

FTCS 3D growth rate

Assume  $\Delta x = \Delta y = \Delta z$ . Use  $p, q, r$  as indices.  $k$  is Fourier expansion number and  $i = \sqrt{-1}$ . Assume  $u(t, x, y, z)$  is separable into  $G(t) \cdot F_x(x) \cdot F_y(y) \cdot F_z(z)$ , then

$$u_{pqr}^n = G^n \cdot e^{ik_p \Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_r \Delta x}$$

Then FTCS gives us:

$$\begin{aligned} & (G^{n+1} \cdot e^{ik_p \Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_r \Delta x} - G^n \cdot e^{ik_p \Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_r \Delta x}) / \Delta t \\ &= \frac{\alpha G^n}{\Delta x^2} \left[ e^{ik(p-1)\Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_r \Delta x} + e^{ik(p+1)\Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_r \Delta x} + \right. \\ & \quad e^{ik(q-1)\Delta x} \cdot e^{ik_p \Delta x} \cdot e^{ik_r \Delta x} + e^{ik(q+1)\Delta x} \cdot e^{ik_p \Delta x} \cdot e^{ik_r \Delta x} + \\ & \quad e^{ik(r-1)\Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_p \Delta x} + e^{ik(r+1)\Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_p \Delta x} + \\ & \quad \left. - 6 \cdot e^{ik_p \Delta x} \cdot e^{ik_q \Delta x} \cdot e^{ik_r \Delta x} \right] \end{aligned}$$

$$(G^{n+1} - G^n) \underline{e^{(p+q+r)ik\Delta x}} = \frac{\alpha G^n \Delta t}{\Delta x^2} \underline{e^{(p+q+r)ik\Delta x}} \left[ \frac{3}{e^{ik\Delta x}} + 3 \cdot e^{ik\Delta x} - 6 \right]$$

$$G^{n+1} = G^n \left( 1 + \frac{\alpha \Delta t}{\Delta x^2} (3e^{-ik\Delta x} + 3e^{ik\Delta x} - 6) \right)$$

$$\frac{G^{n+1}}{G^n} = 1 + 3C (2\cos(k\Delta x) - 2) = 1 + 6C (\cos(k\Delta x) - 1)$$

$G^n$  Extreme value is when cosine term is  $-1$ :  $1 + 6C(-2) = 1 - 12C$ .

So  $\boxed{0 < C \leq \frac{1}{6}}$  keeps the growth rate  $\leq 1$ .