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Research Article

A Hybrid Block Technique with Two-Step Optimization for Handling General Third Order Ordinary Differential Equations

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Abstract

In this research article, a hybrid technique with two-step optimization for handling general third-order ordinary differential equations is derived and implemented. The method was designed with the use of interpolation and a collocation approach, using power series as the basis function. We investigate the method's properties, such as order, convergence, consistency, zero-stability and region of absolute stability. The methods were tested on some third order ODEs problems and the outcome from the numerical examples showed that the new methods in the study performed better than those compared with in the literature.

Keywords: Two-step, Third Derivative, Optimized hybrid block, Local Truncation Error.

I. INTRODUCTION

Consider the general third order ordinary differential equations (ODEs) using power series of order seven given of the form

$$y(t) = \sum_{i=0}^{k} a_i t^j \tag{1}$$

Which is recommend as general third order derivative solution of initial value problems of the form

$$y'''(t) = f(t, y, y', y''), y(t_0) = y_0, y'(t_0) = y'_0, y''(t_0) = y_0''$$
(2)

In particular, third order ordinary differential equations arise in many physical problems such as electromagnetic waves, thin film flow, and gravity-driven flows. The solution of (2) has been discussed by various researchers among them are: Dalatu et al. [1] developed a hybrid block method for solving third-order derivative with initial value problems of ordinary differential equations. Ghadimi [2] developed a multi-step predictor-corrector method for delay differential equations. Atabo et al. [3] developed a selected single step hybrid block formula for solving third-order ordinary differential equations with application in thin film flow. Saidu, [4] introduced three members of a one-step optimized third derivative hybrid block methods family for solving general second-order initial value problems. Raymond et al. [5] proposed an optimized half-step scheme third derivative method for testing higher order initial value problems. Soomro et al. [6] developed an optimized hybrid block Adam method for solving first order ordinary differential equations. Adam block method was design for the solution of linear and nonlinear first-order initial value problems in ordinary differential equations. Moses and Akintoye [7] developed an advanced two-step block method that integrates optimization techniques to enhance solution accuracy for third-order differential equations. Sabo et al. [8] developed the simulation of linear block algorithm for modelling third order highly stiff problem without reduction to a system of first order ordinary differential equation to address the weaknesses in reduction method Babatunde [9] proposed optimization strategies in hybrid methods, focusing on error minimization and enhanced convergence for higher-order ordinary differential equations. Sadiq and Ahmed [10] introduce a class of two-step hybrid block methods for solving third-order differential equations. The authors optimized the block method by incorporating error minimization strategies and improving computational efficiency.

The paper was organized as follows: the next section shows the methodological development of the optimized two-step



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method. The basic conditions of the method are analyzed; these are convergence and stability region, numerical experiments. The effectiveness of the scheme is confirmed on some samples and the result is discussed in Section 3. Section 4 is the conclusion.

2. Derivation of the Methods

To derive the pair of two-step third derivative methods, the finite power series function of the form $y(t) = \sum_{i=0}^{9} a_i t^i$

(2)

is used as basis function.

By differentiating equation (2) thrice gives

$$y'''(t) = \sum_{j=0}^{9} j(j-1)(j-2)a_j t^{j-3}$$
(3)

Substituting (3) into (1) gives

$$y'''(t) = f(t, y, y', y'') = \lambda_0 \theta_0 + h \lambda_1 \theta'_n + h^2 \lambda_2 \theta''_n + \sum_{j=0}^{9} j(j-1)(j-2)a_j t^{j-3}$$

$$, i = 1, \dots, 3$$
(4)

Interpolating (2) and it first and second derivative at t_n and collocating (4) at all points

$$t_{n+\alpha} = t_n + \alpha h, \alpha = (0, r, v, 1, s, u, 2)$$
, gives

Equation (5) is solved for unknowns by applying the Crammer's method gives the coefficient $\lambda_i(j=0(1)9)$ yield the continuous hybrid scheme which is given by

$$y'(t) = \lambda_0 \theta_{n+i} + h \lambda_1 \theta'_{n+i} + h^2 \lambda_2 \theta''_{n+i} + h^3 \left[\lambda_3 \mu_n + \lambda_4 \mu_{n+r} + \lambda_5 \mu_{n+v} + \lambda_6 \mu_{n+1} + \lambda_6 \mu_{n$$

