

Exercise 9

$$t^n = t_0 + n \Delta t$$

$$x_i = x_0 + i \Delta x$$

$$(x \Delta) \theta + x \Delta \frac{\partial \theta}{\partial x} - (x) \theta = (x \Delta - x) \theta$$

$$\frac{\partial^2 U}{\partial x^2} \approx \frac{U_{i+1}^n - 2U_i^n + U_{i-1}^n}{\Delta x^2} + O(\Delta x)$$

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$$\text{Eq. 33: } \frac{\partial U}{\partial z} = \frac{U(z_i + \Delta z) - U(z_i - \Delta z)}{2 \Delta z} + O(\Delta z^2)$$

$$U_{ijk}^n :$$

$$\frac{\partial U}{\partial z} \approx \frac{U_{k+1}^n - U_{k-1}^n}{2 \Delta z}$$

$$= \frac{\partial U}{\partial z} \approx \frac{U_{i,j,k+1}^n - U_{i,j,k-1}^n}{2 \Delta z}$$