

Matrix Equation:

$$\underbrace{A}_{\mathbb{R}^{m \times m}} \underbrace{U}_{\mathbb{R}^m} = \underbrace{F}_{\mathbb{R}^m}$$

$$\frac{1}{h^2} \begin{bmatrix} 2 & -1 & & & \\ -1 & 2 & -1 & & \\ & \ddots & \ddots & \ddots & \\ & & -1 & 2 & -1 \\ & & & -1 & 2 \end{bmatrix} \begin{bmatrix} u_1 \\ \vdots \\ u_m \end{bmatrix} = \begin{bmatrix} f(x_1) + \alpha/h^2 \\ f(x_2) \\ \vdots \\ f(x_{m-1}) \\ f(x_m) + \beta/h^2 \end{bmatrix}$$