

Playground

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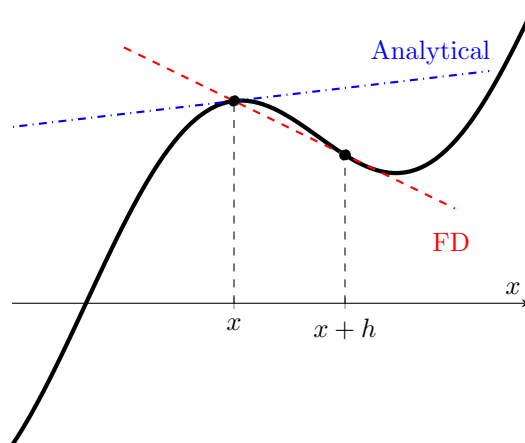


Figure 1: Forward Finite Difference

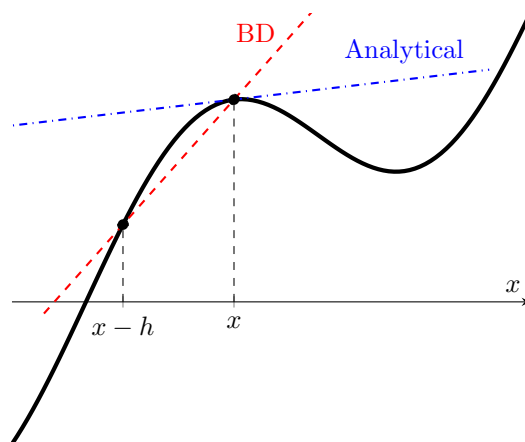


Figure 2: Backward Finite Difference

Algorithm 1: Hill Climbing Algorithm

Data: x_i
Result: $x_n \leftarrow$ last solution candidate
 $x_0 \leftarrow$ starting solution candidate;
for $i \in \{0, \dots, n\}$ **do**
 $x_{\text{neighbor}} \leftarrow$ select best neighbor from x_i neighborhood;
 $\Delta \text{cost} \leftarrow$ compute cost difference between x_{neighbor} and x_i ;
 if $\text{cost}(x_{\text{neighbor}})$ is better than $\text{cost}(x_i)$ **then**
 Accept $x_{i+1} \leftarrow x_i$;
 else if $\text{cost}(x_{\text{neighbor}})$ is worse than $\text{cost}(x_i)$ **then**
 Terminate Search;
end

Algorithm 2: Simulated Annealing Algorithm

Data: T_i, x_i
Result: $x_n \leftarrow$ last solution candidate
 $T_0 \leftarrow$ initial temperature of cooling schedule;
 $x_0 \leftarrow$ starting solution candidate;
for $i \in \{0, \dots, n\}$ **do**
 $x_{\text{neighbor}} \leftarrow$ randomly sample a neighbor from x_i neighborhood
 using uniform distribution;
 $\Delta \text{cost} \leftarrow$ compute cost difference between x_{neighbor} and x_i ;
 if $\text{cost}(x_{\text{neighbor}})$ is better than $\text{cost}(x_i)$ **then**
 Accept $x_{i+1} \leftarrow x_i$;
 else if $\text{cost}(x_{\text{neighbor}})$ is worse than $\text{cost}(x_i)$ **then**
 if probability $e^{-\Delta \text{cost} / T_i}$ **then**
 Accept $x_{i+1} \leftarrow x_i$;
 else
 Reject Do nothing;
 end
end

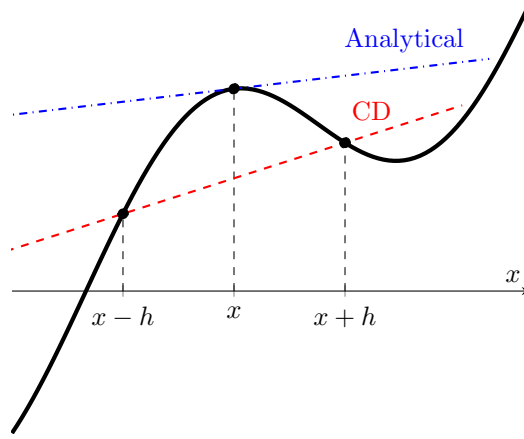


Figure 3: Central Finite Difference

Assumptions	
Steady & Fully developed $\Rightarrow 1$	$\frac{\partial}{\partial t} = 0$, $\frac{\partial}{\partial x} = 0$
No-Slip Condition $\Rightarrow 2$	$\mathbf{u}(x, 0) = \mathbf{0}$, $\mathbf{u}(x, d) = \begin{bmatrix} U \\ 0 \end{bmatrix}$
Constant Pressure $\Rightarrow 3$	$\frac{\partial p}{\partial x} = 0$, $\frac{\partial p}{\partial y} = 0$
Newtonian Fluid	constant viscosity (ν)
Incompressible	constant density (ρ)
Laminar & Purely axial	$v = 0$

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Steady & Fully developed $\Rightarrow 1$	$\frac{\partial}{\partial t} = 0$, $\frac{\partial}{\partial x} = 0$
No-Slip Condition $\Rightarrow 2$	$\mathbf{u}(x, 0) = \mathbf{0}$, $\mathbf{u}(x, d) = \mathbf{0}$
Constant Pressure $\Rightarrow 3$	$\frac{\partial p}{\partial x} = -G$, $\frac{\partial p}{\partial y} = 0$
Newtonian Fluid	constant viscosity (ν)
Incompressible	constant density (ρ)
Laminar & Purely axial	$v = 0$

Assumptions	
Steady & Fully developed $\Rightarrow 1$	$\frac{\partial}{\partial t} = 0$, $\frac{\partial}{\partial x} = 0$
No-Slip Condition $\Rightarrow 2$	$\mathbf{u}(x, y, z) = \mathbf{0} \iff \sqrt{y^2 + z^2} = R$
Constant Pressure $\Rightarrow 3$	$\frac{\partial p}{\partial x} = -G$, $\frac{\partial p}{\partial y} = 0$, $\frac{\partial p}{\partial z} = 0$
Newtonian Fluid	constant viscosity (ν)
Incompressible	constant density (ρ)
Laminar & Purely axial	$v = 0$, $w = 0$

