

and

$$A = \begin{bmatrix} a_1 & -c_1 & & & \\ -b_2 & \ddots & \ddots & & \\ & \ddots & \ddots & \ddots & \\ & & & -b_N & c_{N-1} \\ & & & & a_N \end{bmatrix} \quad \begin{aligned} a_i &= 1 + \frac{h^2}{2} q_i \\ b_i &= \frac{1}{2} [1 + \frac{h}{2} p_i] \\ c_i &= \frac{1}{2} [1 - \frac{h}{2} p_i] \end{aligned}$$

Note that  $a_i > 0$ , and also  $b_i > 0$  and  $c_i > 0$  if  $h$  is small enough.

This is a nonsymmetric *tridiagonal* system to solve for  $y$ . We will show how to change it to a symmetric positive definite tridiagonal system, so that we may use *band Cholesky* to solve it.

Choose  $D = \text{diag}(1, \sqrt{\frac{c_1}{b_2}}, \sqrt{\frac{c_1 c_2}{b_2 b_3}}, \dots, \sqrt{\frac{c_1 c_2 \dots c_{N-1}}{b_2 b_3 \dots b_N}})$ . Then we may change  $Ay = b$  to  $(DAD^{-1})(Dy) = Db$  or  $\bar{A}\bar{y} = \bar{b}$ , where

$$\bar{A} = \begin{bmatrix} a_1 & -\sqrt{c_1 b_2} & & & \\ -\sqrt{c_1 b_2} & a_2 & & & \\ & -\sqrt{c_2 b_3} & \ddots & & \\ & & \ddots & \ddots & \\ & & & -\sqrt{c_{N-1} b_N} & a_N \end{bmatrix}.$$

It is easy to see that  $\bar{A}$  is symmetric, and it has the same eigenvalues as  $A$  because  $A$  and  $\bar{A} = DAD^{-1}$  are *similar*. (See section 4.2 in Chapter 4 for details.) We will use the next theorem to show it is also positive definite.

**THEOREM 2.9. Gershgorin.** *Let  $B$  be an arbitrary matrix. Then the eigenvalues  $\lambda$  of  $B$  are located in the union of the  $n$  disks*

$$|\lambda - b_{kk}| \leq \sum_{j \neq k} |b_{kj}|.$$

*Proof.* Given  $\lambda$  and  $x \neq 0$  such that  $Bx = \lambda x$ , let  $1 = \|x\|_\infty = x_k$  by scaling  $x$  if necessary. Then  $\sum_{j=1}^N b_{kj} x_j = \lambda x_k = \lambda$ , so  $\lambda - b_{kk} = \sum_{j \neq k} b_{kj} x_j$ , implying

$$|\lambda - b_{kk}| \leq \sum_{j \neq k} |b_{kj} x_j| \leq \sum_{j \neq k} |b_{kj}| \quad \square$$

Now if  $h$  is so small that for all  $i$ ,  $|\frac{h}{2} p_i| < 1$ , then

$$|b_i| + |c_i| = \frac{1}{2} \left( 1 + \frac{h}{2} p_i \right) + \frac{1}{2} \left( 1 - \frac{h}{2} p_i \right) = 1 < 1 + \frac{h^2}{2} q \leq 1 + \frac{h^2}{2} q_i = a_i.$$

Therefore all eigenvalues of  $A$  lie inside the disks centered at  $1 + h^2 q_i / 2 \geq 1 + h^2 q / 2$  with radius 1; in particular, they must all have positive real parts. Since  $\bar{A}$  is symmetric, its eigenvalues are real and hence positive, so  $\bar{A}$  is positive definite. Its smallest eigenvalue is bounded below by  $gh^2/2$ . Thus, it can be

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