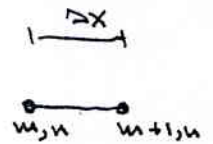


$y', y'', y''', y'''' \rightarrow$ Forward, Backward, Center Expression (m, n) [Review of F.D.]

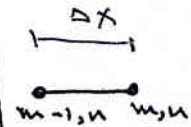
* Forward $\rightarrow T_{m+1} = T_m + \Delta x T' + \frac{\Delta x^2}{2!} T'' + \dots$
 $y' - x$

$T_{m+1} = T_m = \Delta x T' \rightarrow T' = \frac{T_{m+1} - T_m}{\Delta x}$



* Backward $\rightarrow T_{m-1} = T_m - \Delta x T' + \frac{\Delta x^2}{2!} T'' + \dots$
 $y' - x$

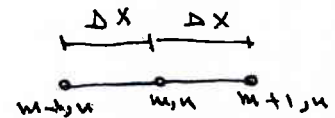
$T_{m-1} = T_m = \Delta x T' \rightarrow T' = \frac{T_m - T_{m-1}}{\Delta x}$



* Center Exp. $\rightarrow T_{m+1} = T_m + \Delta x T'$
 $y' - x$

$T_{m-1} = T_m - \Delta x T'$
 $T_{m+1} - T_{m-1} = 2\Delta x T' \rightarrow T' = \frac{T_{m+1} - T_{m-1}}{2\Delta x}$

$T' = \frac{T_{m+1} - T_{m-1}}{2\Delta x}$



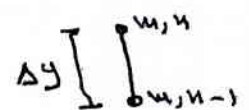
* Forward $\rightarrow T_{n+1} = T_n + \Delta y T' + \frac{\Delta y^2}{2!} T'' + \dots$
 $y' - y$

$T' = \frac{T_{n+1} - T_n}{\Delta y}$



* Backward $\rightarrow T_{n-1} = T_n - \Delta y T' + \frac{\Delta y^2}{2!} T'' + \dots$
 $y' - y$

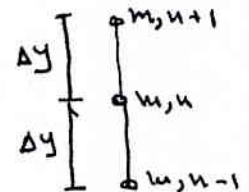
$T' = \frac{T_n - T_{n-1}}{\Delta y}$



* Center Exp. $\rightarrow T_{n+1} = T_n + \Delta y T'$
 $y' - y$

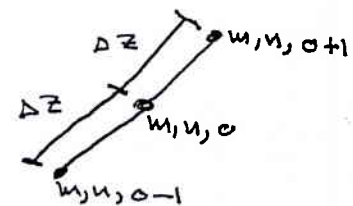
$T_{n-1} = T_n - \Delta y T'$
 $T_{n+1} - T_{n-1} = 2\Delta y T' \rightarrow T' = \frac{T_{n+1} - T_{n-1}}{2\Delta y}$

$T' = \frac{T_{n+1} - T_{n-1}}{2\Delta y}$



H.W. Solve y' in z-direction for

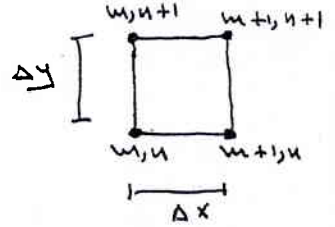
forward, Backward,
 & Center Expression



Forward $y''-xy \rightarrow \frac{\partial^2 T}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial T}{\partial y} \right) = \frac{\partial \Psi}{\partial x} = \frac{\Psi_{m+1,n} - \Psi_{m,n}}{\Delta x} \quad \text{--- (1)}$

$\Psi_{m,n} = \left(\frac{\partial T}{\partial y} \right)_{m,n} = \frac{T_{m,n+1} - T_{m,n}}{\Delta y} \quad \text{--- (2)}$

$\Psi_{m+1,n} = \left(\frac{\partial T}{\partial y} \right)_{m+1,n} = \frac{T_{m+1,n+1} - T_{m+1,n}}{\Delta y} \quad \text{--- (3)}$



