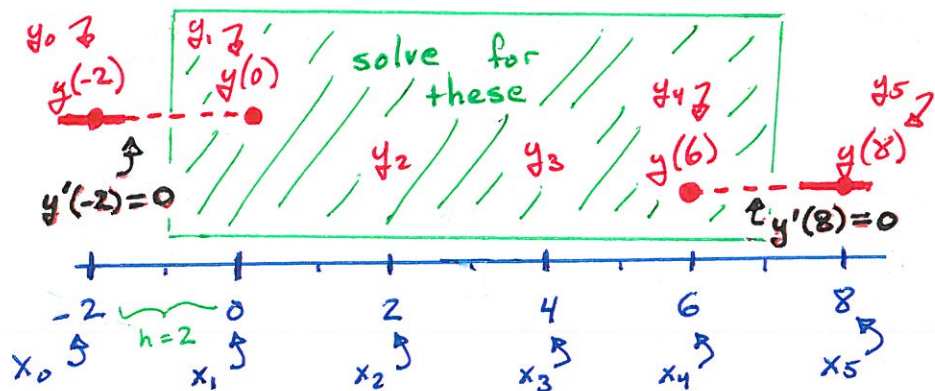


Discretize  $-y'' = x^2$  with  $\begin{cases} y'(-2) = 0 \\ y'(8) = 0 \end{cases} h=2.$

Note:  $h=2$ . This problem is silly.

Note: Boundary values involve derivatives!  
(This DE might not have a solution...)



Boundary conditions:

- $y'(-2) = 0 \implies \left\{ \begin{array}{l} \text{first two} \\ \text{y-values} \\ \text{are same} \end{array} \right\} \implies \boxed{y_0 = y_1}$
- $y'(8) = 0 \implies \left\{ \begin{array}{l} \text{last two} \\ \text{y-values} \\ \text{are same} \end{array} \right\} \implies \boxed{y_4 = y_5}$

Write equations at  $x_1, x_2, x_3, x_4$

$$\begin{cases} -\frac{1}{2}^2 (y_0 - 2y_1 + y_2) = 0^2 & (x_1 = 0) \\ -\frac{1}{2}^2 (y_1 - 2y_2 + y_3) = 2^2 & (x_2 = 2) \\ -\frac{1}{2}^2 (y_2 - 2y_3 + y_4) = 4^2 & (x_3 = 4) \\ -\frac{1}{2}^2 (y_3 - 2y_4 + y_5) = 6^2 & (x_4 = 6) \end{cases}$$

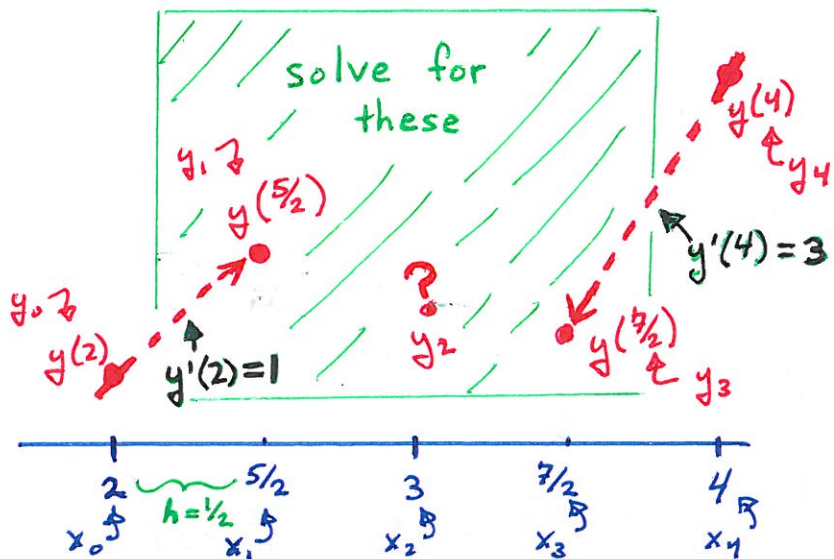
Simplify:

$$\begin{cases} \frac{1}{4}y_1 - \frac{1}{4}y_2 = 0 \\ -\frac{1}{4}y_1 + \frac{1}{2}y_2 - \frac{1}{4}y_3 = 4 \\ -\frac{1}{4}y_2 + \frac{1}{2}y_3 - \frac{1}{4}y_4 = 16 \\ -\frac{1}{4}y_3 + \frac{1}{4}y_4 = 36 \end{cases}$$

Convert to matrix:

$$\begin{bmatrix} \frac{1}{4} & -\frac{1}{4} & 0 & 0 \\ -\frac{1}{4} & \frac{1}{2} & -\frac{1}{4} & 0 \\ 0 & -\frac{1}{4} & \frac{1}{2} & -\frac{1}{4} \\ 0 & 0 & -\frac{1}{4} & \frac{1}{4} \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} = \begin{bmatrix} 0 \\ 4 \\ 16 \\ 36 \end{bmatrix}$$

Discretize  $2y'' = 4x + 1$  w/  $\begin{cases} y'(2) = 1 \\ y'(4) = 3 \end{cases}$   $h = 1/2$



Boundary conditions:

