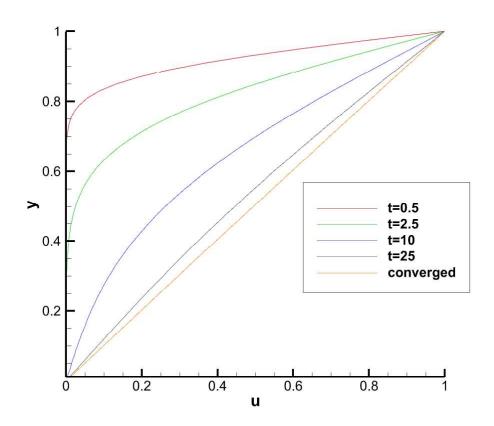
Explicit method: FTCS

Discretization:

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \frac{1}{Re_h} \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{\Delta y^2}$$
$$u_i^{n+1} = u_i^n + \gamma (u_{i+1}^n - 2u_i^n + u_{i-1}^n)$$
$$u_i^{n+1} = u_i^n (1 - 2\gamma) + \gamma u_{i+1}^n + \gamma u_{i-1}^n$$



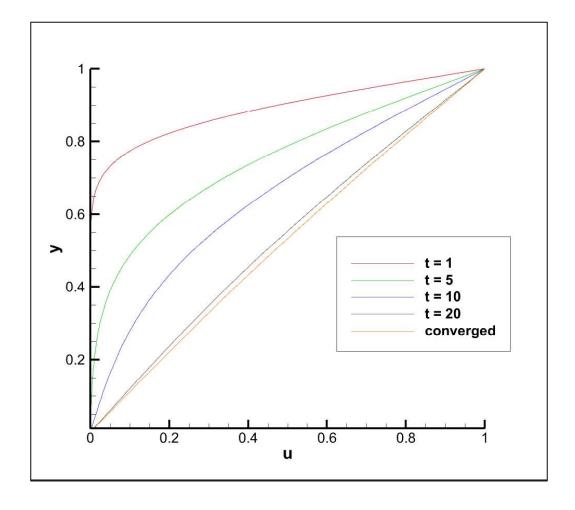
BTCS:

Discretization:

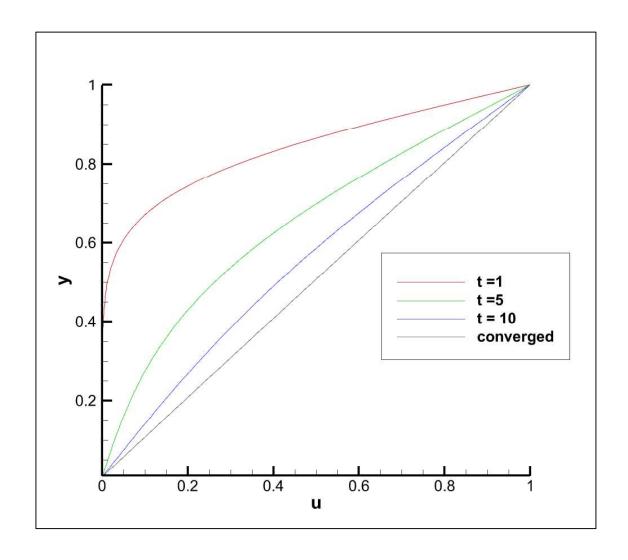
$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \frac{1}{Re_h} \frac{u_{i+1}^{n+1} - 2u_i^{n+1} + u_{i-1}^{n+1}}{\Delta y^2}$$

$$u_i^{n+1} = u_i^n + \gamma (u_{i+1}^{n+1} - 2u_i^{n+1} + u_{i-1}^{n+1} + u_{i-1}^{n+1} - u_i^{n+1} + \gamma u_{i-1}^{n+1} + \gamma u_{i-1}^{n+1} = -u_i^n$$

BTCS: Gauss-Seidel iterative method



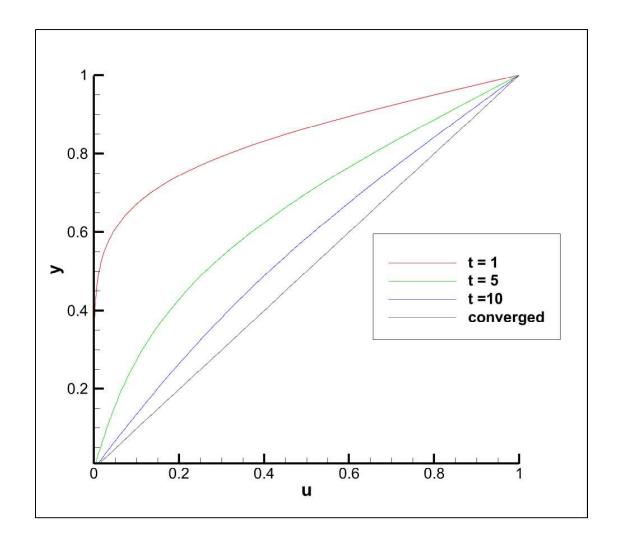
BTCS: Tridiagonal Matrix Algorithm



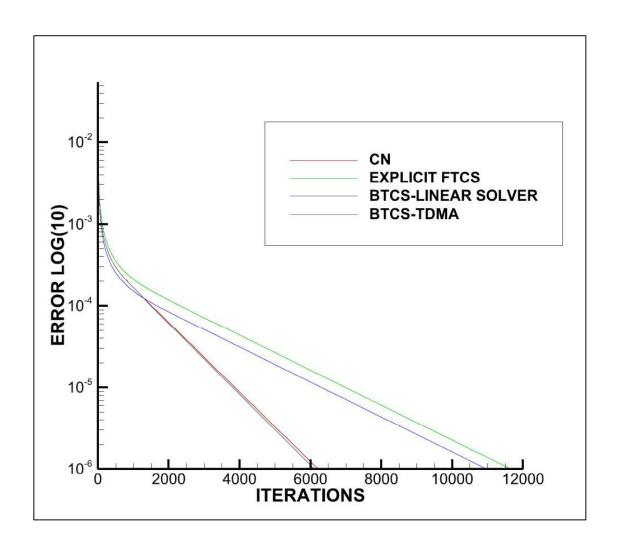
Crank-Nicolson: Tridiagonal Matrix Algorithm

Discretization:

$$\begin{aligned} u_i^{n+1} - u_i^n &= \frac{\gamma}{2} [u_{i+1}^{n+1} - 2u_i^{n+1} + u_{i-1}^{n+1} + u_{i+1}^n - 2u_i^n + u_{i-1}^{n+1}] \\ u_i^{n+1} (1+\gamma) - \frac{\gamma}{2} u_{i+1}^{n+1} - \frac{\gamma}{2} u_{i-1}^{n+1} &= u_i^n (1-\gamma) + \frac{\gamma}{2} u_{i+1}^n + \frac{\gamma}{2} u_{i-1}^n \end{aligned}$$



Error vs Iterations:



Time vs Error:

