

2. Mathematisch Korrekt!

$$z^{j+1} = \left( I - \alpha \frac{\Gamma}{h^2} \begin{bmatrix} -1 & 2 & -1 \end{bmatrix} \right) z^j + \tau \psi^j \in \mathbb{R}^{n-1}$$

$$= A$$

$$\|z\| \stackrel{\text{z.B.}}{=} \|z\|_{\mathbb{R}^{n-1}} := \sqrt{\sum_{i=1}^{n-1} (z_i)^2}, \quad z \in \mathbb{R}^{n-1}$$

$$\|z^{j+1}\| \leq \| (I - \alpha \frac{\Gamma}{h^2} A) z^j \| + \tau \| \psi^j \|$$

$$\leq \underbrace{\| I - \alpha \frac{\Gamma}{h^2} A \|}_{=: q} \|z^j\| + \tau \| \psi^j \|$$

$$\|z^{j+1}\| \leq q \|z^j\| + \tau \| \psi^j \| \leq \dots \leq$$

$$\leq q^{j+1} \|z^0\| + \tau (q^j \| \psi^0 \| + q^{j-1} \| \psi^1 \| + \dots + \| \psi^j \|)$$

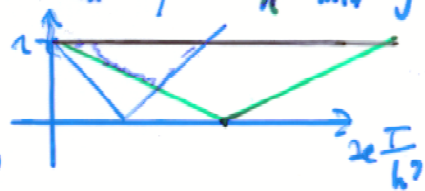
$$\leq \|z^0\| + \tau \sum_{k=0}^j \underbrace{\max_{k=0,1} \| \psi^k \|}_{O(\tau + h^2)} \leq c(\tau + h^2)$$

$\uparrow$  Rdf

Stabilitätsbed.:  $q = \| I - \alpha \frac{\Gamma}{h^2} A \| \leq 1$

$$q = \| I - \alpha \frac{\Gamma}{h^2} A \| = \max \left\{ \left| 1 - \alpha \frac{\Gamma}{h^2} \lambda_{\max}(A) \right|, \left| 1 - \alpha \frac{\Gamma}{h^2} \lambda_{\min}(A) \right| \right\}$$

Spektralnorm



$$\lambda_{\min/\max} = \text{min/max EW: } A \varphi = \lambda \varphi$$

$$q < 1 \Leftrightarrow \underbrace{\left( \text{min} \right)}_{(min)} \left| 1 - \alpha \frac{\Gamma}{h^2} \lambda_{\max}(A) \right| \leq 1 \quad \checkmark$$

$$\underline{-1 \leq 1 - \alpha \frac{\Gamma}{h^2} \lambda_{\max}(A) \leq 1}$$

$$-2 \leq -\alpha \frac{\Gamma}{h^2} \lambda_{\max}(A)$$

$$\tau \leq \frac{h^2}{2\alpha} \left( 2 / \lambda_{\max}(A) \right)$$