

ACCURACY INCREASE FOR SOME SPLINE SOLUTIONS
OF TWO-POINT BOUNDARY VALUE PROBLEMS

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ABSTRACT

In [3] a method which gives the solution to problem (1), (2) in the form of a spline function has been described. In [6] the fitting factor of the form $\sigma_1 = (h_1 p_1 / 2) \text{cth}(h_1 p_1 / 2)$ has been introduced by which the conditions from [3] are relaxed. In that way a numerically more stable scheme has been obtained. Here is presented a better error estimation for the case $q \neq 0$ without the barrier function. Also, the convergence order for Dirichlet's boundary conditions is increased.

Let us consider the boundary value problem

$$(1) \quad Ly = y'' + p(x)y' + q(x)y = f(x) \quad x \in (a,b) \quad a, b \in \mathbb{R}$$

$$(2) \quad \begin{cases} l_1 y = \alpha_a y + \beta_a y' = \gamma_a & , \quad x = a, \quad |\alpha_a| + |\beta_a| \neq 0 \\ l_2 y = \alpha_b y + \beta_b y' = \gamma_b & , \quad x = b, \quad |\alpha_b| + |\beta_b| \neq 0 \end{cases}$$

where the functions p, q and f are sufficiently smooth.

AMS Mathematics subject classification (1980): 65N35

Key words and phrases: Spline functions, two-point boundary value problem, Dirichlet's boundary conditions, inverse monotone, fitting factor.

On $[a, b]$ let the grid be given

$$a = x_0 < x_1 \dots < x_{n+1} = b; \quad \max_i \frac{h_i}{h_{i+1}} \leq M, \quad h_i = x_{i+1} - x_i$$

M denotes different constants independent on h , $h = \max_i h_i$.

We want to obtain the approximative solution to problem (1), (2) in the form of the cubic spline $v(x)$ with the following properties:

a) $v(x) \in C^2[a, b]$

b) $v(x)$ on each interval $[x_i, x_{i+1}]$ has the form

$$(3) \quad v_i(x) = v_i^{(0)} + v_i^{(1)}(x-x_i) + \frac{1}{2}v_i^{(2)}(x-x_i)^2 + \frac{1}{6}v_i^{(3)}(x-x_i)^3$$

($i = 0, 1, \dots, n$)

where $v_i^{(K)}$ are constants determined from the equations

$$(4) \quad \sigma_i v_i^{(2)} + p_i v_i^{(1)} + q_i v_i^{(0)} = f_i \quad (i = 0, 1, \dots, n)$$

$$(5) \quad \sigma_{n+1}(v_n^{(2)} + h_n v_n^{(3)}) + p_{n+1}(v_n^{(1)} + h_n v_n^{(2)} + h_n^2 \frac{v_n^{(3)}}{2}) +$$

$$+ q_{n+1}(v_n^{(0)} + v_n^{(1)} h_n + \frac{h_n^2}{2} v_n^{(2)} + \frac{h_n^3}{6} v_n^{(3)}) = f_{n+1}$$

$$\sigma_i = \frac{h_i p_i}{2} \operatorname{cth} \frac{h_i p_i}{2} \quad \text{for } p_i \neq 0, \quad \sigma_i = 1 \quad \text{for } p_i = 0,$$

$$h_i = x_{i+1} - x_i, \quad h_{n+1} = h_n, \quad p(x_i) = p_i, \quad q(x_i) = q_i, \quad f(x_i) = f_i$$

$$(6) \quad v_i^{(0)} = v_{i-1}^{(0)} + h_{i-1} v_{i-1}^{(1)} + \frac{h_{i-1}^2}{2} v_{i-1}^{(2)} + \frac{h_{i-1}^3}{6} v_{i-1}^{(3)}$$

$$(7) \quad v_i^{(1)} = v_{i-1}^{(1)} + h_{i-1} v_{i-1}^{(2)} + \frac{h_{i-1}^2}{2} v_{i-1}^{(3)}$$

$$(8) \quad v_i^{(2)} = v_{i-1}^{(2)} + h_{i-1} v_{i-1}^{(3)} \quad (i = 1, 2, \dots, n)$$

Equalities (6), (7) and (8) result from property a). Thus, we have a system of $4n+2$ equations with $4n+4$ unknowns $v_i^{(K)}$ ($i = 0, 1, \dots, n$; $K = 0, 1, 2, 3$). The other two equations are obtained from the boundary conditions.

