



# A fourth-order method for solving singularly perturbed boundary value problems using nonpolynomial splines

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## Abstract

In this paper, a class of second-order singularly perturbed interior layer problems is examined. A nonpolynomial mixed spline is used to develop the tridiagonal scheme. The developed method is second as well as fourth-order accurate based on the parameters. Error analysis is also carried out. The method is shown to converge point-wise to the true solution with higher accuracy. Linear and nonlinear second-order singularly perturbed boundary value problems have been solved by the presented method. Five numerical illustrations are given to demonstrate the applicability of the proposed method. Absolute errors are given in tables, which show that our method is more efficient than previously existing methods.

**Keywords:** Singularly perturbed, Second-order problems, Nonpolynomial splines, Convergence

**AMS subject classifications (2020):** Primary 65L10; Secondary 65D07

## 1 Introduction

Second-order singularly perturbed boundary-value problems (SPBVPs) have gained more importance for two reasons. Firstly, they occur in many areas of

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Received 8 January 2022; revised 3 April 2022; accepted 4 April 2022

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science and engineering, like combustion, control theory, nuclear engineering, fluid mechanics, chemical reactor theory, and so on. Secondly, the occurrence of sharp boundary-layers as  $\epsilon$ , the coefficient of the highest order derivative, approaches zero, makes it difficult for standard numerical methods. The approximate solution to boundary-value problems (BVPs), in which the highest derivative is multiplied with a small positive parameter, is described here. It is a well-known fact that the solution to the SPBVP exhibits a multiscale character. There are a number of methods available in the literature for solving SPBVPs [3, 4, 5, 6, 7, 8, 9, 10, 12, 13, 14, 18]. Some other recent methods for solving nonlinear problems are given in [15, 16, 17].

We consider second-order SPBVPs of the form

$$\epsilon z^{(2)}(x) = G(x, z, z'), \quad r \leq x \leq s, \tag{1}$$

with

$$z(r) = \eta_0, \quad z(s) = \eta_n, \tag{2}$$

where  $0 < \epsilon \ll 1$  is a parameter multiplied by the highest derivative,  $G(x, z, z')$  are continuously differentiable functions on  $[r, s]$ , and  $\eta_0$  and  $\eta_n$  are constants.

Consider the following assumptions, for  $r < x < s$  and  $-\infty < z < z' < \infty$ :

- (i)  $G$  is continuous,
- (ii)  $\frac{\partial G}{\partial z}$  and  $\frac{\partial G}{\partial z'}$  exist and are continuous,
- (iii)  $\frac{\partial G}{\partial z} > 0$  and  $|\frac{\partial G}{\partial z}| \leq D$ , for an arbitrary constant  $D$ .

The above assumptions from [11] confirm the existence and uniqueness of the solution to the BVP (1).

Here, we develop a method using a nonpolynomial spline for solving the generalized form of second-order SPBVPs. We use three-point finite difference approximations, which gives in place of give the accuracy of order four. When we implement the method, a tridiagonal system is obtained and solved using MATLAB.

The paper is organized as follows: In Section 2, the derivation of the numerical method is presented. The obtained scheme is applied to the second-order SPBVPs in Section 3. Error analysis of the method is discussed in Section 4. Numerical results are given in Section 5 to prove the efficiency of the proposed scheme. Finally, concluding remarks are presented.

## 2 Nonpolynomial mixed spline

Let the interval  $[r, s]$  is divided into  $n$  equal parts as  $r = x_0 < x_1 < x_2 < \dots < x_n = s$ , by introducing

$$x_i = r + ih, \quad \text{where } h = (s - r)/n, \quad i = 0, 1, \dots, n.$$

Let

$$R_i(x) = a_i e^{\delta(x-x_i)} + b_i [\sin(\delta(x-x_i)) + \cos(\delta(x-x_i))] + c_i, \quad (3)$$

be a function defined on  $[r, s]$ , which becomes an ordinary quadratic spline as parameter  $\delta \rightarrow 0$  and  $\delta > 0$ .

To evaluate  $a_i, b_i,$  and  $c_i,$  we let

$$R_i(x_i) = z_i, \quad R_i(x_{i+1}) = z_{i+1}, \quad R_i^{(2)}(x_i) = \frac{1}{2}(S_i + S_{i+1}), \quad 0 \leq i \leq n. \quad (4)$$

Using the above conditions, we get

$$\begin{aligned} a_i &= \frac{z_{i+1} - z_i}{\zeta} - \frac{1}{2\theta^2} \left[ \frac{e^\theta - 1}{\zeta} - 1 \right] h^2 (S_i + S_{i+1}), \\ b_i &= \frac{z_{i+1} - z_i}{\zeta} - \frac{1}{2\theta^2} \left[ \frac{e^\theta - 1}{\zeta} \right] h^2 (S_i + S_{i+1}), \\ c_i &= \frac{z_{i+1} + (2 + \zeta)z_i}{\zeta} + \frac{1}{2\theta^2} \left[ \frac{2e^\theta - 1}{\zeta} - 1 \right] h^2 (S_i + S_{i+1}), \end{aligned}$$

where  $\zeta = -2 + \sin \theta + \cos \theta + e^\theta$  and  $\theta = \lambda h$ .