The coefficient of θ_{n+i} , i=0 and μ_{n+j} , j=0,r,v,1,s,u,2 gives

$$\theta_{n+j} = \lambda_0 \theta_n + h \lambda_1 \theta'_n + h^2 \lambda_2 \theta''_n + h^3 \begin{bmatrix} \lambda_3 \mu_n + \lambda_4 \mu_{n+r} + \lambda_5 \mu_{n+v} + \lambda_6 \mu_{n+1} + \\ \lambda_7 \mu_{n+s} + \lambda_8 \mu_{n+u} + \lambda_9 \mu_{n+2} \end{bmatrix}$$
(7)

Where

$$\lambda_0 = 1,$$
 $\lambda_1 = k.$ $\lambda_2 = \frac{1}{2}k^2$

$$\lambda_{3} = \frac{k^{2}}{10080rsuv} \begin{bmatrix} 72k^{4}v - 15k^{5}v + 48k^{4} - 45k^{5} + 10k^{6} + 168k^{2}rs - 12k6k^{3}rs + 24k^{4}rs + \\ 168k^{2}ru - 126k^{3}ru + 168k^{2}rv + 168k^{2}su + 24k^{4}ru - 126k^{3}uv + 24k^{4}uv \\ +252k^{2}rsu - 42k^{3}rsu + 252rsv - 42k^{3}rsv + 252k^{2}ruv - 42k^{3}ruv + 252k^{2}suv \\ -420krsu - 420krsv - 420kruv - 420ksuv + 1680rsuv + 84k^{2}rsuv - 630krsuv \end{bmatrix}$$

$$\lambda_{4} = \frac{k^{4}}{5040r(r-s)(r-u)(r-v)(r-1)(r-2)} \begin{bmatrix} 72k^{3}s - 84k^{2}s - 15k^{4}s - 84k^{2}u + 72k^{3}u - 84k^{2}v - 15k^{4}u \\ +72k^{3}v - 15k^{4}v + 10k^{5} - 126k^{2}su + 24k^{3}su - 126k^{2}sv + \\ 24k^{3}sv - 126k^{2}uv + 24k^{3}uv + 168ksu + 168ksv + 168kuv - \\ 420suv - 42k^{2}suv + 252ksuv \end{bmatrix}$$

$$\lambda_{s} = \frac{k^{2}}{5040v(r-v)(s-v)(u-v)(v-1)(v-2)} \begin{bmatrix} 72k^{3}r - 84k^{2}s - 15k^{4}r + 72k^{3}s - 15k^{4}s - 84k^{2}u \\ +72k^{3}u - 15k^{4}u - 45k^{4} + 10k^{5} - 126k^{2}rs + 24k^{3}rs - 126k^{2}u + 24k^{3}ru - 126k^{2}su + 24k^{3}su + 168kru + 168kru + 168ksu - 420rsu - 42k^{2}rsu + 252krsu \end{bmatrix}$$

$$\lambda_{6} = \frac{k^{4}}{5040(r-1)(s-1)(u-1)(v-1)} \begin{bmatrix} 48k^{3}r - 15k^{4}r + 48k^{3}s - 15k^{4}s + 48k^{3}u - 15k^{4}u + 48k^{3}v - 15k^{4}v \\ -30k^{4} + 10k^{5} - 84k^{3}uv - 42k^{2}rsu - 42k^{2}rsv - 42k^{2}ruv - 42k^{2}suv \\ +168krsu + 168krsv + 168kruv + 168ksuv - 420rsuv + 84krsuv \end{bmatrix} \begin{bmatrix} 72k^{3}r - 84k^{2}r - 15k^{4}r - 84k^{2}u + 72k^{3}u - 84k^{2}v - 15k^{4}u \end{bmatrix}$$