By the elimination of $v_i^{(1)}$, $v_i^{(2)}$ and $v_i^{(3)}$ from the above equations we form the system (see [3])

$$(9) \quad -k_i v_{i-1}^{(0)} + \ell_i v_i^{(0)} - m_i v_{i+1}^{(0)} = R_i \quad (i = 1, 2, \dots, n-1)$$

where

$$k_i = \frac{\beta_i b_i}{\gamma_i} + \frac{h_{i-1} \alpha_{i-1}}{2\sigma_{i-1}}, \quad \ell_i = \frac{a_i \beta_{i+1}}{\gamma_{i+1}} + \frac{b_i \alpha_i}{\gamma_i} - \frac{h_{i-1} \alpha_i}{2\sigma_i},$$

$$m_i = \frac{a_i \alpha_{i+1}}{\gamma_{i+1}}, \quad R_i = \frac{b_i s_i}{\gamma_i} - \frac{a_i s_{i+1}}{\gamma_{i+1}} - r_i, \quad a_i = 1 + \frac{h_{i-1} p_i}{2\sigma_i},$$

$$b_i = 1 - \frac{h_{i-1} p_{i-1}}{2\sigma_{i-1}}, \quad r_i = \frac{h_{i-1}}{2} \left(\frac{f_{i-1}}{\sigma_{i-1}} + \frac{f_i}{\sigma_i} \right),$$

$$\alpha_i = 1 + \frac{h_{i-1}^2 \alpha_i}{6\sigma_i a_i}, \quad \beta_i = 1 - \frac{4h_{i-1}^2 \alpha_{i-1} a_i \sigma_i - h_{i-1}^3 p_i \alpha_{i-1}}{12a_i \sigma_i \sigma_{i-1}}$$

$$\gamma_i = h_{i-1} \left(1 - \frac{h_{i-1} p_{i-1}}{3\sigma_{i-1}} - \frac{h_{i-1} b_i p_i}{6\sigma_i a_i} \right)$$

$$s_i = \frac{h_{i-1}^2}{6} \left(2 \frac{f_{i-1}}{\sigma_{i-1}} - \frac{p_i r_i}{\sigma_i a_i} + \frac{f_i}{\sigma_i} \right)$$

From (2) the following two equations are obtained:

$$(10) \quad (\beta_1 \beta_a - \gamma_1 \alpha_a) \gamma_1^{-1} v_0^{(0)} - \alpha_1 \beta_a \gamma_1^{-1} v_1^{(0)} = -\gamma_a - s_1 \beta_a \gamma_1^{-1}$$

$$(11) \quad -k_n v_{n-1}^{(0)} + \ell_n v_n^{(0)} = R_n, \quad \text{where}$$

$$k_n = \frac{b_n \beta_n}{\gamma_n} + \frac{h_{n-1} \alpha_{n-1}}{2\sigma_{n-1}}$$

$$l_n = \frac{b_n \alpha_n}{\gamma_n} - \frac{h_{n-1} q_n}{2\sigma_n} + \frac{a_n}{F} [q_{n+1} + A \left(\frac{q_n C}{\sigma_n} - \frac{6\alpha_b}{h_n B} \right) - \frac{q_n}{\sigma_n} E]$$

$$R_n = \frac{b_n s_n}{\gamma_n} - r_n + \frac{a_n}{F} (f_{n+1} - \frac{f_n E}{\sigma_n} + AC \frac{f_n}{\sigma_n} - \frac{6A\gamma_b}{h_n B})$$

$$A = \sigma_{n+1} + \frac{P_{n+1} h_n}{2} + \frac{q_{n+1} h_n^2}{6}, \quad B = \alpha_b h_n + 3\beta_b$$

$$C = \frac{3\alpha_b h_n + 6\beta_b}{\alpha_b h_n + 3\beta_b}, \quad D = \frac{6\alpha_b h_n + 6\beta_b}{h_n B}$$

$$E = \sigma_{n+1} + P_{n+1} h_n + q_{n+1} \frac{h_n^2}{2}$$

$$F = P_{n+1} + h_n q_{n+1} + AC \frac{P_n}{\sigma_n} - AD - \frac{P_n E}{\sigma_n}$$

By solving the system (9), (10) and (11) we obtain $v_i^{(0)}$ ($i = 1, 2, \dots, n$) and then determine $v_i^{(1)}$ from the relations:

$$(12) \quad \begin{cases} (\alpha_i v_i^{(0)} - \beta_i v_{i-1}^{(0)} - s_i) \gamma_i^{-1} = v_{i-1}^{(1)} & (i = 1, 2, \dots, n) \\ a_n v_n^{(1)} = b_n v_{n-1}^{(1)} + r_n - h_{n-1} (q_{n-1} v_n^{(0)} \sigma_{n-1}^{-1} + q_n v_n^{(0)} \sigma_n^{-1}) / 2 \end{cases}$$

After that, $v_i^{(2)}$ we get from (4), $v_i^{(3)}$ ($i = 1, 2, \dots, n-1$) from (8) and $v_n^{(3)}$ from (5).

