

$$-G_i^j = C_{ik}^j \delta x_k^{j-1} + D_{il}^j \delta x_l^j + E_{im}^j \delta x_m^{j+1}$$

↳ Assume (why? !)

$$\delta x_k^{j-1} = A_k^{j-1} + B_{kl}^{j-1} \delta x_l^j$$

$$-G_i^j = C_{ik}^j (A_k^{j-1} + B_{kl}^{j-1} \delta x_l^j) + D_{il}^j \delta x_l^j + E_{im}^j \delta x_m^{j+1}$$

$$= C_{ik}^j A_k^{j-1} + C_{ik}^j B_{kl}^{j-1} \delta x_l^j + D_{il}^j \delta x_l^j + E_{im}^j \delta x_m^{j+1}$$

$$-G_i^j = \boxed{C_{ik}^j} \boxed{A_k^{j-1}} + \boxed{(C_{ik}^j B_{kl}^{j-1})} \boxed{\delta x_l^j} + \boxed{D_{il}^j} \boxed{\delta x_l^j} + \boxed{E_{im}^j} \boxed{\delta x_m^{j+1}}$$

_____ = value is known

_____ = ... profit? (Intermediate vars. Values = currently unknown)

_____ = values unknown, but want to solve them eventually

$$S_{il}^j \equiv C_{ik}^j B_{kl}^{j-1} + D_{il}^j \quad \leftarrow \text{Basically introduce a short-hand notation!}$$

$$-G_i^j = C_{ik}^j A_k^{j-1} + S_{il}^j \delta x_l^j + E_{im}^j \delta x_m^{j+1}$$

$$-S_{il}^j \delta x_l^j = G_i^j + C_{ik}^j A_k^{j-1} + E_{im}^j \delta x_m^{j+1}$$

$$\delta x_l^j = -\underbrace{(S_{il}^j)^{-1}}_{\text{eqn. t}} (G_i^j + C_{ik}^j A_k^{j-1} + E_{im}^j \delta x_m^{j+1})$$

(2)

Now, before, we'd postulated that the corrections at cell x_j could be expressed in terms of their x_{j+1} neighbors thusly:

$$\delta x_k^{j+1} = A_k^{j+1} + \underbrace{B_{kl}^{j+1} \delta x_l^j}_{\text{Some factor times the variables next door at } j.}$$

↑
constants "unique" to that $j+1$ cell

If you look at Eqn. "it", you can see (after a second...) that it has a similar form:

$$\delta x_l^j = -[S_{il}^j]^{-1} \left\{ G_i^j + C_{ik}^j A_k^{j+1} + E_{im}^j \delta x_m^{j+1} \right\}$$

[↓ "constants"
[↓ a factor times the variable next door at $j+1$

So, we can call the "constants" A_k^{j+1} , and the extra factor thing " B_{lm}^{j+1} ", and re-format the eqn. above like this:

$$\delta x_l^j = A_k^{j+1}$$

$$\delta x_l^j = A_l^j + B_{lm}^{j+1} \delta x_m^{j+1}$$

where

$$A_l^j = -[S_{il}^j]^{-1} \left\{ G_i^j + C_{ik}^j A_k^{j+1} \right\}$$

← oh God, it's a recursive relation. \therefore "Simplifying" the eqns my foot...

$$B_{lm}^{j+1} = -[S_{il}^j]^{-1} \left\{ E_{im}^j \right\}$$

(3)

Although we're stuck w/ a recursive (ugh!) relation for $A_{i,l}^{j=0}$, we're not totally screwed b/c you do know

~~that $A_{i,l}^{j=0}$~~ all of the $C_{i,l}^{j=0}$ values: zeros. (Right? You can't calculate $\frac{\partial}{\partial x}$ where the $\frac{\partial}{\partial x}$ element is outside the range of your function. Or in other words, there is no $\delta x^{j=-1}$.) So, this means:

$$A_{i,l}^{j=0} = -[S_{i,l}^0]^{-1} \{ G_i^0 + \cancel{A_{i,l}^{-1}} \} \xrightarrow{=0}$$

$$A_{i,l}^{j=0} = -[S_{i,l}^0]^{-1} G_i^0$$

$$= -[\cancel{C_{i,k}^{j=0}}_{ik} \cancel{B_{k,l}^{j=0}}_{kl} + D_{i,l}^{j=0}]^{-1} G_i^0$$

$$A_{i,l}^{j=0} = -[D_{i,l}^{j=0}]^{-1} G_i^0$$

↑
and we do already know what all of these values are.

To calculate all of the rest of the A & B matrix values at the remaining mass cells, you need to know A^{j-1} & B^{j-1} at each cell #j.

So, starting fr. $j=0$, where A & B are purely funts. of known C, D, E, & G values, we can forward-substitute to calculate all of the A & B "coefficients" we need in order to actually calculate all of the δx^j values.

Now, remember that we've postulated that:

$$\delta x_l^j = A_l^j + B_{lm}^j \delta x_m^{j+1}$$

At the outer boundary, $\delta x_l^{j+1} = 0$ (or more accurately, doesn't really... exist.) That means

$$\delta x_l^j \equiv A_l^j \leftarrow \text{one eqn of one unknown} \rightarrow \begin{array}{l} \text{we can solve} \\ \text{this.} \end{array}$$

In fact, it's kind of already solved itself...

~~$$A_l^j \delta x_l^j = A_l^j + B_{lm}^j \delta x_m^{j+1} (A_l^j \delta x_l^j)$$~~

Error propagation in this process

↳ or, how ~~can~~ can/do things go wrong?

→ You need to have the correct A matrix values @ the outer boundary in order for all the δx values to be right as you do that inward ~~calculation~~ moving calculation.

A values depend on the G values.

B values depend on (C, B, D, E) values.

→ If the G values are off, they'll effect the ~~&~~ A values (and thus the δx correction values), but not the B matrix values, nor the ~~&~~ S ($\& S'$) matrix values.

→ Errors in the G-values will propagate forward thru the A matrix value calculations. So, if $G^{j=0}$ is wrong, all of your A values will end up being wrong, too.