

$$\frac{d^2 y}{dx^2} + \frac{dy}{dx} - 6y = 15 \sin(12x)$$

(boundary conditions:  $y(0) = -1$   
 $y(1) = 2$ )

first deriv

central differencing  
 $\frac{dy}{dx}(x_i) \approx \frac{y_{i+1} - y_{i-1}}{2\Delta}$

fwd differencing

$$\frac{dy}{dx}(x_0) \approx \frac{y_1 - y_0}{\Delta}$$

backward differencing

$$\frac{dy}{dx}(x_{N-1}) \approx \frac{y_{N-1} - y_{N-2}}{\Delta}$$

2nd deriv

$$\frac{d^2 y}{dx^2}(x_i) \approx \frac{y_{i-1} - 2y_i + y_{i+1}}{\Delta^2}$$

$$\frac{d^2 y}{dx^2}(x_0) \approx \frac{y_0 - 2y_1 + y_2}{\Delta^2}$$

$$\frac{d^2 y}{dx^2}(x_{N-1}) \approx \frac{y_{N-1} - 2y_{N-1} + y_{N-2}}{\Delta^2}$$

using fwd, backward and central differencing shows, we can express the components as matrices:

$$\frac{d^2 y}{dx^2} = \begin{pmatrix} f''_0 \\ f''_1 \\ f''_2 \\ \vdots \\ f''_{n-3} \\ f''_{n-2} \\ f''_{n-1} \end{pmatrix} = \frac{1}{\Delta^2} \begin{pmatrix} y_0 & -2y_1 & y_2 & 0 & \dots & 0 & 0 \\ y_0 & -2y_1 & y_2 & 0 & \dots & 0 & 0 \\ 0 & y_1 & -2y_2 & y_3 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \dots & \dots & 0 & y_{n-4} & -2y_{n-3} & y_{n-2} & 0 \\ 0 & \dots & \dots & 0 & y_{n-3} & -2y_{n-2} & y_{n-1} & 0 \\ 0 & 0 & \dots & \dots & 0 & y_{n-3} & -2y_{n-2} & y_{n-1} \end{pmatrix} = \frac{1}{\Delta^2} \begin{pmatrix} 1 & -2 & 1 & 0 & \dots & 0 & 0 \\ 1 & -2 & 1 & 0 & \dots & 0 & 0 \\ 0 & 1 & -2 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \dots & \dots & 0 & 1 & -2 & 1 & 0 \\ 0 & \dots & \dots & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & \dots & \dots & 0 & 1 & -2 & 1 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \\ \vdots \\ y_{n-2} \\ y_{n-1} \end{pmatrix}$$

$$\frac{dy}{dx} = \begin{pmatrix} f'_0 \\ f'_1 \\ f'_2 \\ \vdots \\ f'_{n-3} \\ f'_{n-2} \\ f'_{n-1} \end{pmatrix} = \frac{1}{2\Delta} \begin{pmatrix} -2y_0 & 2y_1 & 0 & \dots & 0 & 0 \\ -y_0 & 0 & y_2 & \dots & 0 & 0 \\ 0 & -y_1 & 0 & y_3 & 0 & \dots \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 0 & -y_{n-3} & y_{n-2} & 0 \\ 0 & \dots & 0 & -y_{n-2} & y_{n-1} & 0 \\ 0 & 0 & 0 & \dots & 0 & 2y_{n-2} & 2y_{n-1} \end{pmatrix} = \frac{1}{2\Delta} \begin{pmatrix} -2 & 2 & 0 & \dots & 0 & 0 \\ -1 & 0 & 1 & \dots & 0 & 0 \\ 0 & -1 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & -1 & 0 & 1 & 0 \\ 0 & \dots & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & \dots & 0 & -2 & 2 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \\ \vdots \\ y_{n-2} \\ y_{n-1} \end{pmatrix}$$

