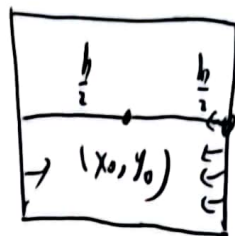


$u(x, y, t)$: temperature at (x, y)
on time t .



Amount of heat energy at t :

$$H(t) = \epsilon \int_S u(x, y, t) dx \quad (\epsilon > 0)$$

Heat flow, $\frac{\partial H}{\partial t} = \epsilon \int_S \frac{\partial u}{\partial t} dx \approx \epsilon h^2 \frac{\partial u}{\partial t}$ (h is sufficient small).

By Newton cooling law: $\frac{dT}{dt} = -T(u(x_0 + \frac{h}{2}, y) - u(x_0, y))$

Take continuous (Change a little):

$$\frac{\partial H}{\partial t} = \epsilon h [u_x(x_0 + \frac{h}{2}) - u_x(x_0 - \frac{h}{2}) + u_y(y_0 + \frac{h}{2}) - u_y(y_0 - \frac{h}{2})]$$

all from $x = x_0 + \frac{h}{2}$
 $-k \frac{\partial u}{\partial x}(x_0 + \frac{h}{2}, t) \rightarrow -k h \frac{\partial u}{\partial x}(x_0 + \frac{h}{2}, t)$

(+ - for opposite directions details are $x_0 + \frac{h}{2}$
hard to get but easy for following analysis)

$$\text{if } h \ll \epsilon \quad \frac{u_x(x_0 + \frac{h}{2}) - u_x(x_0 - \frac{h}{2})}{h} \xrightarrow{h \rightarrow 0} u_{xx}$$

$$\Rightarrow \frac{\epsilon}{k} \frac{\partial u}{\partial t} = \Delta u$$

