

Q1

($h = \Delta x$)

$$(a) \quad u_{j+2} = u_j + (2h)u_j' + \frac{(2h)^2}{2}u_j'' + \frac{(2h)^3}{6}u_j''' + \frac{(2h)^4}{24}u_j^{(4)} + \frac{(2h)^5}{120}u_j^{(5)} + \dots$$

$$u_{j+1} = u_j + hu_j' + \frac{h^2}{2}u_j'' + \frac{h^3}{6}u_j''' + \frac{h^4}{24}u_j^{(4)} + \frac{h^5}{120}u_j^{(5)} + \dots$$

$$u_j = u_j + 0 \cdot u_j' + 0 \cdot u_j'' + \dots$$

$$u_{j-1} = u_j - hu_j' + \frac{h^2}{2}u_j'' - \frac{h^3}{6}u_j''' + \frac{h^4}{24}u_j^{(4)} - \frac{h^5}{120}u_j^{(5)} + \dots$$

$$u_{j-2} = u_j - (2h)u_j' + \frac{(2h)^2}{2}u_j'' - \frac{(2h)^3}{6}u_j''' + \frac{(2h)^4}{24}u_j^{(4)} - \frac{(2h)^5}{120}u_j^{(5)} + \dots$$

$$\frac{-Au_{j+2} + Bu_{j+1} - Bu_{j-1} + Au_{j-2}}{h}$$

$$= \frac{1}{h} \left\{ \begin{aligned} & \cancel{A}u_j - \cancel{2hA}u_j' - \cancel{2h^2A}u_j'' - \frac{\cancel{8}}{6}Ah^3u_j''' - \frac{\cancel{16}}{24}h^4Au_j^{(4)} - \frac{\cancel{32}}{120}h^5Au_j^{(5)} + \dots \\ & + Bu_j + Bhu_j' + \frac{Bh^2}{2}u_j'' + \frac{Bh^3}{6}u_j''' + \frac{Bh^4}{24}u_j^{(4)} + \frac{Bh^5}{120}u_j^{(5)} + \dots \\ & \cancel{A}u_j - Bhu_j' - \frac{Bh^2}{2}u_j'' + \frac{Bh^3}{6}u_j''' - \frac{Bh^4}{24}u_j^{(4)} + \frac{Bh^5}{120}u_j^{(5)} + \dots \\ & + Au_j - \cancel{2hA}u_j' + \cancel{2h^2A}u_j'' - \frac{\cancel{8}}{6}Ah^3u_j''' + \frac{\cancel{16}}{24}Ah^4u_j^{(4)} - \frac{\cancel{32}}{120}h^5Au_j^{(5)} + \dots \end{aligned} \right\}$$

$$= \frac{1}{h} \left\{ \begin{aligned} & hu_j'(-4A + 2B) + h^3u_j''' \left(-\frac{16}{6}A + \frac{2}{6}B \right) + h^5u_j^{(5)} \left(-\frac{64}{120}A + \frac{2}{120}B \right) \\ & + \dots \end{aligned} \right\}$$

$$\begin{cases} -4A + 2B = 1 \\ -\frac{16}{6}A + \frac{2}{6}B = 0 \end{cases} \Leftrightarrow \begin{cases} -2A + B = \frac{1}{2} \\ -8A + B = 0 \end{cases} \Leftrightarrow \begin{cases} B = \frac{1}{2} + 2A \\ -8A + B = 0 \end{cases} \Leftrightarrow \begin{cases} -8A + 2A + \frac{1}{2} = 0 \\ -6A = -\frac{1}{2} \end{cases}$$

$$A = \frac{1}{12}$$

$$B = \frac{8}{12}$$

$$\frac{-\frac{1}{12}u_{j+2} + \frac{8}{12}u_{j+1} - \frac{8}{12}u_{j-1} + \frac{1}{12}u_{j-2}}{h} \leftarrow$$

$$\frac{-u_{j+2} + 8u_{j+1} - 8u_{j-1} + u_{j-2}}{12 \Delta x}$$

(b) error term: $\left(\frac{-64}{120}A + \frac{2}{120}B\right) h^5 u_j^{(5)} / h$