Combining to create the left side gives:

$$\frac{1}{\Delta^2} \begin{pmatrix} 1 & -2 & 1 & 0 & \dots & 0 & 0 \\ 1 & -2 & 1 & 0 & \dots & 0 & 0 \\ 0 & 1 & -2 & 1 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \dots & 0 & 1 & -2 & 1 & 0 \\ 0 & \dots & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & \dots & 0 & 1 & -2 & 1 \end{pmatrix} + \frac{1}{2\Delta} \begin{pmatrix} -2 & 2 & 0 & \dots & 0 & 0 \\ -1 & 0 & 1 & \dots & 0 & 0 \\ 0 & -1 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & -1 & 0 & 1 & 0 \\ 0 & \dots & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & \dots & 0 & -2 & 2 \end{pmatrix} - \begin{pmatrix} 6 & 0 & 0 & \dots & 0 & 0 \\ 0 & 6 & 0 & \dots & 0 & 0 \\ 0 & 0 & 6 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \dots & 0 & 6 & 0 & 0 \\ 0 & \dots & 0 & 6 & 0 & 0 \\ 0 & 0 & 0 & \dots & 0 & 6 & 6 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ y_3 \\ \vdots \\ y_{n-2} \\ y_{n-1} \end{pmatrix}$$

$$\begin{pmatrix}
 \frac{1}{\Delta^2} - \frac{2}{2\Delta} - b & -\frac{2}{\Delta^2} + \frac{2}{2\Delta} & \frac{1}{\Delta^2} & 0 & \dots & 0 & 0 \\
 \frac{1}{\Delta^2} - \frac{1}{2\Delta} & -\frac{2}{\Delta^2} - b & \frac{1}{\Delta^2} + \frac{1}{2\Delta} & 0 & \dots & 0 & 0 \\
 0 & \frac{1}{\Delta^2} - \frac{1}{2\Delta} & -\frac{2}{\Delta^2} - b & \frac{1}{\Delta^2} + \frac{1}{2\Delta} & \dots & 0 & 0 \\
 \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\
 0 & \dots & \dots & 0 & \frac{1}{\Delta^2} - \frac{1}{2\Delta} & -\frac{2}{\Delta^2} - b & \frac{1}{\Delta^2} + \frac{1}{2\Delta} \\
 0 & \dots & \dots & 0 & \dots & \frac{1}{\Delta^2} - \frac{1}{2\Delta} & -\frac{2}{\Delta^2} - b \\
 0 & 0 & \dots & 0 & \dots & \frac{1}{\Delta^2} & -\frac{2}{\Delta^2} - \frac{2}{2\Delta} & \frac{1}{\Delta^2} + \frac{2}{2\Delta} - b
 \end{pmatrix}
 \begin{pmatrix}
 y_0 \\
 y_1 \\
 y_2 \\
 \vdots \\
 y_{n-3} \\
 y_{n-2} \\
 y_{n-1}
 \end{pmatrix}$$

Now actually we know the boundary conditions, so the first and last rows can be replaced. Additionally the points in the middle are all the same, so we may simplify by letting

$$\alpha = \frac{1}{\Delta^2} - \frac{1}{2\Delta} \quad \beta = -\frac{2}{\Delta^2} - b \quad \gamma = \frac{1}{\Delta^2} + \frac{1}{2\Delta}$$

each solution is of the form  $15 \sin(12x_i)$ , so let  $Q_i = 15 \sin(12x_i)$  and the B.C.'s  $Q_0 = -1 = a$ ,  $Q_{n-1} = 2 = b$ .

Altogether, this yields:

$$\begin{pmatrix}
 1 & 0 & 0 & \dots & 0 & 0 \\
 \alpha & \beta & \gamma & 0 & \dots & 0 \\
 0 & \alpha & \beta & \gamma & 0 & \dots & 0 \\
 \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\
 0 & \dots & \dots & 0 & \alpha & \beta & \gamma \\
 0 & 0 & \dots & 0 & 0 & 1
 \end{pmatrix}
 \begin{pmatrix}
 y_0 \\
 y_1 \\
 y_2 \\
 \vdots \\
 y_{n-3} \\
 y_{n-2} \\
 y_{n-1}
 \end{pmatrix}
 =
 \begin{pmatrix}
 a \\
 Q_1 \\
 Q_2 \\
 \vdots \\
 Q_{n-3} \\
 Q_{n-2} \\
 b
 \end{pmatrix}$$