(2), (3) sub in (1) \rightarrow

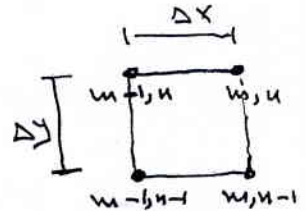
$$\frac{\partial^2 T}{\partial x \partial y} = \frac{\frac{T_{m+1,n+1} - T_{m+1,n}}{\Delta y} - \frac{T_{m,n+1} - T_{m,n}}{\Delta y}}{\Delta x}$$

$$\boxed{\frac{\partial^2 T}{\partial x \partial y} = \frac{T_{m+1,n+1} - T_{m,n+1} - T_{m,n+1} + T_{m,n}}{\Delta x \Delta y}}$$

Backward $y''-xy \rightarrow \frac{\partial^2 T}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial T}{\partial y} \right) = \frac{\partial \Psi}{\partial x} = \frac{\Psi_{m,n} - \Psi_{m-1,n}}{\Delta x} \quad \text{--- (1)}$

$\Psi_{m,n} = \left(\frac{\partial T}{\partial y} \right)_{m,n} = \frac{T_{m,n} - T_{m,n-1}}{\Delta y} \quad \text{--- (2)}$

$\Psi_{m-1,n} = \left(\frac{\partial T}{\partial y} \right)_{m-1,n} = \frac{T_{m-1,n} - T_{m-1,n-1}}{\Delta y} \quad \text{--- (3)}$



(2), (3) sub in (1) \rightarrow

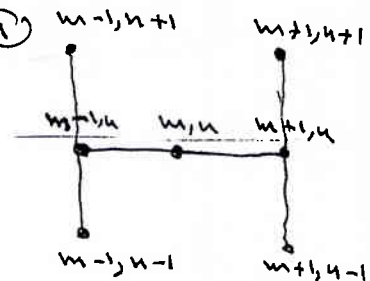
$$\frac{\partial^2 T}{\partial x \partial y} = \frac{\frac{T_{m,n} - T_{m,n-1}}{\Delta y} - \frac{T_{m-1,n} - T_{m-1,n-1}}{\Delta y}}{\Delta x}$$

$$\boxed{\frac{\partial^2 T}{\partial x \partial y} = \frac{T_{m,n} - T_{m,n-1} - T_{m-1,n} + T_{m-1,n-1}}{\Delta x \Delta y}}$$

* Center Exp. $\rightarrow \frac{\partial^2 T}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial T}{\partial y} \right) = \frac{\partial \Psi}{\partial x} = \frac{\Psi_{m+1,n} - \Psi_{m-1,n}}{\Delta x} \quad \text{--- (1)}$

$\Psi_{m+1,n} = \left(\frac{\partial T}{\partial y} \right)_{m+1,n} = \frac{T_{m+1,n+1} - T_{m+1,n-1}}{\Delta y} \quad \text{--- (2)}$

$\Psi_{m-1,n} = \left(\frac{\partial T}{\partial y} \right)_{m-1,n} = \frac{T_{m-1,n+1} - T_{m-1,n-1}}{\Delta y} \quad \text{--- (3)}$



$$\boxed{\frac{\partial^2 T}{\partial x \partial y} = \frac{T_{m+1,n+1} - T_{m+1,n-1} - T_{m-1,n+1} + T_{m-1,n-1}}{\Delta x \Delta y}}$$

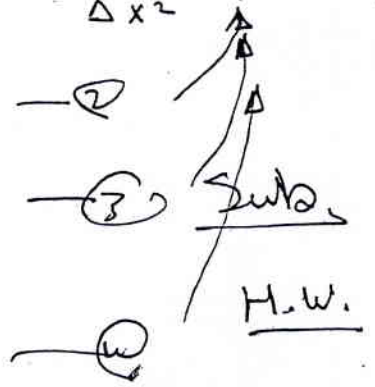
H.W. Solve $\frac{\partial^2 T}{\partial y \partial x}$ for forward/backward (if r.p.)

