

Linear, elliptic BVP w/o order-zero term

$$\begin{aligned} Lu &= f & \text{in } \Omega \\ u &= g & \text{on } \partial\Omega \end{aligned}$$

↓ FDM, FEM

Linear system

$$L^h u^h = f^h$$

↑  
vector corresponding to  
f, g in the PDE



$$\begin{pmatrix} \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \end{pmatrix} \begin{pmatrix} \cdot \\ \cdot \\ \cdot \\ \cdot \end{pmatrix} = \begin{pmatrix} \cdot \\ \cdot \\ \cdot \\ \cdot \end{pmatrix}$$

$L^h \quad u^h \quad f^h$

If  $f, g \geq 0$ , then according to the maximum principle we also have  $u \geq 0$ . Therefore, we also want that all entries of the discrete solution vector  $u^h$  are  $\geq 0$  provided that all entries in the right hand side vector  $f^h$  are  $\geq 0$ .

Under what assumption on the discrete matrix  $L^h$  can we guarantee that?

$$\begin{pmatrix} \cdot \\ \cdot \\ \cdot \\ \cdot \end{pmatrix} = \begin{pmatrix} \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \end{pmatrix} \begin{pmatrix} \geq 0 \\ \geq 0 \\ \geq 0 \\ \geq 0 \end{pmatrix}$$

$u^h \quad (L^h)^{-1} \quad f^h$

→ we need that all entries of  $(L^h)^{-1}$  are  $\geq 0$

→ difficult / impossible to check in practice, but we'll soon derive conditions on  $L^h$  itself that will give us this