

Jing Ans

$$1. \text{ Pf: } u' = 1 - \frac{e^{\frac{x-1}{\Sigma}} \cdot \frac{1}{\Sigma} - e^{-\frac{x+1}{\Sigma}} \cdot (-\frac{1}{\Sigma})}{1 - e^{-\frac{2}{\Sigma}}} = 1 - \frac{\frac{1}{\Sigma} \cdot e^{\frac{x-1}{\Sigma}} + \frac{1}{\Sigma} \cdot e^{-\frac{x+1}{\Sigma}}}{1 - e^{-\frac{2}{\Sigma}}}$$

$$u'' = - \frac{\frac{1}{\Sigma} \cdot e^{\frac{x-1}{\Sigma}} \cdot \frac{1}{\Sigma} + \frac{1}{\Sigma} \cdot e^{-\frac{x+1}{\Sigma}} \cdot (-\frac{1}{\Sigma})}{1 - e^{-\frac{2}{\Sigma}}} = - \frac{\frac{1}{\Sigma} \cdot e^{\frac{x-1}{\Sigma}} - \frac{1}{\Sigma} \cdot e^{-\frac{x+1}{\Sigma}}}{1 - e^{-\frac{2}{\Sigma}}}$$

$$\begin{aligned} \text{So, LHS} &= -\Sigma u'' + u = -\Sigma \left(-\frac{\frac{1}{\Sigma} e^{\frac{x-1}{\Sigma}} - \frac{1}{\Sigma} e^{-\frac{x+1}{\Sigma}}}{1 - e^{-\frac{2}{\Sigma}}} \right) + x \\ &\quad - \frac{e^{\frac{x-1}{\Sigma}} - e^{-\frac{x+1}{\Sigma}}}{1 - e^{-\frac{2}{\Sigma}}} \\ &= \frac{e^{\frac{x-1}{\Sigma}} - e^{-\frac{2}{\Sigma}}}{1 - e^{-\frac{2}{\Sigma}}} + x - \frac{e^{\frac{x-1}{\Sigma}} - e^{-\frac{x+1}{\Sigma}}}{1 - e^{-\frac{2}{\Sigma}}} = x = \text{RHS} \end{aligned}$$

In conclusion, $u(x)$ is the solution of (1)

$$2. \text{ Claim } \lambda = \frac{1}{\Sigma}, \quad R_f^h = [0, \frac{1}{\Sigma}, \frac{2}{\Sigma}, \frac{3}{\Sigma}, \frac{4}{\Sigma}, 0]$$

$$f_i = \frac{1}{\lambda^2} + \frac{b_i}{2h} = \frac{1}{\frac{1}{25}} + \frac{0}{\frac{2}{5}} = 25$$

$$S_i = \frac{2}{\lambda^2} + C_i = \frac{2}{\frac{1}{25}} + 1 = 51$$

$$t_i = \frac{1}{\lambda^2} - \frac{b_i}{2h} = \frac{1}{\frac{1}{25}} - \frac{(-\Sigma)}{\frac{2}{5}} = 25.00000$$

$$\text{So } L^1 = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ -25 & 51 - 25.00000 & 0 & 0 & 0 & 0 \\ 0 & -25 & 51 - 25.00000 & 0 & 0 & 0 \\ 0 & 0 & -25 & 51 - 25.00000 & 0 & 0 \end{pmatrix} \rightarrow \text{Next page}$$

$$\begin{pmatrix} 0 & 0 & 0 & -25 & 51 & -25.00000 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

and $R^f \lambda = \begin{pmatrix} 0 \\ \frac{1}{3} \\ \frac{2}{3} \\ \frac{3}{3} \\ \frac{4}{3} \\ 0 \end{pmatrix}$

3. $(L^h R^h v)_0 = v_0 = 0$ and $(R^h L v)_0 = L v(x_0) = 0$,
 $| (L^h R^h v)_0 - (R^h L v)_0 | = 0$

Similarly, $| (L^h R^h v)_N - (R^h L v)_N | = 0$

When $1 \leq i \leq N-1$, we have

$$(L^h R^h v)_i = -\varepsilon \delta_h \delta_{-h} v_i + v_i$$

and $(R^h L v)_i = L v(x_i) = -\varepsilon v''(x_i) + v(x_i)$

$| (L^h R^h v)_i - (R^h L v)_i | = O(h^2)$

So L^h is consistent of $\alpha=2$

Now, we WTS L^h is stable. For any $V \in \mathbb{R}^{N+1}$

$$\|L^h V\|_\infty \geq |(L^h V)_0| = |V_0| = \|V\|_\infty.$$

Similarly, $\|L^h V\|_\infty \geq |(L^h V)_N| = |V_N| = \|V\|_\infty$

when $1 \leq i \leq N-1$,

$$(L^h V)_i = -r(V_{i+1} - V_i) - r(V_{i-1} - V_i) + (s-2r)V_i.$$

When $-V_i = \|V\|_\infty$ for $1 \leq i \leq N-1$,

$$(L^h V)_i = -r V_{i+1} + s V_i - r V_{i-1} \leq (s - zr) V_i = V_i < 0$$

$$\text{So } \|L^h V\|_\infty \geq |(L^h V)_i| \geq |V_i| = \|V\|_\infty$$

$$\text{So } \|u^h - R^h u\|_\infty \leq \|L^h(u^h - R^h u)\|_\infty.$$