

$$\frac{\partial u}{\partial t} = D \nabla^2 u$$

Analyst A :  $u^{l+1} - u^l = \frac{r}{2} (3\delta^2 u^l - \delta^2 u^{l-1})$

Analyst B :  $u^{l+1} - u^l = \frac{r}{12} (5\delta^2 u^{l+1} + 8\delta^2 u^l - \delta^2 u^{l-1})$

$r = \frac{D \Delta t}{h^2}$ ,  $\delta^2 \rightarrow$  CD operator,  $l \rightarrow$  time level

Which one is Superior? [1D space-time analysis]

Are they better than Crank-Nicholson?

(a) Consistency

[A] FD Equation: [ $i = x$ -index,  $h = x$ -spacing,  $\Delta t, k = t$ -spacing]

$$\frac{u_i^{l+1} - u_i^l}{\Delta t} = \frac{D}{2h^2} \left[ \underbrace{3(u_{i+1}^l - 2u_i^l + u_{i-1}^l)}_{(1)} - \underbrace{(u_{i+1}^{l-1} - 2u_i^{l-1} + u_{i-1}^{l-1})}_{(2)} \right]$$

$$= \frac{\partial u}{\partial t} + \frac{\Delta t}{2} \frac{\partial^2 u^l}{\partial t^2}$$

Taylor Expand Each Term at  $u_i^l$

For space derivative :

$$\begin{aligned} (1) \quad u_{i+1}^l &= u_i^l + h \frac{\partial u_i^l}{\partial x} + \frac{h^2}{2} \frac{\partial^2 u_i^l}{\partial x^2} + \frac{h^3}{3!} \frac{\partial^3 u_i^l}{\partial x^3} + \frac{h^4}{4!} \frac{\partial^4 u_i^l}{\partial x^4} + \dots \\ -2[u_i^l &= u_i^l \\ u_{i-1}^l &= u_i^l - h \frac{\partial u_i^l}{\partial x} + \frac{h^2}{2} \frac{\partial^2 u_i^l}{\partial x^2} - \frac{h^3}{3!} \frac{\partial^3 u_i^l}{\partial x^3} + \frac{h^4}{4!} \frac{\partial^4 u_i^l}{\partial x^4} + \dots \end{aligned}$$

$$\delta^2 u_i^l = h^2 \frac{\partial^2 u_i^l}{\partial x^2} + \frac{2h^4}{4!} \frac{\partial^4 u_i^l}{\partial x^4} \leftarrow \text{Truncation Error}$$

$$\left[ \propto \frac{3}{2h^2} \right]$$

$$\frac{3}{2h^2} \delta^2 u_i^l = \frac{3}{2} \frac{\partial^2 u_i^l}{\partial x^2} + \frac{3h^2}{4!} \frac{\partial^4 u_i^l}{\partial x^4}$$

$$\begin{aligned} (2) \quad u_{i+1}^{l-1} &= u_i^l + h \frac{\partial u_i^l}{\partial x} - k \frac{\partial u_i^l}{\partial t} - kh \frac{\partial^2 u_i^l}{\partial t \partial x} + \frac{h^2}{2} \frac{\partial^2 u_i^l}{\partial x^2} + \frac{k^2}{2} \frac{\partial^2 u_i^l}{\partial t^2} + \\ -2 [u_i^{l-1} &= u_i^l - k \frac{\partial u_i^l}{\partial t} + \frac{k^2}{2} \frac{\partial^2 u_i^l}{\partial t^2} + \\ u_{i-1}^{l-1} &= u_i^l - h \frac{\partial u_i^l}{\partial x} - k \frac{\partial u_i^l}{\partial t} + kh \frac{\partial^2 u_i^l}{\partial t \partial x} + \frac{h^2}{2} \frac{\partial^2 u_i^l}{\partial x^2} + \frac{k^2}{2} \frac{\partial^2 u_i^l}{\partial t^2} + \end{aligned}$$

ODD  $h$   
TERMS CANCEL  
OUT

ALL TERMS WITH JUST  
TIME DERIVATIVE CANCEL  
OUT

$\partial^4 u_i^l$  CROSS TERMS :

$$\begin{aligned} l-1 \rightarrow -k k k h, k k h h, -k h h h \\ l-1 \rightarrow k k k h, k k h h, k h h h \\ i-1 \end{aligned}$$

