

Q17. $\frac{\partial u}{\partial t} + c \frac{\partial^2 u}{\partial x^2} = 0$ {Equation}

$u_x^t \Rightarrow u$ at spatial x
time $\rightarrow t$

Now in the implicit scheme we take the spatial derivative at time $t+1$ and not at t .

So now.

$$\frac{\partial u}{\partial t} = \frac{u_x^{t+1} - u_x^t}{\Delta t}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{u_{x+1}^{t+1} - 2u_x^{t+1} + u_{x-1}^{t+1}}{(\Delta x)^2}$$

$$\Rightarrow \frac{u_x^{t+1} - u_x^t}{\Delta t} + \frac{c}{(\Delta x)^2} \left\{ u_{x+1}^{t+1} - 2u_x^{t+1} + u_{x-1}^{t+1} \right\} = 0.$$

Collecting terms will give us.
and taking $\frac{c \Delta t}{(\Delta x)^2} = \lambda$ (let)

$$\lambda u_{x+1}^{t+1} + (1-2\lambda) u_x^{t+1} + \lambda u_{x-1}^{t+1} = u_x^t$$

for $x=1$ $\lambda u_2^{t+1} + (1-2\lambda) u_1^{t+1} + \lambda u_0^{t+1} = u_1^t$

as $x=0$ u is fixed

$$x=n-1 \quad \lambda u_n^{t+1} + (1-2\lambda) u_{n-1}^{t+1} + \lambda u_{n-2}^{t+1} = u_{n-1}^t$$