```
clc;
clear;
close;
x_0 = 0;
x f = 1;
h_x = 1/50;
t_0 = 0;
t_f = 1;
h t = h x;
% Coefficient function that appears in front of u_x
% a = @(x) (1/10)*ones(size(x));
a = @(x) (1/5)*ones(size(x));
% Forcing function
% f = @(x, t) zeros(size(x));
f = @(x, t) exp(-t);
% Initial condition
u = @(x) \sin(2*a\sin(1)*x);
u_0 = @(x) x.*(1-x);
[u_next, x, t] = cn(a, f, u_0, x_0, x_f, h_x, t_0, t_f, h_t);
% Append the homogenous Dirichlet boundary conditions to the solutions
u_next = [zeros(1, length(t)); u_next; zeros(1, length(t))];
x = [x_0; x; x_f];
% Plot the resulting surface
% [X, T] = meshgrid(x, t);
% surf(X, T, u next');
% zlabel("u(x, t)");
% xlabel("x");
% ylabel("t");
function [u_next, x, t] = cn(a, f, u_0, x_0, x_f, h_x, t_0, t_f, h_t)
    % Discretize spatial grid
    x = (x_0:h_x:x_f)'; % Here, x = [x_0, x_1, ..., x_{N}]
    x = x(2:(end-1)); % Now, x = [x_1, x_2, ..., x_{N-1}]
    % Discretize time grid
    t = (t \ 0:h \ t:t \ f)';
    % Create matrix to store numerical solution at each time step
    u_next = zeros(length(x), length(t));
    % Get solution at time t = t_0
    u_next(:, 1) = u_0(x);
    A_j = (1/2)*(h_t/(h_x^2))*a(x - h_x);
```

```
C_j = (1/2)*(h_t/(h_x^2))*a(x + h_x);
    B_{j} = 1 + A_{j} + C_{j};
    % Uncomment to see the instability in the backwards heat equation
    B_j_n = 1 - (A_j + C_j);
    mat = diag(A_j(2:end), -1) - diag(B_j, 0) + diag(C_j(1:(end-1)), 1);
    % Matrices for backwards heat equation
    % RHS_mat_unstable = diag(A_j(2:end), -1) + diag(B_j_unstable, 0) +
 diag(C_j(1:(end-1)), 1);
    % Apply CN scheme at each time step
    for n = 1: (length(t) - 1)
        t n = t(n);
        D_j = \text{mat*u_next}(:, n) + 2*u_next(:, n) + (h_t/2)*(f(x, t_n) + f(x, t_n)) + f(x, t_n) + f(x, t_n)
 t_n + h_t);
        u_next(:, n + 1) = -mat\D_j;
        % Solve for the backward heat equation
        D_j_unstable = -mat*u_next(:, n) + 2*u_next(:, n) - (h_t/2)*(f(x,
 t_n) + f(x, t_n + h_t);
        % u_next(:, n + 1) = RHS_mat_unstable\D_j_unstable;
    end
end
```

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