TERM PERSISTS

(EVEN)  $h h h h$  TERM PERSISTS

$\partial^3 u_i^l$  CROSS TERMS :

$$\begin{aligned} l-1 \rightarrow +k k h, -k h h \\ l-1 \rightarrow -k k h, -k h h \\ i-1 \end{aligned}$$

TERM PERSISTS

$$\begin{aligned} \delta^2 u_i^{l-1} &= h^2 \frac{\partial^2 u_i^l}{\partial x^2} + \frac{2h^4}{4!} \frac{\partial^4 u_i^l}{\partial x^4} + \frac{2k^2 h^2}{4!} \frac{\partial^4 u_i^l}{\partial t^2 \partial x^2} - \frac{2kh^2}{3!} \frac{\partial^3 u_i^l}{\partial x^2 \partial t} \\ - \frac{\delta^2 u_i^{l-1}}{2h^2} [x - \frac{1}{2h^2}] &= -\frac{1}{2} \frac{\partial^2 u_i^l}{\partial x^2} - \frac{h^2}{4!} \frac{\partial^4 u_i^l}{\partial x^4} - \frac{k}{3!} \frac{\partial^3 u_i^l}{\partial t \partial x^2} \end{aligned}$$

$$\Rightarrow \frac{3}{2h^2} \delta^2 u_i^l - \frac{1}{2h^2} \delta^2 u_i^{l-1} = \frac{\partial^2 u_i^l}{\partial x^2} + \frac{2}{4!} h^2 \frac{\partial^4 u_i^l}{\partial x^4} - \frac{k}{3!} \frac{\partial^3 u_i^l}{\partial t \partial x^2}$$

Might be different  
 $\frac{\partial^4 u_i^l}{\partial x^4}$  BUT CLUBBED  
AS TERM  $\rightarrow 0$  AS  
 $k, h \rightarrow 0$  ANYWAYS

\*  $\therefore$  FD EQUATION  $\boxed{A}$  CONSISTENT WITH PDE

$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2} - \frac{k}{2} \frac{\partial^2 u}{\partial t^2} + D \left[ \frac{2h^2}{4!} \frac{\partial^4 u}{\partial x^4} - \frac{k}{3!} \frac{\partial^3 u}{\partial t \partial x^2} \right]$$

$$O(k + h^2)$$

TRUNCATION ERROR TERMS  $\rightarrow 0$

As  $k, h \rightarrow 0$  ✓

[B]

FD Eq:

$$\frac{u_i^{l+1} - u_i^l}{\Delta t} = \frac{D}{12h^2} \left( \underbrace{5\delta^2 u_i^{l+1}}_{(1)} + \underbrace{8\delta^2 u_i^l}_{(2)} - \underbrace{\delta^2 u_i^{l-1}}_{(3)} \right)$$

$$\frac{\partial u_i^l}{\partial t} + \frac{k}{2} \frac{\partial^2 u_i^l}{\partial t^2}$$

$$(2) \quad \frac{8}{12h^2} \delta^2 u_i^l = \frac{2}{3} \frac{\partial^2 u_i^l}{\partial x^2} + \frac{8}{12} \cdot \frac{2h^2}{4!} \frac{\partial^4 u_i^l}{\partial x^4}$$

$$\frac{2}{3h^2} \delta u_i^l = \frac{2}{3} \frac{\partial^2 u_i^l}{\partial x^2} + \frac{h^2}{18} \frac{\partial^4 u_i^l}{\partial x^4}$$

$$(3) \quad -\frac{1}{12h^2} \delta^2 u_i^{l-1} = -\frac{1}{12} \frac{\partial^2 u_i^{l-1}}{\partial x^2} - \frac{h^2}{6 \cdot 4!} \frac{\partial^4 u_i^{l-1}}{\partial x^4} - \frac{k}{6 \cdot 3!} \frac{\partial^3 u_i^{l-1}}{\partial x^2 \partial t}$$

$$(1) \quad \delta^2 u_i^{l+1} = u_{i+1}^{l+1} - 2u_i^{l+1} + u_{i-1}^{l+1}$$

$$\begin{aligned} u_{i+1}^{l+1} &= u_i^l + k \frac{\partial u}{\partial t} + h \frac{\partial u}{\partial x} + \frac{kh}{2} \frac{\partial u}{\partial t \partial x} + \frac{k^2}{2} \frac{\partial^2 u}{\partial t^2} + \frac{h^2}{2} \frac{\partial^2 u}{\partial x^2} + \dots \\ -2[u_i^{l+1} &= u_i^l + k \frac{\partial u}{\partial t} + \frac{k^2}{2} \frac{\partial^2 u}{\partial t^2} + \dots \\ u_{i-1}^{l+1} &= u_i^l + \underline{k \frac{\partial u}{\partial t}} - \underline{h \frac{\partial u}{\partial x}} - \underline{\frac{kh}{2} \frac{\partial u}{\partial t \partial x}} + \underline{\frac{k^2}{2} \frac{\partial^2 u}{\partial t^2}} + \frac{h^2}{2} \frac{\partial^2 u}{\partial x^2} \end{aligned}$$

