

The Finite Difference Method: Example

Solve the following 2nd order ODE for initial conditions of $y(0) = 5$ and $y(10) = -1.5$, Use $\Delta x = 2$

$$8 \frac{d^2 y}{dx^2} - 2 \frac{dy}{dx} - y + x = 0$$

- Using the divided differences equations:

$$\frac{dy}{dx} = \frac{y_{i+1} - y_{i-1}}{2 \cdot \Delta x}$$

$$\frac{d^2 y}{dx^2} = \frac{y_{i+1} - 2y_i + y_{i-1}}{\Delta x^2}$$

Chapter 5 Finite Difference Methods York University

JR Anderson



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