* Center $y^{iv} \rightarrow x \rightarrow \frac{\partial^4 T}{\partial x^4} = \frac{\partial^2}{\partial x^2} \left(\frac{\partial^2 T}{\partial x^2} \right) = \frac{\partial^2 \psi}{\partial x^2} = \frac{\psi_{m+1} + \psi_{m-1} - 2\psi_m}{\Delta x^2}$ (1)

$\psi_m = \frac{\partial^2 T}{\partial x^2} \Big|_m = \frac{\quad}{\Delta x^2}$ (2)

$\psi_{m+1} = \frac{\partial^2 T}{\partial x^2} \Big|_{m+1} = \frac{\quad}{\Delta x^2}$ (3)

$\psi_{m-1} = \frac{\partial^2 T}{\partial x^2} \Big|_{m-1} = \frac{\quad}{\Delta x^2}$ (4)



* Backward $y^{iv} \rightarrow x \rightarrow \frac{\partial^4 T}{\partial x^4} = \frac{\partial^2}{\partial x^2} \left(\frac{\partial^2 T}{\partial x^2} \right) = \frac{\partial^2 \psi}{\partial x^2} = \frac{\psi_m + \psi_{m-2} - 2\psi_{m-1}}{\Delta x^2}$ (5)

Complete above Equ. (H.W.)

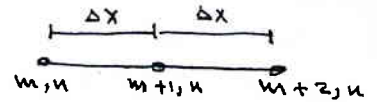
* Forward $y^{iv} \rightarrow x \rightarrow \frac{\partial^4 T}{\partial x^4} = \frac{\partial^2}{\partial x^2} \left(\frac{\partial^2 T}{\partial x^2} \right) = \frac{\partial^2 \psi}{\partial x^2} = \frac{\psi_{m+2} + \psi_m - 2\psi_{m+1}}{\Delta x^2}$ (6)

H.W. $\frac{\partial^4 T}{\partial y^4}$ forward, Backward, & Center Exp.

* Forward $y''-x \rightarrow T'' = \frac{\partial^2 T}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial T}{\partial x} \right) = \frac{\partial \psi}{\partial x} = \frac{\psi_{m+1} - \psi_m}{\Delta x} \quad \text{--- (1)}$

$y''-x$

$\psi_m = \left(\frac{\partial T}{\partial x} \right)_m = \frac{T_{m+1} - T_m}{\Delta x} \quad \text{--- (2)}$



$\psi_{m+1} = \left(\frac{\partial T}{\partial x} \right)_{m+1} = \frac{T_{m+2} - T_{m+1}}{\Delta x} \quad \text{--- (3)}$

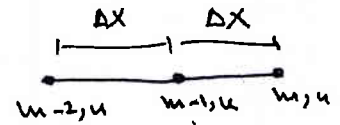
Now, sub. (2) & (3) in (1) $\rightarrow \frac{\partial \psi}{\partial x} = \frac{\partial^2 T}{\partial x^2} = \frac{\frac{T_{m+2} - T_{m+1}}{\Delta x} - \frac{T_{m+1} - T_m}{\Delta x}}{\Delta x}$

$T'' = \frac{T_{m+2} + T_m - 2T_{m+1}}{\Delta x^2}$

Backward $y''-x \rightarrow T'' = \frac{\partial^2 T}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial T}{\partial x} \right) = \frac{\partial \psi}{\partial x} = \frac{\psi_m - \psi_{m-1}}{\Delta x} \quad \text{--- (1)}$

$y''-x$

$\psi_m = \left(\frac{\partial T}{\partial x} \right)_m = \frac{T_m - T_{m-1}}{\Delta x} \quad \text{--- (2)}$



$\psi_{m-1} = \left(\frac{\partial T}{\partial x} \right)_{m-1} = \frac{T_{m-1} - T_{m-2}}{\Delta x} \quad \text{--- (3)}$

Now, sub (2) & (3) in (1) $\rightarrow \frac{\partial \psi}{\partial x} = \frac{\partial^2 T}{\partial x^2} = \frac{\frac{T_m - T_{m-1}}{\Delta x} - \frac{T_{m-1} - T_{m-2}}{\Delta x}}{\Delta x}$

$T'' = \frac{T_{m-2} + T_m - 2T_{m-1}}{\Delta x^2}$

Center Exp. $y''-x \rightarrow T_{m+1} = T_m + \Delta x T' + \frac{\Delta x^2}{2!} T'' + \frac{\Delta x^3}{3!} T''' + \dots$