Using the first derivative continuity condition,  $R_{i-1}^k(x_i) = R_i^k(x_i), k = 0, 1,$  the following scheme is obtained:

$$\phi z_{i-1} + \xi z_i + \psi z_{i+1} = h^2 (\phi_1 S_{i-1} + \xi_1 S_i + \psi_1 S_{i+1}), \quad 1 \leq i \leq n - 1, \quad (5)$$

where

$$\begin{aligned} \phi &= \frac{\sin \theta + e^\theta + \cos \theta}{2}, \\ \xi &= \frac{2 + \sin \theta - e^\theta - \cos \theta}{2}, \\ \psi &= 1, \\ \phi_1 &= \frac{(2 \sin \theta - 1)e^\theta + \cos \theta - \sin \theta}{4\theta^2}, \\ \xi_1 &= \frac{\sin \theta e^\theta - \sin \theta}{2\theta^2}, \\ \psi_1 &= \frac{e^\theta - \sin \theta - \cos \theta}{4\theta^2}. \end{aligned}$$

**Remark:** Our scheme reduces to [2] when

$$(\phi, \xi, \psi, \phi_1, \xi_1, \psi_1) = \left( 1, -2, 1, \frac{1}{4}, \frac{1}{2}, \frac{1}{4} \right).$$

**Error**

After expanding (5), using the Taylor series, we obtain the truncation error (TE) as follows:

$$\begin{aligned}
 t_i = & (\phi + \xi + \psi)z_i + (-\phi + \psi)hz'_i + h^2\left[\frac{\phi + \psi}{2!} - (\phi_1 + \xi_1 + \psi_1)\right]z_i^{(2)} \\
 & + h^3\left[\frac{-\phi + \psi}{3!} - (-\phi_1 + \psi_1)\right]z_i^{(3)} + h^4\left[\frac{\phi + \psi}{4!} - \left(\frac{\phi_1 + \psi_1}{2!}\right)\right]z_i^{(4)} \\
 & + h^5\left[\frac{-\phi + \psi}{5!} - \left(\frac{-\phi_1 + \psi_1}{3!}\right)\right]z_i^{(5)} + h^6\left[\frac{\phi + \psi}{6!} - \left(\frac{\phi_1 + \psi_1}{4!}\right)\right]z_i^{(6)} \\
 & + h^7\left[\frac{-\phi + \psi}{7!} - \left(\frac{-\phi_1 + \psi_1}{5!}\right)\right]z_i^{(7)} + O(h^8), \quad 1 \leq i \leq n - 1. \quad (6)
 \end{aligned}$$

For various values of coefficients obtained in (5), we obtain the second-order method as well as the fourth-order method. For  $\phi_1 + \xi_1 + \psi_1 = 1$  and  $\phi_1 = \psi_1$ , we obtain the second-order method. The TE for  $(\phi, \xi, \psi, \phi_1, \xi_1, \psi_1) = (1, -2, 1, 1/6, 4/6, 1/6)$  is given as follows:

$$t_i = -\frac{1}{12}h^4z_i^{(4)} + O(h^5), \quad 1 \leq i \leq n - 1.$$

For  $(\phi, \xi, \psi, \phi_1, \xi_1, \psi_1) = (1, -2, 1, 1/12, 10/12, 1/12)$ , we obtain a higher order method, that is, fourth-order. The TE is as follows:

$$t_i = -\frac{1}{120}h^6z_i^{(6)} + O(h^7), \quad 1 \leq i \leq n - 1.$$

**3 Implementation of the scheme**

We consider the second-order SPBVP of the generalized form (1) as

$$\epsilon z^{(2)}(x) = G(x, z, z'), \quad r \leq x \leq s.$$

In particular, we take the linear second-order SPBVP as follows:

$$\epsilon z^{(2)}(x) = -p(x)z'(x) - q(x)z(x) + g(x), \quad r \leq x \leq s. \quad (7)$$

