MthSc 365 - Numerical methods for engineers Cheat sheet - Final exam, December 12, 2011

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LUP decomposition.

$$A = \begin{bmatrix} 1 & \mathbf{0} \\ \mathbf{v}/a_{11} I \end{bmatrix} \begin{bmatrix} a_{11} & \mathbf{w}^{\top} \\ \mathbf{0} & A' - \mathbf{v}\mathbf{w}^{\top}/a_{11} \end{bmatrix}$$

$$= \begin{bmatrix} 1 & \mathbf{0} \\ \mathbf{v}/a_{11} I \end{bmatrix} \begin{bmatrix} a_{11} & \mathbf{w}^{\top} \\ \mathbf{0} & L'U' \end{bmatrix}$$

$$= \begin{bmatrix} 1 & \mathbf{0} \\ \mathbf{v}/a_{11} L' \end{bmatrix} \begin{bmatrix} a_{11} & \mathbf{w}^{\top} \\ \mathbf{0} & U' \end{bmatrix}$$

Norms. For a vector $\mathbf{v} \in \mathbb{R}^n$,

$$||\mathbf{v}||_{\ell} = (\sum_{i=1}^{n} |v_i|^{\ell})^{\frac{1}{2}}$$

is a norm for any $\ell \geq 1$.

- ℓ = 1; 1-norm, $||\mathbf{v}||_1 = \sum_{i=1}^n |v_i|$ ℓ = 2; Euclidean or 2-norm, $||\mathbf{v}||_2 = \sqrt{\sum_{i=1}^n (v_i)^2}$ ℓ = + ∞ ; ∞ -norm, $||\mathbf{v}||_{\infty} = \max_{i=1}^n |v_i|$

For a matrix $M \in \mathbb{R}^{m \times m}$

$$\ell = 1$$
 (1-norm) $||A||_1 = \max_{j=1}^{n} \sum_{i=1}^{n} |a_{ij}|$
 $\ell = +\infty$ (∞ -norm) $||A||_{\infty} = \max_{i=1}^{n} \sum_{j=1}^{n} |a_{ij}|$

Diagonally dominant matrices.

$$|a_{ii}| > \sum_{j \in \{1,2,\dots,n\} \setminus \{i\}} |a_{ij}|$$

Eigenvalues, eigenvectors. If a scalar λ and an nvector u provide a solution to the equation

$$Am = \lambda m$$

then A is an eigenvalue of A and u is the eigenvector associated with eigenvalue λ . The quantity $\det(A - \lambda I)$, i.e., the determinant of A - M, is the characteristic polymornial of A.

Householder matrices. For any n-vector v \neq 0, an Householder matrix has the form

$$H = I - \frac{2}{||\mathbf{v}||_2^2} \mathbf{v} \mathbf{v}^T$$
.

Normal Equations.

$$A^{\top}A(\mathbf{p}, q)^{\top} = A^{\top}\mathbf{b}$$

Lagrange interpolating polynomials.

$$y = \sum_{i=1}^{m} \left(\prod_{j \neq i} \frac{x - x_j}{x_i - x_j} \right) y_i$$

Numerical derivation.

$$f'(x_i) \approx \frac{f(x_{i+1}) - f(x_i)}{f(x_i) - f(x_{i-1})},$$

 $f'(x_i) \approx \frac{f(x_i) - f(x_{i-1})}{f(x_{i+1}) - f(x_{i-1})},$
 $f'(x_i) \approx \frac{f(x_{i+1}) - f(x_{i-1})}{-3f(x_i) - f(x_{i-1}) - f(x_{i+2})},$
 $f''(x_i) \approx \frac{f(x_{i-1}) - 2f(x_i)}{f(x_{i-1}) + f(x_{i+2})}.$

Numerical integration.

$$\begin{split} & \int_{0}^{b} f(x) dx \approx \sum_{k=1}^{N} f(x_{k})(x_{k+1} - x_{k}). \\ & \int_{0}^{a} f(x) dx \approx \sum_{k=1}^{N} f(x_{k+1})(x_{k+1} - x_{k}). \\ & \int_{0}^{b} f(x) dx \approx \sum_{k=1}^{N} f\left(\frac{x_{k+1} + x_{k}}{2}\right)(x_{k+1} - x_{k}). \\ & \int_{0}^{b} f(x) dx \approx \sum_{k=1}^{N} \int_{x_{k}}^{x_{k+1}} \left(f(x_{k}) + \frac{f(x_{k+1}) - f(x_{k})}{x_{k+1} - x_{k}}(x - x_{k})\right) dx. \\ & \int_{0}^{b} f(x) dx \approx \sum_{k=1}^{N} \frac{b}{3} \left(f(x_{k}) + 4f\left(\frac{x_{k} + x_{k+1}}{2}\right) + f(x_{k+1})\right) \end{split}$$

Gauss quadrature.

$$\begin{array}{ll} (C_1,C_2)=(1,1); & (x_1,x_2)=(-\frac{1}{\sqrt{3}},\frac{1}{\sqrt{3}}) \\ (C_1,C_2,C_3)=\left(\frac{2}{3},\frac{2}{3},\frac{2}{3}\right); & (x_1,x_2,x_3)=\left(-\sqrt{\frac{2}{3}},0,\sqrt{\frac{2}{3}}\right) \end{array}$$

Richardson's formula.

$$I(f) \approx \frac{I_{h_1}(f) - \left(\frac{h_2}{h_2}\right)^2 I_{h_2}(f)}{1 - \left(\frac{h_2}{h_2}\right)^2}$$

Romberg's methods.

$$I_{i,j} = \frac{4^{j-1}I_{i+1,j-1} - I_{i,j-1}}{4^{j-1} - 1}$$

Euler's methods.

$$g_{i+1} = y_i + \text{SLOPE} \cdot h$$

 $\text{SLOPE} = f(x_i, y_i)$
 $\text{SLOPE} = f(x_{i+1}, y_{i+1})$
 $\text{SLOPE} = \frac{f(x_{i+1}, y_{i+1})}{f(x_{i+1}, y_{i+1})}$

Runge-Kutta methods.

SLOPE
$$c_1K_1 + c_2K_2 + \cdots + c_pK_p,$$

$$c_1K_1 + c_2K_2;$$
Modified Euler's:
$$K_1 = f(x_i, y_i), K_2 = f(x_i + h, y_i + K_1h);$$

$$c_1 = c_2 = \frac{1}{2}a_2 = 1, b_{21} = 1$$
Midpoint Euler's:
$$K_1 = f(x_i, y_i), K_2 = f(x_i + \frac{1}{2}h, y_i + \frac{1}{2}K_1h);$$

$$c_1 = 0, c_2 = 1, a_2 = \frac{1}{2}, b_{21} = \frac{1}{2}$$
SLOPE
$$= c_1K_1 + c_2K_2 + c_2K_2$$

$$K_1 = f(x_i, y_i)$$

$$K_2 = f(x_i + a_2h, y_i + b_{21}K_1h)$$

$$K_3 = f(x_i + a_3h, y_i + b_{31}K_1h + b_{32}K_2h)$$

$$(c_1, c_2, c_3) = (\frac{1}{6}, \frac{1}{6}, \frac{1}{6})$$

$$a_2 = \frac{1}{2}, a_3 = 1; b_{21} = \frac{1}{2}, b_{31} = -1, b_{32} = 2$$

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