$$= \left(\frac{-64}{120} \cdot \frac{1}{12} + \frac{2}{120} \frac{8}{12}\right) h^4 u_j^{(5)}$$

$$= \frac{1}{12 \cdot 120} (-64 + 16) h^4 u_j^{(5)}$$

$$= \frac{1}{12 \cdot 120} \cdot -48 h^4 u_j^{(5)}$$

$$= -\frac{1}{30} h^4 u_j^{(5)}$$

$$\Rightarrow \mathcal{O}_4 = (\pm) \frac{1}{30}, \quad p=5$$

Q2

$$\dot{y} = f(t, y) \quad (*)$$

(a) Insert exact solution y into the approximation

$$y^{n+1} = y^n + \Delta t \left[\frac{1}{7} f(t^{n+1}, y^{n+1}) + \frac{6}{7} f(t^n, y^n) \right]$$

$$\Rightarrow y(t^{n+1}) \approx y(t^n) + \Delta t \left[\frac{1}{7} f(t^{n+1}, y(t^{n+1})) + \frac{6}{7} f(t^n, y(t^n)) \right]$$

Re-arrange and use (*):

$$\begin{aligned} y(t^{n+1}) - y(t^n) - \Delta t \left[\frac{1}{7} f(t^{n+1}, y(t^{n+1})) + \frac{6}{7} f(t^n, y(t^n)) \right] \\ = y(t^{n+1}) - y(t^n) - \Delta t \left[\frac{1}{7} \dot{y}(t^{n+1}) + \frac{6}{7} \dot{y}(t^n) \right] \end{aligned}$$

$$\Rightarrow y(t^{n+1}) - y(t^n) - \Delta t \left[\frac{1}{7} \dot{y}(t^{n+1}) + \frac{6}{7} \dot{y}(t^n) \right]$$

$$= \left[\cancel{y(t^n)} + \cancel{\Delta t \dot{y}(t^n)} + \frac{1}{2} (\Delta t)^2 \ddot{y}(t^n) + \frac{1}{6} (\Delta t)^3 \dddot{y}(t^n) + O((\Delta t)^4) \right] - \cancel{y(t^n)} - \Delta t \left[\frac{1}{7} \cancel{\dot{y}(t^n)} + \Delta t \ddot{y}(t^n) + \frac{1}{2} (\Delta t)^2 \ddot{y}(t^n) + O((\Delta t)^3) \right]$$

$$= \left(\frac{1}{2} - \frac{1}{7} \right) (\Delta t)^2 \ddot{y}(t^n) + O((\Delta t)^3) + \frac{6}{7} \cancel{\dot{y}(t^n)}$$

$$\stackrel{(\pm)}{=} \frac{5}{14} (\Delta t)^2 \ddot{y}(t^n) + O((\Delta t)^3)$$

local truncation error

(\Rightarrow first-order method
global error $O(\Delta t)$)

$$(b) \quad \dot{y} = \lambda y, \quad z = \lambda \Delta t$$

$$y^{n+1} = y^n + \Delta t \left[\frac{1}{7} \lambda y^{n+1} + \frac{6}{7} \lambda y^n \right]$$

$$= y^n + \frac{z}{7} y^{n+1} + \frac{6z}{7} y^n$$

$$\left(1 - \frac{1}{7}z\right) y^{n+1} = \left(1 + \frac{6}{7}z\right) y^n$$

$$y^{n+1} = \frac{1 + \frac{6}{7}z}{1 - \frac{1}{7}z} y^n$$

$$= R(z)$$



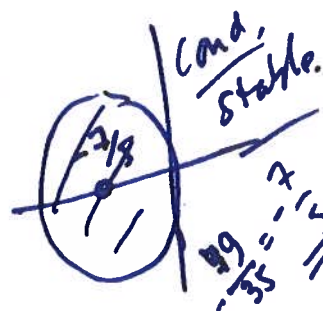
$$R(z): y^{n+1} = y^n + \Delta t \left(\frac{1}{7} \lambda y^{n+1} + \frac{6}{7} \lambda y^n \right)$$