Now, implementing the scheme (5) on problem (7), we get the method, which is of second-order accuracy as follows:

$$\epsilon\phi z_{i-1} + \epsilon\xi z_i + \epsilon\psi z_{i+1} = h^2(\phi_1 G_{i-1} + \xi_1 G_i + \psi_1 G_{i+1}), \quad 1 \leq i \leq n - 1, \quad (8)$$

where  $\phi_1 = \psi_1$  and  $\phi_1 + \xi_1 + \psi_1 = 1$ . The method of fourth-order accuracy is given as follows:

$$\epsilon\phi z_{i-1} + \epsilon\xi z_i + \epsilon\psi z_{i+1} = h^2(\phi_1 G_{i-1} + \xi_1 \tilde{G}_i + \psi_1 G_{i+1}), \quad 1 \leq i \leq n-1, \quad (9)$$

where  $(\phi_1, \xi_1, \psi_1) = (1/12, 10/12, 1/12)$  and

$$\begin{aligned} G_i &= G(x, z_i, z'_i), \\ G_{i-1} &= G(x, z_{i-1}, z'_{i-1}), \\ G_{i+1} &= G(x, z_{i+1}, z'_{i+1}), \\ \tilde{G}_i &= G(x, z_i, \tilde{z}'_i), \end{aligned}$$

in which

$$\begin{aligned} z'_i &= \frac{z_{i+1} - z_{i-1}}{2h}, \\ z'_{i-1} &= \frac{-3z_{i-1} + 4z_i - z_{i+1}}{2h}, \\ z'_{i+1} &= \frac{z_{i-1} - 4z_i + 3z_{i+1}}{2h}, \\ \tilde{z}'_i &= \frac{z_{i+1} - z_{i-1}}{2h} - \frac{h}{20}(G_{i+1} - G_{i-1}). \end{aligned}$$

Using the above approximations, we obtain an expression for the second-order method as follows:

$$\begin{aligned} &(\phi\epsilon - \frac{3}{2}h\phi_1 p_{i-1} - \frac{1}{2}h\xi_1 p_i + \frac{1}{2}h\psi_1 p_{i+1} + h^2\phi_1 q_{i-1})z_{i-1} \\ &+ (\epsilon\xi + 2h\phi_1 p_{i-1} - 2h\psi_1 p_{i+1} + h^2\xi_1 q_i)z_i \\ &+ (\epsilon\psi - \frac{1}{2}h\phi_1 p_{i-1} + \frac{1}{2}h\xi_1 p_i + \frac{3}{2}h\psi_1 p_{i+1} + h^2\psi_1 q_{i+1})z_{i+1} \\ &= h^2(\phi_1 g_{i-1} + \xi_1 g_i + \psi_1 g_{i+1}), \quad 1 \leq i \leq n-1. \end{aligned} \quad (10)$$

Similarly for the fourth-order method, it reads as follows:

$$\begin{aligned} &[\epsilon\phi - \frac{3}{2}h(\phi_1 - \frac{\xi_1 h}{20} p_i) p_{i-1} - \frac{1}{2}h\xi_1 p_i + \frac{1}{2}h(\psi_1 + \frac{\xi_1 h}{20} p_i) p_{i+1} \\ &+ h^2(\phi_1 - \frac{\xi_1 h}{20} p_i) q_{i-1}] z_{i-1} \\ &+ [\epsilon\xi + 2h\phi_1 p_{i-1} - 2h(\psi_1 + \frac{\xi_1 h}{20} p_i) p_{i+1} + h^2\xi_1 q_i] z_i \\ &+ [\epsilon\psi - \frac{1}{2}h(\phi_1 - \frac{\xi_1 h}{20} p_i) p_{i-1} + \frac{1}{2}h\xi_1 p_i + \frac{3}{2}h(\psi_1 + \frac{\xi_1 h}{20} p_i) p_{i+1} \\ &+ h^2(\psi_1 + \frac{\xi_1 h}{20} p_i) q_{i+1}] z_{i+1} \\ &= h^2[(\phi_1 - \frac{\xi_1 h}{20} p_i) g_{i-1} + \xi_1 g_i + (\psi_1 + \frac{\xi_1 h}{20} p_i) g_{i+1}], \quad 1 \leq i \leq n-1. \end{aligned} \quad (11)$$

### 4 Convergence

Here, we discuss the error analysis of higher order method, that is, fourth-order. In the matrix form, (11) can be written as

$$MZ = U, \tag{12}$$

where  $M = (m_{i,j})$  is the tridiagonal matrix whose entries are given by (11) and  $U = [u_1, u_2, \dots, u_{n-1}]^T$  is given as

