



Accurate Numerical Method Using Exponential Spline for solving boundary Value Problems

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Abstract

This study introduces a precise numerical technique employing exponential splines for singly perturbed singularity boundary values problems. A numerical scheme is devised to address issues encountered in diverse scientific and engineering domains. The framework consists of a triad of nonlinear equations. The approach is employed in several test cases to demonstrate accuracy and implementation.

Keywords: Finite difference; Absolute errors; Exponential Spline

1. Introduction

Considering the nonlinear singular perturbation problems,

$$\epsilon \ddot{y}^{(2)}(\hat{z}) - \hat{\mathcal{P}}(\ddot{y}^{(1)}(\hat{z}), \ddot{y}_i, \hat{z}) = 0. \quad (1)$$

Moreover, with regard to boundary conditions

$$\ddot{y}(0) = \mathcal{B}_1, \ddot{y}(1) = \mathcal{B}_2.$$

Where $a \leq \hat{z} \leq b$, $0 < \hat{z} < 1$, \mathcal{B}_1 and \mathcal{B}_2 , are finite constants, provided that $\hat{\mathcal{P}}$ Is a constrained and continuous function.

Various applications in science and engineering address challenges that depict intricate physical and chemical models. The resolution of solitary perturbation problems demonstrates a multi-scale nature. Numerous techniques, including finite difference, boundary element, and collocation approaches, are available for addressing linear singular perturbation problems [1–14]. Dag at al [15] proposed a numerical solution of singularly boundary value problems via the finite difference approach. The collocation technique employed parabolic and square B-spline basis functions on a mathematically evaluated mesh of the solution domain. Rashidina at el [16] analyzed self-adjoint singular perturbed boundary value problems. Recently, Tirmizi [17] Implemented the spline approach for straight singularity perturbations problems, achieving both the second and fourth levels of convergence based on the selection of empty parameters. Kadalbajoo at el [13] analyzed a second degree converging smoothing within an expansion technique for nonlinear single perturbation scenarios. Nonetheless, their methodologies are only pertinent to nonsingular issues. Challenges were encountered historically in the numerical resolution of boundary value. Solution typically degrades around the singularity. This study aims to provide a computationally efficient numerical method utilizing exponential spline, ensuring fourth-order convergence for decreasing values of ϵ while eliminating gridding size restrictions in the presence of singularities. The document is structured as outlined below: Section two provides a concise overview of the derivation of exponential spline. In section three, we propose the application of the exponential spline method to singular problems. Section four presents the numerical results. Finally, presented the conclusions in Section five.

2. Derivation of Exponential Spline

We examine an identical mesh Λ with nodal points \hat{z}_i on the interval $[a, b]$ such that, $a = \hat{z}_0 < \hat{z}_1 < \hat{z}_2 < \dots < \hat{z}_{n-1} < \hat{z}_n = b, \hat{z}_i = a + ih, i = 0, 1, 2, \dots, n$. To $a = \hat{z}_0, b = \hat{z}_n$ and $h = \frac{b-a}{n}$.

the exponential spline $\hat{\mathcal{K}}(\hat{z})$ that estimates $\ddot{y}(\hat{z})$ at the mesh points $\hat{z}_i, i = 0, 1, 2, \dots, n - 1, n$ depends on a parameter ω , For every segment $[\hat{z}_i, \hat{z}_{i+1}], i = 0, 1, 2, \dots, n - 1, n$ the exponential spline functions, $\hat{\mathcal{K}}(\hat{z})$, has the following form:

$$\hat{\mathcal{K}}(\hat{z}_i) = \hat{a}e^{\omega(\hat{z}-\hat{z}_i)} + \hat{b}e^{2\omega(\hat{z}-\hat{z}_i)} + \hat{c}e^{3\omega(\hat{z}-\hat{z}_i)} + \hat{d}e^{4\omega(\hat{z}-\hat{z}_i)} \tag{2}$$

where $\hat{a}, \hat{b}, \hat{c}$ and \hat{d} are arbitrary real and finite constants, and ω is a free parameter. In order to find the four coefficients of integration for equation (2) using $\ddot{y}_i, \ddot{y}_{i+1}, \ddot{\Psi}_i$, and $\ddot{\Psi}_{i+1}$. We define the interpolator conditions for the variable for \hat{z}_i and \hat{z}_{i+1} ,

