

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

Para $r = \sqrt{x^2 + y^2}$ $x = r \cos \theta$ $\frac{\partial r}{\partial x} = \frac{x}{\sqrt{x^2 + y^2}} = \frac{r \cos \theta}{r}$
 $\theta = \arctan\left(\frac{y}{x}\right)$ $y = r \sin \theta$

$\frac{\partial r}{\partial y} = \frac{y}{\sqrt{x^2 + y^2}} = \frac{r \sin \theta}{r}$; $\frac{\partial \theta}{\partial x} = \frac{-y}{x^2 + y^2} = \frac{-r \sin \theta}{r^2} = \frac{-\sin \theta}{r}$; $\frac{\partial \theta}{\partial y} = \frac{x}{x^2 + y^2} = \frac{r \cos \theta}{r^2}$

Para $\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x} \right] = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial r} \cos \theta + \frac{\partial u}{\partial \theta} \left(\frac{-\sin \theta}{r} \right) \right]$

* $\frac{\partial}{\partial x} \left[\frac{\partial u}{\partial r} \cos \theta + \frac{\partial u}{\partial \theta} \left(\frac{-\sin \theta}{r} \right) \right] \cdot \frac{\partial r}{\partial x} = \left[\cos \theta \frac{\partial^2 u}{\partial r^2} - \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin \theta}{r} + \frac{\partial}{\partial \theta} \left[\frac{\partial u}{\partial r} \cos \theta + \frac{\partial u}{\partial \theta} \left(\frac{-\sin \theta}{r} \right) \right] \right] \frac{\cos \theta}{r}$
 $\Rightarrow \frac{\partial^2 u}{\partial x^2} = \cos^2 \theta \frac{\partial^2 u}{\partial r^2} + \frac{\sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta} - \frac{\sin \theta \cos \theta}{r} \frac{\partial^2 u}{\partial r \partial \theta} + \frac{\partial}{\partial \theta} \left[\frac{\partial u}{\partial r} \cos \theta + \frac{\partial u}{\partial \theta} \left(\frac{-\sin \theta}{r} \right) \right] \frac{\cos \theta}{r}$

Para $\frac{\partial}{\partial \theta} \left[\frac{\partial u}{\partial r} \cos \theta + \frac{\partial u}{\partial \theta} \left(\frac{-\sin \theta}{r} \right) \right] = -\frac{\sin \theta}{r} \left[\frac{\partial^2 u}{\partial r \partial \theta} \cos \theta - \frac{\partial^2 u}{\partial \theta^2} \frac{\sin \theta}{r} - \frac{\partial^2 u}{\partial r^2} \frac{\sin \theta}{r} \right]$

$\Rightarrow \frac{\partial^2 u}{\partial x^2} = \left[\frac{\partial^2 u}{\partial r^2} \cos^2 \theta + \frac{\partial u}{\partial \theta} \frac{\sin \theta \cos \theta}{r^2} - \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin \theta \cos \theta}{r} - \frac{\partial^2 u}{\partial r^2} \frac{\sin \theta \cos \theta}{r} + \frac{\partial u}{\partial r} \frac{\sin \theta \cos \theta}{r} \right]$
 $+ \frac{\partial^2 u}{\partial \theta^2} \frac{\sin^2 \theta}{r^2} + \frac{\sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta}$

$\Rightarrow \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial r^2} \cos^2 \theta + \frac{\partial^2 u}{\partial \theta^2} \frac{\sin^2 \theta}{r^2} + \frac{\partial u}{\partial \theta} \frac{\sin(2\theta)}{r^2} + \frac{\partial u}{\partial r} \frac{\sin^2 \theta}{r^2} - \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin(2\theta)}{r}$

$$\text{Para } \frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial r} \cdot \frac{\partial r}{\partial y} + \frac{\partial u}{\partial \theta} \cdot \frac{\partial \theta}{\partial y} \right] = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial r} \sin \theta + \frac{\partial u}{\partial \theta} \frac{\cos \theta}{r} \right] = \frac{\partial}{\partial r} \star \frac{\partial r}{\partial y} + \frac{\partial}{\partial \theta} \star \frac{\partial \theta}{\partial y}$$

$$\therefore \frac{\partial^2 u}{\partial y^2} = \left[\frac{\partial^2 u}{\partial r^2} \sin \theta + \frac{\partial^2 u}{\partial r \partial \theta} \frac{\cos \theta}{r} - \frac{\partial u}{\partial \theta} \cdot \frac{\cos \theta}{r^2} \right] \sin \theta + \left[\frac{\partial^2 u}{\partial r \partial \theta} \sin \theta + \frac{\partial u}{\partial r} \frac{\cos \theta}{r} + \frac{\partial^2 u}{\partial \theta^2} \frac{\cos \theta}{r} - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r} \right] \frac{\cos \theta}{r}$$

$$\Rightarrow \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial r^2} \sin^2 \theta + \frac{\partial^2 u}{\partial \theta^2} \frac{\cos^2 \theta}{r^2} + \frac{\partial u}{\partial r} \frac{\cos^2 \theta}{r} - \frac{\partial u}{\partial \theta} \frac{\sin(2\theta)}{r^2} + \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin(2\theta)}{r}$$

$$\therefore \frac{\partial^2 u}{\partial t^2} = \alpha^2 \left[\frac{\partial^2 u}{\partial r^2} \sin^2 \theta + \frac{\partial^2 u}{\partial \theta^2} \frac{\cos^2 \theta}{r^2} + \frac{\partial u}{\partial r} \frac{\cos^2 \theta}{r} - \frac{\partial u}{\partial \theta} \frac{\sin(2\theta)}{r^2} + \frac{\partial^2 u}{\partial r \partial \theta} \frac{\sin(2\theta)}{r} \right]$$

$$\Rightarrow \frac{\partial^2 u}{\partial t^2} = \alpha^2 \left(\frac{\partial^2 u}{\partial r^2} + \frac{\partial^2 u}{\partial \theta^2} \cdot \frac{1}{r^2} + \frac{1}{r} \cdot \frac{\partial u}{\partial r} \right)$$

La discretizamos:

$$\frac{u_{i,j}^{l+1} - 2u_{i,j}^l + u_{i,j}^{l-1}}{(\Delta t)^2} = \alpha^2 \left(\frac{u_{i+1,j}^l - 2u_{i,j}^l + u_{i-1,j}^l}{(\Delta r)^2} + \frac{1}{r_i^2} \cdot \frac{u_{i,j+1}^l - 2u_{i,j}^l + u_{i,j-1}^l}{(\Delta \theta)^2} + \frac{1}{r_i} \cdot \frac{u_{i,j}^l - u_{i-1,j}^l}{\Delta r} \right)$$

Reorganizando:

$$u_{i,j}^{l+1} = \left(\frac{\alpha \Delta t^2}{\Delta r} \right)^2 \left[\left(u_{i+1,j}^l - 2u_{i,j}^l + u_{i-1,j}^l \right) + \left(\frac{\Delta r}{\Delta \theta} \right)^2 \frac{u_{i,j+1}^l - 2u_{i,j}^l + u_{i,j-1}^l}{r_i^2} + \frac{\Delta r}{r_i} (u_{i,j}^l - u_{i-1,j}^l) \right] + 2u_{i,j}^l - u_{i,j}^{l-1}$$

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