

$$U_{ij+1} = U_{ij+\frac{1}{2}} + \frac{k}{2} \left(\frac{\partial U}{\partial \tau} \right)_{ij+\frac{1}{2}} + \frac{\left(\frac{k}{2} \right)^2}{2} \left(\frac{\partial^2 U}{\partial \tau^2} \right)_{ij+\frac{1}{2}} + \frac{\left(\frac{k}{2} \right)^3}{6} \left(\frac{\partial^3 U}{\partial \tau^3} \right)_{ij+\frac{1}{2}} + \dots \quad (12)$$

$$U_{ij-1} = U(ih, (j-1)k)$$

$$U_{ij-1} = U(x_i, \tau_j - k)$$

$$U_{ij-1} = U_{ij+\frac{1}{2}} - \frac{k}{2} \left(\frac{\partial U}{\partial \tau} \right)_{ij+\frac{1}{2}} + \frac{\left(\frac{k}{2} \right)^2}{2} \left(\frac{\partial^2 U}{\partial \tau^2} \right)_{ij+\frac{1}{2}} - \frac{\left(\frac{k}{2} \right)^3}{6} \left(\frac{\partial^3 U}{\partial \tau^3} \right)_{ij+\frac{1}{2}} + \dots \quad (13)$$

Substituting (10), (11), (12) and (13) in (9), we obtain

$$T_{ij+\frac{1}{2}} = \left(\frac{\partial U}{\partial \tau} - \frac{\partial^2 U}{\partial x^2} \right)_{ij+\frac{1}{2}} - \frac{h^2}{12} \left(\frac{\partial^4 U}{\partial x^4} \right)_{ij+\frac{1}{2}} + \frac{k^2}{24} \left(\frac{\partial^3 U}{\partial \tau^3} \right)_{ij+\frac{1}{2}} - \frac{h^4}{360} \left(\frac{\partial^6 U}{\partial x^6} \right)_{ij+\frac{1}{2}} + \dots$$

But U is the solution of the differential equation $\left(\frac{\partial U}{\partial \tau} - \frac{\partial^2 U}{\partial x^2} \right)_{ij+\frac{1}{2}} = 0$

The principal part of local truncation error is

$$\frac{k^2}{24} \left(\frac{\partial^3 U}{\partial \tau^3} \right)_{ij+\frac{1}{2}} - \frac{h^2}{12} \left(\frac{\partial^4 U}{\partial x^4} \right)_{ij+\frac{1}{2}}$$

Hence the truncation error is $T_{ij} = O(k^2) + O(h^2) \dots \dots \dots (14)$

VIII. STABILITY ANALYSIS

To discuss the stability of the fully implicit Crank-Nicolson difference method of the heat equation, we will use the von Neumann method. The difference equation is

$$\frac{w_{pq+1} - w_{pq}}{k} = \frac{1}{2} \left\{ \frac{w_{p+1q+1} + w_{p-1q+1} - 2w_{pq+1}}{h_x^2} + \frac{w_{p+1q} + w_{p-1q} - 2w_{pq}}{h_x^2} \right\} \dots \dots \dots (15)$$

Approximating $\frac{\partial w}{\partial \tau} = \frac{\partial^2 w}{\partial x^2}$ at $(ph, (q + \frac{1}{2})k)$

Substituting $w_{pq} = \alpha^q e^{i\beta x}$ into the difference equation, we obtain

$$\alpha^{q+1} e^{i\beta ph} - \alpha^q e^{i\beta ph} =$$

$$\frac{1}{2} \left[r \left(\alpha^{q+1} e^{i\beta(p-1)h} - 2\alpha^{q+1} e^{i\beta ph} + \alpha^{q+1} e^{i\beta(p+1)h} \right) + \alpha^q e^{i\beta(p-1)h} - 2\alpha^q e^{i\beta ph} + \alpha^q e^{i\beta(p+1)h} \right] \text{ where } r = \frac{k}{h^2}$$

Dividing by $\alpha^q e^{i\beta ph}$, we obtain $\alpha - 1 = r\alpha[e^{i\beta h} + e^{-i\beta h} - 2] + r[e^{i\beta h} + e^{-i\beta h} - 2]$

$$\Rightarrow \alpha - \alpha r[2\cos\beta h - 2] = 1 + r[2\cos\beta h - 2]$$

$$\Rightarrow \alpha \left[1 + 4r\sin^2\beta \left(\frac{h}{2} \right) \right] = 1 - 4r\sin^2\beta \left(\frac{h}{2} \right)$$

$$\Rightarrow \alpha = \frac{1 - 4r\sin^2\beta \left(\frac{h}{2} \right)}{1 + 4r\sin^2\beta \left(\frac{h}{2} \right)} \leq 1 \dots \dots \dots (16)$$

The equation is unconditionally stable as $0 \leq \alpha \leq 1$ for all r and all β .

Crank Nicolson Solution To The Heat Equation

Julia Schneider



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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