(c)

$$\left(1 - \frac{\Delta t \lambda}{7}\right) y^{n+1} = \left(1 + \frac{6 \Delta t \lambda}{7}\right) y^n$$

$$y^{n+1} = \frac{1 + \frac{6z}{7}}{1 - \frac{1}{7}z} y^n$$

$R(z)$



circle centered at $\left(-\frac{90}{70}, 0\right)$
radius $\frac{90}{70}$

$$|R(z)| = 1 \quad \left|1 + \frac{6}{7}z\right| = \left|1 - \frac{1}{7}z\right|$$

$$z = x + iy \quad \left| \left(1 + \frac{6}{7}x\right) + \left(\frac{6}{7}y\right)i \right| = \left| \left(1 - \frac{1}{7}x\right) + \left(-\frac{1}{7}y\right)i \right|$$

$$\left(1 + \frac{6}{7}x\right)^2 + \left(\frac{6}{7}y\right)^2 = \left(1 - \frac{1}{7}x\right)^2 + \left(\frac{1}{7}y\right)^2$$

$$1 + \frac{12}{7}x + \frac{36}{49}x^2 + \frac{36}{49}y^2 = 1 - \frac{2}{7}x + \frac{1}{49}x^2 + \frac{1}{49}y^2$$

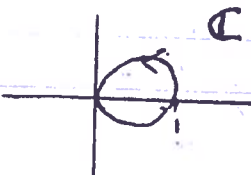
$$\frac{35}{49}x^2 + \frac{14}{49}x + \frac{35}{49}y^2 = 0 \quad 35x^2 + 90x + 35y^2 = 0 \quad x^2 + \frac{90}{35}x + y^2 = 0 \quad \left(x + \frac{90}{70}\right)^2 + y^2 = \left(\frac{90}{70}\right)^2$$

Q3


Let us consider the ODE: $\dot{y}(t) = f(y(t))$

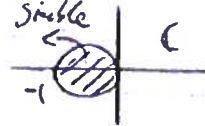
a) The boundary locus is the curve that describes the boundary of the stability region of the time integration scheme. The "eigenvalues" of your function $f(y(t))$ must fall inside the stability region in order to have a stable numerical solution.

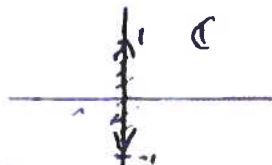
b) The function $g(\phi) : [0, 2\pi) \rightarrow \mathbb{C}$ describe the boundary locus.

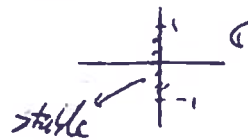
F1) $g_1(\phi) = 1 - e^{-\phi}$  belongs to M_3 Euler Backward stable \mathbb{C}

c) 

F6) $g_6(\phi) = e^{\phi} - 1$  belongs to M_1 Euler Forward stable \mathbb{C}



F3) $g_3(\phi) = \cos \phi$  belongs to M_2 Explicit Midpoint stable \mathbb{C}



Now $F_2) g_2(\phi) = \frac{3}{2} - 2e^{-\phi} + \frac{1}{2}e^{-2\phi}$ is an extension of Euler Backward $g_1(\phi)$, but not as compact as $F_5) g_5(\phi) = 1 + e^{-\phi} + \frac{1}{2}(1 - e^{-\phi})^2 + \frac{1}{6}(1 - e^{-\phi})^3$
 F_2 is expanded up to 2nd order while F_5 up to 3rd order.

Hence F_2) belongs to M_2) (BDF₂ : expansion of E/B)
and F_5) belongs to M_6) (BDF₃ : a higher/complicated
expansion of E/B)

hardly remains F_4) connected to M_5)

↳ F_4) has origin in the imaginary axis
or outside the imaginary axis,
but it is more complicated
than F_5) which belongs to the simple midpoint method.

