

1D Heat Equation

Crank-Nicolson Method

Forward-difference at the n th time step

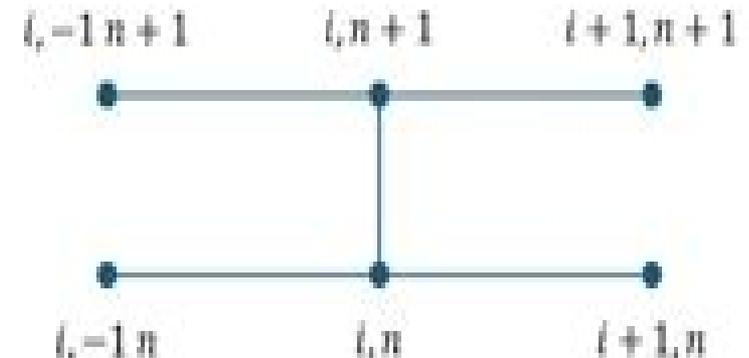
$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{\Delta x^2}$$

Backward-difference at the $(n + 1)$ st time step

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \frac{u_{i+1}^{n+1} - 2u_i^{n+1} + u_{i-1}^{n+1}}{\Delta x^2}$$

Averaging Forward and Backward-differences from above

$$-au_{i-1}^{n+1} + (1 + 2a)u_i^{n+1} - au_{i+1}^{n+1} = au_{i-1}^n + (1 - 2a)u_i^n + au_{i+1}^n$$



$$Au^{n+1} = Bu^n$$

Tridiagonal matrices

$$a = \frac{\Delta t}{2\Delta x^2}$$

Crank Nicolson Solution To The Heat Equation

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Table of Contents Crank Nicolson Solution To The Heat Equation

1. Understanding the eBook Crank Nicolson Solution To The Heat Equation
 - The Rise of Digital Reading Crank Nicolson Solution To The Heat Equation
 - Advantages of eBooks Over Traditional Books
2. Identifying Crank Nicolson Solution To The Heat Equation
 - 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 Crank Nicolson Solution To The Heat Equation
 - User-Friendly Interface
4. Exploring eBook Recommendations from Crank Nicolson Solution To The Heat Equation
 - Personalized Recommendations
 - Crank Nicolson Solution To The Heat Equation User Reviews and Ratings
 - Crank Nicolson Solution To The Heat Equation and Bestseller Lists

5. Accessing Crank Nicolson Solution To The Heat Equation Free and Paid eBooks
 - Crank Nicolson Solution To The Heat Equation Public Domain eBooks
 - Crank Nicolson Solution To The Heat Equation eBook Subscription Services
 - Crank Nicolson Solution To The Heat Equation Budget-Friendly Options
6. Navigating Crank Nicolson Solution To The Heat Equation eBook Formats
 - ePub, PDF, MOBI, and More
 - Crank Nicolson Solution To The Heat Equation Compatibility with Devices
 - Crank Nicolson Solution To The Heat Equation Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Crank Nicolson Solution To The Heat Equation
 - Highlighting and Note-Taking Crank Nicolson Solution To The Heat Equation
 - Interactive Elements Crank Nicolson Solution To The Heat Equation
8. Staying Engaged with Crank Nicolson Solution To The Heat Equation
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Crank Nicolson Solution To The Heat Equation
9. Balancing eBooks and Physical Books Crank Nicolson Solution To The Heat Equation
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Crank Nicolson Solution To The Heat Equation
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Crank Nicolson Solution To The Heat Equation
 - Setting Reading Goals Crank Nicolson Solution To The Heat Equation
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Crank Nicolson Solution To The Heat Equation
 - Fact-Checking eBook Content of Crank Nicolson Solution To The Heat Equation
 - 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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