

For ODE $x^2 f'' + x = (x^2 + 1)e^x$, we have the extra conditions as $f(0) = 1$ and $f(1) = e$
 It's easy to get that the exact solution is $f(x) = e^x$

First we solve for the spectral solution for expansion up to x^3

Based on recursion relationship, we have D matrix for derivation recursion relationship and X matrix for non-constant coefficients.

Thus the matrix realization for the ODE is

$$(DDXX + I)^T a = b$$

Matrix D truncated at x^3 is:

$D =$

$$\begin{bmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 1 & 0 & 5 & 0 \end{bmatrix}$$

Matrix X truncated at x^3 is:

$X =$

$$\begin{bmatrix} 0 & 1 & 0 & 0 \\ 1/3 & 0 & 2/3 & 0 \\ 0 & 2/5 & 0 & 3/5 \\ 0 & 0 & 3/7 & 0 \end{bmatrix}$$

Thus, $A = (DDXX + I)^T = X^T X^T D^T D^T + I =$

$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 9 \\ 0 & 0 & 3 & 0 \\ 0 & 0 & 0 & 7 \end{bmatrix}$$

The elements of column b are found from

$$b_n = \frac{2n+1}{2} \int_{-1}^1 P_n(x)(x^2 + 1)e^x dx$$

b_n for $n=3$ is:

$$\begin{bmatrix} 1.614643504944718 \\ 1.777899426251808 \\ 1.330606497348779 \\ 0.548143758894128 \end{bmatrix}$$

Now we put in the auxiliary conditions $f(0) = a_0 - \frac{1}{2}a_2 = 1, f(1) = a_0 + a_1 + a_2 + a_3 = e$ to replace the last two rows of A with the equivalent restrictions on the coefficients:

$A' =$

$$\begin{bmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 9 \\ 1 & 0 & -1/2 & 0 \\ 1 & 1 & 1 & 1 \end{bmatrix}$$

$b'_n =$

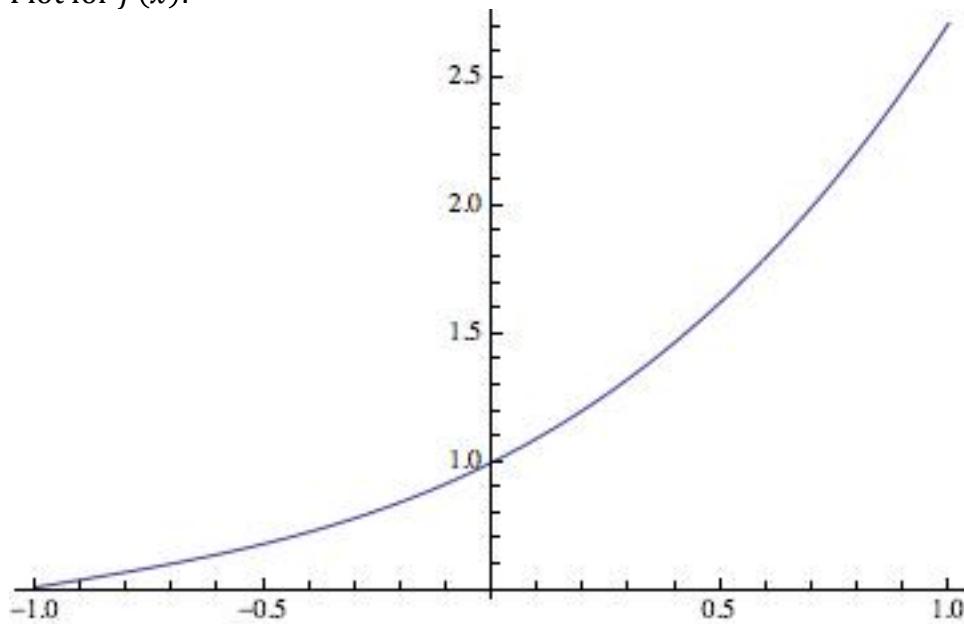
$$\begin{bmatrix} 1.614643504944718 \\ 1.777899426251808 \\ 1.000000000000000 \\ 2.718281828459046 \end{bmatrix}$$

$$a_n = \begin{aligned} &1.204881168314906 \\ &1.019355685672142 \\ &0.409762336629812 \\ &0.084282637842185 \end{aligned}$$

So we can expand

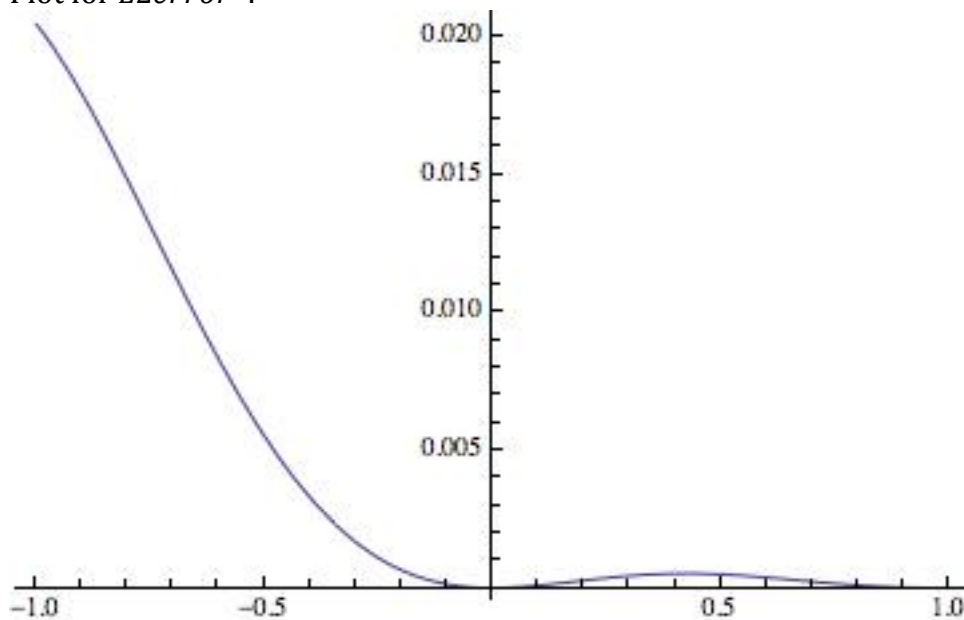
$$\begin{aligned} f(x) &= \sum_{n=0}^3 a_n P_n(x) \\ &= 1.204881 + 1.019356 x + 0.204881(-1 + 3x^2) + 0.042141(-3x + 5x^3) \\ &= 1 + 0.892932 x + 0.614644 x^2 + 0.210707 x^3 \end{aligned}$$

