

NUMERICAL METHODS

Dr. KARITY

EXAM 1/10/17 Score 88.5%

LEAST SQUARES REGRESSION

MINIMIZES THE SUM OF THE SQUARES OF THE RESIDUAL ERROR

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

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

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

$$a_0 = \frac{\sum_{i=1}^n y_i}{n} \rightarrow a_0 = \bar{y} - a_1 \bar{x}$$

POLYNOMIAL REGRESSION

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

MINIMIZES THE SUM OF THE SQUARES OF THE RESIDUAL ERROR

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

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

$$\frac{\partial S_{\text{min}}}{\partial a_1} = -2(\sum y_i x_i - \sum a_1 x_i^2 - a_2 \sum x_i^3) = 0$$

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

$$\begin{bmatrix} \sum x_i & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^4 & \sum x_i^5 \\ \sum x_i^3 & \sum x_i^5 & \sum x_i^6 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix} \rightarrow \text{COEFFICIENT OF DETERMINATION}$$

PDE'S

FINITE DIFFERENCE METHOD

$$\begin{array}{cccccc} & & & & & \\ & \bullet & \bullet & \bullet & \bullet & \bullet \\ & \bullet & \bullet & \bullet & \bullet & \bullet \\ & \bullet & \bullet & \bullet & \bullet & \bullet \\ & \bullet & \bullet & \bullet & \bullet & \bullet \\ & \bullet & \bullet & \bullet & \bullet & \bullet \end{array}$$

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