ODD  $h$  TERMS  
CANCEL

JUST  $k$  TERMS  
CANCEL

TERMS LEFT  $\rightarrow h^2, h^4, kh^2$

$$u_{i+1}^{l+1} \rightarrow \cancel{kh}, kh$$

$$u_{i-1}^{l+1} \rightarrow \cancel{-kh}, kh$$

$$\delta^2 u_i^{l+1} = h^2 \frac{\partial^2 u}{\partial x^2} + \frac{2h^4}{4!} \frac{\partial^4 u}{\partial x^4} + \frac{2}{3!} kh^2 \frac{\partial^3 u}{\partial t \partial x^2}$$

$$[ \times \frac{5}{12h^2} ]$$

$$\frac{5}{12h^2} \delta^2 u^{l+1} = \frac{5}{12} \frac{\partial^2 u}{\partial x^2} + \frac{5}{6 \cdot 4!} h^2 \frac{\partial^4 u'}{\partial x^4} + \frac{5k}{6 \cdot 3!} \frac{\partial^3 u'}{\partial t \partial x^2}$$

$$\Rightarrow \frac{5}{12h^2} \delta^2 u_i^l + \frac{5}{12h^2} \delta^2 u_i^{l+1} - \frac{1}{12} \delta^2 u_i^{l-1} = \frac{\partial^2 u}{\partial x^2} + h^2 \frac{\partial^4 u'}{\partial x^4} \left( \frac{8-1+5}{6 \cdot 4!} \right) + k \frac{\partial^3 u}{\partial t \partial x^2} \left( \frac{5}{6 \cdot 3!} - \frac{1}{6 \cdot 3!} \right)$$

FD EQUATION:

$$\frac{\partial u_i^l}{\partial t} = D \frac{\partial^2 u}{\partial x^2} + D \left[ \frac{h^2}{12} \frac{\partial^4 u'}{\partial x^4} + \frac{k}{9} \frac{\partial^3 u'}{\partial t \partial x^2} \right] - \frac{k}{2} \frac{\partial^2 u'}{\partial t^2}$$

$$O(k+h^2)$$

TRUNC ERROR  $\rightarrow 0$  as  $k, h \rightarrow 0$  ✓

\* FD EQUATION [B] IS CONSISTENT w/ PDE

b) Von Neumann Analysis

Assume  $u = A e^{\alpha t} e^{j\omega x}$  as Parabolic Equation

A

$$u_i^{l+1} - u_i^l = \frac{r}{2} (3\delta^2 u^l - \delta^2 u^{l-1})$$

$$\begin{aligned} \delta^2 &= u_{i+1} - 2u_i + u_{i-1} \\ &= (e^{j\omega h} - 2 + e^{-j\omega h}) u_i \\ &= (\cos \omega h + j \sin \omega h - 2 + \cos \omega h - j \sin \omega h) u_i \\ &= (2 \cos \omega h - 2) u_i \end{aligned}$$

$$\begin{aligned} u^{l+1} &= e^{\alpha k} u^l \equiv \gamma u^l \\ u^{l-1} &= e^{-\alpha k} u^l = \gamma^{-1} u^l \end{aligned} \quad \text{WANT TO BOUND}$$

$$(\gamma - 1) u_i^l = \frac{r}{2} (3(2\cos\sigma h - 2) u_i^l - \gamma^{-1}(2\cos\sigma h - 2) u_i^l)$$

$$\gamma - 1 = \frac{3r}{2} \underbrace{(2\cos\sigma h - 2)}_{\equiv \psi} - \frac{r}{2\gamma} (2\cos\sigma h - 2)$$

$$\gamma^2 + \gamma(-1 - \frac{3r}{2}\psi) + \frac{r\psi}{2} = 0$$

For stability,  $|\gamma| \leq 1 \rightarrow \text{IFF } \frac{c}{a} \leq 1 \text{ AND } |b| \leq a + c$

$$r \frac{\psi}{2} \leq 1$$

[shortest waves  $-4 \leq \psi \leq 0$  longest waves]

