

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.



$$S_r = \sum_{i=1}^n d_i = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)$$

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

$$a_0 = \frac{\sum y_i}{n} \quad a_1 = \frac{\sum x_i y_i - \frac{(\sum x_i)(\sum y_i)}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{S_r}{n-2}} \quad S_{y_2} = \sqrt{\frac{S_r(y_2 - \bar{y})^2}{n-2}}$$

STANDARD DEVIATION:

$$S_y = \sqrt{\frac{S_r}{n-1}} \quad S_x = \sqrt{\frac{2(y_2 - \bar{y})^2}{n-1}}$$

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

POLYNOMIAL QUADRATIC REGRESSION:



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

Take derivatives of S_r to find the error.

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

$$\frac{\partial S_r}{\partial a_1} = -2(\sum x_i y_i - \sum a_0 \sum x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$$

$$\frac{\partial S_r}{\partial a_2} = -2(\sum x_i^2 y_i - \sum a_0 \sum x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$$

$$\begin{bmatrix} \sum 1 & \sum x_i & \sum x_i^2 \\ \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum x_i y_i \\ \sum x_i^2 y_i \end{bmatrix}$$

Use Gauss-Jordan elimination to solve for a_0, a_1, a_2 .

INTERPOLATION

Use a polynomial $P(x)$



ODE'S

Euler's Method

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

Runge-Kutta Method

$$y' = f(x,y)$$

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

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

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

$$y_{i+1} = y_i + \Delta x \frac{k_1 + 2k_2 + k_3}{3}$$

Taylor Series:
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

Classic 4th order Runge-Kutta

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

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

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

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

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

PDE'S

Finite Difference Method



EIGEN VALUES

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

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

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

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

Single 2x2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$A^{-1} = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

Two eigen values with same eigenvector:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \lambda x \\ \lambda y \end{bmatrix}$$

$$\begin{cases} (a-\lambda)x + by = 0 \\ cx + (d-\lambda)y = 0 \end{cases}$$

$$\lambda_1 = a = d$$

$$\lambda_2 = a = d$$

Two eigen values with different eigenvectors:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} \lambda_1 x \\ \lambda_2 y \end{bmatrix}$$

$$\begin{cases} (a-\lambda_1)x + by = 0 \\ cx + (d-\lambda_2)y = 0 \end{cases}$$

$$\lambda_1 = a, \lambda_2 = d$$

1D Heat Conduction

BC: (Left boundary) $T = T_0$

BC: (Right boundary) $T = T_1$

Central Difference:

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

2D Heat Conduction

BC: (Left boundary) $T = T_0$

BC: (Right boundary) $T = T_1$

Central Difference:

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

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

3D Heat Conduction

BC: (Left boundary) $T = T_0$

BC: (Right boundary) $T = T_1$

Central Difference:

$$u_{i+1,j,k} - 2u_{i,j,k} + u_{i-1,j,k} = \frac{\Delta x^2}{2} \frac{\partial^2 u}{\partial x^2}$$

$$u_{i,j+1,k} - 2u_{i,j,k} + u_{i,j-1,k} = \frac{\Delta y^2}{2} \frac{\partial^2 u}{\partial y^2}$$

$$u_{i,j,k+1} - 2u_{i,j,k} + u_{i,j,k-1} = \frac{\Delta z^2}{2} \frac{\partial^2 u}{\partial z^2}$$

5th Rank of A Matrix

Central Difference:

$$u_{i+2} - 4u_{i+1} + 6u_i - 4u_{i-1} + u_{i-2} = \frac{\Delta x^2}{12} \frac{\partial^2 u}{\partial x^2}$$

Left Boundary BC:

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

[A] MATRIX:

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

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

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

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

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

5th Rank:

Centered Finite-Difference:

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

$$f(x) = \frac{f(x+\Delta x) + 3f(x) - 3f(x-\Delta x) + f(x-\Delta x)}{12\Delta x}$$

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Daniel F McAuley



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 - The Rise of Digital Reading Numerical Methods For Engineers
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods For Engineers
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Methods For Engineers
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods For Engineers
 - Personalized Recommendations
 - Numerical Methods For Engineers User Reviews and Ratings
 - Numerical Methods For Engineers and Bestseller Lists
5. Accessing Numerical Methods For Engineers Free and Paid eBooks

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 - Numerical Methods For Engineers Budget-Friendly Options
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 - Numerical Methods For Engineers Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Methods For Engineers
 - Highlighting and Note-Taking Numerical Methods For Engineers
 - Interactive Elements Numerical Methods For Engineers
 8. Staying Engaged with Numerical Methods For Engineers
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Methods For Engineers
 9. Balancing eBooks and Physical Books Numerical Methods For Engineers
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods For Engineers
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Numerical Methods For Engineers
 - Setting Reading Goals Numerical Methods For Engineers
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Numerical Methods For Engineers
 - Fact-Checking eBook Content of Numerical Methods For Engineers
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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completion ensure that your plan includes breaks and contingencies to make up for unexpected interruptions