

I. Laplace equation:

$$u(x_o) = \frac{1}{2\pi} \int_C u(x_o + Re_r) d\theta$$

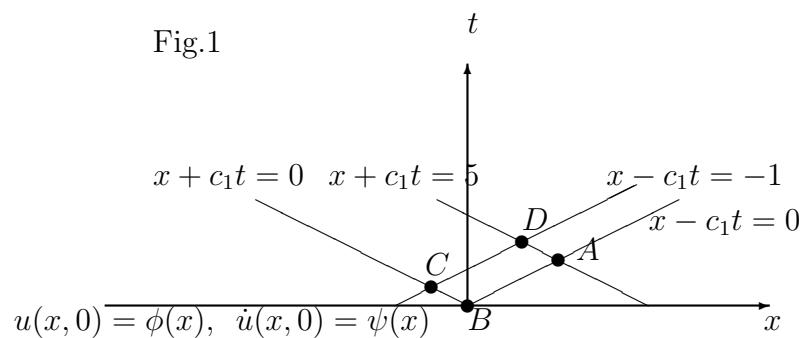
Finite difference:

$$u(x_o) = \frac{1}{4} \{u_A + u_B + u_C + u_D\}$$

II. Wave equation:

$$u_A + u_C = u_B + u_D$$

Fig.1



III. Heat equation: