Lecture Module - Numerical Integration and Curve Fitting

ME3001 - Mechanical Engineering Analysis

Mechanical Engineering

Tennessee Technological University

Module 5 - Numerical Integration and Curve Fitting

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- Topic 1 - Overview and Motivation
- Topic 2 - Linear Regression
- Topic 3 - Polynomial Splines
- Topic 4 - Lagrange Polynomials

Topic 1 - Overview and Motivation

- Problem Definition
- Engineering Applications
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Problem Definition

What is curve fitting?

- various techniques to fit a curve or function to discrete data

- "Data is often given for discrete values along a continuum. However, you may require estimates at points between the discrete values" - Numerical Methods for Engineers, Chapra and Canale

- additional problem is to find a simpler form of a complicated function by fitting function to data sampled from original function

Problem Definition

Two General Approaches

- 1) Given data with random error, find a single curve that represents the overall trend of the data.

  - "Because any individual data point may be incorrect, we make no effort to intersect every point" - Numerical Methods for Engineers, Chapra and Canale

  - Common method is *regression* (LSR)

- 2) Given data assumed to be precise or specified, find a curve that directly passes through each data point

  - Known as *interpolation*, *extrapolation*

Engineering Applications

Example Applications in Engineering

- Calibration Curves, Sensors and Instrumentation
- Table Interpolation, Mechanics, Thermo, Statistics
- Velocity Profile Generation, Dynamics of Machinery, Robotics

Two General Problems

- Trend Analysis - predictions from dataset using interpolation polynomial or LSR
- Hypothesis Testing - compare predicted to measured data for model performance or selection

Topic 2 - Linear Regression

- Overview
- Fit Criteria
- Linear Least Squares
- MATLAB Example

Overview

Consider fitting a straight line to a dataset

$$(x_1, y_1), (x_2, y_2), ..., (x_n, y_n)$$

with a function

$$y = a_o + a_1$$

A value y can be defined in terms of the function with an error term e

$$y = a_0 + a_1 + e$$

This can be rearranged to show the **error** as

$$e = y - a_0 - a_1 x$$

The goal is to find the coefficients of a function that minimizes the error

Fit Criteria

To find the coefficents of the fit line, the minimization objective must be considered carefully. You might consider fitting a model that mimizes the error directly, but this will not work. The absolute value approach is also problematic.

- $\Sigma_{i=1}^{n} e_i = (y_i - a_0 - a_1 x_i)$
- $\Sigma_{i=1}^{n} |e_i| = |y_i - a_0 - a_1 x_i|$

To solve these issues, the common technique is to ________________ the error.

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

Linear Least Squares

To fit a straight line to the data, we must find the values a_o and a_1 that minimize the square of the error. First find the partial derivatives of the sqaured error and set these equal to zero

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

$$\frac{\delta S_r}{\delta a_0} = -2\Sigma\left(y_i - a_0 - a_1 x_i\right)$$

$$\frac{\delta S_r}{\delta a_1} = -2\Sigma\left[\left(y_i - a_0 - a_1 x_i\right) x_i\right]$$

$$0 = \Sigma y_i - \Sigma a_0 - \Sigma a_1 x_i$$

$$0 = \Sigma y_i x_i - \Sigma a_0 x_i - \Sigma a_i x_i^2$$

Linear Least Squares

Use $\Sigma a_0 = na_0$ and the resulting equations can be solved as a linear system in terms of the coefficients a_0, a_1, and number of data points n.

$$0 = \Sigma y_i - \Sigma a_0 - \Sigma a_1 x_i$$

$$0 = \Sigma y_i x_i - \Sigma a_0 x_i - \Sigma a_i x_i^2$$

This leads to the standard equations

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

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

This alternate form can be found by multipying by $1 = \frac{-1}{-1}$

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

$$a_0 = \frac{\Sigma x_i \Sigma x_i y_i - \Sigma x_i^2 \Sigma y_i}{(\Sigma x_i)^2 - n\Sigma x_i^2}$$

MATLAB Example

This standard technique is built into the MATLAB function *polyfit*. This function can also be used for higher order regression lines.

MATLAB Example

Topic 3 - Polynomial Splines

Topic 3 - Lagrange Polynomials