

B.V.P vs. i.v.p.

$$\left. \begin{array}{l} \frac{d^2 T}{dx^2} - mT = 0 \\ x=0 \quad T(0)=20 \\ T'(0)=0 \end{array} \right\} \text{i.v.p.}$$

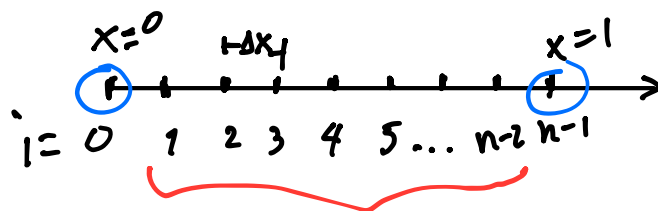
Euler, RK, ...

$$\left. \begin{array}{l} \frac{d^2 T}{dx^2} - mT = 0 \\ x=0 \quad T(0)=20 \\ x=L \quad T(L)=100 \end{array} \right\} \text{BVP.}$$

Differences finitas.

$$\frac{d^2 T}{dx^2} - mT = 0$$

$$\left\{ \begin{array}{l} x=0 \quad T(0)=20 \\ x=1 \quad T(1)=100 \end{array} \right.$$



$$\frac{d^2 T}{dx^2} \approx \frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2}$$

$$\frac{T_{i+1} - 2T_i + T_{i-1}}{\Delta x^2} - mT_i = 0 \quad i=1, 2, \dots, n-2 \quad \underline{\underline{n-2 \text{ Eqs}}}$$

$$\begin{array}{ll} T_i = 20 & i=0 \\ T_i = 100 & i=n-1 \end{array}$$

$$T_0 = 20 \quad i=0$$

$$\frac{T_2 - 2T_1 + T_0}{\Delta x^2} - mT_1 = 0 \quad i=1$$

$$\frac{T_3 - 2T_2 + T_1}{\Delta x^2} - mT_2 = 0 \quad i=2$$

$$\vdots$$

$$T_i = 100 \quad 0 \quad i=n-1$$

$$\rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & \dots & 0 \\ \frac{1}{\Delta x^2} & -\frac{2}{\Delta x^2} - m & \frac{1}{\Delta x^2} & 0 & 0 & \dots & 0 \\ 0 & \frac{1}{\Delta x^2} & -\frac{2}{\Delta x^2} - m & \frac{1}{\Delta x^2} & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \dots & 1 \end{bmatrix} \begin{bmatrix} T_0 \\ T_1 \\ \vdots \\ T_{n-1} \end{bmatrix} = \begin{bmatrix} 20 \\ 0 \\ 0 \\ \vdots \\ 0 \\ 100 \end{bmatrix}$$