

352 Quiz 8

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1.

$$u_{ex} = \frac{e^{\frac{\beta}{\mu}x} - 1}{e^{\frac{\beta}{\mu}} - 1}$$

2.

$$-\mu \frac{u_{i+1} - 2u_i + u_{i-1}}{(\Delta x)^2} + \beta \frac{u_{i+1} - u_{i-1}}{2\Delta x} = 0$$

$$A = \begin{bmatrix} a & b & 0 & 0 & \dots & 0 \\ c & a & b & 0 & \dots & 0 \\ 0 & c & a & b & \dots & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & \dots & \dots & c & a \end{bmatrix}$$

$$a = \frac{2\mu}{(\Delta x)^2}, b = -\frac{\mu}{(\Delta x)^2} + \frac{\beta}{2\Delta x}, c = -\frac{\mu}{(\Delta x)^2} - \frac{\beta}{2\Delta x}$$

$$u = \begin{bmatrix} u_1 \\ u_2 \\ \dots \\ \dots \\ u_{n-1} \end{bmatrix} \quad b = \begin{bmatrix} 0 \\ 0 \\ \dots \\ \dots \\ b_{n-1} \end{bmatrix}, \text{ where } n = \lfloor \frac{1}{\Delta x} \rfloor$$

Notice that when $i = n - 1$,

$$-\mu \frac{u_n - 2u_{n-1} + u_{n-2}}{(\Delta x)^2} + \beta \frac{u_n - u_{n-2}}{2\Delta x} = 0.$$

Since $u_n = 1$, we have

$$\frac{2\mu}{(\Delta x)^2}u_{n-1} - \frac{\mu}{(\Delta x)^2}u_{n-2} - \frac{\beta}{2\Delta x}u_{n-2} = \frac{\mu}{(\Delta x)^2} - \frac{\beta}{2\Delta x}.$$

$$\text{Thus, } b_{n-1} = \frac{\mu}{(\Delta x)^2} - \frac{\beta}{2\Delta x}.$$