$$\lambda_{7} = -\frac{k^{4}}{5040s(r-s)(s-u)(s-1)(s-2)} \begin{bmatrix} 72k^{3}r - 84k^{2}r - 15k^{4}r - 84k^{2}u + 72k^{3}u - 84k^{2}v - 15k^{4}u \\ +72k^{3}v - 15k^{4}v + 48k^{3} - 45k^{4} + 10k^{5} - 126k^{2}ru + 24k^{3}ru \\ -126k^{2}rv + 24k^{3}rv - 126k^{2}uv + 24k^{3}uv + 168kru + 168krv \\ +168kuv - 420ruv - -42k^{2}ruv + 252kruv \end{bmatrix}$$

$$\lambda_{8} = \frac{k^{4}}{5040u(r-u)(s-u)(u-v)(u-1)(u-2)} \begin{bmatrix} 72k^{3}r - 84k^{2}r - 84k^{2}s - 15k^{4}r + 72k^{3}s - 15k^{4}s - 84k^{2}v \\ +72k^{3}v - 15k^{4}v + 48k^{3} - 45k^{4} + 10k^{5} - 126k^{2}rs \\ +24k^{3}rs - 126k^{2}rv + 24k^{3}rv - 126k^{2}sv + 24k^{3}sv \\ +168krs + 168krv + 168ksv - 420rsv - 42k^{2}rsv + 252krsv \end{bmatrix}$$

$$\lambda_{9} = \frac{k^{4}}{10080(r-2)(s-2)(u-2)(v-2)} \begin{bmatrix} 24k^{3}r - 15k^{4}r + 24k^{3}s - 15k^{4}s + 24k^{3}u - 15k^{4}u + 24k^{3}v \\ -15k^{4}v - 15k^{4} + 10k^{5} - 42k^{2}rs + 24k^{3}sv - 42k^{2}uv \\ +24k^{3}uv - 42k^{2}rsu - 42k^{2}rsv - 42k^{2}ruv - 42k^{2}suv \\ +84krsu + 84krsv - 84kruv + 84ksuv - 210rsuv + 84krsuv \end{bmatrix}$$
(8)

The first and second derivative of equation (6) is given by

$$hy'(t_n + zh) = \lambda_0 \theta'_0 + h\lambda_1 \theta''_n + h^2 \lambda_2 \theta'''_n + h^3 \begin{bmatrix} \lambda_3 \mu_n + \lambda_4 \mu_{n+r} + \lambda_5 \mu_{n+v} + \lambda_6 \mu_{n+1} + \\ \lambda_7 \mu_{n+s} + \lambda_8 \mu_{n+u} + \lambda_9 \mu_{n+2} \end{bmatrix}$$
(9)

$$h^{2}y''(t_{n}+zh) = h^{2}\lambda_{2}\theta''_{0} + h^{3}\begin{bmatrix}\lambda_{3}\mu_{n} + \lambda_{4}\mu_{n+r} + \lambda_{5}\mu_{n+\nu} + \lambda_{6}\mu_{n+1} + \\\lambda_{7}\mu_{n+s} + \lambda_{8}\mu_{n+\mu} + \lambda_{9}\mu_{n+2}\end{bmatrix}$$
(10)

