

A clever computation of the \tilde{b}_{ii} by means of the so-called Row-Sum-Trick:

Consider the auxiliary problem

(6)

$$\begin{aligned} -\Delta u(x) &= 0, \quad x \in \Omega, \\ u(x) &= 1, \quad x \in \Gamma = \partial\Omega. \end{aligned}$$

This auxiliary problem has obviously the unique solution $u(x) \equiv 1$ ($\forall x \in \bar{\Omega}$).

This immediately yields

$$v(x) := \frac{\partial u}{\partial n_x}(x) = 0 \quad \forall x \in \Gamma$$

(6) = special case of (1) PDE: $\Gamma_N = \emptyset$.

The Cauchy data of (6)

$$u(x) \equiv 1 \quad \text{and} \quad v(x) \equiv 0$$

will be exactly approximated by piecewise constant functions, i.e.

$$u = e := (1, 1, \dots, 1)^T \quad \text{and} \quad v = \mathbb{0}$$

must be solutions of (5)_h $Bu = Av$:

$$Be = A\mathbb{0} = \mathbb{0} \quad (B = \frac{1}{2}I + \tilde{B})$$

that means

$$b_{ii} = \frac{1}{2} + \tilde{b}_{ii} = - \sum_{\substack{j=1 \\ j \neq i}}^n b_{ij}, \quad i=1, 2, \dots, n$$

NOW the generation of the matrices

$$B = \frac{1}{2}I + \tilde{B} \quad \text{and} \quad A,$$

and, therefore, of the system matrix $K = [A_0 \dots -B_N]$ and the RHS $f = B_0 u_0 - A_N v_N$ is completed. ■