ALWAYS TRUE ✓

$$|-1 - \frac{3r}{2}\psi| \leq 1 + \frac{r\psi}{2}$$

$$-1 - \frac{3r}{2}\psi \leq 1 + \frac{r\psi}{2}$$

$$-\frac{3r}{2}\psi - \frac{r\psi}{2} \leq 2$$

$$2r\psi \geq -2$$

$$r\psi \geq -1$$

$\psi = 0$  ALWAYS TRUE

$$\psi = -4 \quad r \leq \frac{1}{4}$$

$$-1 - \frac{3r}{2}\psi \geq -1 - \frac{r\psi}{2}$$

$$3r\psi \leq r\psi$$

$$2r\psi \leq 0$$

$$r\psi \leq 0$$

$\psi = 0$  ALWAYS TRUE

$\psi = -4$  ALWAYS TRUE AS  $r$  IS POSITIVE

FD [A]  $\rightarrow$

CONDITIONALLY STABLE

B

$$u_i^{l+1} - u_i^l = \frac{r}{12} [5\delta^2 u_i^{l+1} + 8\delta^2 u_i^l - \delta^2 u_i^{l-1}]$$

$$(\gamma - 1) = \frac{r}{12} [5\gamma\psi + 8\psi - \frac{1}{\gamma}\psi]$$

$$\gamma^2 - \gamma - \frac{5r}{12}\gamma^2\psi - \frac{8r}{12}\gamma\psi + \frac{\psi r}{12} = 0$$

$$\gamma^2(1 - \frac{5r}{12}\psi) + \gamma(-1 - \frac{8r}{12}\psi) + \frac{\psi r}{12} = 0$$

FOR  $|r| \leq 1$ ,  $\frac{c}{a} \leq 1$  AND  $|b| \leq a + c$

$$\frac{\frac{\psi r}{12}}{1 - \frac{5r}{12}\psi} \leq 1$$

$\psi = 0$  TRUE ✓

$\psi = -4$   $-\frac{r}{3} \leq 1 + \frac{5}{3}r$

$$-2r \leq 1$$

$$r \geq -\frac{1}{2}$$

ALWAYS TRUE ✓

$$-1 - \frac{8r}{12}\psi \leq 1 - \frac{4r}{12}\psi$$

$$\frac{4r}{12}\psi \geq -2$$

$$r\psi \geq -6$$

$\psi = 0$  ALWAYS TRUE

$\psi = -4$   $r \leq \frac{3}{2}$

$$|1 - \frac{8r}{12}\psi| \leq 1 - \frac{5r}{12}\psi + \frac{\psi r}{12}$$

$$-1 - \frac{8r}{12}\psi \geq -1 + \frac{4r}{12}\psi$$

$$-2r\psi \geq r\psi$$

$$r\psi \leq 0$$

$\psi = 0$  ALWAYS TRUE

$\psi = -4$   $-4r \leq 0$

$$r \geq 0$$

ALWAYS TRUE

FD  $\boxed{B} \rightarrow$

UNCONDITIONALLY UNSTABLE

C.

## Accuracy

Study  $\frac{\text{Numerical Amplification factor}}{\text{Analytical Amplification factor}} = \frac{\gamma}{\gamma_0}$

Analytical  $\gamma_0$ :

$$\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2} \quad w/ \quad u = A e^{\alpha t} e^{j\sigma x}$$

$$\alpha = -D\sigma^2$$

$$\gamma_0 = e^{\alpha \Delta t} = e^{-D\sigma^2 k} = e^{-r(\sigma h)^2} \quad \left[ \text{as } r = \frac{Dk}{h^2} \right]$$

Examine  $\left(\frac{\gamma}{\gamma_0}\right)^N$  where  $N = \frac{T}{\Delta t}$  (# timesteps to advance soln by T)

$$N = \frac{1}{D\sigma^2 k} = \frac{1}{r(\sigma h)^2}$$

Define  $T = \left(\frac{\gamma}{\gamma_0}\right)^N = \frac{\gamma^{\frac{1}{r(\sigma h)^2}}}{\left(e^{-r(\sigma h)^2}\right)^{\frac{1}{r(\sigma h)^2}}} = \gamma^{\frac{1}{r(\sigma h)^2}} \cdot e$

↑  
"Propagation Factor"

