

14. $\mu = k^2/h^2$, $u_{tt} = u_{xx} \Rightarrow -\tau^2 \hat{u} = -z^2 u$

$$\begin{aligned} \hat{R} &= (e^{ik\tau} - z + e^{-ik\tau}) \\ &\quad - \mu [a e^{ik\tau} + b + c e^{-ik\tau}] (e^{ihz} - z + e^{-ihz}) \\ &= 2(\cos k\tau - 1) - \mu [a e^{ik\tau} + b + c e^{-ik\tau}] \cdot 2(\cos h\tau - 1) \end{aligned}$$

$$\begin{aligned} \text{Now } \cos k\tau - 1 &= -\frac{1}{2} k^2 \tau^2 + \frac{1}{4!} k^4 \tau^4 - \frac{1}{6!} k^6 \tau^6 + \dots \\ &= -\frac{1}{2} \mu h^2 z^2 + O(h^4) \end{aligned}$$

Thus

$$\begin{aligned} \hat{R} &= -\frac{1}{2} \mu h^2 z^2 + O(h^4) \\ &\quad - \mu [a e^{i\mu^{\frac{1}{2}} h \tau} + b + c e^{-i\mu^{\frac{1}{2}} h \tau}] (-\frac{1}{2} h^2 z^2 + O(h^4)) \\ &\quad \underbrace{a + b + c + i\mu^{\frac{1}{2}} h \tau (a - c)}_{+ O(h^2)} \end{aligned}$$

$$\begin{aligned} &= -\frac{1}{2} \mu h^2 z^2 \{ 1 - (a + b + c) \} \\ &\quad + Ch^3 (a - c) + O(h^4) \end{aligned}$$

Hence $O(h^4)$ iff $a + b + c = 1$ and $a = c$,
i.e. $b = 1 - 2a$

We have

$$\hat{g}_{n+1} - 2\hat{g}_n + \hat{g}_{n-1} = \begin{bmatrix} \hat{g}_n [-2 + 4\mu s^2 b] \\ -2\hat{g}_n (1 - 2\mu s^2 b) \end{bmatrix}$$

$$= \mu a \cdot 2(\cos \theta - 1) \hat{g}_{n+1} + \mu b \cdot 2(\cos \theta - 1) \hat{g}_n + \mu c \cdot 2(\cos \theta - 1) \hat{g}_{n-1} \quad (c = a)$$

$$= \underbrace{2\mu(\cos \theta - 1)}_{-4\mu s^2} \left[a \hat{g}_{n+1} + \frac{b}{1-2a} \hat{g}_n + a \hat{g}_{n-1} \right]$$

Then

$$\hat{g}_{n+1} \underbrace{(1 + 4\mu s^2 a)}_{\alpha} - 2\hat{g}_n \underbrace{(1 - 2\mu b s^2)}_{\beta} + \underbrace{(1 + 4\mu s^2 a)}_{\alpha} \hat{g}_{n-1} = 0$$

OR $r^2 - 2\beta r + 1 = 0$, $\beta = \mu/\alpha$.

Thus $r_1, r_2 = 1$. Further $(r - \beta)^2 + 1 - \beta^2 = 0$

or $r = \beta \pm \sqrt{\beta^2 - 1}$. Need complex conjugate pair for stability, i.e. $\beta^2 < 1$. [$\beta^2 = 1 \Rightarrow \beta = \pm 1$.]

Now $\beta^2 < 1$ iff $\mu^2 < \alpha^2$.

HINT: Now show that

$$\alpha^2 - \mu^2 \geq 0 \quad \text{iff} \quad 2a - b \geq 0.$$

Of course, $2a + b = 1$, so $2a + b \geq 0$ and thus

$$2a \pm b \geq 0, \quad \text{i.e.} \quad 2a \geq |b|.$$