

Problem Set 1.1

Question 27 Show how B, T, K come from A_0, A_1, A_2 with 0,1,2 boundary conditions. B is $A_0^T A_0$, second differences in B from first differences in A_0 :

$$A_0 = \begin{bmatrix} -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \text{ is a "forward difference matrix"}$$

Which column of A_0 would you remove to produce A_1 with $T = A_1^T A_1$? Which column would you remove next to produce A_2 with $K = A_2^T A_2$? The sizes of B, T, K get smaller as unknowns are removed. The matrices change from positive *semidefinite* to positive definite. The columns of A_1 and A_2 become independent.