By putting k=1 in (8) we get a multistep formula to approximate the solution of (1) at the point t_{n+1} that is given by

$$\theta_{n+1} = \theta_n + h\theta'_n + \frac{1}{2}h^2\theta''_n + \frac{1}{2}e^{\frac{27r + 27s - 27u - 27v + 66rs + 66ru + 66rv + 66sv + 66uv}{5040r(r - 1)(r - 2)(r - v)(r - u)(r - s)}} \mu_{n+r} + \frac{27r + 27s + 27u - 66rs - 66ru - 66su + 210rsu - 13}{5040v(r - 1)(r - 2)(u - v)(r - v)} \mu_{n+r} + \frac{27r + 27s + 27u - 66rs - 66ru - 66su + 210rsu - 13}{5040v(r - 1)(r - 2)(u - v)(r - v)} \mu_{n+v} \\ - 33r - 33s - 33u - 33v + 60rs + 60ru + 60rv + 60su + 60sv \\ + \frac{460sv + 60uv - 126rsu - 126rsv - 126ruv - 126suv + 336rsuv + 20}{5040(v - 1)(u - 1)(s - 1)(r - 1)} \mu_{n+1} \\ + \frac{27r + 27u + 27v - 66ru - 66rv - 66rv + 210ruv - 13}{5040s(s - 1)(s - 2)(s - v)(s - u)(r - s)} \mu_{n+s} - \frac{27r + 27s + 27v - 66rs - 66rv - 66sv + 210rsv - 13}{5040u(u - 1)(u - 2)(u - v)(s - u)(r - u)} \mu_{n+u} \\ - 9r - 9s - 9u - 9v + 18rs + 18ru + 18ru + 18su + 18sv + 18uv \\ - \frac{42rsu - 42rsv - 42ruv - 42suv + 126rsuv + 5}{10080(v - 2)(u - 2)(s - 2)(r - 2)} \mu_{n+2}$$
 (11)

Expanding equation (11) using Taylor series around the point t_n which we gives the corresponding local truncation error

$$L(\theta(t_{n+1}):h) = \frac{1}{25401600} \begin{pmatrix} -13r - 13s - 13u - 13v + 27rs + 27rv + 27sv + 27uv - 66rsu \\ -66rsv - 66ruv - 66suv + 210rsuv + 7 \end{pmatrix}$$
 (12) We optimized (12) to gives a new value of v by equating it to zero, keeping r , s , u as free parameter by assigning the values

$$r = \frac{1}{3}$$
, $s = \frac{4}{3}$, $u = \frac{5}{3}$ in (12) we obtain $v = \frac{101}{179}$. Substituting the values of v, s, u and r into equations (5) gives

three equations, one for approximating the approximate solution and the other two for approximating the first and second derivative at all points which after employing Gauss elimination methods and evaluating the coefficient gives the general equations in block form

$$A^{(0)}w_m^{(i)} = \sum_{i=0}^{2} h^{(i)}e_i\theta^{(i)} + h^{(3-i)}\sum_{j=0}^{2} \lambda_j \left(\mu_n(\theta_{m+j}) + \mu_n(\theta_{n+j})\right)$$
(13)

$$e_0 = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, \quad e_1 = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & \frac{1}{3} \\ 0 & 0 & 0 & 0 & 0 & \frac{101}{179} \\ 0 & 0 & 0 & 0 & 0 & \frac{4}{3} \\ 0 & 0 & 0 & 0 & 0 & \frac{5}{3} \\ 0 & 0 & 0 & 0 & 0 & \frac{5}{3} \\ 0 & 0 & 0 & 0 & 0 & 2 \end{bmatrix}, \quad e_2 = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & \frac{1}{18} \\ 0 & 0 & 0 & 0 & 0 & \frac{10201}{64082} \\ 0 & 0 & 0 & 0 & 0 & \frac{1}{2} \\ 0 & 0 & 0 & 0 & 0 & \frac{8}{9} \\ 0 & 0 & 0 & 0 & 0 & \frac{25}{18} \\ 0 & 0 & 0 & 0 & 0 & 2 \end{bmatrix}$$

$$\mu_0 = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & \frac{1403251}{13744080} \\ 0 & 0 & 0 & 0 & 0 & \frac{5514925007325007}{55262110587467280} \\ 0 & 0 & 0 & 0 & 0 & \frac{17651}{169680} \\ 0 & 0 & 0 & 0 & 0 & \frac{88066}{859005} \\ 0 & 0 & 0 & 0 & 0 & \frac{287255}{2748816} \\ 0 & 0 & 0 & 0 & 0 & \frac{2087}{21210} \end{bmatrix}$$