$$\begin{aligned} u_1 &= h^2[(\phi_1 - \frac{h\xi_1}{20}p_1)g_0 + \xi_1g_1 + (\psi_1 + \frac{h\xi_1}{20}p_1)g_2] \\ &\quad - (\epsilon\phi - \frac{3}{2}h(\phi_1 - \frac{h\xi_1}{20}p_1)p_0 - \frac{1}{2}h\xi_1p_1 + \frac{1}{2}h(\psi_1 + \frac{h\xi_1}{20}p_1)p_2 \\ &\quad + h^2(\phi_1 - \frac{h\xi_1}{20}p_1)q_0)y_0, \\ u_i &= h^2[(\phi_1 - \frac{h\xi_1}{20}p_i)g_{i-1} + \xi_1g_i + (\psi_1 + \frac{h\xi_1}{20}p_i)g_{i+1}], \quad 2 \leq i \leq n-2, \\ u_{n-1} &= h^2[(\phi_1 - \frac{h\xi_1}{20}p_{n-1})g_{n-2} + \xi_1g_{n-1} + (\psi_1 + \frac{h\xi_1}{20}p_{n-1})g_n] \\ &\quad - (\epsilon\psi - \frac{1}{2}h(\phi_1 - \frac{h\xi_1}{20}p_{n-1})p_{n-2} + \frac{1}{2}h\xi_1p_{n-1} + \frac{3}{2}h(\psi_1 + \frac{\xi_h}{20}p_{n-1})p_n \\ &\quad + h^2(\psi_1 + \frac{h\xi_1}{20}p_{n-1})q_n)y_n, \end{aligned}$$

and  $Z = [z_1, z_2, \dots, z_{n-1}]^T$ . We also have

$$M\tilde{Z} = U + T, \tag{13}$$

where  $\tilde{Z} = [\tilde{z}_1, \tilde{z}_2, \dots, \tilde{z}_{n-1}]^T$  and  $T = [t_1, t_2, \dots, t_{n-1}]^T$ . Also  $t_i = [\tilde{z}_i - z_i]^T, i = 1, 2, \dots, n-1$ , is the local TE. From (12) and (13), we have

$$\begin{aligned} M(\tilde{Z} - Z) &= T, \\ ME &= T, \\ E &= \tilde{Z} - Z. \end{aligned}$$

Now we calculate the sum of elements of each row of the matrix  $M$  as

$$\begin{aligned} Sum_i &= \begin{cases} \epsilon\xi + \epsilon\psi + \frac{3}{2}h(\phi_1 - \frac{h\xi_1}{20}p_1)p_0 + \frac{1}{2}h\xi_1p_1 \\ -\frac{1}{2}h(\psi_1 + \frac{h\xi_1}{20}p_1)p_2 + h^2\xi_1q_1 + h^2(\psi_1 + \frac{h\xi_1}{20}p_1)q_2, & i=1, \end{cases} \\ Sum_i &= \begin{cases} \epsilon\phi + \epsilon\xi + \epsilon\psi \\ +h^2((\phi_1 - \frac{h\xi_1}{20}p_i)q_{i-1} + \xi_1q_i + (\psi_1 + \frac{h\xi_1}{20}p_i)q_{i+1}), & 2 \leq i \leq n-2, \end{cases} \end{aligned}$$

$$Sum_i = \begin{cases} \phi\epsilon + \epsilon\xi + \frac{1}{2}h(\phi_1 - \frac{h\xi_1}{20}p_{n-1})p_{n-2} - \frac{1}{2}h\xi_1p_{n-1} \\ -\frac{3}{2}h(\psi_1 + \frac{h\xi_1}{20}p_{n-1})p_n + h^2(\phi_1 - \frac{h\xi_1}{20}p_{n-1})q_{n-2} + h^2\xi_1q_{n-1}, & i=n-1. \end{cases}$$

Furthermore,

$$\begin{aligned} Sum_i &\geq h^2(\xi_1q_1 + \psi_1q_2 - \frac{3}{40}\xi_1p_0p_1 - \frac{1}{40}\xi_1p_1p_2) + O(h^3), & i=1, \\ Sum_i &\geq h^2(\phi_1q_{i-1} + \xi_1q_i + \psi_1q_{i+1}), & 2 \leq i \leq n-2, \\ Sum_i &\geq h^2(\phi_1q_{n-2} + \xi_1q_{n-1} - \frac{3}{40}\xi_1p_n p_{n-1} - \frac{1}{40}\xi_1p_{n-1}p_{n-2}) + O(h^3), & i=n-1. \end{aligned}$$

Let  $0 < K \in Z^+$  be the minimum of  $|p_i|$  and  $|q_i|$ . For sufficiently small  $h$ , we can say that

$$Sum_1 \geq h^2[(\xi_1 + \psi_1 - \frac{1}{10}\xi_1)K],$$

$$Sum_i \geq h^2[(\phi_1 + \xi_1 + \psi_1)K], \quad 2 \leq i \leq n-2,$$

$$Sum_{n-1} \geq h^2[(\phi_1 + \xi_1 - \frac{1}{10}\xi_1)K].$$

Therefore, we get

$$\begin{aligned} \frac{1}{Sum_1} &\leq \frac{1}{h^2[(\frac{9}{10}\xi_1 + \psi_1)K]}, \\ \frac{1}{Sum_i} &\leq \frac{1}{h^2[(\phi_1 + \xi_1 + \psi_1)K]}, & 2 \leq i \leq n-2, \\ \frac{1}{Sum_{n-1}} &\leq \frac{1}{h^2[(\phi_1 + \frac{9}{10}\xi_1)K]}. \end{aligned}$$

