

Exercises

- 2.1 (a) The 2×2 and 3×3 discrete derivative matrices can actually be read off from the general form provided there:

$$D_{2 \times 2} = \begin{pmatrix} 0 & \frac{1}{2\Delta x} \\ -\frac{1}{2\Delta x} & 0 \end{pmatrix}, \quad (2.1)$$

$$D_{3 \times 3} = \begin{pmatrix} 0 & \frac{1}{2\Delta x} & 0 \\ -\frac{1}{2\Delta x} & 0 & \frac{1}{2\Delta x} \\ 0 & -\frac{1}{2\Delta x} & 0 \end{pmatrix}. \quad (2.2)$$

- (b) To calculate the eigenvalues, we construct the characteristic equation where

$$\det(D_{2 \times 2} - \lambda I) = 0 = \lambda^2 + \frac{1}{4\Delta x^2}. \quad (2.3)$$

Then, the eigenvalues of the 2×2 derivative matrix are

$$\lambda = \pm \frac{i}{2\Delta x}. \quad (2.4)$$

For the 3×3 derivative matrix, its characteristic equation is

$$\begin{aligned} \det(D_{3 \times 3} - \lambda I) &= 0 = \det \begin{pmatrix} -\lambda & \frac{1}{2\Delta x} & 0 \\ -\frac{1}{2\Delta x} & -\lambda & \frac{1}{2\Delta x} \\ 0 & -\frac{1}{2\Delta x} & -\lambda \end{pmatrix} \\ &= (-\lambda) \left(\lambda^2 + \frac{1}{4\Delta x^2} \right) - \frac{\lambda}{4\Delta x^2}. \end{aligned} \quad (2.5)$$

One eigenvalue is clearly 0, and the other eigenvalues satisfy

$$\lambda^2 + \frac{1}{2\Delta x^2} = 0, \quad (2.6)$$

and so the 3×3 derivative matrix has eigenvalues

$$\lambda = 0, \pm \frac{i}{\sqrt{2}\Delta x}. \quad (2.7)$$

All non-zero eigenvalues are exclusively imaginary numbers.

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Table of Contents Math 202 Solution Manual

1. Understanding the eBook Math 202 Solution Manual
 - The Rise of Digital Reading Math 202 Solution Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying Math 202 Solution Manual
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Math 202 Solution Manual
 - User-Friendly Interface
4. Exploring eBook Recommendations from Math 202 Solution Manual
 - Personalized Recommendations
 - Math 202 Solution Manual User Reviews and Ratings
 - Math 202 Solution Manual and Bestseller Lists
5. Accessing Math 202 Solution Manual Free and Paid eBooks

- Math 202 Solution Manual Public Domain eBooks
 - Math 202 Solution Manual eBook Subscription Services
 - Math 202 Solution Manual Budget-Friendly Options
6. Navigating Math 202 Solution Manual eBook Formats
- ePub, PDF, MOBI, and More
 - Math 202 Solution Manual Compatibility with Devices
 - Math 202 Solution Manual Enhanced eBook Features
7. Enhancing Your Reading Experience
- Adjustable Fonts and Text Sizes of Math 202 Solution Manual
 - Highlighting and Note-Taking Math 202 Solution Manual
 - Interactive Elements Math 202 Solution Manual
8. Staying Engaged with Math 202 Solution Manual
- Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Math 202 Solution Manual
9. Balancing eBooks and Physical Books Math 202 Solution Manual
- Benefits of a Digital Library
 - Creating a Diverse Reading Collection Math 202 Solution Manual
10. Overcoming Reading Challenges
- Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Math 202 Solution Manual
- Setting Reading Goals Math 202 Solution Manual
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Math 202 Solution Manual
- Fact-Checking eBook Content of Math 202 Solution Manual
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development

- Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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