Hemen Dutta,Ahmet Ocak Akdemir,2025-03-10 The book explores a range of mathematical topics essential for application in engineering and applied sciences It explores both the theoretical and practical aspects providing a comprehensive foundation for the development of robust theories applicable to engineering and applied sciences *Mathematical Analysis for Engineering and Applied Sciences Foundational and Fundamental Aspects* discusses the essential mathematical principles that underpin the fields of applied science and engineering This comprehensive book explores a blend of pure and applied mathematics demonstrating how mathematical tools and techniques can be utilized to create a wide range of models for practical applications in these disciplines It addresses the challenges of handling complex phenomena and provides algorithms methods and logical concepts that are invaluable for bioengineering cryptosystems surface modeling and various other engineering applications Individual researchers educators students and department libraries will find this book of interest Computing Methods in Applied Sciences and Engineering R. Glowinski,A. Lichnewsky,1990-01-01 Proceedings of the Ninth International Conference on Computing Methods in Applied Sciences and Engineering Paris France January 29 February 2 1990 T p verso

Computing Methods in Applied Sciences and Engineering, 1977. Third International Symposium, December 5-9, 1977, IRIA LABORIA, Institut de Recherche d`Informatique et d`Automatique R. Glowinski,J.L. Lions,2006-11-15 Boundary Element Methods in Engineering and Sciences M. H. Aliabadi,P. H. Wen,2011 The boundary element method BEM also known as the boundary integral equation method BIEM is a modern numerical technique It is an established alternative to traditional computational methods of engineering analysis This book provides a comprehensive account of the method and its application to problems in engineering and science **Numerical Analysis for Applied Science** Myron B. Allen, III,Eli L. Isaacson,2019-04-05 Pragmatic and Adaptable Textbook Meets the Needs of Students and Instructors from Diverse Fields Numerical analysis is a core subject in data science and an essential tool for applied mathematicians engineers and physical and biological scientists This updated and expanded edition of *Numerical Analysis for Applied Science* follows the tradition of

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Numerical Methods in Engineering & Science Graham de Vahl Davis, 2012-03-01. This book is designed for an introductory course in numerical methods for students of engineering and science at universities and colleges of advanced education. It is an outgrowth of a course of lectures and tutorials, problem-solving sessions, which the author has given for a number of years at the University of New South Wales and elsewhere. The course is normally taught at the rate of 1½ hours per week throughout an academic year (28 weeks). It has occasionally been given at double this rate over half the year, but it was found that students had insufficient time to absorb the material and experiment with the methods. The material presented here is rather more than has been taught in anyone year, although all of it has been taught at some time. The book is concerned with the application of numerical methods to the solution of equations algebraic, transcendental, and differential, which will be encountered by students during their training and their careers. The theoretical foundation for the methods is not rigorously covered. Engineers and applied scientists, but not of course mathematicians, are more concerned with using methods than with proving that they can be used. However, they must be satisfied that the methods are fit to be used, and it is hoped that students will perform sufficient numerical experiments to convince themselves of this without the need for more than the minimum of theory, which is presented here.

Numerical Simulations in Engineering and Science Srinivasa Rao, 2018-07-11. Computational science is one of the rapidly growing multidisciplinary fields. The high performance computing capabilities are utilized to solve and

understand complex problems This book offers a detailed exposition of the numerical methods that are used in engineering and science The chapters are arranged in such a way that the readers will be able to select the topics appropriate to their interest and need The text features a broad array of applications of computational methods to science and technology This book would be an interesting supplement for the practicing engineers scientists and graduate students Numerical Methods for Engineers and Scientists Using MATLAB® Ramin S. Esfandiari,2013-06-04 Designed to benefit scientific and engineering applications Numerical Methods for Engineers and Scientists Using MATLAB focuses on the fundamentals of numerical methods while making use of MATLAB software The book introduces MATLAB early on and incorporates it throughout the chapters to perform symbolic graphical and numerical tasks The text covers a variety of methods from curve fitting to solving ordinary and partial differential equations Provides fully worked out examples showing all details Confirms results through the execution of the user defined function or the script file Executes built in functions for re confirmation when available Generates plots regularly to shed light on the soundness and significance of the numerical results Created to be user friendly and easily understandable Numerical Methods for Engineers and Scientists Using MATLAB provides background material and a broad introduction to the essentials of MATLAB specifically its use with numerical methods Building on this foundation it introduces techniques for solving equations and focuses on curve fitting and interpolation techniques It addresses numerical differentiation and integration methods presents numerical methods for solving initial value and boundary value problems and discusses the matrix eigenvalue problem which entails numerical methods to approximate a few or all eigenvalues of a matrix The book then deals with the numerical solution of partial differential equations specifically those that frequently arise in engineering and science The book presents a user defined function or a MATLAB script file for each method followed by at least one fully worked out example When available MATLAB built in functions are executed for confirmation of the results A large set of exercises of varying levels of difficulty appears at the end of each chapter The concise approach with strong up to date MATLAB integration provided by this book affords readers a thorough knowledge of the fundamentals of numerical methods utilized in various disciplines Proceedings of the International Conference on Applied Sciences and Engineering (ICASE 2023) Ulziibayar Vandandoo,Namnan Tumurpurev,Ochirbat Baatar,Ankhubayar Gelegbadam,Ayurzana Badarch,Batdemberel Ganbat,Baljinnyam Tsangia,Battsetseg Gereltbyamba,Kita Naoyasu,Ilchgerel Dash,Munkhsaikhan Gonchigsuren,Narantsetseg Magsarjav,Tsedenbayar Dashdondog,Tsermaa Galya,Saran Galdansambuu,2023-12-30 This is an open access book We kindly welcome to all academicians researchers scientists engineers and graduate students in the related fields to submit their original research papers Applications in engineering science that require expertise in mathematics physics and chemistry Its mission is to become a voice of the applied science community addressing researchers and practitioners in different areas ranging from mathematics physics and chemistry to all related braches of the engineering presenting verifiable computational methods

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