Plot for $f(x)$:



$$L2error = \sqrt{\int_{-1}^1 (f(x) - e^x)^2 dx} = 0.08749$$

Plot for $L2error^2$:



Secondly, we solve for the spectral solution for expansion up to x^5

Matrix D truncated at x^5 is:

$D =$

0	0	0	0	0	0
1	0	0	0	0	0
0	3	0	0	0	0
1	0	5	0	0	0
0	3	0	7	0	0
1	0	5	0	9	0

Matrix X truncated at x^5 is:

$X =$

0	1	0	0	0	0
1/3	0	2/3	0	0	0
0	2/5	0	3/5	0	0
0	0	3/7	0	4/7	0
0	0	0	4/9	0	5/9
0	0	0	0	5/11	0

Thus, $A = (DDXX + I)^T = X^T X^T D^T D^T + I =$

1	0	1	0	8	0
0	1	0	9	0	36
0	0	3	0	25	0
0	0	0	7	0	49
0	0	0	0	13	0
0	0	0	0	0	21

The elements of column b are found from

$$b_n = \frac{2n+1}{2} \int_{-1}^1 P_n(x)(x^2 + 1)e^x dx$$

b_n for $n=5$ is:

1.614643504944718
1.777899426251808
1.330606497348779
0.548143758894128
0.137712471330815
0.019654844320030

Now we put in the auxiliary conditions $f(0) = a_0 - \frac{1}{2}a_2 + \frac{3}{8}a_4 = 1, f(1) = a_0 + a_1 + a_2 + a_3 + a_4 + a_5 = e$ to replace the last two rows of A with the equivalent restrictions on the coefficients:

$A' =$

1	0	1	0	8	0
0	1	0	9	0	36
0	0	3	0	25	0
0	0	0	7	0	49
1	0	-0.5	0	0.375	0
1	1	1	1	1	1

$b'_n =$

1.614643504944718
1.777899426251808

0.548143758894128
 1.000000000000000
 2.718281828459046

Solve $A'a = b'$ for a , we get:

$a_n =$
 1.174571919929633
 1.105197440811793
 0.356937646586907
 0.069995883419958
 0.010391742303522
 0.001187195407233

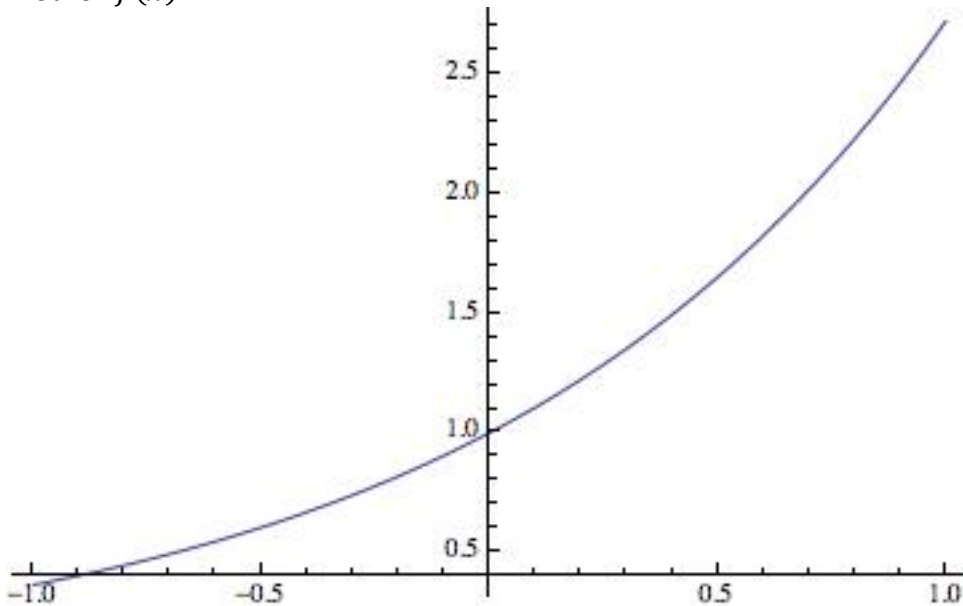
So we can expand

$$f(x) = \sum_{n=0}^3 a_n P_n(x)$$

$$= 1.174572 + 1.105197x + 0.178469(-1 + 3x^2) + 0.034998(-3x + 5x^3) + 0.001299(3 - 30x^2 + 35x^4) + 0.000148(15x - 70x^3 + 63x^5)$$

$$= 1 + 1.002430x + 0.496437x^2 + 0.164601x^3 + 0.045464x^4 + 0.009349x^5$$

Plot for $f(x)$:



$$L2error = \sqrt{\int_{-1}^1 (f(x) - e^x)^2 dx} = 0.00168$$

Plot for $L2error^2$:

