

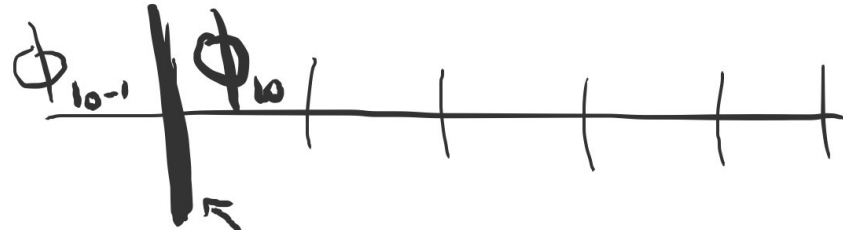
$$\underbrace{\frac{\phi_i^{n+1} - \phi_i^n}{\Delta t}}_{\phi_t} = \underbrace{\frac{k}{\Delta x^2} (\phi_{i+1}^{n+1} - 2\phi_i^{n+1} + \phi_{i-1}^{n+1})}_{\nabla^2 \phi}$$

$$\alpha \equiv k \frac{\Delta t}{\Delta x^2}$$

$$[-\alpha \phi_{i+1}^{n+1}] + [(1+2\alpha)\phi_i^{n+1}] - [\alpha \phi_{i-1}^{n+1}] = \phi_i^n$$

$$\begin{pmatrix} (1+2\alpha) & -\alpha & 0 & \dots \\ -\alpha & (1+2\alpha) & -\alpha & \dots \end{pmatrix}$$

LHS: value of A



Finite volu:  $A \quad \frac{1}{2}(\phi_{10-1} + \phi_{10}) = A$

$$\phi_{10-1} = 2A - \phi_{10}$$

$$\underline{-\alpha \phi_{10-1}^{n+1}} + (1+2\alpha) \phi_{10}^{n+1} - \alpha \phi_{10+1}^{n+1}$$

$$\frac{-\alpha(2A - \phi_{10})}{-2\alpha A + \boxed{\alpha \phi_{10}^{n+1}}} + \underbrace{(1+2\alpha) \phi_{10}^{n+1}} - \alpha \phi_{10+1}^{n+1}$$

$$\boxed{-2\alpha A} + (1+3\alpha) \phi_{10}^{n+1} - \alpha \phi_{10+1}^{n+1} \leftarrow \phi_{10}$$

$$\begin{pmatrix}
 \boxed{(1+3\alpha)} & -\alpha & 0 & \dots \\
 -\alpha & (1+2\alpha) & -\alpha & \\
 & & \ddots & \\
 & & & 0 & -\alpha & \boxed{(1+3\alpha)}
 \end{pmatrix}
 \begin{pmatrix}
 \phi_{l_0}^{n+1} \\
 \phi_{l_{0+1}}^{n+1} \\
 \vdots \\
 \phi_{h_i}^{n+1}
 \end{pmatrix}
 =
 \begin{pmatrix}
 \phi_{l_0}^n + \alpha 2A \\
 \phi_{l_{0+1}} \\
 \vdots \\
 \phi_{h_i-1} \\
 \phi_{h_i}^n + \alpha 2A
 \end{pmatrix}$$

$$Ax = \underline{b}$$