

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/14 / 2022 / 20.00%

LEAST SQUARES REGRESSION

Goal: minimize the sum of the square of the residual (error).

Residual = $y_i - \hat{y}_i$

Sum of squares = $\sum (y_i - \hat{y}_i)^2$

Minimize: $\sum (y_i - \hat{y}_i)^2$

$$S_0 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)^2$$

POLYNOMIAL QUADRATIC REGRESSION

Goal: minimize the sum of the square of the residual (error).

Residual = $y_i - \hat{y}_i$

Sum of squares = $\sum (y_i - \hat{y}_i)^2$

Minimize: $\sum (y_i - \hat{y}_i)^2$

$$S_0 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

Take derivative of S_0 to find minimum

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

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

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

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

COEFFICIENT OF DIFFERENTIATION

$$S_0 = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

data points

Adjusted coefficient

Adjusted coefficient

Adjusted coefficient

Adjusted coefficient

Adjusted coefficient

Adjusted coefficient

Adjusted coefficient

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STANDARD ERROR

$$S_y = \sqrt{\frac{\sum y_i^2}{n-2}} \quad S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-2}}$$

STANDARD DEVIATION

$$S_y = \sqrt{\frac{\sum y_i^2}{n-1}} \quad S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}}$$

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

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

$$a_2 = \frac{\sum (x_i - \bar{x})^2 (y_i - \bar{y})}{\sum (x_i - \bar{x})^4}$$

$$a_3 = \frac{\sum (x_i - \bar{x})^3 (y_i - \bar{y})}{\sum (x_i - \bar{x})^6}$$

$$a_4 = \frac{\sum (x_i - \bar{x})^4 (y_i - \bar{y})}{\sum (x_i - \bar{x})^8}$$

$$a_5 = \frac{\sum (x_i - \bar{x})^5 (y_i - \bar{y})}{\sum (x_i - \bar{x})^{10}}$$

$$a_6 = \frac{\sum (x_i - \bar{x})^6 (y_i - \bar{y})}{\sum (x_i - \bar{x})^{12}}$$

$$a_7 = \frac{\sum (x_i - \bar{x})^7 (y_i - \bar{y})}{\sum (x_i - \bar{x})^{14}}$$

$$a_8 = \frac{\sum (x_i - \bar{x})^8 (y_i - \bar{y})}{\sum (x_i - \bar{x})^{16}}$$

$$a_9 = \frac{\sum (x_i - \bar{x})^9 (y_i - \bar{y})}{\sum (x_i - \bar{x})^{18}}$$

$$a_{10} = \frac{\sum (x_i - \bar{x})^{10} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{20}}$$

$$a_{11} = \frac{\sum (x_i - \bar{x})^{11} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{22}}$$

$$a_{12} = \frac{\sum (x_i - \bar{x})^{12} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{24}}$$

$$a_{13} = \frac{\sum (x_i - \bar{x})^{13} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{26}}$$

$$a_{14} = \frac{\sum (x_i - \bar{x})^{14} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{28}}$$

$$a_{15} = \frac{\sum (x_i - \bar{x})^{15} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{30}}$$

$$a_{16} = \frac{\sum (x_i - \bar{x})^{16} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{32}}$$

$$a_{17} = \frac{\sum (x_i - \bar{x})^{17} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{34}}$$

$$a_{18} = \frac{\sum (x_i - \bar{x})^{18} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{36}}$$

$$a_{19} = \frac{\sum (x_i - \bar{x})^{19} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{38}}$$

$$a_{20} = \frac{\sum (x_i - \bar{x})^{20} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{40}}$$

$$a_{21} = \frac{\sum (x_i - \bar{x})^{21} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{42}}$$

$$a_{22} = \frac{\sum (x_i - \bar{x})^{22} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{44}}$$

$$a_{23} = \frac{\sum (x_i - \bar{x})^{23} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{46}}$$

$$a_{24} = \frac{\sum (x_i - \bar{x})^{24} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{48}}$$

$$a_{25} = \frac{\sum (x_i - \bar{x})^{25} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{50}}$$

$$a_{26} = \frac{\sum (x_i - \bar{x})^{26} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{52}}$$

$$a_{27} = \frac{\sum (x_i - \bar{x})^{27} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{54}}$$

$$a_{28} = \frac{\sum (x_i - \bar{x})^{28} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{56}}$$

$$a_{29} = \frac{\sum (x_i - \bar{x})^{29} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{58}}$$

$$a_{30} = \frac{\sum (x_i - \bar{x})^{30} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{60}}$$

$$a_{31} = \frac{\sum (x_i - \bar{x})^{31} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{62}}$$

$$a_{32} = \frac{\sum (x_i - \bar{x})^{32} (y_i - \bar{y})}{\sum (x_i - \bar{x})^{64}}$$

INTERPOLATION

USE A POLYNOMIAL FIT

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