

$$\frac{d^2v}{dx^2} + p(x)\frac{dv}{dx} + q(x)v = r(x) \quad (1)$$

We choose,  $p = \sin(x)$ ,  $q = \cos(x)$  and  $r = \frac{d^2w}{dx^2} + p(x)\frac{dw}{dx} + q(x)w$ . where,  $w = \sin(x)$   
Then, we have on the RHS,

$$\frac{d^2w}{dx^2} + p(x)\frac{dw}{dx} + q(x)w = -\sin(x) + \sin(x)\cos(x) + \cos(x)\sin(x) = -\sin(x) + 2\cos(x)\sin(x)$$

(1) becomes,

$$\frac{d^2v}{dx^2} + \sin(x)\frac{dv}{dx} + \cos(x)v = -\sin(x) + 2\cos(x)\sin(x) \quad (2)$$

We introduce the integrating factor  $e^{\int \sin(x)}$  then (2) becomes,

$$e^{\int \sin(x)} \frac{d^2v}{dx^2} + e^{\int \sin(x)} \sin(x) \frac{dv}{dx} + e^{\int \sin(x)} \cos(x)v = e^{\int \sin(x)} (-\sin(x) + 2\cos(x)\sin(x))$$

which can be written as,

$$(\varphi(x)v')' + \psi(x)v = g \quad (3)$$

where,  $\varphi = e^{\int \sin(x)}$ ,  $\psi = \cos(x)\varphi$  and  $g = e^{\int \sin(x)} (-\sin(x) + 2\cos(x)\sin(x))$ .

First we discretize the domain  $(\pi)$  by dividing into subintervals i.e.

$$(0, \frac{\pi}{4}), (\frac{\pi}{4}, \frac{\pi}{2}), (\frac{\pi}{2}, \frac{3\pi}{4}), (\frac{3\pi}{4}, \pi)$$

Obtain weak form, by integrating by parts the product of the above equation multiplied by a test function,  $w \in C_c^\infty(0, \pi)$  with an additional condition that  $w(0) = w(\pi) = 0$ ,

$$\int_0^\pi \left( (e^{\int \sin(x)} v')' + \cos(x) e^{\int \sin(x)} v \right) w dx = \int_0^\pi e^{\int \sin(x)} (-\sin(x) + 2\cos(x)\sin(x)) w dx$$

Then integrating by parts, we have,

$$v' e^{\int \sin(x)} w \Big|_0^\pi - \int_0^\pi e^{\int \sin(x)} v' w' dx + \int_0^\pi \cos(x) e^{\int \sin(x)} v w dx = \int_0^\pi w e^{\int \sin(x)} (-\sin(x) + 2\cos(x)\sin(x)) dx$$

Then, we have,

$$- \int_0^\pi e^{\int \sin(x)} v' w' dx + \int_0^\pi \cos(x) e^{\int \sin(x)} v w dx = \int_0^\pi w e^{\int \sin(x)} (-\sin(x) + 2\cos(x)\sin(x)) dx$$

where the first term has vanished because  $w(0) = w(\pi) = 0$ .

Introduce a basis solution and make an ansatz

$$v \approx \sum_{j=1}^3 a_j w_j(x) \quad (4)$$

where,  $w_j : (a, b) \rightarrow \mathbb{R}$ ,  $j = 1, \dots, 3$  is basis, has the form,

$$w_j(x) = \begin{cases} \frac{x-x_{j-1}}{x_j-x_{j-1}}, & \text{if } x_{j-1} < x < x_j. \\ \frac{x_{j+1}-x}{x_{j+1}-x_j}, & \text{if } x_j < x < x_{j+1} \\ 0, & \text{Otherwise} \end{cases}$$

Inserting (4) and letting  $w = w_k$ ,  $k = 1, \dots, 3$ , we obtain,

$$- \int_0^\pi e^{\int \sin(x)} w_k'(x) \left( \sum_{j=1}^3 a_j w_j'(x) \right) dx + \int_0^\pi \cos(x) e^{\int \sin(x)} w_k(x) \left( \sum_{j=1}^3 a_j w_j(x) \right) dx = \int_0^\pi w_k(x) e^{\int \sin(x)} (-\sin(x) + 2\cos(x)\sin(x)) dx$$

which can be written as

$$MV = b$$

where

$$M = - \int_0^\pi e^{\int \sin(x)} w'_k(x) w'_j(x) dx + \int_0^\pi \cos(x) e^{\int \sin(x)} w_k(x) w_j(x) dx$$

$$b = \int_0^\pi w_k(x) e^{\int \sin(x)} (-\sin(x) + 2 \cos(x) \sin(x)) dx$$

and  $V = \sum_{j=1}^3 a_j$  is to be found.