THEOREM 1. *The matrix of the system determined by (9), (10) and (11) is an inverse monotone if $\alpha_a \beta_a \leq 0$, $\alpha_b \beta_b \geq 0$ and if one of the following conditions is fulfilled:*

- (i) $q = 0$, $\alpha_a \neq 0$ or $\alpha_b \neq 0$, $h_{i-1} < h_i |2 \operatorname{ctgh} h_i p_i|$ for $p_i < 0$
- (ii) $q \leq 0$, $\xi_i \geq 0$, $\mu_i \geq 0$ ($i = 1, \dots, n$), where

$$\xi_i = 6\sigma_i + 3h_{i-1} p_i + h_{i-1}^2 q_i$$

$$\mu_i = 6\sigma_{i-1} - 3h_{i-1} p_{i-1} + h_{i-1}^2 q_{i-1}$$

and at least one of q_{i-1}, q_i, q_{i+1} ($i = 2, \dots, n-1$) and q_{i-1} or q_i ($i = 1, n$) is different from zero.

P r o o f.

(i) For $q = 0$, it holds that

$$k_i > 0, \quad l_i > 0, \quad m_i > 0, \quad -k_i + l_i - m_i = 0 \\ (i = 1, 2, \dots, n-1)$$

$$-k_n + l_n > \frac{3\alpha_b}{2h_n F_B} > 0 \quad \text{for } \alpha_b \neq 0$$

$$l_0 - m_0 = -\alpha_a > 0 \quad \text{for } \alpha_a \neq 0 \quad (\alpha_a < 0)$$

(ii) Since $\gamma_1 > 0$, $k_1 \gamma_1 = \frac{\mu_1}{6\sigma_{i-1}} \geq 0$

$$\alpha_i = \frac{\xi_i}{3\sigma_i(2\sigma_i + h_{i-1}p_i)} \geq 0 \quad \text{we have } m_i \geq 0 \quad \text{and } k_i \geq 0.$$

Further

$$\Delta_i = -k_i + l_i - m_i = \bar{C}_i + \bar{D}_i \geq Mh > 0 \quad (i = 1, 2, \dots, n-1)$$

$$\bar{C}_i = -h_{i-1} [(2\sigma_i + h_{i-1}p_i) (\sigma_i q_{i-1} + \sigma_{i-1} q_i) + q_i \sigma_i (2\sigma_{i-1} - h_{i-1}p_{i-1})] / G_i$$

$$G_i = \sigma_i [12\sigma_i \sigma_{i-1} + 4\sigma_{i-1} h_{i-1} p_i - 4\sigma_i h_{i-1} p_{i-1} - h_{i-1}^2 p_{i-1} p_i]$$

$$\bar{D}_i = - \frac{2\sigma_i + h_{i-1}p_i}{2\sigma_i G_{i+1}} \left[\sigma_{i+1} h_i q_i (4\sigma_{i+1} + h_i p_{i+1}) + \right.$$

$$\left. + h_i q_{i+1} \sigma_i (2\sigma_{i+1} + h_i p_{i+1}) \right]$$

$$\Delta_0 = \frac{\beta_a (\beta_1 - \alpha_1)}{\gamma_1} - \alpha_a \geq Mh > 0$$

$$\Delta_n = \frac{b_n}{\gamma_n} (\beta_n - \alpha_n) - \frac{h_{n-1}}{2} \left(\frac{q_n}{\sigma_n} + \frac{q_{n-1}}{\sigma_{n-1}} \right) + \frac{a_n}{F} \cdot v \geq Mh > 0, \quad \text{where}$$

$$v = q_{n+1} + A \frac{q_n h_n C - 6\alpha_b \sigma_n}{\sigma_n h_n B} - \frac{q_n E}{\sigma_n}$$

Thus from [4] we have that in both cases, the matrix is an inverse monotone.

