NUMERICAL METHODS

LEAST SQUARES SCORE (SSR)

GOAL: MINIMIZE THE SUM OF THE SQUARE OF THE RESIDUAL ERRORS

$$S_r = \sum e_i^2 = \sum (y_i - a_0 - a_1 x_i)^2$$

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

$$a_0 = \frac{\sum y_i}{n}, \quad a_1 = \frac{\sum x_i}{n} \Rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

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

POLYNOMIAL / QUADRATIC REGRESSION:

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

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

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

$$\frac{\partial S_r}{\partial a_2} = -2(\sum y_i x_i^2 - \sum a_0 x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0 \Rightarrow [A][X] = [B]$$

$$\sum a_i = a_0 n$$

$$S_{y/x} = \sqrt{\frac{S_r}{n-1}}$$

COEFFICIENT OF DETERMINATION
$$r^2 = \frac{S_t - S_r}{S_t}$$

STANDARD ERROR:

$$S_y = \sqrt{\frac{S_t}{n-1}} \qquad S_{y/x} = \sqrt{\frac{\sum(y_i - y^{(i)})^2}{n-2}}$$

STAND DEVIATION:

$$S_y = \sqrt{\frac{S_t}{n-1}} \qquad S_y = \sqrt{\frac{\sum(y_i - \bar{y})^2}{n-1}}$$

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

INTERPOLATION

USE A POLYNOMIAL FIT:

DEGREE 1	DEGREE 2	DEGREE n
2 PTS	3 POINTS	n+1 PTS

$$f_n(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_n x^n$$

ORDER | TURNS
n = 1 | 0
n = 2 | 1
n = 3 | 2
n = n | n-1

SPLINES:
$$m_i = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i}$$

ODE'S

EULER'S METHOD:
$$\frac{dy}{dx} = f(x,y) \qquad y_{i+1} = y_i + f(x_i, y_i) h$$

HEUN'S METHOD:
$$\frac{dy}{dx} = f(x,y)$$
$$x_{i+1} = y_i + f(x_i, y_i) \Delta x$$
$$\frac{dy_i}{dx} = y_i' = f(x_i, y_i)$$
$$\frac{dy_{i+1}}{dx} = y_{i+1}' = f(x_{i+1}, y_{i+1})$$
$$y = \frac{y_i + y_{i+1}}{2}, \quad \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^*)}{2}$$
$$y_{i+1} = y_i + \frac{f(x_i, y_i) + f(x_{i+1}, y_{i+1}^*)}{2} \Delta x$$

TAYLOR SERIES:
$$y(x + \Delta x) = y(x) + \frac{dy}{dx}(x_0) \Delta x$$
$$y(x + \Delta x) = y(x) + f(x_0) \Delta x$$

CLASSIC 4TH ORDER RUNGE-KUTTA:
$$y_{i+1} = y_i + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4)\Delta x$$
$$k_1 = f(x_i, y_i)$$
$$k_2 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_1 \Delta x)$$
$$k_3 = f(x_i + \tfrac{1}{2}\Delta x, \; y_i + \tfrac{1}{2}k_2 \Delta x)$$
$$k_4 = f(x_i + \Delta x, \; y_i + k_3 \Delta x)$$

DORMAND PRINCE RUNGE-KUTTA
$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$
$$y_{i+1} = y_i + \Delta x \sum a_i k_i$$

EIGEN VALUES

λ = EIGEN VALUE

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad - bc}\begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$[X] = \frac{1}{ad - bc}\begin{bmatrix} d & -b \\ -c & a \end{bmatrix}[B]$$

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

PDE'S

FINITE DIFFERENCE METHOD:

CENTRAL DIFFERENCE:
$$u_{xx}(x,y) = \frac{u(x - \Delta x, y) - 2u(x,y) + u(x + \Delta x, y)}{\Delta x^2}$$
$$u_{yy}(x,y) = \frac{u(x, y - \Delta y) - 2u(x,y) + u(x, y + \Delta y)}{\Delta y^2}$$

DERIVED HEAT EQN:
$$u_t = k(u_{xx} + u_{yy}) + q$$

[A] MATRIX:
LEFT:
$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x \bar{q}_0$$
$$-2u_{i,j} + 4u_{i,j} - u_{i,j-1} - u_{i,j+1} = -2\Delta x \bar{q}_0$$
BOTTOM:
$$-2u_{i,j} - u_{i-1,j} + 4u_{i,j} - 2u_{i,j+1} = -2\Delta x \bar{q}_0$$
TOP:
$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x \bar{q}_0$$

NEUMANN:

BC:
- TEMP DERIVATIVE KNOWN ON BOUNDARY

CENTRAL DIFFERENCE:
$$\frac{\partial u}{\partial x} = q_0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$
$$\frac{\partial u}{\partial y} = q_0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$

RIGHT NEUMANN B.C
$$\frac{\partial u}{\partial x} = q_0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$
$$u_{i+1,j} = u_{i-1,j} + 2\Delta x \bar{q}_0$$

BOTTOM NEUMANN B.C
$$\frac{\partial u}{\partial y} = q_0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$
$$u_{i,j-1} = u_{i,j+1} - 2\Delta x \bar{q}_0$$

TOP NEUMANN BC
$$\frac{\partial u}{\partial y} = q_0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta x}$$
$$u_{i,j+1} = u_{i,j-1} + 2\Delta x \bar{q}_0$$

LEFT NEUMANN B.C
$$u_{i-1,j} = u_{i+1,j} - 2\Delta x \bar{q}_0$$

MISC EQN'S:
CENTERED FINITE DIVIDED DIFFERENCE:
FIRST:
$$f'(x_i) = \frac{f(x_{i+1}) - f(x_{i-1})}{2h}$$
$$f'(x_i) = \frac{-f(x_{i+2}) + 8f(x_{i+1}) - 8f(x_{i-1}) + f(x_{i-2})}{12h}$$

Numerical Methods Numerical Methods

Joe D. Hoffman,Steven Frankel

Numerical Methods Numerical Methods:

Numerical Methods with Worked Examples Chris Woodford,C. Woodford,Chris Phillips,1997-08-31 This book is for students following a module in numerical methods numerical techniques or numerical analysis It approaches the subject from a pragmatic viewpoint appropriate for the modern student The theory is kept to a minimum commensurate with comprehensive coverage of the subject and it contains abundant worked examples which provide easy understanding through a clear and concise theoretical treatment *Numerical Methods that Work* Forman S. Acton,1990 A commonsense approach to numerical algorithms for the solution of equations **Numerical Methods** M. K. Jain,Satteluri R. K. Iyengar,R. K. Jain,2007 Is An Outline Series Containing Brief Text Of Numerical Solution Of Transcendental And Polynomial Equations System Of Linear Algebraic Equations And Eigenvalue Problems Interpolation And Approximation Differentiation And Integration Ordinary Differential Equations And Complete Solutions To About 300 Problems Most Of These Problems Are Given As Unsolved Problems In The Authors Earlier Book User Friendly Turbo Pascal Programs For Commonly Used Numerical Methods Are Given In The Appendix This Book Can Be Used As A Text Help Book Both By Teachers And Students

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