Find T for various r values used

Plot T vs  $\frac{\lambda}{h} (= \frac{2\pi}{\sigma h})$

↳ = 1 is perfect. Need to be as close as possible

(e)

1D Problem :  $\frac{\partial u}{\partial t} = D \frac{\partial^2 u}{\partial x^2}$

$L = 10$

$D = 0.5$

$\Delta x = 0.1 \equiv h$

$\Delta t = 0.05 \equiv k$

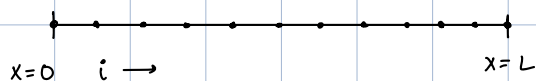
BC.s :

$u(0, t) = u(L, t) = 0$

I.C.s :

$u(-\Delta t, x) = u(0, x) = e^{-\frac{(x-x_0)^2}{2\sigma^2}}$

where  $x_0 = 5$ ,  $\sigma = 0.1$

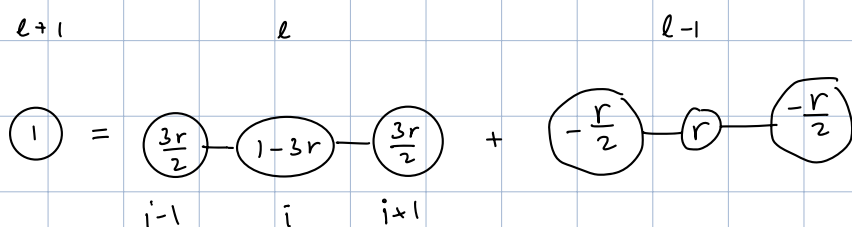


A

FD Molecule :

$$u_i^{l+1} - u_i^l = \frac{r}{2} [3u_{i+1}^l - 6u_i^l + 3u_{i-1}^l - u_{i+1}^{l-1} + 2u_i^{l-1} - u_{i-1}^{l-1}]$$

$$u_i^{l+1} = \left(\frac{3r}{2}\right) u_{i+1}^l + (1-3r) u_i^l + \left(\frac{3r}{2}\right) u_{i-1}^l + \left(-\frac{r}{2}\right) u_{i+1}^{l-1} + (r) u_i^{l-1} + \left(-\frac{r}{2}\right) u_{i-1}^{l-1}$$



JUST NEEDS MATRIX MULTIPLICATION

NO NEED FOR SOLVING  $\underline{A} \underline{x} = \underline{b}$

Computational Effort for time increment :  $O(N)$



B

FD Molecule :

$$u_i^{l+1} - u_i^l = \frac{5r}{12} (u_{i+1}^{l+1} + u_{i-1}^{l+1}) - \frac{5r}{6} u_i^{l+1} + \frac{2r}{3} (u_{i+1}^l + u_{i-1}^l) - \frac{4r}{3} u_i^l - \frac{r}{12} (u_{i+1}^{l-1} + u_{i-1}^{l-1}) + \frac{r}{6} u_i^{l-1}$$

$$\begin{aligned} & \overset{l+1}{(-\frac{5r}{12}) u_{i-1}^{l+1}} + u_i^{l+1} \left(1 + \frac{5r}{6}\right) + \left(-\frac{5r}{12}\right) u_{i+1}^{l+1} = \overset{l}{\frac{2r}{3} u_{i-1}^l} + \left(1 - \frac{4r}{3}\right) u_i^l + \frac{2r}{3} u_{i+1}^l + \overset{l-1}{u_{i-1}^{l-1} \left(-\frac{r}{12}\right)} + \frac{r}{6} u_i^{l-1} + u_{i+1}^{l-1} \left(-\frac{r}{12}\right) \end{aligned}$$

$$\begin{aligned} & \overset{l+1}{\left(-\frac{5r}{12}\right)} \quad \overset{l+1}{\left(1 + \frac{5r}{6}\right)} \quad \overset{l+1}{\left(-\frac{5r}{12}\right)} = \overset{l}{\left(\frac{2r}{3}\right)} \quad \overset{l}{\left(1 - \frac{4r}{3}\right)} \quad \overset{l}{\left(\frac{2r}{3}\right)} + \overset{l-1}{\left(-\frac{r}{12}\right)} \quad \overset{l-1}{\left(\frac{r}{6}\right)} \quad \overset{l-1}{\left(-\frac{r}{12}\right)} \end{aligned}$$

$O(N) \rightarrow$  NEED MATRIX MULTIPLICATION TO FIND  $b_{ij}$

$O(N) \rightarrow$  THEN MATRIX EQ SOLVER  $\underline{A} \underline{x} = \underline{b}$  to find next time step