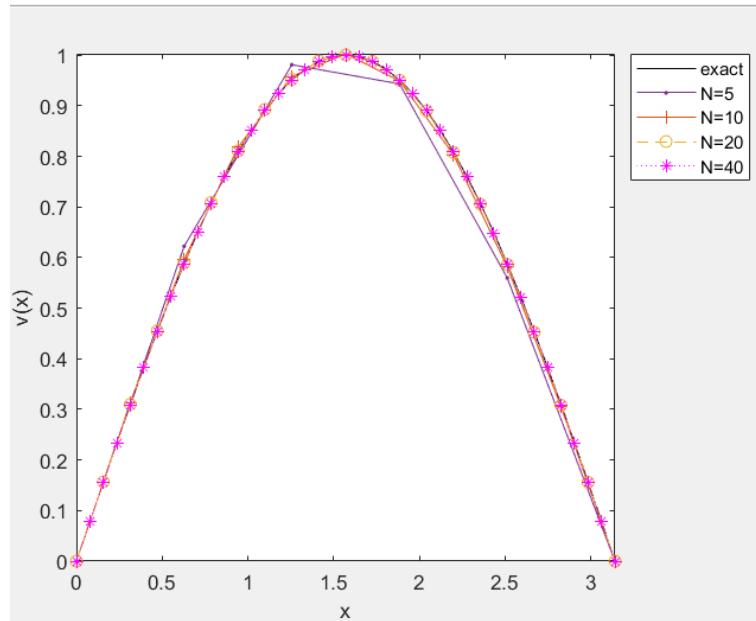


Figure 0.1: Integrating by hand

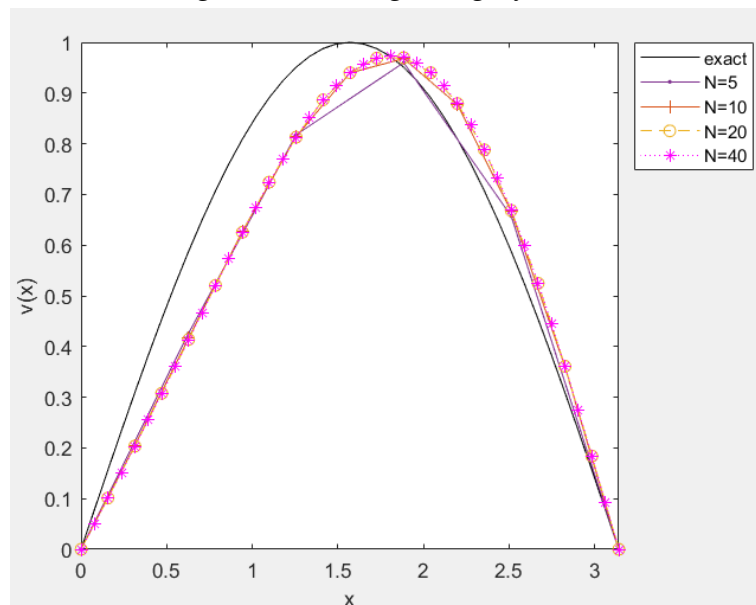


Figure 0.2: By coding

```

1 function y1 = p(x)
2 y1 = sin(x);
3 return

```

### Trapezoidal rule for integrating factor

$$y = \int_{x_0}^{x_n} f_n(x) dx = (x_1 - x_0) \frac{f(x_0) + f(x_1)}{2} + (x_2 - x_1) \frac{f(x_1) + f(x_2)}{2} + \dots + (x_n - x_{n-1}) \frac{f(x_{n-1}) + f(x_n)}{2}$$

```

1 function y = int_(x,y1)
2 s = 0;
3 n = length(x);
4 for k = 1:n-1
5     s = s + (x(k+1)-x(k)) * (y1(k+1)-y1(k))/2;
6 end
7 y = s;
8 return

```

```

1 function y= phi(x)
2     y1 = p(x);
3     y=-exp(int_(x,y1));
4     return

```

```

1 function y = g_ph(x1,x2)
2
3     xm = (x1+x2)*0.5;
4     y = phi(xm);
5
6     return

```