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>> M=[10, 20, 40, 80];
c=[0,1,1];
for m=1:length(M)
    clear h U A a nodes b
    h=1/M(m);
    U=zeros(M(m)-1,3);
    A=zeros(3,M(m)-1,M(m)-1);
    nodes = (1:(M(m)-1))*h;
    b(1,:)= (0*nodes); b(1,1)=b(1,1)-1*(1/h^2); b(1,M(m)-1)=b(1,M(m)-1)-0*(1/h^2);
    b(2,:)= (1*nodes); b(2,1)=b(2,1)-0*(1/h^2); b(2,M(m)-1)=b(2,M(m)-1)-1*(1/h^2);
    b(3,:)= (2*(nodes-2).*exp(-nodes)); b(3,1)=b(3,1)-(0*exp(-0))*(1/h^2); b(3,M(m)-1)=b(
(3,M(m)-1)-(1*exp(-1))*(1/h^2);
    %these are the appropriate functions f(x) evaluated at the M-1 points: 1*h, 2*h,
\ldots, (M-1)*h
    %here, we check the FDA technique against known exact solutions
    %u(x) = 1-x and c=0 (so, u''+0*u = f(x)=0)
    %u(x)=x and c=1 (so, u''+1*u = f(x)=x)
    %u(x)=x*e^(-x) and c=1 (so, u''+1*u = f(x)=f(x)=2*(x-1)*e^(-x))

    for k=1:length(c)
        h=1/M(m);
        A(k,:,:)= c(k)*eye(M(m)-1,M(m)-1) + 1/h^2 *(diag(-2*ones(M(m)-1,1),0)+diag(ones(M
(m)-2,1),1)+diag(ones(M(m)-2,1),-1)));
        %there are M-1 entries because, among u(0*h), u(1*h), \ldots, u((M-1)*h), u
(M*h=1), we don't record u(0) and u(1)
        a(:,:)=A(k,:,:);
        U(:,k)=a\b(b(k,:));
    end

    maxnormerror(1,m) = max(abs(U(:,1)-(1-nodes)'));
    maxnormerror(2,m) = max(abs(U(:,2)-(nodes)'));
    maxnormerror(3,m) = max(abs(U(:,3)-(nodes.*exp(-nodes)')));

end
>> maxnormerror

maxnormerror =

    0.0000    0.0000    0.0000    0.0000
    0.0084    0.0023    0.0006    0.0002
    0.1726    0.1736    0.1737    0.1738

>> rates = log(maxnormerror(3,:)./circshift(maxnormerror(3,:),[1 -1]))/log(2);
    %make sure to delete the last entry of this rates vector, as it contains bogus
information
steps = 1./M;
plot(steps(2:length(M)),rates(1:(length(M)-1)))
>>

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