

In this tests we introduced the finite differences with the unknowns (ϕ_i) in the centroids of the cells.

First, we set the four boundary conditions, two of them in each boundary of the domain of the mesh: $\phi_l, \phi_{ll}, \phi_r, \phi_{rr}$.

Follow that, we have a fourth order differential equation (biharmonic operator):

$$\begin{aligned} -\phi^{(4)} &= s && \text{in } \Omega =]x_{lf}, x_{rg}[\\ \phi &= \phi_{lf,0} && \text{on } x = x_{lf} \\ \phi^{(1)} &= \phi_{lf,1} && \text{on } x = x_{lf} \\ \phi &= \phi_{rg,0} && \text{on } x = x_{rg} \\ \phi^{(1)} &= \phi_{rg,1} && \text{on } x = x_{rg} \end{aligned}$$

where the ϕ function is the exact function and the s is the source term. Following, we approximate the exact function for a polynomial of degree 4 that needs 5 points,

$$\phi(x) \approx p_4(x) = ax^4 + bx^3 + cx^2 + dx + e$$

$$\begin{aligned} -\phi^{(4)} &= s \\ \Leftrightarrow -(ax^4 + bx^3 + cx^2 + dx + e)^{(4)} &= s(m_i) \\ \Leftrightarrow -24a &= s(m_i) \end{aligned}$$

To calculate the a value we need to solve a linear system that:

- for the fist cell:

Note: consider that $x_{lf} = 0$

$$EQ1 : p_4(0) = \phi_1 \Leftrightarrow e = \phi_1$$

$$EQ2 : p_4^{(1)}(0) = \phi_{1l} \Leftrightarrow d = \phi_{1l}$$

$$EQ3 : p_4\left(\frac{h}{2}\right) = \phi_1 \Leftrightarrow a\left(\frac{h}{2}\right)^4 + b\left(\frac{h}{2}\right)^3 + c\left(\frac{h}{2}\right)^2 + d\left(\frac{h}{2}\right) + e = \phi_1$$

$$EQ4 : p_4\left(\frac{3h}{2}\right) = \phi_2 \Leftrightarrow a\left(\frac{3h}{2}\right)^4 + b\left(\frac{3h}{2}\right)^3 + c\left(\frac{3h}{2}\right)^2 + d\left(\frac{3h}{2}\right) + e = \phi_2$$

$$EQ5 : p_4\left(\frac{5h}{2}\right) = \phi_3 \Leftrightarrow a\left(\frac{5h}{2}\right)^4 + b\left(\frac{5h}{2}\right)^3 + c\left(\frac{5h}{2}\right)^2 + d\left(\frac{5h}{2}\right) + e = \phi_3$$

- for the second cell:

$$EQ1 : p_4(0) = \phi_1 \Leftrightarrow e = \phi_1$$

$$EQ2 : p_4\left(\frac{h}{2}\right) = \phi_1 \Leftrightarrow a\left(\frac{h}{2}\right)^4 + b\left(\frac{h}{2}\right)^3 + c\left(\frac{h}{2}\right)^2 + d\left(\frac{h}{2}\right) + e = \phi_1$$

$$EQ3 : p_4\left(\frac{3h}{2}\right) = \phi_2 \Leftrightarrow a\left(\frac{3h}{2}\right)^4 + b\left(\frac{3h}{2}\right)^3 + c\left(\frac{3h}{2}\right)^2 + d\left(\frac{3h}{2}\right) + e = \phi_2$$

$$EQ4 : p_4\left(\frac{5h}{2}\right) = \phi_3 \Leftrightarrow a\left(\frac{5h}{2}\right)^4 + b\left(\frac{5h}{2}\right)^3 + c\left(\frac{5h}{2}\right)^2 + d\left(\frac{5h}{2}\right) + e = \phi_3$$

$$EQ5 : p_4\left(\frac{7h}{2}\right) = \phi_4 \Leftrightarrow a\left(\frac{7h}{2}\right)^4 + b\left(\frac{7h}{2}\right)^3 + c\left(\frac{7h}{2}\right)^2 + d\left(\frac{7h}{2}\right) + e = \phi_4$$

- for the $i = 3, \dots, I - 2$ cells:

$$EQ1 : p_4(m_i - 2h) = \phi_{i-2} \Leftrightarrow a(m_i - 2h)^4 + b(m_i - 2h)^3 + c(m_i - 2h)^2 + d(m_i - 2h) + e = \phi_{i-2}$$

$$EQ2 : p_4(m_i - h) = \phi_{i-1} \Leftrightarrow a(m_i - h)^4 + b(m_i - h)^3 + c(m_i - h)^2 + d(m_i - h) + e = \phi_{i-1}$$

$$EQ3 : p_4(m_i) = \phi_i \Leftrightarrow a(m_i)^4 + b(m_i)^3 + c(m_i)^2 + d(m_i) + e = \phi_i$$

$$EQ4 : p_4(m_i + h) = \phi_{i+1} \Leftrightarrow a(m_i + h)^4 + b(m_i + h)^3 + c(m_i + h)^2 + d(m_i + h) + e = \phi_{i+1}$$

$$EQ5 : p_4(m_i + 2h) = \phi_{i+2} \Leftrightarrow a(m_i + 2h)^4 + b(m_i + 2h)^3 + c(m_i + 2h)^2 + d(m_i + 2h) + e = \phi_{i+2}$$

