

Eg. ord: $\frac{\partial^2 u}{\partial t^2} = \alpha^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$

$$\frac{u_{ij}^{l+1} - (u_{ij}^l + u_{ij}^{l-1})}{(\Delta t)^2} = \alpha^2 \frac{u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l}{(\Delta x)^2} + \alpha^2 \frac{u_{i,j+1}^l - 2u_{ij}^l + u_{i,j-1}^l}{(\Delta y)^2}$$

$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial u}{\partial \phi} \frac{\partial \phi}{\partial x}$ $\frac{\partial u}{\partial y} = \frac{\partial u}{\partial \rho} \frac{\partial \rho}{\partial y} + \frac{\partial u}{\partial \phi} \frac{\partial \phi}{\partial y}$

$\frac{\partial \rho}{\partial x} = \frac{\partial}{\partial x} (x^2 + y^2)^{1/2} = \frac{x}{\rho}$ $\frac{\partial \phi}{\partial x} = \frac{\partial}{\partial x} \arctan\left(\frac{y}{x}\right) = \frac{1}{1+(y/x)^2} \cdot \frac{y}{x^2} = -\frac{y}{x^2}$

$\frac{\partial \phi}{\partial y} = \frac{x}{\rho^2}$ $\frac{\partial^2 u}{\partial x^2} = \alpha^2 \left(\frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \phi^2} \right)$

De la rot de los términos.

$$\frac{\partial u}{\partial \rho} = \frac{u_{ij}^l - u_{i-1,j}^l}{\Delta \rho} \quad \frac{\partial u}{\partial \rho} = \frac{u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l}{(\Delta \rho)^2} \quad \frac{\partial^2 u}{\partial \rho^2} = \frac{u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l}{(\Delta \rho)^2} + \frac{1}{\rho} = \frac{1}{\rho^2}$$

$$\frac{u_{ij}^{l+1} - (u_{ij}^l + u_{ij}^{l-1})}{(\Delta t)^2} = \alpha^2 \left(\frac{1}{\rho_{ij}^2} \frac{\partial}{\partial \rho} \left(\rho_{ij}^2 \frac{\partial u_{ij}^l}{\partial \rho} \right) + \frac{1}{\rho_{ij}^2} \frac{\partial^2 u_{ij}^l}{\partial \phi^2} \right)$$

$$= \alpha^2 \left(\frac{1}{\rho_{ij}^2} \left[\frac{u_{ij}^l - u_{i-1,j}^l}{\Delta \rho} + \rho_{ij}^2 \frac{(u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l)}{(\Delta \rho)^2} \right] + \frac{1}{\rho_{ij}^2} \left(u_{ij}^l - 2u_{i,j-1}^l + u_{i,j+1}^l \right) \right)$$

$$= \alpha^2 \left[\frac{u_{ij}^l - u_{i-1,j}^l}{\Delta \rho} \right] + \frac{\alpha^2}{(\Delta \rho)^2} (u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l) + \frac{\alpha^2}{\rho_{ij}^2 \Delta \phi^2} (u_{ij}^l - 2u_{i,j-1}^l + u_{i,j+1}^l)$$

$$u_{ij}^{l+1} = \frac{\alpha^2 \Delta t^2}{\rho_{ij}^2} [u_{ij}^l - u_{i-1,j}^l] + \frac{\alpha^2 \Delta t^2}{(\Delta \rho)^2} (u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l) + \frac{\alpha^2 \Delta t^2}{\rho_{ij}^2 \Delta \phi^2} (u_{ij}^l - 2u_{i,j-1}^l + u_{i,j+1}^l) + u_{ij}^l$$

Resumiendo $\lambda = \frac{\Delta \rho}{\Delta \phi}$ y $\nu = \frac{\alpha \Delta t}{\Delta \rho}$

$$\frac{\nu^2 \Delta \rho}{\rho_{ij}^2} (u_{ij}^l - u_{i-1,j}^l) + \nu^2 (u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l) + \frac{\nu^2}{\rho_{ij}^2} \lambda^2 (u_{ij}^l - 2u_{i,j-1}^l + u_{i,j+1}^l) + u_{ij}^l$$

$$u_{ij}^{l+1} = \nu^2 \left[u_{i+1,j}^l - 2u_{ij}^l + u_{i-1,j}^l + \frac{\Delta \rho}{\rho_{ij}^2} (u_{ij}^l - u_{i-1,j}^l) + \frac{\lambda^2}{\rho_{ij}^2} (u_{ij}^l - 2u_{i,j-1}^l + u_{i,j+1}^l) \right] + u_{ij}^l$$

$$+ 2u_{i,j-1}^l - u_{i,j-1}^{l-1}$$

