

# 1D Heat Equation

## Crank-Nicolson Method

Forward-difference at the  $n$ th time step

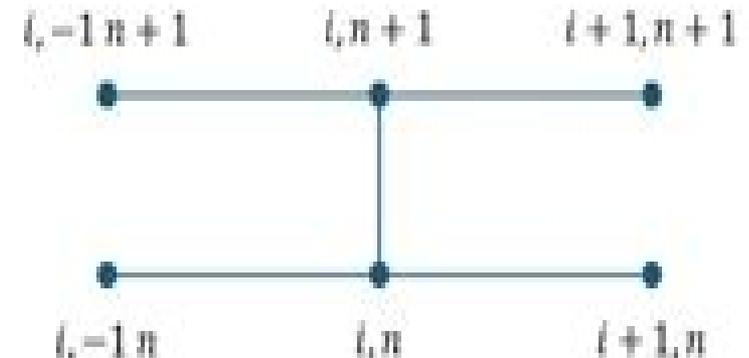
$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{\Delta x^2}$$

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

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

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**CL Gary**



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## **Table of Contents Heat Equation Cylinder Matlab Code Crank Nicolson**

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

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