	33689	509431134921491527	1342199	160883	150809	61877
	83328	2088222893185927680	10614240	2081520	5967360	17486280
	2318190934691760327	1515110730126587	49255353033486487	493018889570134659	468385400869420617	21515259974137661
	4568334475230628480 62703	15230081810711040 1414446878131603	478938291758049760 5503	7607750557541328880 30411	21810112978520419840 25569	7101181210489545480
$\mu_n =$	138880	8593509 848501760	14560	231280	663040	215880
	<u>304</u>	526305 815118736	190048	5638		7576
	651	4078560338253765	331695	130095	11655	2185785
	112075	69899991070457125	1052875	123625	193285	29425
	249984	417644578637185536	2122848	416304	1193472	3497256
	873	32894113444921	1823	1611	21411	2626
	1736	537094365531360	2730	28910	41440	26985

3. Analysis and implementation

In this subsection, analysis of basic properties of the newly derived methods shall be carried out. These properties include order and error constant, local truncation error, consistence, zero-stability, convergence, stability polynomial and region of absolute stability.

3.1 Orders and Error Constants

Consider the linear operator L associated with the implicit hybrid block methods defined as

$$L[\theta(t_n:h)] = \sum_{j=0}^{k} \left[\alpha_j \theta(t_n + jh) - h^3 \lambda_j \theta'''(t_n + jh) \right]$$

Where $y(t_n)$ is an arbitrary test function that is continuous and differentiable in the interval [a, b]. Obtaining the Taylor series expansions of $\theta(t_n + jh)$ and $\theta'''(t_n + jh)$ about t_n and collecting the coefficient of h^p gives;

$$L[\theta(t_n:h)] = c_1 \theta(t_n) + c_1 h \theta'(t_n) + c_2 h^2 \theta''(t_n) + \dots + c_p h^p \theta^{(p)}(t_n) + \dots$$

Where c_j 's for j = 0, 1, 2, 3... [11]

From (13), the linear multistep method has order p if

$$l[y(x):h] = 0(h^{p+1}), c_0 = c_1 = c_2 = \dots = c_{p+2} = 0, c_{p+3} \neq 0$$

5274641 430	564 13	4303 4725	559874195697909	3440875				
163493359545600 212881	978575, 25401600	60134825116	651912513142841600	'2179911460608'				
236 7932311	307543	14059	332 5957492688	39028277				
97339725, 2724889325760	$0', \overline{425, 763, 957, 150}'$	12 459484800	24826303947186794	47 790300800				
2417875 527	900911	21457	3221					
1089 955730304 19467945	0'605530961280'	18922842540	2491896960					
576624072168533033	295075	767						
4555285127924182528262	40, 121106192256	15 689721600)					

3.2 Zero Stability of the Block Method

The new block method is zero stable if the first characteristic polynomial $\rho(w) = \det \begin{bmatrix} \sum_{j=0}^{k} A^{(i)} w^{k-i} \end{bmatrix} = 0$ and satisfies $|w_i| \le 1$

																			1	0	0	0	0	$\frac{1}{3}$	0	0	0	0	$\frac{1}{18}$	0	0	0	0	0	0	0	
	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	$\frac{101}{179}$	0	0	0	0	$\frac{10201}{64082}$	0	0	0	0	0	0	0	
	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	1	0	0	0	0	$\frac{1}{2}$	0	0	0	0	0	0	0	
	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$	1	0	0	0	0	$\frac{4}{3}$	0	0	0	0	$\frac{\frac{1}{2}}{\frac{8}{9}}$	0	0	0	0	0	0	0	
	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	5	0	0	0	0	$\frac{25}{18}$	0	0	0	0	0	0	0	
	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$	1	0	0	0	0	3 2	0	0	0	0	18 2	0	0	0			0	0	
	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$\frac{2}{1}$	0	0	0	0	0	0	0	
w	•	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0 -	. 0	0	0	0	0	0	0	0	0	0	$\frac{101}{179}$	0	0	0	0	0	0	0	= 0
I	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	$\begin{vmatrix} 0 \\ 0 \end{vmatrix}$	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	
	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$\frac{4}{3}$	0	0	0	0	0	0	0	
	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$\frac{5}{3}$	0	0	0	0	0	0	0	
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$	0	0	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	$\begin{vmatrix} 0 \\ 0 \end{vmatrix}$	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	
	-	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	
Į	0	0	0	0	0	0	0	0	0	0	0		0	0	0	0	0	1]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	- 1	
																			$\begin{bmatrix} 0 \\ 0 \end{bmatrix}$	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	