So

- $F_1 - M_3$
- $F_2 - M_2$
- $F_3 - M_4$
- $F_4 - M_5$
- $F_5 - M_6$
- $F_6 - M_1$

Q3

$$(d) y^{n+3} = y^{n+2} + \frac{\Delta t}{12} [5f(y^n) - 16f(y^{n+1}) + 23f(y^{n+2})]$$

$\pi(z_j \zeta)$

$n=3$

$$\alpha_0 y^n + \alpha_1 y^{n+1} + \alpha_2 y^{n+2} + \alpha_3 y^{n+3}$$

α_0

$$= \Delta t \left\{ \underbrace{\frac{5}{12}}_{\beta_0} f(y^n) - \underbrace{\frac{16}{12}}_{\beta_1} f(y^{n+1}) + \underbrace{\frac{23}{12}}_{\beta_2} f(y^{n+2}) + \underbrace{0}_{\beta_3} f(y^{n+3}) \right\}$$

$$\Rightarrow \sum_{j=0}^3 \alpha_j y^{n+j} = \Delta t \sum_{j=0}^3 \beta_j f(y^{n+j}) \Rightarrow \text{explicit}$$

$$p(\zeta) = \sum_{j=0}^3 \alpha_j \zeta^j$$

$$q(\zeta) = \sum_{j=0}^3 \beta_j \zeta^j$$

$$= 0 \cdot \zeta^0 + 0 \cdot \zeta^1 - 1 \cdot \zeta^2 + 1 \cdot \zeta^3 = \zeta^3 - \zeta^2 = \zeta^2(\zeta - 1)$$

$$= \frac{5}{12} \zeta^0 - \frac{16}{12} \zeta^1 + \frac{23}{12} \zeta^2 + 0 \cdot \zeta^3 = \frac{5}{12} - \frac{16}{12} \zeta + \frac{23}{12} \zeta^2$$

$$\text{stab. pol. } \pi(\zeta; z) = p(\zeta) - z \cdot o(\zeta)$$

$$= \zeta^3 - \zeta^2 - z \left(\frac{5z}{12} - \frac{16}{12}\zeta + \frac{23}{12}\zeta^2 \right)$$

$$= \zeta^3 - \left(1 + \frac{23}{12}z\right)\zeta^2 + \frac{16}{12}z\zeta - \frac{5}{12}z$$

$$(d) \quad 3y^{n+2} - 4y^{n+1} + y^n = \Delta t \cdot z f(y^n)$$

$$\zeta=2 \quad \alpha_0=1, \alpha_1=-4, \alpha_2=3$$

$$p(\zeta) = 1 - 4\zeta + 3\zeta^2$$

$$\beta_0=2, \beta_1=0, \beta_2=0 \quad p'(\zeta) = -4 + 6\zeta$$

$$o(\zeta) = 2$$

$$p(1) = 1 - 4 + 3 = 0 \quad f \quad \Rightarrow \text{consistent}$$

$$p'(1) = -4 + 6 = 2 = o(1) f$$

$$\text{roots of } p(\zeta): \quad 3\zeta^2 - 4\zeta + 1 = 0$$

$$\zeta_{1,2} = \frac{4 \pm \sqrt{16 - 12}}{6}$$

$$= \frac{4}{6} \pm \frac{1}{6} \sqrt{4} = \frac{4}{6} \pm \frac{2}{6} = \frac{6}{6} \text{ or } \frac{2}{6}$$

$$= 1 \text{ or } \frac{1}{3}$$

zero-stable

simple

$$y^{n+2} - 4y^{n+1} + 3y^n = \dots \Delta t \cdot -2f(y^n)$$

$$n=2 \quad \alpha_0=3, \alpha_1=-4, \alpha_2=1$$

$$\beta_0=-2, \beta_1=0, \beta_2=0 \rightarrow \sigma(\beta) = 2$$

$$f(\beta) = 3 - 4\beta + \beta^2$$

$$f(1) = 3 - 4 + 1 = 0 \quad f$$

$$f'(1) = -4 + 2\beta$$

$$f'(1) = -4 + 2 = -2$$

~~consistent~~

zero-stable?