$$\hat{\mathcal{K}}(\hat{z}_i) = \ddot{y}_i,$$

$$\hat{\mathcal{K}}(\hat{z}_{i+1}) = \ddot{y}_{i+1},$$

$$\hat{\mathcal{K}}(\hat{z}_i) = \ddot{\Psi}_i,$$

$$\hat{\mathcal{K}}^{(2)}(\hat{z}_i) = \ddot{\Psi}_{i+1},$$

A spline can be defined in terms of $\ddot{y}_i, \ddot{y}_{i+1}, \ddot{\Psi}_i$, and $\ddot{\Psi}_{i+1}$, the coefficients presented in Equation (2) are computed as follows:

$$\hat{a} = e^{-\vartheta} - e^{3\vartheta}(-5 + 7e^\vartheta)\ddot{\Psi}_i + (7 - 5e^\vartheta)\ddot{\Psi}_{i+1} + 4\lambda^2 + 4\lambda^2e^{3\vartheta}(-20 + 7e^\vartheta)\ddot{y}_i$$

$$(20e^{2\vartheta} - 7)\ddot{y}_{i+1},$$

$$\hat{b} = e^{3\vartheta} \left((7e^{2\vartheta} + 7e^\vartheta - 8)\ddot{\Psi}_i + (8e^{2\vartheta} - 7e^\vartheta - 7)\ddot{\Psi}_{i+1} - \lambda^2(e^{3\vartheta}(7e^{2\vartheta} + 7e^\vartheta - 128)\ddot{y}_i + \right.$$

$$\left. (128e^{2\vartheta} - 7 - 7e^\vartheta)\ddot{y}_{i+1} \right),$$

$$\hat{c} = (e^{2\vartheta} + e^{3\vartheta} - 4e^{4\vartheta})\ddot{\Psi}_i - (e^\vartheta + e^{2\vartheta})\ddot{\Psi}_{i+1} + \lambda^2(e^{2\vartheta}(e^{2\vartheta} - 4e^\vartheta)\ddot{y}_i + (4e^\vartheta + 4e^{2\vartheta} - 1)\ddot{y}_{i+1})$$

$$\hat{d} = e^{-2\vartheta}(e^{2\vartheta}(5e^\vartheta - 3)\ddot{\Psi}_i + (5e^\vartheta - 3)\ddot{\Psi}_{i+1} - \lambda^2(e^{2\vartheta}(5e^\vartheta - 27)\ddot{y}_{i+1} + (27e^\vartheta - 5)\ddot{y}_{i+1})).$$

Where $\vartheta = h\omega$. Applying the continuity of the first derivative of $\mathcal{K}_i^{(1)}(\hat{z}) = \mathcal{K}_{i-1}^{(1)}(\hat{z})$ at $\hat{z} = \hat{z}_i$ for $i = 1, \dots, n - 1$, we get the following consistency relation:

$$h^2(\phi_1 M_{i-1} + \phi_2 M_i + \phi_3 M_{i+1}) = \phi_4 \ddot{y}_{i+1} + \phi_5 \ddot{y}_i + \phi_6 \ddot{y}_{i-1} \tag{3}$$

Where,

$$\phi_1 = \frac{2e^{-2\vartheta}(e^\vartheta - 1)^2}{3\vartheta^2},$$

$$\phi_2 = \frac{4(e^\vartheta+1)(e^\vartheta-1)^2}{3\vartheta^2},$$

$$\phi_3 = \frac{2e^{3\vartheta}(e^\vartheta-1)^2}{3\vartheta^2},$$

$$\phi_4 = \frac{2}{3}e^{-2\vartheta}(-11e^\vartheta + 16e^{2\vartheta} + 1),$$

$$\phi_5 = \frac{2}{3}(e^\vartheta + 1)(-28e^\vartheta + 11e^{2\vartheta} + 11),$$

$$\phi_6 = \frac{2}{3}e^{3\vartheta}(e^{2\vartheta} - 11e^\vartheta + 16).$$

Consider the following approximations.

$$\ddot{y}_{i+1}^{(1)} = \frac{-\ddot{y}_{i+1} + 4\ddot{y}_i - 3\ddot{y}_{i-1}}{2h}$$

$$\begin{aligned} \ddot{y}_i^{(1)} &= \frac{\ddot{y}_{i+1} - \ddot{y}_{i-1}}{2h} \\ \ddot{y}_{i-1}^{(1)} &= \frac{3\ddot{y}_{i+1} - 4\ddot{y}_i + \ddot{y}_{i-1}}{2h} \end{aligned} \tag{4}$$

