

summary: Solving Linear System with constraints

(3)

$$\text{PDE: } \underline{L} \underline{h} = \underline{f}$$

$$\text{BCs: } \underline{B} \underline{h} = \underline{g}$$

Step 1 Find particular solution

$$\underline{h}_p = \underline{B}^T \underline{h}_{pr} \quad \text{and} \quad \underline{h}_{pr} = (\underline{B}\underline{B}^T)^{-1} \underline{g}$$

$$\Rightarrow \underline{h}_p = \underline{B}^T (\underline{B}\underline{B}^T)^{-1} \underline{g}$$

Step 2: Find associated homogeneous solution

$$\underline{N}^T \underline{L} \underline{N} \underline{h}_0 = \underline{N}^T (\underline{f}_s + \underline{f}_0) \quad \text{where} \quad \underline{f}_0 = -\underline{L} \underline{h}_p$$

$$\underline{h}_0 = \underline{N} [(\underline{N}^T \underline{L} \underline{N})^{-1} \underline{N}^T (\underline{f}_s - \underline{L} \underline{h}_p)]$$

Step 3: Add homogeneous & particular solutions

$$\underline{h} = \underline{h}_0 + \underline{h}_p$$

All this will be encapsulated in a general purpose Matlab function to solve linear boundary value problems

$$h = \text{solve_lbvp}(L, f, B, g, N)$$

Note on source terms:

The discrete rhs \underline{f}_s is the cell average of $f(x)$!