$$w^{18} - 3w^{17} + 3w^{16} - w^{15} = w^{15}(w-1)^3$$

Solving the characteristic equation gives

Therefore, $|w_i| = |0,0,0,0,0,0,0,0,0,0,0,0,0,1,1,1| \le 1$ the method is zero-stable.

3.3. Consistency

The optimized scheme is consistent, [12] since it has order more than or equal to one.

3.4 Convergence of the method

The optimized scheme is said to be convergent if and only if it is consistent and zero stable, [13]. Since the method is satisfies the two conditions, then the method converges

3.5. Zero Stability of Our Method

Definition: A third derivative optimized scheme is said to be zero-stable, if the roots w_i , i = r, v, 1, s, u, 2 of the first characteristic polynomial $\rho(w) = 0$ that is

 $\rho(w) = \det \begin{bmatrix} \frac{k}{\sum} A(i)w^{k-i} \\ j=0 \end{bmatrix} = 0$ satisfies $|w| \le 1$ and for those roots with $w_i = 1$ multiplicity must not exceed two. Hence, our method is zero-stable, [14].

3.5 Stability Polynomial

The stability polynomial of our method is given by

$$h^{6}\left(\frac{101}{608958}w^{6} \approx \frac{257}{1217916}w^{5}\right) \approx h^{5}\left(\frac{15397}{6089580}w^{6} \right) \approx h^{4}\left(\frac{88447}{4059720}w^{6} \approx \frac{102527}{4059720}w^{5}\right) \approx h^{3}\left(\frac{12403}{101493}w^{6} \right) \approx h^{2}\left(\frac{15140}{3759}w^{6}\right) \approx h^{2}\left(\frac{3704}{3759}w^{6}\right) \approx$$

The absolute stability region of the method is plotted and shown in figure1

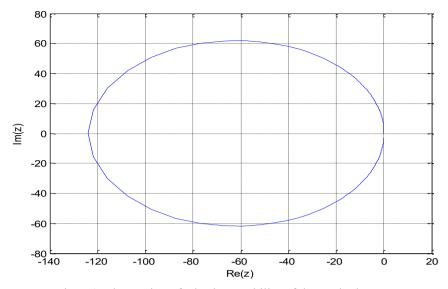


Figure 1. The Region of Absolute Stability of the method

3.6 Numerical Examples

Problem 1

Consider the initial value problem below
$$y'''-y''+y'-y=0$$
, $y(0)=1$, $y'(0)=0$, $y''(0)=-1$: $h=\frac{1}{100}$, Exact

Solution
$$y(x) = \cos x$$

Source: Tumba et al. (2021)

Example 2. Consider the highly non-stiff third order ordinary differential equation

$$y'''(x) = 3\cos(x), \ y(0) = 1, \ y'(0) = 0, \ y''(0) = 2:h = \frac{1}{10}$$

The exact solution given by $y(x) = x^2 - 3\sin(x) + 3x + 1$

Source: Taparki et al. (2010)

Problem 3

Consider a highly stiff problem

$$y'''+5y''+7y'+3y=0, y(0)=1, y'(0)=0, y''(0)=-1,$$
 Exact Solution: $y(x)=e^{-x}+xe^{-x}, h=\frac{1}{10}$

