

NUMERICAL METHODS

✓ KAPIT

EXAM 1/10/17 Score 88.5%

LEAST SQUARES REGRESSION

MINIMIZES THE SUM OF THE SQUARES OF THE RESIDUAL ERROR

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

$$a_1 = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2}$$

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

STANDARD ERROR:

$$S_{\text{E}} = \sqrt{\frac{\sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2}{n-2}}$$

STANDARD DEVIATION:

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

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

$$\bar{x} = \frac{1}{n} \sum x_i$$

$$\bar{y} = \frac{1}{n} \sum y_i$$

POLYNOMIAL QUADRATIC REGRESSION:

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

MINIMIZES THE SUM OF THE RESIDUALS

$$\sum_{i=1}^n a_i x_i = 0$$

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

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

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

COEFFICIENT OF DETERMINATION:

$$R^2 = \frac{S_y^2}{S_x^2}$$

DATA POINTS: $\frac{S_y^2}{S_x^2}$ COEFFICIENT OF DETERMINATION

$$R^2 = \frac{S_y^2}{S_x^2}$$

PDE'S

FINITE DIFFERENCE METHOD:



TEMPERATURE

DISCRETIZATION:

TIME DISCRETIZATION:

SPACE DISCRETIZATION:

CENTRAL DIFFERENCE

TOP:

$u_{i+1,j} = \frac{u_i(x_{i+1,j}) - 2u_i(x_{i,j}) + u_i(x_{i-1,j})}{\Delta x^2}$

TOP-LEFT:

$u_{i+1,j+1} = \frac{u_i(x_{i+1,j+1}) - 2u_i(x_{i,j+1}) + u_i(x_{i-1,j+1})}{\Delta x^2}$

TOP-RIGHT:

$u_{i+1,j-1} = \frac{u_i(x_{i+1,j-1}) - 2u_i(x_{i,j-1}) + u_i(x_{i-1,j-1})}{\Delta x^2}$

CENTRAL DIFFERENCE

TOP:

$u_{i+1,j} = u_{i+1,j} + u_{i,j-1} - 2u_{i,j}$

TOP-LEFT:

$u_{i+1,j+1} = u_{i+1,j+1} + u_{i,j} - 2u_{i,j+1}$

TOP-RIGHT:

$u_{i+1,j-1} = u_{i+1,j-1} + u_{i,j+1} - 2u_{i,j-1}$

CENTRAL DIFFERENCE

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TOP-LEFT:

$u_{i+1,j+1} = u_{i+1,j+1} +$

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