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chosen one-sided boundary stencils designed to mimic integration ...

Finite difference method - Wikipedia
This page has links MATLAB code and documentation for finite-difference solutions the one-dimensional heat equation u t =   2 u x 2 where u is the dependent variable, x and t are the spatial and time dimensions, respectively, and is the diffusion coefficient.

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In numerical analysis, the FTCS method is a finite difference method used for numerically solving the heat equation and similar parabolic partial differential equations. It is a first-order method in time, explicit in time, and is conditionally stable when applied to the heat equation.

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