$y''-x$

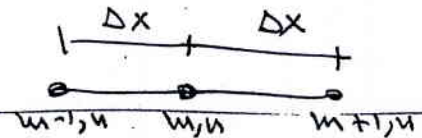
$T_{m-1} = T_m - \Delta x T' + \frac{\Delta x^2}{2!} T'' + \frac{\Delta x^3}{3!} T''' + \dots$
 (Note: Δx is crossed out in the original image)

add

cutting

$T_{m+1} + T_{m-1} = 2T_m + \Delta x^2 T''$

$T'' = \frac{T_{m+1} + T_{m-1} - 2T_m}{\Delta x^2}$



H.W. Solve T'' in y -direction for

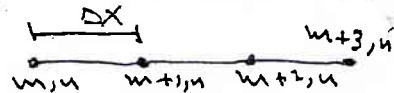
Forward, Backward, & Center Expression

H.W. Solve T'' in z -direction for

Forward, Backward, & Center Exp.

* Forward $\rightarrow \frac{\partial^3 T}{\partial x^3} = \frac{\partial}{\partial x} \left(\frac{\partial^2 T}{\partial x^2} \right) = \frac{\partial \psi}{\partial x} = \frac{\psi_{m+1} - \psi_m}{\Delta x}$ — (1)

$\psi_m = \left(\frac{\partial^2 T}{\partial x^2} \right)_m = \frac{T_{m+2} + T_{m-2} - 2T_{m+1}}{\Delta x^2}$ — (2) Sub.



$\psi_{m+1} = \left(\frac{\partial^2 T}{\partial x^2} \right)_{m+1} = \frac{T_{m+3} + T_{m+1} - 2T_{m+2}}{\Delta x^2}$ — (3)

$$\frac{\partial^3 T}{\partial x^3} = \frac{T_{m+3} + 3T_{m+2} - 3T_{m+1} - T_m}{\Delta x^3}$$

* Backward $\rightarrow \frac{\partial^3 T}{\partial x^3} = \frac{\partial}{\partial x} \left(\frac{\partial^2 T}{\partial x^2} \right) = \frac{\partial \psi}{\partial x} = \frac{\psi_m - \psi_{m-1}}{\Delta x}$ — (1)

$\psi_m = \left(\frac{\partial^2 T}{\partial x^2} \right)_m = \frac{T_{m-2} + T_m - 2T_{m-1}}{\Delta x^2}$ — (2) Sub.

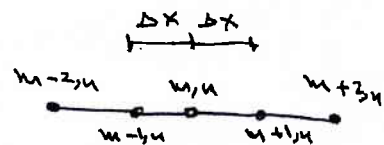


$\psi_{m-1} = \left(\frac{\partial^2 T}{\partial x^2} \right)_{m-1} = \frac{T_{m+1} + T_{m-1} - 2T_{m-2}}{\Delta x^2}$ — (3)

$$\frac{\partial^3 T}{\partial x^3} = \frac{3T_{m-2} + T_m - 3T_{m-1} - T_{m-3}}{\Delta x^3}$$

Center Exp. $\rightarrow \frac{\partial^3 T}{\partial x^3} = \frac{\partial}{\partial x} \left(\frac{\partial^2 T}{\partial x^2} \right) = \frac{\partial \psi}{\partial x} = \frac{\psi_{m+1} - \psi_{m-1}}{\Delta x}$ — (1)

$\psi_{m+1} = \left(\frac{\partial^2 T}{\partial x^2} \right)_{m+1} = \frac{T_{m+2} + T_m - 2T_{m+1}}{\Delta x^2}$ — (2) Sub.



$\psi_{m-1} = \left(\frac{\partial^2 T}{\partial x^2} \right)_{m-1} = \frac{T_{m-2} + T_m - 2T_{m-1}}{\Delta x^2}$ — (3)

$$\frac{\partial^3 T}{\partial x^3} = \frac{T_{m+2} - 2T_{m+1} - T_{m-2} + 2T_{m-1}}{\Delta x^3}$$

H.W. Solve T''' in y-direction for forward, Backward & Center Expression

H.W. $\rightarrow \frac{\partial^3 T}{\partial x \partial y^2}, \frac{\partial^3 T}{\partial y^2 \partial x}$