Furthermore,

$$\frac{1}{Sum_i} \leq \begin{cases} \frac{1}{h^2[(\frac{9}{10}\xi_1 + \psi_1)K]}, & i=1 \\ \frac{1}{h^2[(\phi_1 + \xi_1 + \psi_1)K]}, & 2 \leq i \leq n-2 \\ \frac{1}{h^2[(\phi_1 + \frac{9}{10}\xi_1)K]}, & i=n-1. \end{cases}$$

The matrix  $M$  is monotone, irreducible and diagonally dominant for sufficiently small  $h$ . Therefore,  $M^{-1}$  exist and is positive. Hence,

$$\|E\| = \|M^{-1}\| \|T\|.$$

Let  $M^{-1} = (m_{i,j}^*)$ . Then by [19], we get

$$\sum_{i=1}^{n-1} m_{i,j}^* Sum_i = 1, \quad 1 \leq j \leq n - 1.$$

Therefore,

$$m_{i,j}^* \leq \frac{1}{Sum_i},$$

$$\|M^{-1}\| = \max_{1 \leq i \leq n-1} \sum_{j=1}^{n-1} |m_{i,j}^*| \leq \sum_{i=1}^{n-1} \frac{1}{Sum_i}$$

$$= \left[ \frac{1}{h^2(\frac{9}{10}\xi_1 + \psi_1)K} + \frac{1}{h^2(\phi_1 + \xi_1 + \psi_1)K} + \frac{1}{h^2(\phi_1 + \frac{9}{10}\xi_1)K} \right],$$

$$\|T_i\| = \max_{1 \leq i \leq n-1} \sum_{i=1}^{n-1} |T_i|, \quad 1 \leq i \leq n - 1.$$

Finally,

$$\|E\| = \|M^{-1}\| \|T\| \leq \frac{1}{h^2K} \left[ \frac{1}{\frac{9}{10}\xi_1 + \psi_1} + \frac{1}{\phi_1 + \xi_1 + \psi_1} + \frac{1}{\phi_1 + \frac{9}{10}\xi_1} \right] \|T\|.$$

As the fourth-order method,  $\|T\| = O(h^6)$  using (6). Then

$$\|E\| \leq \frac{1}{h^2K} \left[ \frac{1}{\frac{9}{10}\xi_1 + \psi_1} + \frac{1}{\phi_1 + \xi_1 + \psi_1} + \frac{1}{\phi_1 + \frac{9}{10}\xi_1} \right] O(h^6) = O(h^4).$$

Hence, the error is of order four. For the second-order method,  $\|T\| = O(h^4)$  using (6). Then  $\|E\| = O(h^2)$ . We can prove the convergence of the second-order method by following the above procedure.

## 5 Numerical illustrations and discussion

To check the applicability of the developed method to existing problems, we solve three linear and one nonlinear problem of the type (1). The maximum absolute errors (MAEs) are tabulated in Tables 1–8. We have also solved the heat flow problem in Example 5.

**Example 1.** Consider the nonlinear SPBVP from [18] as

$$\epsilon z^{(2)}(x) + 2z'(x) + e^{z(x)} = 0, \quad 0 \leq x \leq 1, \quad (14)$$

with

$$z(0) = z(1) = 0.$$

The analytical solution is



$$z(x) = \ln\left(2/(1+x)\right) - e^{-2x/\epsilon} \ln 2.$$

The results of our method along with comparison are given in Table 1. Also we have tabulated the MAE in Table 2.

Table 1: Comparison of approximate solution of Example 1 with the method of [18] for  $\epsilon = 10^{-3}$  and  $n = 1000$

| $x$   | Presented method | [18]      | Analytical solution |
|-------|------------------|-----------|---------------------|
| 0.001 | 0.5933418        | 0.6913641 | 0.5983404           |
| 0.010 | 0.6835355        | 0.6825219 | 0.6831968           |
| 0.020 | 0.6736751        | 0.6726859 | 0.6733446           |
| 0.030 | 0.6639109        | 0.6629456 | 0.6635884           |
| 0.040 | 0.6542413        | 0.6532992 | 0.6539264           |
| 0.050 | 0.6446647        | 0.6437448 | 0.6443570           |
| 0.100 | 0.5981091        | 0.5972949 | 0.5978370           |
| 0.300 | 0.4309488        | 0.4304523 | 0.4307829           |
| 0.500 | 0.2877780        | 0.2874905 | 0.2876821           |
| 0.700 | 0.1625668        | 0.1624234 | 0.1625189           |
| 0.900 | 0.0513068        | 0.0512663 | 0.0512933           |
| 1.000 | 0.0000000        | 0.0000000 | 0.0000000           |