$$\begin{aligned} & \beta^2 - 4\beta + 3 = 0 \\ & \beta_{1,2} = \frac{4 \pm \sqrt{16 - 12}}{2} \end{aligned}$$

$$= 2 \pm \frac{1}{2}\sqrt{4}$$

$$= 2 \pm 1$$

$$\neq 3 \text{ of } 1$$

root condition

NO

Q4

(a) $u(x,t) = e^{-(x+t)^2}$

(b) Von Neumann : "FTFS" ; $\sigma \stackrel{\text{def}}{=} \frac{j \Delta t}{\Delta x}$

$j=1$: $\sigma = \frac{\Delta t}{\Delta x}$, $j=-1$: $\sigma = -\frac{\Delta t}{\Delta x}$

$e^{ik_m x} e^{a(t+\Delta t)} = (1 + \frac{\Delta t}{\Delta x}) e^{ik_m x} e^{at} - \frac{\Delta t}{\Delta x} e^{ik_m(x+\Delta x)} e^{at}$

$g = e^{a \Delta t} = \dots = (1 + \frac{\Delta t}{\Delta x}) - (\frac{\Delta t}{\Delta x}) (\cos(k_m \Delta x) + i \sin(k_m \Delta x))$

$|g| = \dots = 1 + 2\sigma(1+\sigma)(1 - \cos(k_m \Delta x)) > 1 \Rightarrow \text{UNSTABLE}$

$|g| = 1 + 4\sigma(1+\sigma) \sin^2(\dots) < 1$ if $-1 < \frac{-\Delta t}{\Delta x} < 0$

(c) for $\frac{j \Delta t}{\Delta x} = -1 \Rightarrow (\Delta x)^2 = j^2 (\Delta t)^2$ $\frac{\Delta t}{\Delta x} < 1$ conditionally stable

$\tau = \frac{u_t \Delta t + u_{tt} \frac{(\Delta t)^2}{2} + \dots}{\Delta t} + j \frac{u_x \Delta x + u_{xx} \frac{(\Delta x)^2}{2} + \dots}{\Delta x}$

$= u_t + j u_x + \frac{u_{tt}}{2} \Delta t + \frac{u_{ttt} (\Delta t)^2}{6} + \dots + \frac{j}{2} u_{xx} \Delta x + \frac{j}{6} u_{xxx} (\Delta x)^2 + \dots$

make use of $u_{tt} = j^2 u_{xx}$, $u_{ttt} = -j^3 u_{xxx}$ etcetera

\Rightarrow at least second-order accurate and \otimes

(2) (5)

$$u_t - u_{xx} = f(t)$$

multiply equation by test function v ($v|_{\partial\Omega} = 0$) and integrate over Ω

$$\int_{\Omega} u_t v \, d\Omega - \int_{\Omega} u_{xx} v \, d\Omega = \int_{\Omega} f(t) v \, d\Omega$$

integration by part:

$$\int_{\Omega} u_t v \, d\Omega - \int_{\Omega} [u_x v]_x \, d\Omega + \int_{\Omega} u_x v_x \, d\Omega = \int_{\Omega} f(t) v \, d\Omega$$

use Green's formula:

$$\int_{\Omega} u_t v \, d\Omega + \int_{\partial\Omega} v \frac{\partial u}{\partial n} \, dS + \int_{\Omega} u_x v_x \, d\Omega = \int_{\Omega} f v \, d\Omega$$

$$\Rightarrow \int_{\Omega} u_t v \, d\Omega + \int_{\Omega} u_x v_x \, d\Omega = \int_{\Omega} f v \, d\Omega$$

choose $u = \sum u_i' g_i$, $v = g_j$ then:

$$\sum u_i' \int_{\Omega} g_i g_j \, d\Omega + \sum u_i' \int_{\Omega} g_i' g_j' \, d\Omega = \int_{\Omega} f g_j \, d\Omega \quad , \quad g_i' = \frac{\partial g_i}{\partial x}$$

$$\Rightarrow \begin{cases} A \vec{u} + B \vec{u}' = \vec{f} \\ \vec{u}' = \sum u_i' g_i' \quad , \quad \vec{f} = \int_{\Omega} f g_j \, d\Omega \end{cases}$$

