

Stability condition of the implicit scheme

The finite-difference implicit scheme is given by

$$T_i^n + \frac{D\Delta t}{\Delta x^2} [-T_{i+1}^n + 2T_i^n - T_{i-1}^n] = T_i^{n-1} \quad (27)$$

Take plane wave solutions of the form $T_i^n = e^{an\Delta t} e^{ikj\Delta x}$

$$e^{an\Delta t} e^{ikj\Delta x} + \frac{D\Delta t}{\Delta x^2} [-e^{an\Delta t} e^{ik(j+1)\Delta x} + 2e^{an\Delta t} e^{ikj\Delta x} - e^{an\Delta t} e^{ik(j-1)\Delta x}] = e^{a(n-1)\Delta t} e^{ikj\Delta x} \quad (28)$$

Divide by $T_i^n = e^{an\Delta t} e^{ikj\Delta x}$ (to see the growth from one iteration to another)

$$1 + \frac{D\Delta t}{\Delta x^2} [2 - e^{ik\Delta x} - e^{-ik\Delta x}] = e^{-a\Delta t} \quad (29)$$

$$1 + \frac{4D\Delta t}{\Delta x^2} \sin^2(k\Delta x/2) = e^{-a\Delta t} \quad (30)$$

Therefore,

$$e^{a\Delta t} = \frac{1}{1 + \frac{4D\Delta t}{\Delta x^2} \sin^2(k\Delta x/2)} \quad (31)$$

We require $|e^{a\Delta t}| \leq 1$, which is always true since $1 + \frac{4D\Delta t}{\Delta x^2} \sin^2(k\Delta x/2) \geq 1$

Hence, this scheme is **unconditionally stable**!