Table 2: MAE of Example 1 for  $(\phi_1, \xi_1, \psi_1) = (1/12, 10/12, 1/12)$

| $n \setminus \epsilon$ | $2^{-2}$               | $2^{-4}$               | $2^{-6}$               | $2^{-8}$               |
|------------------------|------------------------|------------------------|------------------------|------------------------|
| 16                     | $3.010 \times 10^{-2}$ | $5.450 \times 10^{-2}$ | $3.950 \times 10^{-2}$ | $3.208 \times 10^{-1}$ |
| 32                     | $2.900 \times 10^{-2}$ | $2.010 \times 10^{-2}$ | $8.300 \times 10^{-2}$ | $1.275 \times 10^{-1}$ |
| 64                     | $2.870 \times 10^{-2}$ | $1.600 \times 10^{-2}$ | $4.430 \times 10^{-2}$ | $3.280 \times 10^{-2}$ |
| 128                    | $2.860 \times 10^{-2}$ | $1.550 \times 10^{-2}$ | $1.310 \times 10^{-2}$ | $7.760 \times 10^{-2}$ |
| 256                    | $2.860 \times 10^{-2}$ | $1.540 \times 10^{-2}$ | $5.300 \times 10^{-2}$ | $4.150 \times 10^{-2}$ |

**Example 2.** Consider the linear SPBVP from [14, 18] as

$$\epsilon z^{(2)}(x) + z'(x) = 1 + 2x, \quad 0 \leq x \leq 1, \quad (15)$$

with

$$z(0) = 0, \quad z(1) = 1.$$

The analytical solution is

$$z(x) = x(x + 1 - 2\epsilon) + \frac{(2\epsilon - 1)(1 - e^{-x/\epsilon})}{(1 - e^{-1/\epsilon})}.$$

The results of our method have been compared with the methods of [14, 18] in Table 3. We have also tabulated the MAE in Table 4.

Table 3: Comparison of the approximate solution of Example 2 with the methods of [14, 18] for  $\epsilon = 10^{-3}$  and  $n = 1000$

| $x$   | [18]       | [14]       | Presented method | Analytical solution |
|-------|------------|------------|------------------|---------------------|
| 0.001 | -1.0009970 | -0.6311195 | -0.6293169       | -0.6298573          |
| 0.010 | -0.9918800 | -0.9898546 | -0.9878740       | -0.9878747          |
| 0.020 | -0.9815600 | -0.9796000 | -0.9776400       | -0.9776400          |
| 0.030 | -0.9710400 | -0.9691000 | -0.9671600       | -0.9671600          |
| 0.040 | -0.9603199 | -0.9584000 | -0.9564800       | -0.9564800          |
| 0.050 | -0.9493999 | -0.9475000 | -0.9456000       | -0.9456000          |
| 0.100 | -0.8918000 | -0.8900000 | -0.8882000       | -0.8882000          |
| 0.300 | -0.6114000 | -0.6100000 | -0.6086000       | -0.6086000          |
| 0.500 | -0.2510000 | -0.2500000 | -0.2490000       | -0.2490000          |
| 0.700 | 0.1894000  | 0.1900000  | 0.1906000        | 0.1906000           |
| 0.900 | 0.7098000  | 0.7099999  | 0.7102000        | 0.7102000           |
| 1.000 | 1.0000000  | 1.0000000  | 1.0000000        | 1.0000000           |

**Example 3.** Consider the two-parameter SPBVP from [20] as

$$-\epsilon_d z^{(2)}(x) + \epsilon_c z'(x) + z(x) = \cos(\pi x), \quad 0 \leq x \leq 1, \quad (16)$$

with

$$z(0) = 0, \quad z(1) = 0.$$

The analytical solution is

$$z(x) = A \cos(\pi x) + B \sin(\pi x) + C e^{\lambda_1 x} + D e^{-\lambda_2(1-x)},$$

where

$$A = \frac{\epsilon_d \pi^2 + 1}{\epsilon_c^2 \pi^2 + (\epsilon_d \pi^2 + 1)^2}, \quad B = \frac{\epsilon_c \pi}{\epsilon_c^2 \pi^2 + (\epsilon_d \pi^2 + 1)^2},$$

