

1. Pf: $u'(x) = 1 - \frac{1}{\sqrt{2}} \left(\exp\left(\frac{x-1}{\sqrt{2}}\right) + \exp\left(-\frac{x+1}{\sqrt{2}}\right) \right) / 1 - \exp\left(-\frac{2}{\sqrt{2}}\right)$

$$u''(x) = -\frac{1}{2} \cdot \frac{\exp\left(\frac{x-1}{\sqrt{2}}\right) - \exp\left(-\frac{x+1}{\sqrt{2}}\right)}{1 - \exp\left(-\frac{2}{\sqrt{2}}\right)}$$

$$-u''(x) + u = x$$

$$\Rightarrow \therefore u(x) = x - \frac{\exp\left(\frac{x-1}{\sqrt{2}}\right) - \exp\left(-\frac{x+1}{\sqrt{2}}\right)}{1 - \exp\left(-\frac{2}{\sqrt{2}}\right)} \quad \textcircled{1}$$

then we can use ODE's equation: $r^2 = \frac{1}{2}$, $r = \pm \frac{1}{\sqrt{2}}$, $-r^2 + 1 = 0$

$$\Rightarrow u(x) = C_1 e^{\frac{1}{\sqrt{2}}x} + C_2 e^{-\frac{1}{\sqrt{2}}x}$$

$$\Rightarrow u(x) = C_1 e^{\frac{1}{\sqrt{2}}x} + C_2 e^{-\frac{1}{\sqrt{2}}x} + x \quad (u(x) = x \text{ is a special one})$$

$$\begin{cases} u(0) = 0 \\ u(1) = C_1 e^{\frac{1}{\sqrt{2}}} + C_2 e^{-\frac{1}{\sqrt{2}}} + 1 = 0 \end{cases}$$

then we can get C_1 and C_2 .

\Rightarrow the answer of ODE is unique. $\textcircled{2}$

$$\textcircled{1} \textcircled{2} \Rightarrow u(x) = x - \frac{\exp\left(\frac{x-1}{\sqrt{2}}\right) - \exp\left(-\frac{x+1}{\sqrt{2}}\right)}{1 - \exp\left(-\frac{2}{\sqrt{2}}\right)}$$

2. $-\varepsilon \delta h \delta - h u_i^h + u_i^h = x_i$, $-\varepsilon \frac{u_i^h - 2u_{i-1}^h + u_{i-2}^h}{h^2} + u_i^h = x_i$

$$-\frac{\varepsilon}{h^2} u_{i-2}^h + \left(\frac{2\varepsilon}{h^2} + 1\right) u_{i-1}^h - \frac{\varepsilon}{h^2} u_i^h = x_i$$

$$\Rightarrow \begin{cases} u_0^h = 0 \\ -r u_{i-1}^h + s u_i^h - t u_{i+1}^h = f_i \\ u_N^h = 0 \end{cases}$$

$$R^h f = \begin{bmatrix} 0 \\ \frac{1}{h} \\ \frac{2}{h} \\ \vdots \end{bmatrix}$$

$$L^h = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ -r & s & t & \dots & 0 \\ 0 & \dots & \dots & -r & s & t \\ 0 & \dots & \dots & 0 & 0 & 1 \end{bmatrix}$$

Constitutions

3. $\textcircled{1} (L^h R^h v)_0 = v_0$, $(R^h L v)_0 = v(0)$, $(L^h R^h v)_0 - (R^h L v)_0 = 0$

$\textcircled{2} |(L^h R^h v)_N - (R^h L v)_N| = 0$

$\textcircled{3} (L^h R^h v)_i = -\varepsilon \delta h - h u_i + u_i$, $(R^h L v)_i = L v(x_i) = -\varepsilon v''(x_i) + u(x_i)$

$$|(L^h R^h v)_i - (R^h L v)_i| = O(h^2)$$

L^h is constitutions of $\alpha=2$.

Stability: $(L^h v)_i = -r v_i - t v_{i+1} + s v_i$

$$= r(w_i - v_{i-1}) + t(w_i - v_{i+1}) + (s-r-t)v_i$$

$$\|L^h v\|_\infty \geq |(L^h v)_i| \geq 2|v_i| \geq \|v\|_\infty$$

$\textcircled{4} \exists i -v_i = \|v\|_\infty$ for some $1 \leq i \leq N-1$

$$(L^h v)_i = -r(w_{i-1} - v_i) + t(v_{i+1} - v_i) + 2v_i \leq 0$$

$$\|L^h v\|_\infty \geq |(L^h v)_i| \geq 2|v_i| = 2\|v\|_\infty \Rightarrow \|v\|_\infty \leq \|L^h v\|_\infty \quad L^2 \text{ is stable}$$

FEM:

4. T^8 is a uniform mesh on $[0,1]$ with 9 intervals.

T^{8+1} is a modified T^8 with one point added at the center of the last interval.

CFD: on uniform on $[0,1]$ with 9 interval

based on the question, we can know CFD is more accurate than FEM.