$$A = \begin{pmatrix} \langle g_1, g_1 \rangle & & \\ & \langle g_2, g_2 \rangle & \\ & & \ddots \end{pmatrix} \quad , \quad B = \begin{pmatrix} \langle g_1', g_1' \rangle & & \\ & \langle g_2', g_2' \rangle & \\ & & \ddots \end{pmatrix} \quad , \quad \vec{f} = \left(\langle f, g_j \rangle \right)$$

$$\langle g_i, g_j \rangle = \int_{\Omega} g_i g_j \, d\Omega \quad ; \quad \langle g_j, g_j \rangle = \int_{\Omega} g_j^2 \, d\Omega$$

$$\langle g_i', g_j' \rangle = \int_{\Omega} g_i' g_j' \, d\Omega \quad ; \quad \langle g_j', g_j' \rangle = \int_{\Omega} g_j'^2 \, d\Omega$$

$$\langle f, g_j \rangle = \int_{\Omega} f g_j \, d\Omega$$

A mass-matrix, tridiagonal in 1D, symmetric positive definite.

B stiffness-matrix, tridiagonal in 1D, symmetric positive definite

Q6

(a) $w=1 \Rightarrow (X_3)_3 = 0$

$x(0)=0, x(1)=1$

$\Rightarrow \left. \begin{aligned} x(\xi) &= A\xi + B \\ x(0) &= B = 0 \\ x(1) &= A \end{aligned} \right\} x(\xi) = \xi$

uniform

$\Rightarrow x$ also uniform

(b) $y = X_3 = \frac{dx}{d\xi} > 0$

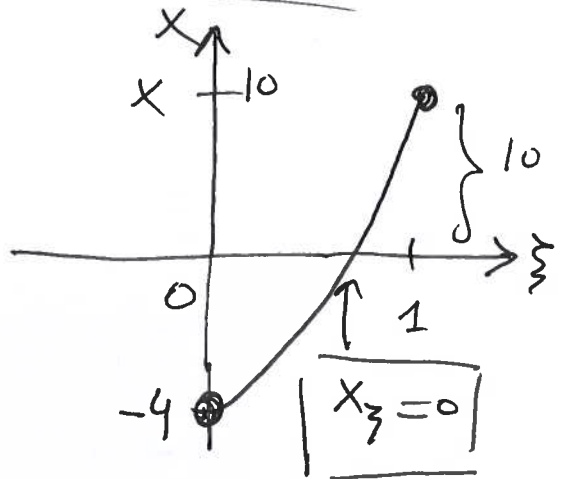
(c) $x(\xi) = 4\xi^3 + \xi^2 - 4\xi$

$x_\xi = 12\xi^2 + 2\xi - 4$

$x_{\xi\xi} = 24\xi + 2$

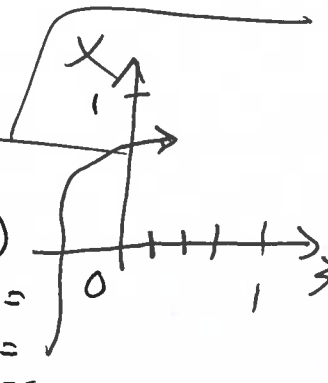
$x_{\xi\xi} > 0$ for $\xi > 0$

\Rightarrow "U"



for this ξ value

(d) $x(\xi) = \xi^4 \Rightarrow x_\xi = 4\xi^3 > 0$
for $\xi \in [0, 1]$



(e) $X_i = x(\xi_i) = \dots = \left. \begin{aligned} &(c) \ 4\xi_i^3 + \xi_i^2 - 4\xi_i \\ &(d) \ \xi_i^4 \end{aligned} \right\} \Rightarrow \left. \begin{aligned} x_1 &= \\ x_2 &= \\ &\dots \end{aligned} \right\}$