Table 4: MAE of Example 2 for  $(\phi_1, \xi_1, \psi_1) = (1/12, 10/12, 1/12)$

| $n \setminus \epsilon$ | $2^{-2}$                 | $2^{-4}$                | $2^{-6}$                | $2^{-8}$                |
|------------------------|--------------------------|-------------------------|-------------------------|-------------------------|
| 16                     | $8.8950 \times 10^{-7}$  | $4.7391 \times 10^{-4}$ | $5.6800 \times 10^{-2}$ | $4.6880 \times 10^{-1}$ |
| 32                     | $5.5531 \times 10^{-8}$  | $2.8359 \times 10^{-5}$ | $7.3000 \times 10^{-3}$ | $2.2370 \times 10^{-1}$ |
| 64                     | $3.4736 \times 10^{-9}$  | $1.7529 \times 10^{-6}$ | $5.2469 \times 10^{-4}$ | $5.8100 \times 10^{-2}$ |
| 128                    | $2.1708 \times 10^{-10}$ | $1.0925 \times 10^{-7}$ | $3.1398 \times 10^{-5}$ | $7.5000 \times 10^{-3}$ |
| 256                    | $1.3640 \times 10^{-11}$ | $6.8234 \times 10^{-6}$ | $1.9407 \times 10^{-6}$ | $5.3738 \times 10^{-4}$ |

Table 5: Comparison of the approximate solution of Example 3 with the method of [20] for  $n = 128$

| $\epsilon_c$ | [20]                    | Presented method        | [20]                    | Presented method        |
|--------------|-------------------------|-------------------------|-------------------------|-------------------------|
|              | $\epsilon_d = 10^{-2}$  | $\epsilon_d = 10^{-2}$  | $\epsilon_d = 10^{-4}$  | $\epsilon_d = 10^{-4}$  |
| $10^{-3}$    | $9.2993 \times 10^{-7}$ | $2.6109 \times 10^{-8}$ | $1.3294 \times 10^{-3}$ | $2.7811 \times 10^{-4}$ |
| $10^{-4}$    | $1.1557 \times 10^{-7}$ | $2.5996 \times 10^{-8}$ | $3.6708 \times 10^{-4}$ | $2.7239 \times 10^{-4}$ |
| $10^{-5}$    | $3.4933 \times 10^{-8}$ | $2.5984 \times 10^{-8}$ | $2.8085 \times 10^{-4}$ | $2.7148 \times 10^{-4}$ |
| $10^{-6}$    | $2.6878 \times 10^{-8}$ | $2.5983 \times 10^{-8}$ | $2.7232 \times 10^{-4}$ | $2.7138 \times 10^{-4}$ |
| $10^{-7}$    | $2.6072 \times 10^{-8}$ | $2.5982 \times 10^{-8}$ | $2.7147 \times 10^{-4}$ | $2.7139 \times 10^{-4}$ |

$$C = -A \frac{1 + e^{-\lambda_2}}{1 - e^{\lambda_1 - \lambda_2}}, \quad D = A \frac{1 + e^{\lambda_1}}{1 - e^{\lambda_1 - \lambda_2}},$$

$$\lambda_1 = \frac{\epsilon_c - \sqrt{\epsilon_c^2 + 4\epsilon_d}}{2\epsilon_d}, \quad \lambda_2 = \frac{\epsilon_c + \sqrt{\epsilon_c^2 + 4\epsilon_d}}{2\epsilon_d}.$$

The results of our method along with comparison are given in Table 5.

**Example 4.** Consider the SPBVP from [14, 18] as

$$\epsilon z^{(2)}(x) + z'(x) - z(x) = 0, \quad 0 \leq x \leq 1, \quad (17)$$

with

$$z(0) = 1, \quad z(1) = 1.$$

The analytical solution is

$$z(x) = \frac{(e^{m_4} - 1)e^{m_3x} + (1 - e^{m_3})e^{m_4x}}{e^{m_4} - e^{m_3}},$$

where

$$m_3 = \frac{-1 + \sqrt{1 + 4\epsilon}}{2\epsilon}, \quad m_4 = \frac{-1 - \sqrt{1 + 4\epsilon}}{2\epsilon}.$$

The results of our method have been compared with methods [14, 18] in Table 6. We have also tabulated the MAE in Table 7.

**Example 5.** Consider the heat flow problem of viscous incompressible fluid over a stretching plate from [1] as

$$z^{(2)}(x) + P_r[1 - e^{-x}]z'(x) + \epsilon[z(x)z^{(2)}(x) + [z'(x)]^2] = 0, \quad 0 \leq x \leq 1, (18)$$

with

$$z(0) = 1, \quad z(1) = 0,$$

Table 6: Comparison of approximate solution of Example 4 with the methods of [14, 18] for  $\epsilon = 10^{-3}$  and  $n = 1000$