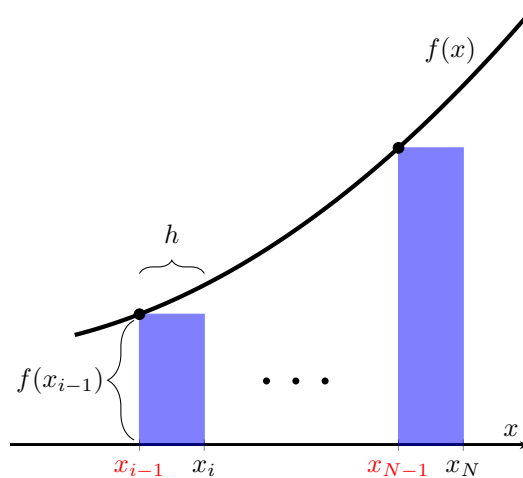


Figure 4: Rectangle Method Left Point Rule

References

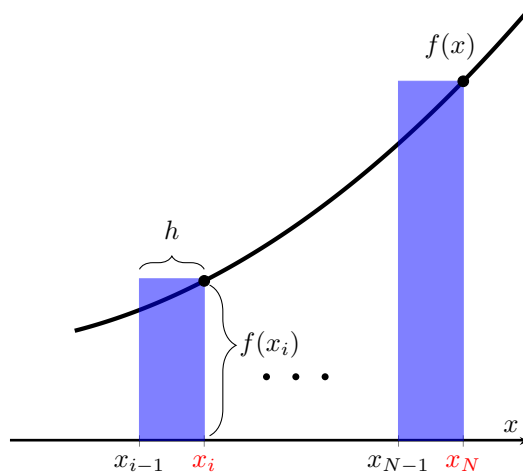


Figure 5: Rectangle Method Right Point Rule

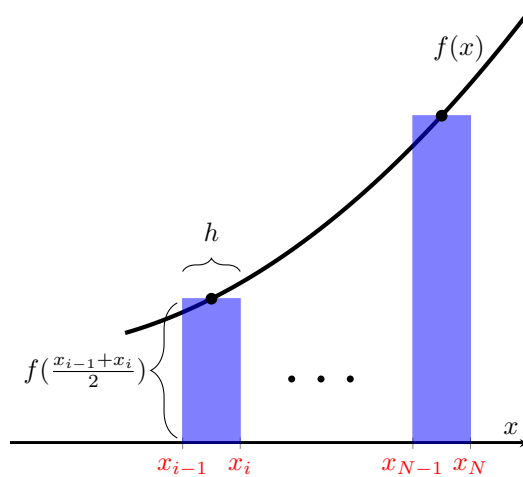


Figure 6: Rectangle Method Midpoint Rule

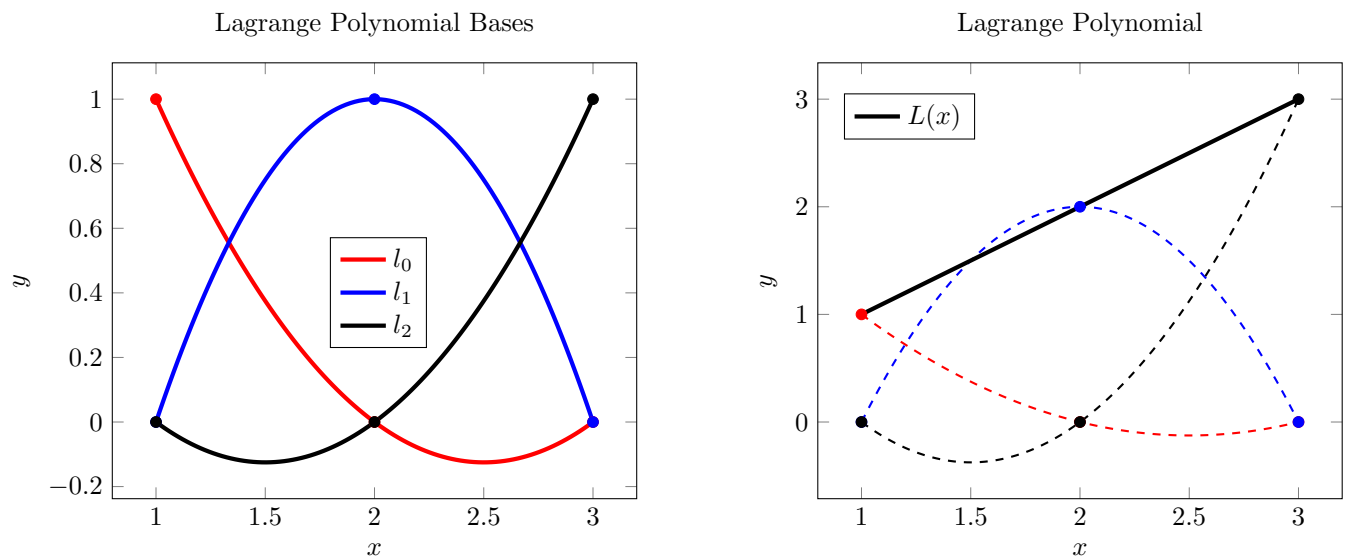