AS TRIDIAG  
 $= O(N \cdot N^2)$   
 $= O(N)$

USING LU  
 DECOMP

$$\begin{bmatrix} 1 + \frac{5r}{12} & -\frac{5r}{12} & & \\ -\frac{5r}{12} & 1 + \frac{5r}{6} & -\frac{5r}{12} & \\ & \ddots & \ddots & \ddots \\ & & -\frac{5r}{12} & 1 + \frac{5r}{6} \end{bmatrix}$$

TRIDIAG

$$\underline{x} = b_{ij}$$

Computational Effort :  $O(N^2)$

FOR BOTH

AT BOUNDARY :

$$\overset{l+1}{(1)} = \overset{l}{(1)}$$

# APPENDIX

Analytical solution for Comparison:

$$\frac{\partial u}{\partial t} = \Delta \frac{\partial^2 u}{\partial x^2}$$

Assume  $u = X(x) T(t)$

$$X(x) \dot{T}(t) = \Delta X''(x) T(t)$$

$$\frac{\dot{T}(t)}{\Delta T(t)} = -\lambda = \frac{X''(x)}{X(x)}$$

Separation of Variables:

$$\frac{dT(t)}{dt} = -\lambda \Delta T(t)$$

$$T(t) = -\lambda \Delta T(t)$$

$$T(t) + \frac{n^2 \pi^2}{L^2} \Delta T(t) = 0$$

$$\text{Solution: } T(t) = e^{-\lambda \Delta t}$$

$$X''(x) = -\lambda X(x)$$

$$X(x) = c_1 \cos(-\sqrt{\lambda} x) + c_2 \sin(-\sqrt{\lambda} x)$$

$$\text{As } u(0, t) = u(L, t) = 0,$$

$$c_1 = 0, \quad c_2 \rightarrow \text{non-zero}$$

$$c_2 \sin(-\sqrt{\lambda} \cdot L) = 0$$

$$-\sqrt{\lambda} \cdot L = n \cdot \pi \quad \text{where } n \in \mathbb{Z}^+$$

$$\lambda = \frac{n^2 \pi^2}{L^2}$$

Plug into ODE for t

$$T(x, 0) = f(x) = e^{-\frac{(x-x_0)^2}{2\sigma^2}} = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{L}\right)$$

$$b_n = \frac{2}{L} \int_0^L f(x) \sin\left(\frac{n\pi x}{L}\right) dx \quad n = \mathbb{Z}^+$$

↳ Plotted in Matlab

For PDEXBBC FUNCTION IN MATLAB:

$$p(x, t, u) + q(x, t) f(x, t, u, \frac{\partial u}{\partial x}) = 0$$

At  $x = 0$ ,

$$u(0, t) = 0 \rightarrow u + 0 \cdot \frac{\partial u}{\partial x} = 0$$

$$p(0, t, u) = u$$

$$q(0, t) = 0$$

At  $x = L$ ,

$$u(L, t) = 0 \rightarrow u + 0 \cdot \frac{\partial u}{\partial x} = 0$$

$$p(L, t, u) = u$$

$$q(L, t, u) = 0$$

Used float so roundoff errors can act for analysis perspective  
 Compare for spikier start —  $\sigma$   $\uparrow \downarrow$

Show  $r$  range to show

$\hookrightarrow$   $k$  change, change  $h$ , change  $D$

$\hookrightarrow$  probably useless  
 $\hookrightarrow$  lower mean shorter waves  
 exist for longer

1  $\rightarrow$   $r = 0.25$ ,  $h = 0.01$ ,  $k = 0.00005$   
 $r = 0.375$   $k = 0.000075$   
 $r = 0.25$   $h = 0.1$ ,  $k = 0.005$   
 $r = 1$   $k = 0.0002$

5  $\rightarrow$   $r = 1.5$   $k = 0.0003$   
 $2$   $= 0.0004$   
 $3$   $0.0006$   
 $4$   $0.0008$

$\sigma = 0.01$   $r = 0.25$   $h = 0.01$   
 10  $\rightarrow$   $r = 0.375$   
 $r =$

$D \rightarrow 0.01$   $r = 0.25$   $h = 0.01$   $0.0025$   
 13  $\rightarrow$  10  $0.00000025$   
 $h = 0.$   $0.00025$

$0.0025 \cdot 10$   


---

 $0.025$