

1D Heat Equation

Crank-Nicolson Method

Forward-difference at the n th time step

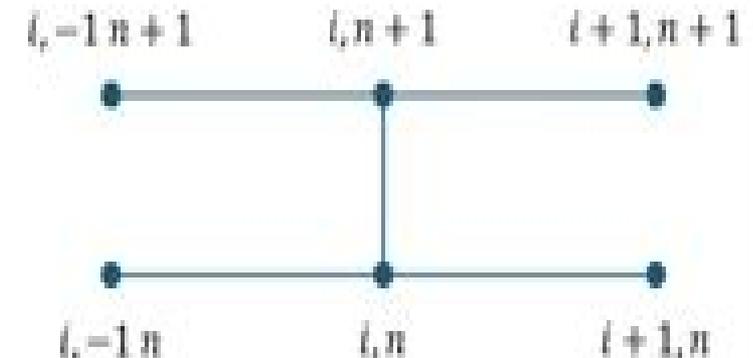
$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{\Delta x^2}$$

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

D Keegan



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