3. Application of Exponential Spline Method

We examine the implementation of method (3) for the numerical resolution of model equations across diverse categories of single perturbation issues. Examine the subsequent individually perturbed model problem.

$$-\varepsilon \ddot{y}^{(2)}(\hat{z}) + \Psi_1(\hat{z}) \ddot{y}^{(1)}(\hat{z}) + \Psi_2(\hat{z}) + \mathcal{S}_1 e^{\ddot{y}(\hat{z})} + \mathcal{S}_2 \ddot{y}^{(2)}(\hat{z}) + \mathcal{S}_3 \left(\ddot{y}^{(1)}(\hat{z}) \right)^2 + \mathcal{S}_4 \ddot{y}(\hat{z}) \ddot{y}^{(1)}(\hat{z}) + \mathcal{G}(\hat{z}) = 0, \tag{5}$$

We now examine the utilization of this exponential spline technique and finite differences estimates (4) in relation to the nonlinear singly perturbation singularity equation (5), resulting in the following findings:

$$\begin{aligned} \varepsilon \mathcal{S}_{\bar{z}}^2 \ddot{y}_k &= 2h^2 \tilde{\mathcal{T}} \phi_2 \Psi_{1k} \Psi_{1k-1} (\mathcal{S}_{\bar{z}}^2 - \tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}}) \ddot{y}_k + 2h^2 \tilde{\mathcal{T}} \phi_2 \Psi_{1k} \Psi_{1k+1} (\mathcal{S}_{\bar{z}}^2 + \tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}}) \ddot{y}_k + h^3 \tilde{\mathcal{T}} \phi_2 \Psi_{1k} \\ &(2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} - \mathcal{S}_{\bar{z}}^2 - 2) \ddot{y}_k + h^3 \tilde{\mathcal{T}} \phi_2 \Psi_{1k} \Psi_{2k+1} (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} + \mathcal{S}_{\bar{z}}^2 + 2) \ddot{y}_k + 2h^3 \tilde{\mathcal{T}} \phi_2 \Psi_{1k} (\mathcal{G}_{k+1} - \mathcal{G}_{k-1}) + \\ &2h^3 \tilde{\mathcal{T}} \phi_2 \Psi_{1k} \vartheta_2 (2 + \mathcal{S}_{\bar{z}}^2) (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}}) \ddot{y}_k + 2h^3 \tilde{\mathcal{T}} \phi_2 \Psi_{1k} + \vartheta_1 (e^{\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} \ddot{y}_k} - e^{-\mu_r \mathcal{S}_{\bar{z}} \ddot{y}_k}) e^{(1 + \frac{1}{2} \mathcal{S}_{\bar{z}}^2) \ddot{y}_k} + \\ &h^2 \tilde{\mathcal{T}} \phi_2 \vartheta_4 \Psi_{1k} + h^2 \tilde{\mathcal{T}} \phi_2 \vartheta_4 \Psi_{1k} (\ddot{y}_k \mathcal{S}_{\bar{z}}^2 \ddot{y}_k + (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} \ddot{y}_k)^2 + 2\mathcal{S}_r^4 \ddot{y}_k) + h \phi_2 \Psi_{1k} (4\tilde{\mathcal{T}} \vartheta_3 \mathcal{S}_{\bar{z}}^2 + 1) \ddot{y}_k \\ &(2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}}) \ddot{y}_k + h \phi_1 \Psi_{1k} (\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} - \mathcal{S}_{\bar{z}}^2) \ddot{y}_k + \phi_1 \Psi_{1k+1} (\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} + \mathcal{S}_{\bar{z}}^2) \ddot{y}_k + 2h^2 \phi_2 \Psi_{2k} \ddot{y}_k + h^2 \phi_1 \Psi_{2k-1} \\ &\left(1 - \tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} + \frac{1}{2} \mathcal{S}_{\bar{z}}^2 \right) \ddot{y}_k + h^2 \phi_1 \Psi_{2k+1} \left(1 + \tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} + \frac{1}{2} \mathcal{S}_{\bar{z}}^2 \right) \ddot{y}_k + h^2 (\mathcal{G}_{k+1} + \mathcal{G}_{k-1}) + 2h^2 \phi_2 \mathcal{G}_k \\ &+ 2\phi_1 \vartheta_3 \mathcal{S}_{\bar{z}}^4 \ddot{y}_k + h^2 \phi_1 \vartheta_2 (2\ddot{y}_k \mathcal{S}_{\bar{z}}^2 \ddot{y}_k + \frac{1}{2} \vartheta_3 (\alpha + \phi_2) (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} \ddot{y}_k)^2 \end{aligned} \tag{6}$$