$\xi_1 = \dots, \xi_2 = \dots$ etc

Q7 a)

$$y'(t) = -y(t), \quad y(0) = 1$$

Substitute e^{rt} , $r \in \mathbb{R}$

$$\Rightarrow r e^{rt} = -e^{rt} \Rightarrow r = -1$$

So $y(t) = C \cdot e^{-rt}$ solves equation $\forall t \in \mathbb{R}$

$$y(0) = 1 \Rightarrow C = 1 \Rightarrow y(t) = e^{-rt}$$

Let $y^n = e^{-rt}$, then $y^{n+1} = e^{-r(t+\Delta t)}$ So

$$\frac{y^{n+1} - y^n}{1 - e^{-\Delta t}} = \frac{e^{-r(t+\Delta t)} - e^{-rt}}{1 - e^{-\Delta t}} = e^{-rt} \frac{e^{-r\Delta t} - 1}{1 - e^{-\Delta t}} = -e^{-rt} \frac{1 - e^{-\Delta t}}{1 - e^{-\Delta t}}$$

$= -e^{-rt} = -y^n$, so indeed the scheme is an exact FD scheme for the ODE, as $y^0 = 1$ and $e^{-0} = 1$

Q7 b)

(b1) $\phi(\Delta t) = 1 - e^{-\Delta t}$

(b2) If one expands ϕ we find $\phi(\Delta t) = \Delta t + \text{H.O.T.}$
with H.O.T. (higher order terms) in Δt (like Δt^2 for example)

(b3) $\phi(\Delta t) = \Delta t$

(b4) no it is local, we would discretize $y(t)$ by y^n in the
lax setting on the RHS \Rightarrow which is done.

If the scheme would have y^{n+1} or y^{n-1} \leftarrow for example
on right hand side

it would have been non local

Q8

$$u_t = u^q u_x - \epsilon u_{xxx}, \quad q \geq 2, \quad \epsilon > 0$$

$$\mathcal{H} = \int_{-\infty}^{\infty} \left[\frac{\epsilon}{2} u_x^2 + \frac{u^{q+2}}{(q+1)(q+2)} \right] dx$$

$$\begin{aligned} (a) \frac{\delta \mathcal{H}}{\delta u} &= \frac{\partial}{\partial u} \left\{ \frac{\epsilon}{2} u_x^2 + \frac{u^{q+2}}{(q+1)(q+2)} \right\} - \frac{d}{dx} \left\{ \frac{\partial}{\partial u_x} \left[\frac{\epsilon}{2} u_x^2 + \frac{u^{q+2}}{(q+1)(q+2)} \right] \right\} \\ &= \frac{u^{q+1}}{q+1} - \frac{d}{dx} \left\{ \epsilon u_x \right\} = \frac{u^{q+1}}{q+1} - \epsilon u_{xx} \end{aligned}$$

$$(b) u_t = \gamma \frac{\delta \mathcal{H}}{\delta u} = \frac{\partial}{\partial x} \left\{ \frac{u^{q+1}}{q+1} - \epsilon u_{xx} \right\}$$

$$\gamma = \frac{\partial}{\partial x} \quad (\text{shen-8, m.w.})$$

$$\begin{aligned} &= \frac{q+1}{q+1} u^q u_x - \epsilon u_{xxx} \\ &= u^q u_x - \epsilon u_{xxx} \end{aligned}$$

(c) check lecture notes
on Hamiltonian PDES

Q10

(a) $c \neq 0$: hyperbolic PDE
 $c = 0$: elliptic PDE

(b)
$$\begin{cases} u_t = v \\ v_t = u_{tt} = -\alpha v - \beta u + c^2 u_{xx} \end{cases} \rightarrow \begin{pmatrix} \dot{u} \\ \dot{v} \end{pmatrix} = \begin{pmatrix} 0 & I \\ c^2 D_{xx} - \beta I & -\alpha I \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix}$$

(c) $\alpha = \beta = 0, c = 1$: $\lambda^2 = \mu \in \mathbb{R} \Rightarrow \lambda \in i\mathbb{R}$

(d) $\alpha = 2, \beta = 0, c = 2$

$$\lambda_{1,2} = \frac{-2 \pm \sqrt{4 + 4\mu}}{2} = -1 \pm \sqrt{1 + \mu} \approx -1 \pm \sqrt{\mu}$$

(e) $\alpha = c = 0, \beta = -100$

$$\lambda^2 = 100, \lambda = \pm 10$$