

# Summary of Numerical Methods

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Roots and Optimization

Roots: Solve for  $x$  so that  $f(x) = 0$   
Optimization: Solve for  $x$  so that  
 $f(x) = 0$

Linear Algebraic Equations

Given values of  $a$  and  $b$ , solve for  $x$ .

$$a_{11}x_1 + a_{12}x_2 = b_1$$

$$a_{21}x_1 + a_{22}x_2 = b_2$$

Curve Fitting

Regression is used where there is a significant degree of error  
Interpolation is used where there are relatively error-free data points.

Integration and Differentiation

Integration: Find the area under the curve  
Differentiation: Find the slope of the curve

Differential Equations

$$\text{Given } \frac{dy}{dt} \approx \frac{\Delta y}{\Delta t} = f(t, y)$$

Solve for  $y$  as a function of  $t$

$$y_{i+1} = y_i + f(t_i, y_i)\Delta t$$