微分方程数值解法

第十五周作业

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1 P254 3 用线性有限元求解混合边值问题

证明. 我使用下面的 L、F, 计算结果如后图, 偏差比较大, 求正确求解方式

$$\mathbf{L} = \begin{pmatrix} a(\varphi_{1}, \varphi_{1}) & a(\varphi_{1}, \varphi_{2}) \\ a(\varphi_{2}, \varphi_{1}) & a(\varphi_{2}, \varphi_{2}) & a(\varphi_{2}, \varphi_{3}) \\ & & (\varphi_{3}, \varphi_{2}) & a(\varphi_{3}, \varphi_{3}) \\ & & \ddots & \ddots & a(\varphi_{n-2}, \varphi_{n-1}) \\ & & & (\varphi_{n-1}, \varphi_{n-2}) & a(\varphi_{n-1}, \varphi_{n-1}) + a(\varphi_{n-1}, \varphi_{n}) \end{pmatrix}$$

$$\mathbf{F} = \begin{pmatrix} \langle f, \varphi_{1} \rangle - u(0) \rangle a(\varphi_{1}, \varphi_{0}) \\ \langle f, \varphi_{2} \rangle \\ \langle f, \varphi_{3} \rangle \\ & \vdots \\ \langle f, \varphi_{n-2} \rangle \\ \langle f, \varphi_{n-1} \rangle - hu'(1) \rangle a(\varphi_{n}, \varphi_{n-1}) \end{pmatrix}$$











