

$$\frac{\bar{y}_{nm} - y_{nm}}{0,5h} = \lambda_x \bar{y}_{nm} + \lambda_z y_{nm} + f(x, z_m, t + \tau) \quad (4)$$
 where \bar{y}_{nm} is the average value.

$$\frac{y_{nm} - \bar{y}_{nm}}{0,5h} = \lambda_y \bar{y}_{nm} + \lambda_z \hat{y}_{nm} + f(x, z_m, t + \tau) \quad (5)$$
 where \hat{y}_{nm} is the average value.

$$(N-1)(M-1) \quad O(h_x^2 + h_y^2 + h_z^2)$$

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} \left(\lambda \frac{\partial u}{\partial x} \right) + \frac{\partial}{\partial z} \left(\lambda \frac{\partial u}{\partial z} \right) + f(x, z, t)$$

Анализ уравнения по методу разностей.

$$\frac{\partial u}{\partial t} = a \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \right) + f(x, y, z, t)$$

$A_1 = a \frac{\partial^2 u}{\partial x^2} \rightarrow A_1 y = \frac{a}{h^2} (y_{n-1,m,i} - 2y_{n,m,i} + y_{n+1,m,i})$
 where $y_{n-1,m,i}$ is the value at x_{n-1} .

$A_2 y = \frac{a}{h^2} (y_{n,m,i-1} - 2y_{n,m,i} + y_{n,m,i+1})$
 where $y_{n,m,i-1}$ is the value at z_{i-1} .

$A_3 y = \frac{a}{h^2} (y_{n,m,i} - 2y_{n,m,i} + y_{n,m,i+1})$
 where $y_{n,m,i}$ is the value at t_i .

Вывод уравнения по методу разностей (в том числе по 2) по времени и по пространству.

$$\frac{\hat{y}_k - y_k}{\tau} = \lambda_k \hat{y}_k + f_k$$

$y_k = \hat{y}_k \quad \sum_{k=1}^3 \lambda_k = 1$

$\lambda_k = \frac{1}{3}$

$\frac{\hat{y}_1 - y_1}{\tau} = \lambda_1 \hat{y}_1 + \frac{1}{3} f$

$\frac{\hat{y}_2 - y_2}{\tau} = \lambda_2 \hat{y}_2 + \frac{1}{3} f, \quad \hat{y}_2 = \hat{y}_1$

$\frac{\hat{y}_3 - y_3}{\tau} = \lambda_3 \hat{y}_3 + \frac{1}{3} f, \quad y_3 = \hat{y}_2$