Figure 7: Lagrange Polynomial and its Bases

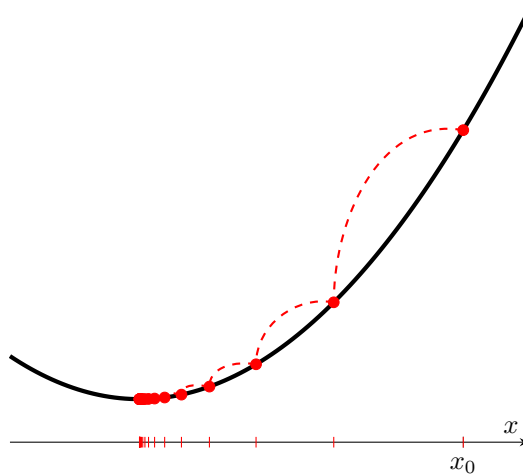


Figure 8: Gradient Decent Steps

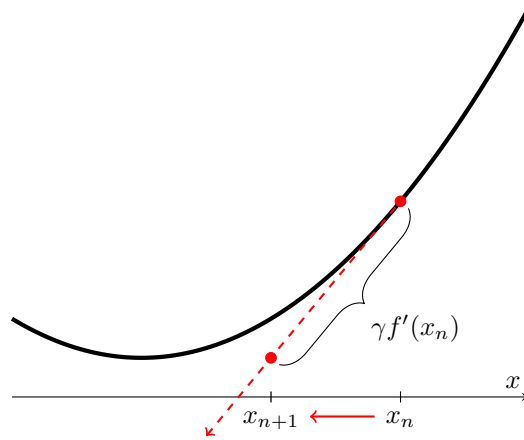


Figure 9: Gradient Decent Step

Neighbor Selection at Iteration (i)

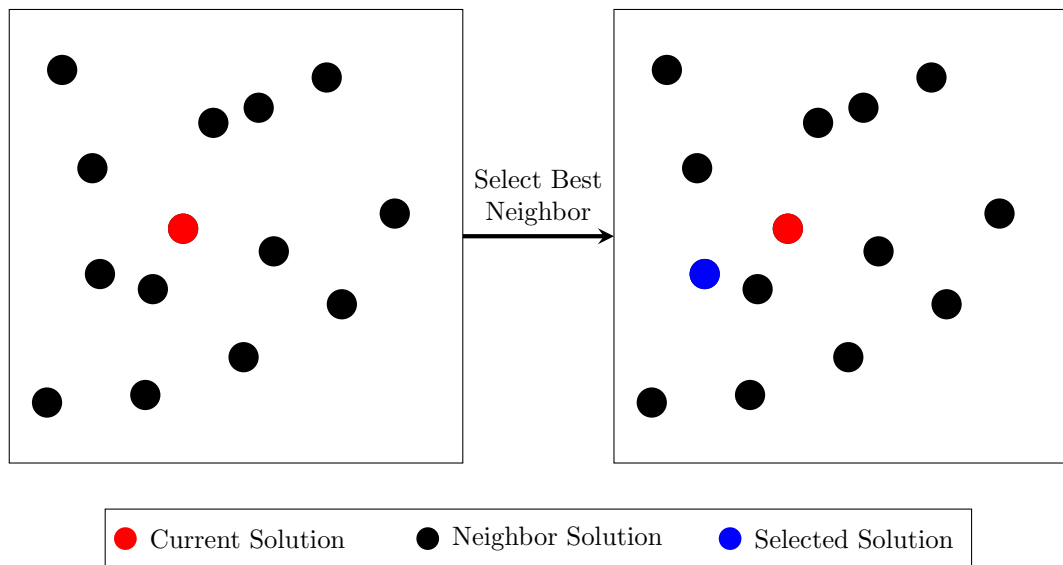


Figure 10: Hill Climbing Neighbor Selection

Neighbor Selection at Iteration (i)