The exponential spline (6) is of fourth order for $\omega = -\frac{1}{20\varepsilon}$. Nonetheless, the technique is ineffective when the coefficients $\Psi_1(\bar{z})$, $\Psi_2(\bar{z})$ and $\mathcal{G}(\bar{z})$ exhibit singularities, particularly when solutions are sought at $k = \pm 1$. We address this challenge by altering the scheme (6) to ensure that solutions maintain their order and precision, even near the singularity. We utilize the subsequent Taylor approximation.

$$\Psi_{1k\pm 1} = \Psi_{1k} \pm h \Psi_{1k}^{(1)} + \frac{h^2}{2} \Psi_{1k}^{(2)} \pm \frac{h^3}{6} \Psi_{1k}^{(3)} + \frac{h^4}{24} \Psi_{1k}^{(4)} \pm \frac{h^5}{120} \Psi_{1k}^{(5)} + \mathcal{O}(h^6) \tag{7}$$

By applying Taylor's approximation to $\Psi_{1k\pm 1}$, $\Psi_{2k\pm 1}$ and $\mathcal{G}_{k\pm 1}$ in equation (7) and disregarding $\mathcal{O}(h^6)$ terms we formulate the ensuing exponential spline methods for operation concise notation.

$$\begin{aligned} &2h^3 \phi_2 \tilde{\mathcal{T}} \vartheta_1 \Psi_{1k} e^{\ddot{y}_k} (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}}) \ddot{y}_k + h^2 \vartheta_1 e^{\ddot{y}_k} \left(\frac{1}{4} \phi_1 (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} \ddot{y}_k)^2 + 2\Psi_{2k} + 2\phi_1 + \phi_1 \mathcal{S}_r^2 \ddot{y}_k \right) \\ &+ h^4 (\phi_1 \mathcal{G}_k^{(2)} + \phi_1 \Psi_{2k}^{(2)} \ddot{y}_k + 4\phi_2 \tilde{\mathcal{T}} \Psi_{1k} \Psi_{2k}^{(1)} \ddot{y}_k + 4\phi_2 \tilde{\mathcal{T}} \Psi_{1k} \mathcal{G}_k^{(1)}) + h^3 (\phi_1 \Psi_{2k}^{(1)} + 4\phi_2 \omega \vartheta_2 \Psi_{1k} \ddot{y}_k \\ &+ \frac{1}{2} \phi_1 \Psi_{1k}^{(2)} + 2\phi_2 \tilde{\mathcal{T}} \Psi_{1k} (\Psi_{2k} + \Psi_{1k}^{(1)})) (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}}) \ddot{y}_k + h^2 \left(\phi_2 \tilde{\mathcal{T}} \vartheta_4 \Psi_{1k} + \frac{1}{2} \phi_1 \vartheta_2 \right) (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}} \ddot{y}_k)^2 \\ &+ h^2 (2\phi_1 \vartheta_2 \ddot{y}_k + 4\phi_2 \tilde{\mathcal{T}} \vartheta_4 \Psi_{1k} \ddot{y}_k + 4\phi_2 \tilde{\mathcal{T}} \Psi_{1k} + 2\phi_1 \Psi_{1k}^{(1)} + \phi_1 \Psi_{2k}) \mathcal{S}_r^2 \ddot{y}_k + h^2 (2\phi_1 \Psi_{2k} \ddot{y}_k + \\ &+ 2\phi_1 \vartheta_2 \ddot{y}_k^2 + 2\phi_2 \vartheta_2 \ddot{y}_k^2 + 2\phi_2 \Psi_{2k} \ddot{y}_k + 2(\phi_1 + \phi_2) \mathcal{G}_k + h \left(\frac{3}{2} \phi_1 \vartheta_4 + 4\phi_2 \tilde{\mathcal{T}} \vartheta_3 \Psi_{1k} \right) \mathcal{S}_r^2 \ddot{y}_k + \\ &+ \phi_1 \vartheta_4 \ddot{y}_k + \phi_2 \vartheta_4 \ddot{y}_k + \phi_2 \Psi_{1k}) (2\tilde{m}_{\bar{z}} \mathcal{S}_{\bar{z}}) \ddot{y}_k \end{aligned} \tag{8}$$

The exponential spline 8) demonstrates fourth order precision and lacks the parameters $\frac{1}{(k+1)}$, thereby enabling uncomplicated resolution for $k = 1, \dots, n$.

