

5a: Write a finite difference approximation for the following differential equation using five nodes spanning the interval $x \in [-2, 2]$.

$$e^x \frac{du}{dx} - \sin(x) = 4, \quad u(-2) = 1$$

Write your equations in matrix form and solve for u at each node.

5b: Write a finite difference approximation for the following differential equation using four nodes spanning the interval $t \in [0, 1]$.

$$\frac{d^2 y}{dt^2} - t \frac{dy}{dt} = 0, \quad y(0) = 0, \quad y(1) = 4$$

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node (k): 0 1 2 3 4

 x -2 -1 0 1 2

$\Delta x = \frac{2 - (-2)}{4} = 1$

Interior Nodes:

$$k=1: e^{-1} \left(\frac{u^{(1)} - u^{(0)}}{1} \right) - \sin(-1) = 4$$

$$k=2: e^0 \left(\frac{u^{(2)} - u^{(1)}}{1} \right) - \sin 0 = 4$$

$$k=3: e^1 \left(\frac{u^{(3)} - u^{(2)}}{1} \right) - \sin 1 = 4$$

$$k=4: e^2 \left(\frac{u^{(4)} - u^{(3)}}{1} \right) - \sin 2 = 4$$

Boundary Node:

$$k=0: u^{(0)} = 1$$

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n = 5;
x = linspace(-2,2,n);
dx = x(2) - x(1);

A = zeros(n);
b = zeros(n,1);

for i = 2:n
    A(i,i) = exp(x(i))/dx;
    A(i,i-1) = -exp(x(i))/dx;
    b(i) = 4 + sin(x(i));
end

A(1,1) = 1;
b(1) = 1;

[A b]

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ans = 5x6
    1.0000         0         0         0         0     1.0000
   -0.3679     0.3679         0         0         0     3.1585
         0    -1.0000     1.0000         0         0     4.0000
         0         0    -2.7183     2.7183         0     4.8415
         0         0         0    -7.3891     7.3891     4.9093

```

A \ b

```

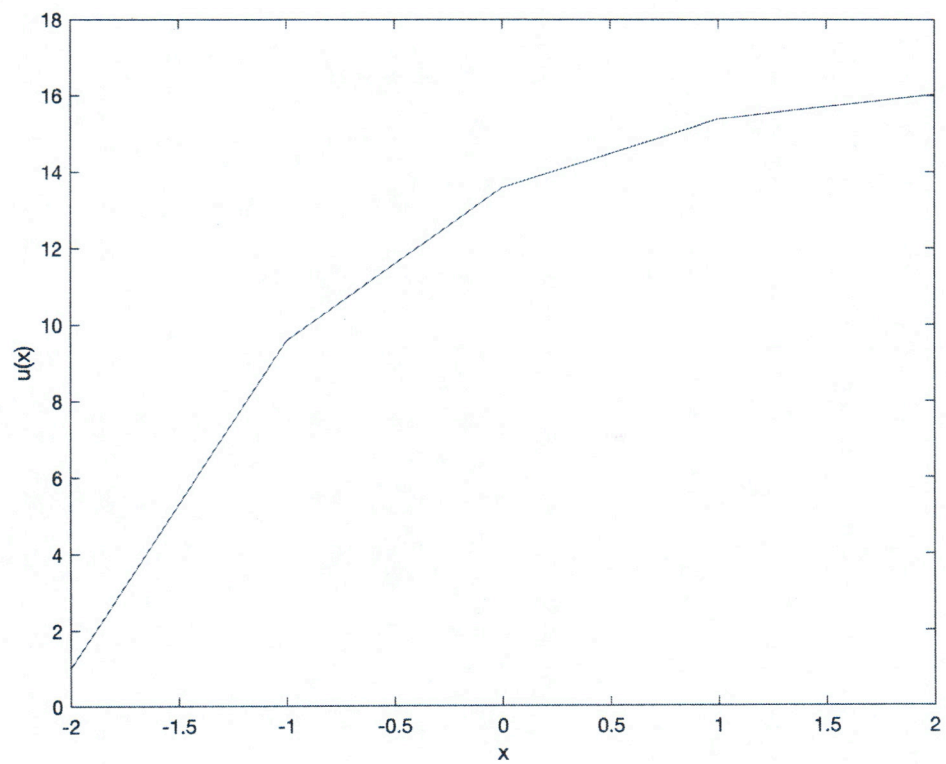
ans = 5x1
    1.0000
    9.5858
   13.5858
   15.3668
   16.0313

```

```

plot(x, A\b)
xlabel('x')
ylabel('u(x)')

```



5b: Write a finite difference approximation for the following differential equation using four nodes spanning the interval $t \in [0, 1]$.

$$\frac{d^2 y}{dt^2} - t \frac{dy}{dt} = 0, \quad y(0) = 0, \quad y(1) = 4$$

$$\begin{array}{lcll} \text{Node:} & 0 & 1 & 2 & 3 \\ t & 0 & 1/3 & 2/3 & 1 \end{array}$$

$$\Delta t = \frac{1-0}{3} = 1/3$$

Interior Nodes (1 & 2)

$$k=1: \frac{u^{(2)} - 2u^{(1)} + u^{(0)}}{(1/3)^2} - \frac{1}{3} \frac{u^{(2)} - u^{(1)}}{1/3} = 0$$

$$k=2: \frac{u^{(3)} - 2u^{(2)} + u^{(1)}}{(1/3)^2} - \frac{2}{3} \frac{u^{(3)} - u^{(2)}}{1/3} = 0$$

Boundary Nodes:

$$k=0: u^{(0)} = 0$$

$$k=3: u^{(3)} = 4$$