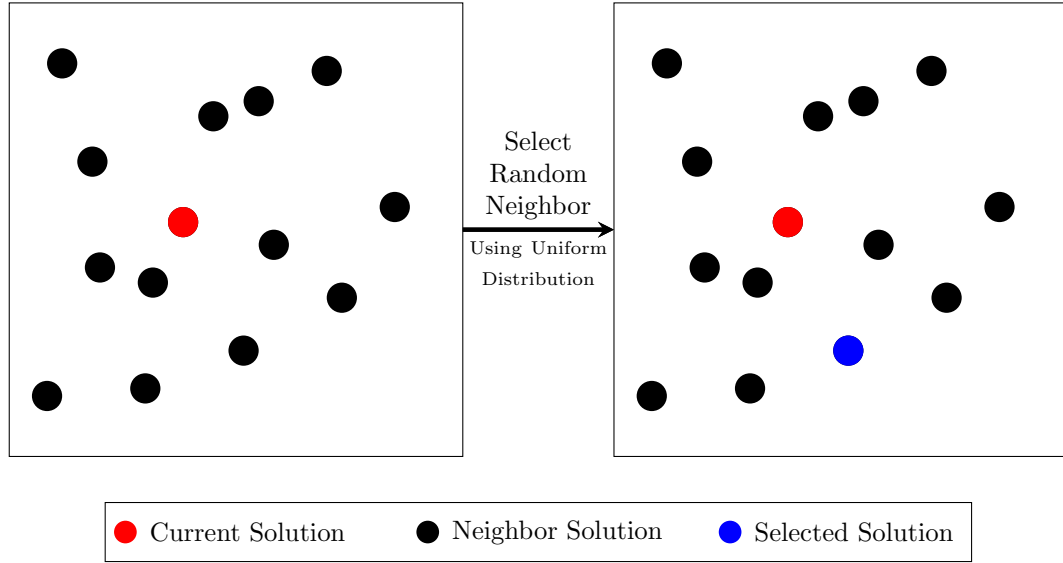


Figure 11: Simulated Annealing Neighbor Selection

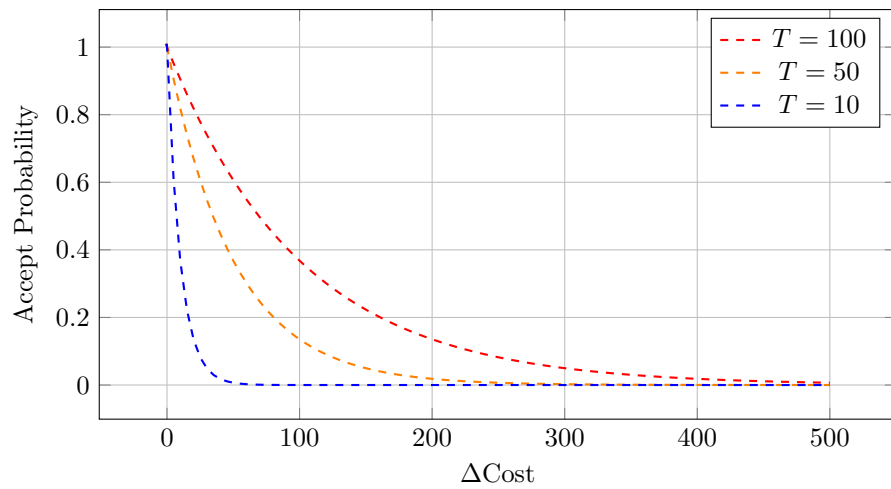


Figure 12: Simulated Annealing Temperature

Evolutionary Process at Generation (i)

