

Abstract specification :

$$\frac{\delta h}{\delta T} \equiv \alpha \frac{\delta^2 h}{\delta X^2} \quad (1)$$

Discrete approximation :

$$h_t^0 = 1 \quad (2)$$

$$h_t^{nx} = h_t^{nx-1} \quad (3)$$

$$h_0^x = 0 \quad (4)$$

$$h_t^x = h_{t-1}^x + \alpha \frac{\Delta t}{\Delta x \Delta x} h_{t-1}^{x+1} - 2h_{t-1}^x + h_{t-1}^{x-1} \quad (5)$$