| $x$   | [18]      | [14]      | Presented method | Analytical solution |
|-------|-----------|-----------|------------------|---------------------|
| 0.001 | 0.6003270 | 0.6007916 | 0.6011354        | 0.6007918           |
| 0.010 | 0.3712379 | 0.3716054 | 0.3719728        | 0.3719724           |
| 0.020 | 0.3749439 | 0.3753111 | 0.3756784        | 0.3756784           |
| 0.030 | 0.3787160 | 0.3790830 | 0.3794502        | 0.3794502           |
| 0.040 | 0.3825260 | 0.3828929 | 0.3832599        | 0.3832599           |
| 0.050 | 0.3863742 | 0.3867410 | 0.3871079        | 0.3871079           |
| 0.100 | 0.4062043 | 0.4065697 | 0.4069350        | 0.4069350           |
| 0.300 | 0.4962382 | 0.4965853 | 0.4969323        | 0.4969323           |
| 0.500 | 0.6062278 | 0.6065307 | 0.6068334        | 0.6068334           |
| 0.700 | 0.7405963 | 0.7408182 | 0.7410400        | 0.7410400           |
| 0.900 | 0.9047471 | 0.9048374 | 0.9049277        | 0.9049277           |
| 1.000 | 1.0000000 | 1.0000000 | 1.0000000        | 1.0000000           |

Table 7: MAE of Example 4 for  $(\phi_1, \xi_1, \psi_1) = (1/12, 10/12, 1/12)$

| $n \setminus \epsilon$ | $2^{-2}$                 | $2^{-4}$                | $2^{-6}$                | $2^{-8}$                |
|------------------------|--------------------------|-------------------------|-------------------------|-------------------------|
| 16                     | $1.9745 \times 10^{-6}$  | $4.1185 \times 10^{-4}$ | $3.8100 \times 10^{-2}$ | $2.9880 \times 10^{-1}$ |
| 32                     | $1.2290 \times 10^{-7}$  | $2.4523 \times 10^{-5}$ | $5.0000 \times 10^{-3}$ | $1.4300 \times 10^{-1}$ |
| 64                     | $7.6864 \times 10^{-9}$  | $1.5138 \times 10^{-6}$ | $3.6087 \times 10^{-4}$ | $3.7300 \times 10^{-2}$ |
| 128                    | $4.8037 \times 10^{-10}$ | $9.4320 \times 10^{-8}$ | $2.1567 \times 10^{-5}$ | $4.8000 \times 10^{-3}$ |
| 256                    | $3.0033 \times 10^{-11}$ | $5.9003 \times 10^{-9}$ | $1.3326 \times 10^{-6}$ | $3.4706 \times 10^{-4}$ |

where  $P_r$  is the Prandtl number, which can take different values. Problem (18) in [1] is perturbed by the small parameter  $\epsilon$  with the first part consisting of the terms independent of  $\epsilon$  and the second part involving  $\epsilon$ . Here, we take the first part of (18) as

$$z^{(2)}(x) + P_r[1 - e^{-x}]z'(x) = 0, \quad 0 \leq x \leq 1, \quad (19)$$

with

$$z(0) = 1, \quad z(1) = 0.$$

The MAE of (19) is calculated using the double mesh principle due to the unavailability of an exact solution. The MAEs are given in Table 8 for  $P_r=1.5$ .

Table 8: MAE of Example 5

| $n$   | 16                      | 32                      | 64                      | 128                     | 256                     | 512                      | 1024                     |
|---|-------------------------|-------------------------|-------------------------|-------------------------|-------------------------|--------------------------|--------------------------|
| Second-order method for $(\phi_1, \xi_1, \psi_1) = (1/6, 4/6, 1/6)$     | $2.1451 \times 10^{-5}$ | $2.7598 \times 10^{-6}$ | $3.4967 \times 10^{-7}$ | $4.3996 \times 10^{-8}$ | $5.5172 \times 10^{-9}$ | $6.9075 \times 10^{-10}$ | $8.6421 \times 10^{-11}$ |
| Fourth-order method for $(\phi_1, \xi_1, \psi_1) = (1/12, 10/12, 1/12)$ | $7.1156 \times 10^{-6}$ | $9.5771 \times 10^{-7}$ | $1.2409 \times 10^{-7}$ | $1.5788 \times 10^{-8}$ | $1.9909 \times 10^{-9}$ | $2.4996 \times 10^{-10}$ | $3.1305 \times 10^{-11}$ |

## 6 Conclusion

In this paper, we solved second-order SPBVPs using a tridiagonal scheme obtained by a nonpolynomial spline. The presented method is based on a lower degree spline that could reduce computational time and is more feasible working. The error obtained in the developed scheme (5) is of order two as well as four depending upon the choice of parameters. Point-wise convergence and MAE are given in Tables 1–8. Here, linear, nonlinear, and two-parameter perturbed problems are being solved. Comparison with the result of [14, 18, 20] was given in Tables 1,3,5, and 6, which proves the efficiency of the method and also shows that our method is better than these existing methods.

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**How to cite this article**

S. Khan and A. Khan A fourth-order method for solving singularly perturbed boundary value problems using nonpolynomial splines. *Iranian Journal of Numerical Analysis and Optimization*, 2022; 12(2): 483-497. doi: 10.22067/ijnao.2022.74627.1091.