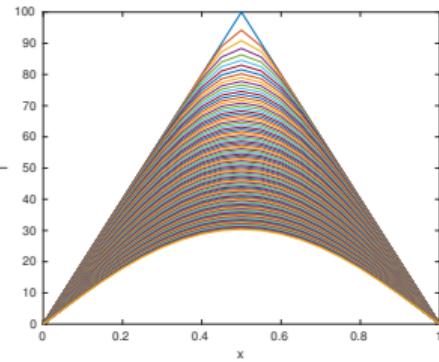
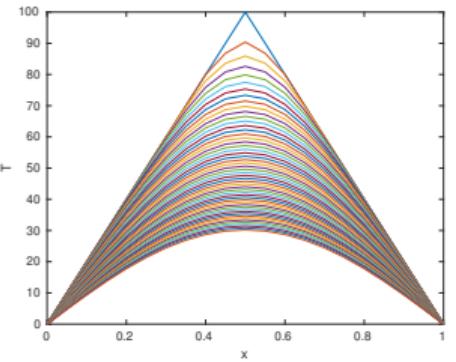
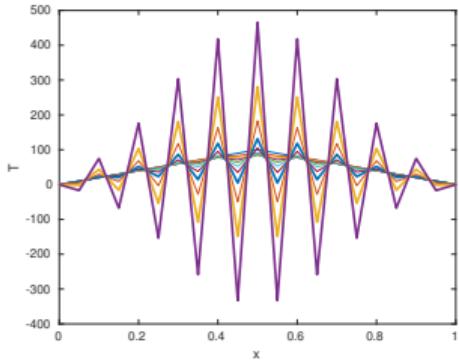




MúFi23

### Parabolic PDEs - Finite Difference Solution



**1** One-dimensional problems

**2** Two-dimensional problems

- ▶ Derive the BTCS approximation of the one-dimensional unsteady heat diffusion problem

$$T_t = \alpha \cdot T_{xx}$$

- ▶ Solve the problem with boundary conditions  $T(0) = 0$  and  $T(L) = T_1$ !



- Derive the Crank-Nicholson approximation for unsteady one-dimensional heat diffusion problem

$$T_t = \alpha \cdot T_{xx}$$



**1** One-dimensional problems

**2** Two-dimensional problems

- ▶ Consider the unsteady two-dimensional diffusion equation

$$T_t = \alpha \cdot (T_{xx} + T_{yy})$$

Derive the FTCS and BTCS schemes!

- ▶ Solve the problem on a rectangular region  $r \in [0, W] \times [0, H]$ . Boundary conditions are  $T = 0$  on all sides, but  $T(x, H) = 100$ !