4. Numerical solution

To demonstrate the efficacy of the exponential spline Functions method in addressing boundary value problems for both non-singularly perturbed singular. The case studies have been addressed with the suggested approach with differing numbers for n and ϵ . All computations are executed using Maple 22.

Example (1): Consider the nonlinear problems.

$$\epsilon \ddot{y}^{(2)}(\hat{z}) + \frac{2}{\hat{z}} \ddot{y}^{(1)}(\hat{z}) - \frac{2}{\hat{z}} \ddot{y}(\hat{z}) + e^{y(\hat{z})} + (\ddot{y}(\hat{z}))^2 + (\ddot{y}^{(1)}(\hat{z}))^2 + \ddot{y}(\hat{z})\ddot{y}^{(1)}(\hat{z}) = \epsilon^2 \sinh(\hat{z}) + \frac{\epsilon \cosh(\hat{z})}{\hat{z}} - \frac{\epsilon \sinh(\hat{z})}{\hat{z}^2} + \epsilon^2 \sinh^2(\hat{z}) + \epsilon^2 \cosh^2(\hat{z}) + \epsilon^2 \sinh(\hat{z})\cosh(\hat{z}),$$

with boundary condition $\ddot{y}(0) = 1, \ddot{y}(1) = 1$.

The analytical solution is given by,

$$\ddot{y}(\hat{z}) = \epsilon \sinh(\hat{z}),$$

Table 1 presents the highest absolute errors for different values of ϵ and n .

Example (2): Consider the nonlinear problems.

$$\epsilon \ddot{y}^{(2)}(\hat{z}) + (\ddot{y}(\hat{z}))^2 = 1,$$

with boundary condition $\ddot{y}(0) = 1, \ddot{y}(1) = 1$,

The analytical solution is given by,

$$\ddot{y}(\hat{z}) = 1 + \hat{z} + \epsilon \left(\log \left(1 + e^{\frac{(2\hat{z}-1)}{\epsilon}} \right) - \log \left(1 + e^{-\frac{1}{\epsilon}} \right) \right)$$

Table 2 presents the highest absolute errors for different values of ϵ and n .

Table 1: The maximum number of absolute mistakes for example (1).

ϵ	\mathcal{N}				
	10	20	40	80	160
0.05000	4.32×10^{-6}	2.51×10^{-6}	1.29×10^{-7}	5.91×10^{-8}	3.31×10^{-8}
0.02500	6.25×10^{-8}	2.16×10^{-7}	1.46×10^{-8}	4.57×10^{-9}	2.73×10^{-9}
0.01250	6.32×10^{-10}	4.13×10^{-10}	2.19×10^{-10}	5.61×10^{-11}	2.74×10^{-11}
0.00625	1.74×10^{-10}	7.34×10^{-11}	3.77×10^{-11}	1.46×10^{-12}	1.03×10^{-12}

Table 2: The maximum number of absolute mistakes for example (2).

ϵ	\mathcal{N}				
	10	20	40	80	160
0.05000	1.64×10^{-7}	8.65×10^{-9}	7.18×10^{-10}	6.43×10^{-11}	3.21×10^{-12}
0.02500	1.19×10^{-7}	6.87×10^{-9}	5.23×10^{-10}	4.71×10^{-11}	2.74×10^{-12}
0.01250	1.04×10^{-8}	4.89×10^{-9}	5.81×10^{-10}	3.01×10^{-11}	1.56×10^{-12}
0.00625	6.13×10^{-9}	5.20×10^{-9}	9.14×10^{-10}	8.52×10^{-11}	7.11×10^{-13}

5. Conclusion

We employ a computational method that employs exponential splines to evaluate the solution range for singularly perturbed boundary issues with undetermined parameters. The numerical findings indicate that the present method closely approximates the exact solution. The suggested technique exhibits almost the second order regular convergence concerning the perturbation variable. We performed a sensitivity evaluation employing several methodologies, illustrating that the perturbed value does not influence the result.

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