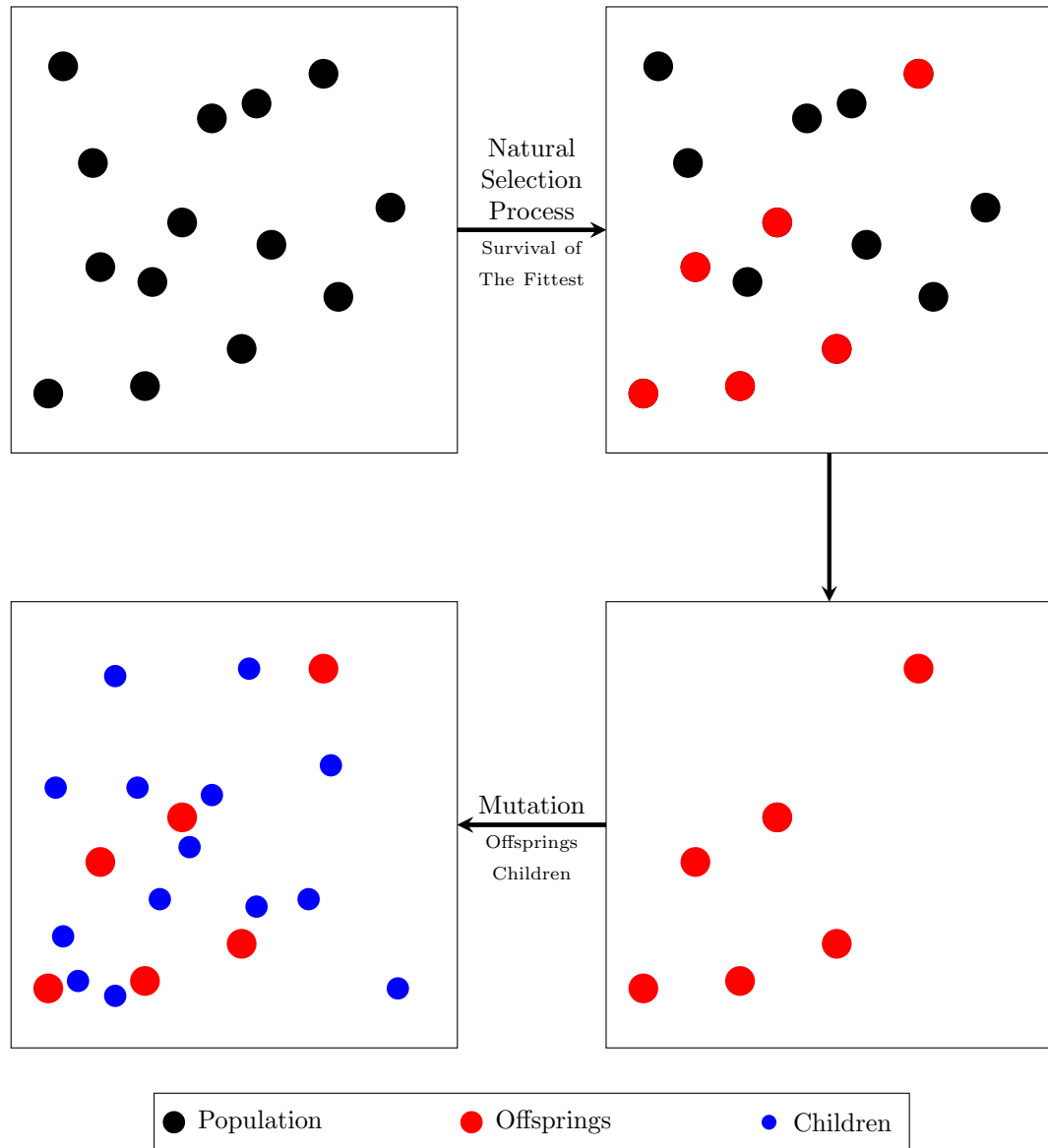


Figure 13: Evolutionary Process in Evolutionary Strategies Algorithm

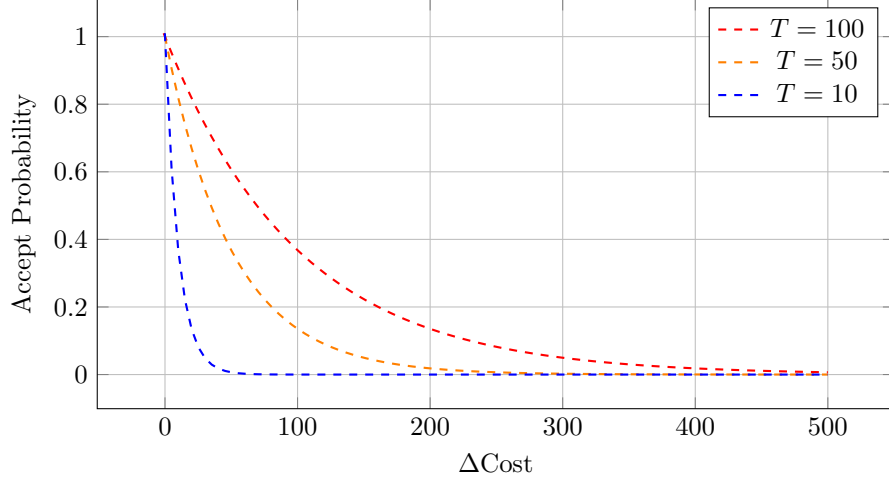


Figure 14: Simulated Annealing Temperature

Algorithm 3: Simulated Annealing Algorithm

Data: T_i, x_i

Result: $x_n \leftarrow$ last solution candidate

$T_0 \leftarrow$ initial temperature of cooling schedule;