- for the penultimate cell:

$$EQ1 : p_4(m_{I-3}) = \phi_{I-3} \Leftrightarrow a(m_{I-3})^4 + b(m_{I-3})^3 + c(m_{I-3})^2 + d(m_{I-3}) + e = \phi_{I-3}$$

$$EQ2 : p_4(m_{I-2}) = \phi_{I-2} \Leftrightarrow a(m_{I-2})^4 + b(m_{I-2})^3 + c(m_{I-2})^2 + d(m_{I-2}) + e = \phi_{I-2}$$

$$EQ3 : p_4(m_{I-1}) = \phi_{I-1} \Leftrightarrow a(m_{I-1})^4 + b(m_{I-1})^3 + c(m_{I-1})^2 + d(m_{I-1}) + e = \phi_{I-1}$$

$$EQ4 : p_4(m_I) = \phi_I \Leftrightarrow a(m_I)^4 + b(m_I)^3 + c(m_I)^2 + d(m_I) + e = \phi_I$$

$$EQ5 : p_4\left(m_I + \frac{h}{2}\right) = \phi_r \Leftrightarrow a\left(m_I + \frac{h}{2}\right)^4 + b\left(m_I + \frac{h}{2}\right)^3 + c\left(m_I + \frac{h}{2}\right)^2 + d\left(m_I + \frac{h}{2}\right) + e = \phi_r$$

- for the last cell:

$$EQ1 : p_4(m_{I-2}) = \phi_{I-2} \Leftrightarrow a(m_{I-2})^4 + b(m_{I-2})^3 + c(m_{I-2})^2 + d(m_{I-2}) + e$$

$$EQ2 : p_4(m_{I-1}) = \phi_{I-1} \Leftrightarrow a(m_{I-1})^4 + b(m_{I-1})^3 + c(m_{I-1})^2 + d(m_{I-1}) + e$$

$$EQ3 : p_4(m_I) = \phi_I \Leftrightarrow a(m_I)^4 + b(m_I)^3 + c(m_I)^2 + d(m_I) + e$$

$$EQ4 : p_4\left(m_I + \frac{h}{2}\right) = \phi_r \Leftrightarrow a\left(m_I + \frac{h}{2}\right)^4 + b\left(m_I + \frac{h}{2}\right)^3 + c\left(m_I + \frac{h}{2}\right)^2 + d\left(m_I + \frac{h}{2}\right) + e = \phi_r$$

$$EQ5 : p_4^{(1)}\left(m_I + \frac{h}{2}\right) = \phi_{rr} \Leftrightarrow 4a\left(m_I + \frac{h}{2}\right)^3 + 3b\left(m_I + \frac{h}{2}\right)^2 + 2c\left(m_I + \frac{h}{2}\right) + d = \phi_{rr}$$

And, for the first cell we have:

$$-\frac{48}{h^4}\phi_1 + \frac{32}{3h^4}\phi_2 - \frac{48}{25h^4}\phi_3 = S_1 - \frac{64}{5h^3}\phi_{ll} - \frac{2944}{75h^4}\phi_l$$

for the second cell we have:

$$\frac{8}{h^4}\phi_1 - \frac{8}{h^4}\phi_2 + \frac{24}{5h^4}\phi_3 - \frac{8}{7h^4}\phi_4 = S_2 + \frac{128}{35h^4}\phi_l$$

for the $i = 3, \dots, I-2$ cells we have:

$$-\frac{1}{h^4}\phi_{i-2} + \frac{4}{h^4}\phi_{i-1} - \frac{6}{h^4}\phi_i + \frac{4}{h^4}\phi_{i+1} - \frac{1}{h^4}\phi_{i+2} = S_i$$

for the penultimate cell we have:

$$-\frac{8}{7h^4}\phi_{I-3} + \frac{24}{5h^4}\phi_{I-2} - \frac{8}{h^4}\phi_{I-1} + \frac{8}{h^4}\phi_I = S_{I-1} + \frac{128}{35h^4}\phi_r$$

for the last cell we have:

$$-\frac{48}{25h^4}\phi_{I-2} + \frac{32}{3h^4}\phi_{I-1} - \frac{48}{h^4}\phi_I = S_I + \frac{64}{5h^3}\phi_{rr} - \frac{2944}{75h^4}\phi_r$$

In this test we will consider:

- $\phi(x) = \exp(x)$
- $\phi_l = 1$;
- $\phi_{ll} = 1$;
- $\phi_r = \exp(1)$;
- $\phi_{rr} = \exp(1)$;
- $g(x) = -\exp(x)$.

Table 1: Table of errors and convergence order of this test.

| I | $E_{0,I}(E_1)$ | $E_{0,I}(O_1)$ | $E_{0,I}(E_\infty)$ | $E_{0,I}(O_\infty)$ | $E_{0,I}(E_c)$ | $E_{0,I}(O_c)$ |
|-----|----------------|----------------|---------------------|---------------------|----------------|----------------|
| 10 | 7.19E-04 | — | 1.08E-03 | — | 9.95E-02 | — |
| 20 | 1.80E-04 | 2.00 | 2.76E-04 | 1.96 | 5.20E-02 | 0.94 |
| 40 | 4.50E-05 | 2.00 | 6.99E-05 | 1.98 | 2.66E-02 | 0.97 |
| 80 | 1.12E-05 | 2.00 | 1.76E-05 | 1.99 | 1.34E-02 | 0.98 |
| 160 | 2.81E-06 | 2.00 | 4.41E-06 | 2.00 | 6.76E-03 | 0.99 |