•  $y'(2) = 1 \Rightarrow \left\{ \begin{array}{l} \text{slope} = 1 \\ \text{between} \\ \text{first two } y \end{array} \right\} \Rightarrow \frac{y_1 - y_0}{1/2} = 1$

$$\boxed{y_0 = y_1 - 1/2}$$

•  $y'(4) = 3 \Rightarrow \left\{ \begin{array}{l} \text{slope} = 3 \\ \text{between} \\ \text{last two } y \end{array} \right\} \Rightarrow \frac{y_4 - y_3}{1/2} = 3$

$$\boxed{y_4 = y_3 + 3/2}$$

Write equations at  $x_1, x_2, x_3$ :

$$2y'' = 4x + 1$$

$$\begin{cases} 2 \cdot \frac{1}{(1/2)^2} (y_0 - 2y_1 + y_2) = 4 \cdot 5/2 + 1 & (x_1 = 5/2) \\ 2 \cdot \frac{1}{(1/2)^2} (y_1 - 2y_2 + y_3) = 4 \cdot 3 + 1 & (x_2 = 3) \\ 2 \cdot \frac{1}{(1/2)^2} (y_2 - 2y_3 + y_4) = 4 \cdot 7/2 + 1 & (x_3 = 7/2) \end{cases}$$

Boundary conditions  $\Rightarrow \begin{cases} y_0 = y_1 - 1/2 \\ y_4 = y_3 + 3/2 \end{cases}$

$$\begin{cases} 8(y_1 - 1/2 - 2y_1 + y_2) = 11 \\ 8(y_1 - 2y_2 + y_3) = 13 \\ 8(y_2 - 2y_3 + (y_3 + 3/2)) = 15 \end{cases}$$

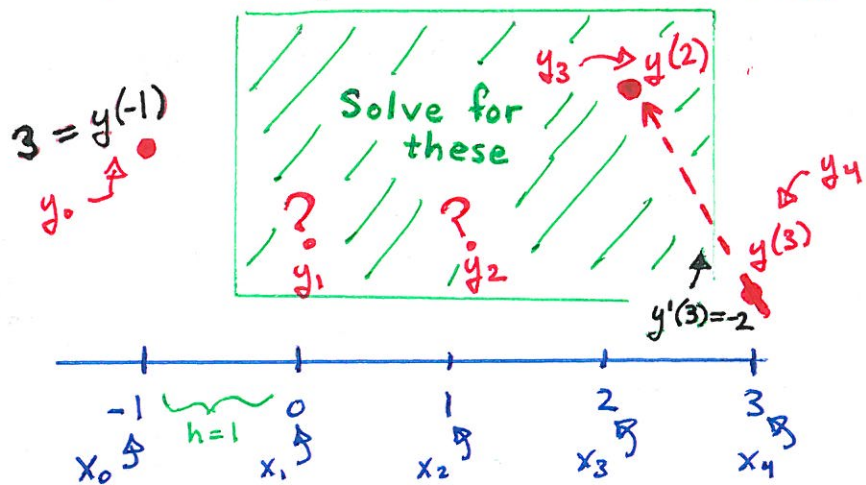
$$\begin{cases} -8y_1 + 8y_2 = 11 + 4 \\ 8y_1 - 16y_2 + 8y_3 = 13 \\ 8y_2 - 8y_3 = 15 - 12 \end{cases}$$

Matrix:

$$\begin{bmatrix} -8 & 8 & 0 \\ 8 & -16 & 8 \\ 0 & 8 & -8 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 15 \\ 13 \\ 3 \end{bmatrix}$$

Discretize  $(x+1)y'' + y = f(x-1)$   $\begin{cases} y(-1) = 3 \\ y'(3) = -2 \end{cases}$   $h=1$

Note: One boundary condition has a derivative, other condition doesn't



Boundary conditions

$y(-1) = 3 \rightsquigarrow y_0 = 3$

$y'(3) = -2 \rightsquigarrow \left. \begin{matrix} \text{slope} = -2 \\ \text{between} \\ \text{last two } y \end{matrix} \right\}$

$\rightsquigarrow \frac{y_4 - y_3}{1} = -2$

$\rightsquigarrow \boxed{y_4 = y_3 - 2}$

③

Write equations at  $x_1, x_2, x_3$ :

$$(x+1) \cdot y'' + y = f(x-1)$$

$$\begin{cases} 1. \frac{1}{(1)^2}(y_0 - 2y_1 + y_2) + y_1 = f(0-1) \rightarrow 0 & (x_1=0) \\ 2. \frac{1}{(1)^2}(y_1 - 2y_2 + y_3) + y_2 = f(1-1) \rightarrow 1 & (x_2=1) \\ 3. \frac{1}{(1)^2}(y_2 - 2y_3 + y_4) + y_3 = f(2-1) \rightarrow 0 & (x_3=2) \end{cases}$$

Boundary conditions  $\rightsquigarrow \begin{cases} y_0 = 3 \\ y_4 = y_3 - 2 \end{cases}$

$$\begin{cases} (3 - 2y_1 + y_2) + y_1 = 0 \\ 2(y_1 - 2y_2 + y_3) + y_2 = 1 \\ 3(y_2 - 2y_3 + (y_3 - 2)) + y_3 = 0 \end{cases}$$

$$\begin{cases} -y_1 + y_2 = 0 - 3 \\ 2y_1 - 3y_2 + 2y_3 = 1 \\ 3y_2 - 2y_3 = 0 + 6 \end{cases}$$

$$\begin{bmatrix} -1 & 1 & 0 \\ 2 & -3 & 2 \\ 0 & 3 & -2 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} -3 \\ 1 \\ 6 \end{bmatrix}$$