

```

clc;
clear all;
close all;

% problem    u_t = beta u_xx
%    beta 4/pi^2
% exact solution
%
% u(x,t) = exp(-t) * sin(pi/2*x) + exp(-t/4)* sin(pi/4*x)
%

u = @(x,t) exp(-t).*sin(pi/2.*x)+exp(-t/4).*sin(pi/4.*x);

t0 = 0;
tn = 0.08;
x0 = 0;
xn = 4;

dx = 0.2;
dt = 0.04;

x = (x0:dx:xn)';
t = (t0:dt:tn)';

beta = 4/pi^2;
s = beta*dt/dx^2;

nx = (xn-x0)/dx;
nt = (tn-t0)/dt;

% we start indexing from zero

nx_int = nx-1; % number of interior points in spatial dim
nt_int = nt-1; % number of interior points in temporal dim

% construction of tridiagonal matrix

indx1 = ones(1,nx-2);
indx2 = ones(1,nx-1);
a1 = -s*indx1;
a2 = (1+2*s)*indx2;
a3 = -s*indx1;
A = full(gallery('tridiag',a1,a2,a3));

% boundary conditions
% U(0,k) = 0
% U(28,k) = 0

% initial condition

int_cond = @(x) sin(pi/4*x).*(1+2*cos(pi/4*x));

% A U(k+1) = U(k) + b

```

Implicit Heat Equation Matlab Code

Jiyuan Zhang



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