

● Example 2.16: Our model problem (5)

$$f(t, u) = M_h^{-1} [f_h(t) - K_h u_h(t)] \quad , \quad K_h \text{ SPD}$$

$$u = u_h, \quad w = w_h, \quad v = v_h, \quad \|\cdot\| := \|\cdot\|_{M_h}$$

$$(f(t, w) - f(t, v), w - v)_{M_h} =$$

$$= -(M_h^{-1} K_h (w_h - v_h), w_h - v_h)_{M_h}$$

$$\leq -\lambda_{\min}(M_h^{-1} K_h) \|w_h - v_h\|_{M_h}^2 \leq 0$$

Thus, while the original Lip-const. $\|M_h^{-1} K_h\|_{M_h} \stackrel{\text{def}}{=} \lambda_{\max}(M_h^{-1} K_h)$ is large, the one-side Lip-const. is 0, i.e. the ODE is dissipative.

Moreover, the one-side Lip-const. $L = -\lambda_{\min}(M_h^{-1} K_h) < 0$

i.e. $\|w(t) - v(t)\|_{M_h} \leq e^{-(t-t_0) \lambda_{\min}(M_h^{-1} K_h)} \|w(t_0) - v(t_0)\|_{M_h}$