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syms x a b x0 x1 x2 h h01 h12
syms Pa dPa Pb dPb
syms Px0 dPx0 Px1 dPx1 Px2 dPx2
syms P(x)
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$$c_b = (h \cdot dPa + 2 \cdot Pa) / h^3$$

$$c_b = \frac{2 Pa + dPa h}{h^3}$$

$$d_b = Pa / h^2;$$

$$P_b(x) = c_b \cdot (x-b)^2 \cdot (x-a) + d_b \cdot (x-b)^2$$

$$P_b(x) = \frac{Pa (b-x)^2}{h^2} - \frac{(2 Pa + dPa h) (a-x) (b-x)^2}{h^3}$$

$$c_a = (h \cdot dPb - 2 \cdot Pb) / h^3$$

$$c_a = -\frac{2 Pb - dPb h}{h^3}$$

$$d_a = Pb / h^2;$$

$$P_a(x) = c_a \cdot (x-a)^2 \cdot (x-b) + d_a \cdot (x-a)^2$$

$$P_a(x) = \frac{Pb (a-x)^2}{h^2} + \frac{(2 Pb - dPb h) (a-x)^2 (b-x)}{h^3}$$

$$P(x) = P_a(x) + P_b(x)$$

$$P(x) = \frac{Pb (a-x)^2}{h^2} + \frac{Pa (b-x)^2}{h^2} - \frac{(2 Pa + dPa h) (a-x) (b-x)^2}{h^3} + \frac{(2 Pb - dPb h) (a-x)^2 (b-x)}{h^3}$$

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dP = diff(P, x);
d2P = diff(P, x, 2);

P1(x) = subs(P, [a b h], [x0 x1 h01]);
d2P1 = diff(P1, x, 2);
d2P1 = subs(d2P1, x1 - x0, h01);
d2P1_val = simplify(subs(d2P1(x1), x1 - x0, h01));
d2P1_val = subs(d2P1_val, [Pa dPa Pb dPb], [Px0 dPx0 Px1 dPx1])
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$$d2P1_val = \frac{2 (3 Px_0 - 3 Px_1 + dPx_0 h_{01} + 2 dPx_1 h_{01})}{h_{01}^2}$$

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P2(x) = subs(P, [a b h], [x1 x2 h12]);
d2P2 = diff(P2, x, 2);
d2P2 = subs(d2P2, x2 - x1, h12);
d2P2_val = simplify(subs(d2P2(x1), x2 - x1, h12));
d2P2_val = subs(d2P2_val, [Pa dPa Pb dPb], [Px1 dPx1 Px2 dPx2])

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d2P2_val =

$$-\frac{2(3Px_1 - 3Px_2 + 2dPx_1 h_{12} + dPx_2 h_{12})}{h_{12}^2}$$

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eq = d2P1_val - d2P2_val == 0;
eq = collect(eq, [dPx0 dPx1 dPx2])

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eq =

$$\frac{2}{h_{01}} dPx_0 + \left(\frac{4}{h_{01}} + \frac{4}{h_{12}} \right) dPx_1 + \frac{2}{h_{12}} dPx_2 + \frac{2(3Px_0 - 3Px_1)}{h_{01}^2} + \frac{2(3Px_1 - 3Px_2)}{h_{12}^2} = 0$$