

Finite Differences: Summary

- We can rearrange the Taylor's series to get

$$\left. \frac{\partial u}{\partial x} \right|_{i,j} = \frac{u_{i+1,j} - u_{i,j}}{\Delta x} + O(\Delta x) \quad \text{- Forward difference}$$

$$\left. \frac{\partial u}{\partial x} \right|_{i,j} = \frac{u_{i,j} - u_{i-1,j}}{\Delta x} + O(\Delta x) \quad \text{- Backward difference}$$

$$\left. \frac{\partial u}{\partial x} \right|_{i,j} = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x} + O(\Delta x^2) \quad \text{- Central difference}$$

$$\left. \frac{\partial^2 u}{\partial x^2} \right|_{i,j} = \frac{u_{i+1,j} - 2u_{i,j} + u_{i-1,j}}{\Delta x^2} + O(\Delta x^2) \quad \text{- Central difference (2nd order)}$$

- Then truncate the higher order terms and substitute for differentials in the PDE

Finite Differences

LP Steffe



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