

Derivation of the formula for $u_{i,k}$

One-Dimensional Heat Equation

$$\frac{\partial u}{\partial t} = a \frac{\partial^2 u}{\partial x^2} + f(x,t)$$

$$f(x,t) = 0$$

$$a = 1$$

Before writing the function `heat1`, obtain the equation to be used in the explicit scheme by doing the following:

- 1) In the One-Dimensional Heat Equation, approximate the first order partial derivative by the 2-point first order forward difference formula and approximate the second order partial derivative by the 3-point second order central difference formula, using the point with indices $i,k-1$ as the central point:

$$\frac{u_{i,k} - u_{i,k-1}}{h_t} = a \frac{u_{i-1,k-1} - 2u_{i,k-1} + u_{i+1,k-1}}{h_x^2} + f_{i,k-1}$$

where $u_{i,k} = u(i,k)$, $f_{i,k-1} = f(x_i, t_{k-1})$, and h_x and h_t are the stepsizes in the x and t intervals.

- 2) Solve the equation for $u_{i,k}$:

$$u_{i,k} = \frac{ah_t}{h_x^2} (u_{i-1,k-1} - 2u_{i,k-1} + u_{i+1,k-1}) + h_t f_{i,k-1} + u_{i,k-1}$$