$x_0 \leftarrow$ starting solution candidate;

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for  $i \in \{0, \dots, n\}$  do
     $x_{\text{neighbor}} \leftarrow$  randomly sample a neighbor from  $x_i$  neighborhood
        using uniform distribution;
     $\Delta \text{cost} \leftarrow$  compute cost difference between  $x_{\text{neighbor}}$  and  $x_i$ ;
    if  $\text{cost}(x_{\text{neighbor}})$  is better than  $\text{cost}(x_i)$  then
        Accept  $x_{i+1} \leftarrow x_i$ ;
    else if  $\text{cost}(x_{\text{neighbor}})$  is worse than  $\text{cost}(x_i)$  then
        if probability  $e^{-\Delta \text{cost} / T_i}$  then
            Accept  $x_{i+1} \leftarrow x_i$ ;
        else
            Reject Do nothing;
        end
    end
end

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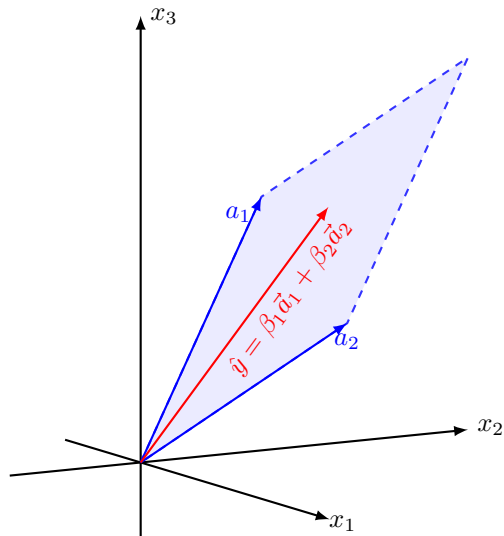


Figure 15: Least Square Problem - Linear combination of column vectors

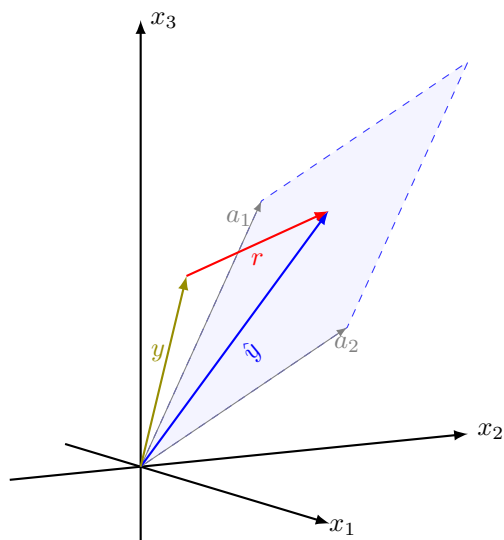


Figure 16: Least Square Problem

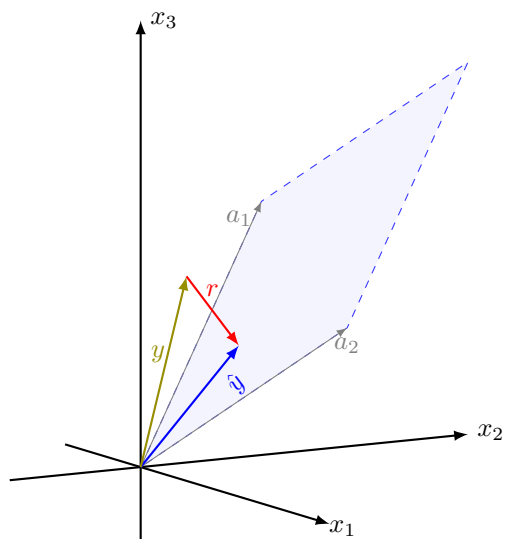


Figure 17: Least Square Problem