

# Numerical Methods for Two-Point Boundary Value Problems

Grace Fairweather and Ian Gladwell

## 1 Finite Difference Methods

### 1.1 Introduction

Consider the second order linear two-point boundary value problem

$$(1.1) \quad Lu(x) = -u'' + p(x)u' + q(x)u = f(x), \quad x \in I,$$

$$(1.2) \quad u(0) = g_0, \quad u(1) = g_1,$$

where  $I = [0, 1]$ . We assume that the functions  $p, q$  and  $f$  are smooth on  $I$ ,  $q$  is positive, and  $p^*$  and  $q_*$  are positive constants such that

$$(1.3) \quad |p(x)| \leq p^*, \quad 0 < q_* \leq q(x), \quad x \in I.$$

Let  $\pi = \{x_j\}_{j=0}^{N+1}$  denote a uniform partition of the interval  $I$  such that  $x_j = jh$ ,  $j = 0, 1, \dots, N+1$ , and  $(N+1)h = 1$ . On this partition, the solution  $u$  of (1.1)–(1.2) is approximated by the mesh function  $\{u_j\}_{j=0}^{N+1}$  defined by the finite difference equations

$$(1.4) \quad h^2 u_j = -\frac{u_{j+1} - 2u_j + u_{j-1}}{h^2} + p_j \frac{u_{j+1} - u_{j-1}}{2h} + q_j u_j = f_j, \quad j = 1, \dots, N,$$

$$(1.5) \quad u_0 = g_0, \quad u_{N+1} = g_1,$$

where

$$p_j = p(x_j), \quad q_j = q(x_j), \quad f_j = f(x_j).$$

Equations (1.4) are obtained by replacing the derivatives in (1.1) by basic centered difference quotients.

We now show that under certain conditions the difference problem (1.4)–(1.5) has a unique solution  $\{u_j\}_{j=0}^{N+1}$ , which is second order accurate; that is,

$$|u(x_j) - u_j| = O(h^2), \quad j = 1, \dots, N.$$

# Numerical Methods For Two Point Boundary Value Problems

**SB Merriam**



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