

a)

Linear system of equations for the finite difference approximation AT=b:

$$a = -2\left(\frac{1}{h_x^2} + \frac{1}{h_y^2}\right)$$

$$b = \frac{1}{h_x^2}$$

$$c = \frac{1}{h_y^2}$$

$$\begin{pmatrix} a & b & & & c & & & \\ b & a & b & & & c & & \\ & b & a & b & & & c & \\ & & \ddots & \ddots & \ddots & & & \ddots \\ & & & b & a & b & & \\ & & & & b & a & & \\ c & & & & & & a & b \\ & c & & & & & b & a & b \\ & & c & & & & b & a & b \\ & & & \ddots & & & \ddots & \ddots & \ddots \\ & & & & & & & b & a & b \\ & & & & & & & & b & a \end{pmatrix} \begin{pmatrix} T_{1,1} \\ T_{2,1} \\ T_{3,1} \\ \vdots \\ T_{N_x-1,1} \\ T_{N_x,1} \\ T_{1,2} \\ T_{2,2} \\ T_{2,3} \\ \vdots \\ T_{N_x-1,N_y} \\ T_{N_x,N_y} \end{pmatrix}$$

$$= -2\pi^2 \begin{pmatrix} \sin(\pi h_x)\sin(\pi h_y) \\ \sin(2\pi h_x)\sin(\pi h_y) \\ \sin(3\pi h_x)\sin(\pi h_y) \\ \vdots \\ \sin((N_x-1)\pi h_x)\sin(\pi h_y) \\ \sin(N_x\pi h_x)\sin(\pi h_y) \\ \sin(\pi h_x)\sin(2\pi h_y) \\ \sin(2\pi h_x)\sin(2\pi h_y) \\ \sin(3\pi h_x)\sin(2\pi h_y) \\ \vdots \\ \sin((N_x-1)\pi h_x)\sin(N_y\pi h_y) \\ \sin(N_x\pi h_x)\sin(N_y\pi h_y) \end{pmatrix}$$