

$$h_t^0 = 1 \tag{1}$$

$$h_t^{nx} = 1 \tag{2}$$

$$h_0^x = 0 \tag{3}$$

$$h_t^x = h_{t-\Delta t}^x + \alpha \frac{\Delta t}{\Delta x \Delta x} (h_{t-\Delta t}^{x-\Delta x} - 2h_{t-\Delta t}^x + h_{t-\Delta t}^{x+\Delta x}) \tag{4}$$

