

Consider ODE

$$-\epsilon u'' + u = x, \quad \forall x \in (0, 1), \quad u(0) = u(1) = 0, \quad (1)$$

with  $\epsilon = 10^{-10}$ . This examples is taken from Example 5.2 of

- Qingshuo Song, George Yin, Zhimin Zhang, AN epsilon-uniform finite element method for singularly perturbed boundary value problems.

Instead of FEM, we are going to discuss CFD solution of (1). Answer the following questions:

1. Prove that

$$u(x) = x - \frac{\exp(\frac{x-1}{\sqrt{\epsilon}}) - \exp(-\frac{x+1}{\sqrt{\epsilon}})}{1 - \exp(-\frac{2}{\sqrt{\epsilon}})}$$

is the unique solution.

2. Using CFD on (1), find out the matrix  $L^h$  and vector  $R^h f$ , such that the numerical solution satisfies  $L^h u^h = R^h f$ .
3. Prove the consistency and stability of  $L^h$ .
4. Compute CFD solution  $u^h$  with  $h = 1/5$ . Compare with the FEM solution of the paper, which one is better?