Source: Tumba et al. (2021)

Table1. Showing the comparison of absolute error in our method with Raymond et al. [5] for problem two

X	Exact solution	Computed solution	Error in our method	Err in Raymond et al [5]
0.1	0.9999500004166652778	0.9999500004166652772	4.00e-20	2.55208e-12
0.2	0.9998000066665777781	0.9998000066665777788	3.00e-20	3.64210e-12
0.3	0.9995500337489875167	0.9995500337489875168	1.00e-20	4.5313e-12
0.4	0.9992001066609779401	0.9992001066609779405	6.00e-20	1.3406e-12
0.5	0.9987502603949662466	0.9987502603949662463	3.00e-20	3.28547e-12
0.6	0.9982005399352041655	0.9982005399352041655	6.00e-20	4.59125e-12
0.7	0.9975510002532795742	0.9975510002532795746	1.10e-19	5.47318e-12
0.8	0.9968017063026193848	0.9968017063026193845	1.31e-19	1.96524e-12
0.9	0.9959527330119942539	0.9959527330119942530	9.00e-19	2.34526e-12
1.0	0.9950041652780257660	0.9950041652780257654	1.60e-19	2.55587e-12

Table2. Showing the comparison of absolute error in our method with Taparki et al. [15] for problem three

X	Exact solution	Computed solution	Error in our method	Error in Taparki et al. [15]
0.1	1.01049975005951554310	1.01049975005951552960	1.350e-17	2.4800e-07
0.2	1.04399200761481635360	1.04399200761481628590	6.770e-17	7.3740e-06
0.3	1.10343938001598127470	1.10343938001598109520	1.795e-16	6.0542e-05
0.4	1.19174497307404852500	1.19174497307404811040	4.146e-16	2.5479e-04
0.5	1.31172338418739099920	1.31172338418739022780	7.714e-16	7.7602e-04
0.6	1.46607257981489392840	1.46607257981489259380	1.334e-16	1.9261e-03
0.7	1.65734693828692683900	1.65735020063250070330	3.262e-06	4.1505e-03
0.8	1.88793172730143171510	1.88794794834400722260	1.622e-05	8.3637e-03
0.9	2.16001927111754983460	2.15991439240417582420	1.048e-04	1.4774e-02
1.0	2.47558704557631048000	2.47511682136265474470	4.702e-04	2.4702e-02

Table3. Showing the comparison of absolute error in our method with Tumba et al. [16] for problem two

X	Exact solution	Computed solution	Error in our method	Err in Tumba et al. [16]
0.1	0.9953211598395555308	0.9953211598395558739	3.4311e-16	1.0434e-14
0.2	0.9824769036935782300	0.9824769036935797036	1.47296e-15	9.8731e-14
0.3	0.9630636868862332259	0.9630636868862359300	2.70461e-15	3.1317e-13
0.4	0.9384480644498950214	0.9384480644498990435	4.02221e-15	6.6668e-13
0.5	0.9097959895689501350	0.9097959895689551975	5.06255e-15	1.1507e-12
0.6	0.8780986177504422921	0.8780986177504482366	5.94415e-15	1.7445e-12
0.7	0.8441950164453961749	0.8441950164454026430	6.46881e-15	2.4220e-12
0.8	0.8087921354109988647	0.8087921354110056593	6.79516e-15	3.1554e-12
0.9	0.7724823535071383127	0.7724823535071451207	6.8083e-15	3.9178e-12
1.0	0.7357588823428846430	0.7357588823428913075	6.66385e-15	4.6852e-12

4. Conclusion

A hybrid technique with two-step optimization for handling general third-order ordinary differential equations was proposed using scientific workplace 5.5 versions for the derivation. The method is applied in block form and when analyzing the properties of the method, it was found to be zero-stable, consistent, and convergent. Also, the order and error constant are established.

It can be seen from the Table 1, 2, and 3 that our method performance better than the existing method of [14] and [15] when solving similar examples.

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