In order to obtain the error estimation, we shall consider the differences $z_i^{(K)} = y_i^{(K)} - v_i^{(K)}$ where $y_i^{(K)}$ is the value of the K -th derivative of the function in point x_i . Similar to [3], it can be shown that $z_i^{(0)}$ satisfies the equations

$$(14) \quad -k_i z_{i-1}^{(0)} + l_i z_i^{(0)} - m_i z_{i+1}^{(0)} = \psi_i \quad (i = 0, 1, \dots, n)$$

where $k_0 = 0$, $m_n = 0$,

$$\psi_i = \frac{a_i \phi_{i+1}^{(2)}}{\gamma_{i+1}} - \frac{b_i \phi_i^{(2)}}{\gamma_i} + \phi_i^{(1)} \quad (i = 1, \dots, n-1)$$

$$\psi_0 = -\phi_1^{(2)} \beta_a \gamma_1^{-1}$$

$$\psi_n = -\frac{b_n \phi_n^{(2)}}{\gamma_n} + \phi_n^{(1)} - \frac{a_n}{F_n} \eta_{n+1} - \psi - \frac{6\psi_b^A}{h_n B} - \frac{\eta_n}{\sigma_n} (E - AC)$$

$$\eta_i = \gamma_i^{(2)} (\sigma_i - 1)$$

$$\phi_i^{(2)} = \psi_i^{(0)} + h_{i-1}^2 \left(\frac{\eta_{i-1}}{3\sigma_{i-1}} + \frac{\eta_i}{6\sigma_i} - \frac{\psi_i^{(2)}}{6} - \frac{P_i \phi_i^{(1)}}{6a_i \sigma_i} \right)$$

$$\phi_i^{(1)} = \psi_i^{(1)} - \frac{h_{i-1} \psi_i^{(2)}}{2} + \frac{h_{i-1}}{2} \left(\frac{\eta_{i-1}}{\sigma_{i-1}} + \frac{\eta_i}{\sigma_i} \right)$$

$$\psi = \sigma_{n+1} \psi_{n+1}^{(2)} + p_{n+1} \psi_{n+1}^{(1)} + q_{n+1} \psi_{n+1}^{(0)}$$

$$\psi_b = -\alpha_b \psi_{n+1}^{(2)} - \beta_b \psi_{n+1}^{(1)}$$

$$\psi_i^{(0)} = \frac{y^{(IV)}(\theta_{11}) h_{i-1}^4}{24}, \quad \psi_i^{(1)} = \frac{y^{(IV)}(\theta_{21}) h_{i-1}^3}{6}$$

$$\psi_i^{(2)} = \frac{y^{(IV)}(\theta_{31}) h_{i-1}^2}{2}, \quad x_{i-1} \leq \theta_{m1} \leq x_i \quad (m = 1, 2, 3).$$

By taking into account the assumption on smoothness of function $y(x)$ and the estimations

$$|\sigma_i - 1| \leq Mh_i^2 p_i^2 \quad ([1]), \quad \left| \frac{a_n}{F} \right| \leq Mh,$$

we obtain $|\psi_i| \leq Mh^3 \quad (i = 0, 1, \dots, n)$

THEOREM 2. Let the boundary value problem (1), (2) have a unique solution $y(x) \in C^4[a, b]$. Let condition (ii) of Theorem 1 be fulfilled. Then

$$(15) \quad \begin{cases} |y_i^{(K)} - v_i^{(K)}| \leq Mh^2 & (K = 0, 1, 2) \\ |y_i''' - v_i^{(3)}| \leq Mh & , \text{ for } \beta_a \neq 0 \end{cases}$$

and

$$\begin{aligned} |y_i^{(0)} - v_i^{(0)}| &\leq Mh^2 \\ |y_i^{(K)} - v_i^{(K)}| &\leq Mh \quad \text{for } K = 1, 2 \\ |y_i^{(3)} - v_i^{(3)}| &= O(h) \quad \text{for } \beta_a = 0, \quad (i = 0, 1, \dots, n+1) \end{aligned}$$

P r o o f. The equations (14) can be written in the matrix form $Az^{(0)} = \psi$.

On the basis of Theorem 1 it holds that

$$|z_i^{(0)}| \leq \|A^{-1}\|_{\infty} \|\psi\|_{\infty} \leq M \|A^{-1}\|_{\infty} h^3$$

Since $h^{-1} \Delta_i \geq M > 0 \quad (i = 0, 1, \dots, n)$ and $h \|A^{-1}\|_{\infty} \leq M$ we have $|z_i^{(0)}| \leq Mh^2 \quad (i = 0, 1, \dots, n)$

Similar to [3], it can be shown that

$$(17) \quad \alpha_a z_0^{(0)} + \beta_a z_0^{(1)} = 0$$

$$(18) \quad a_i z_i^{(1)} = b_i z_{i-1}^{(1)} - \frac{h_{i-1}}{2} \left(\frac{a_{i-1} z_{i-1}^{(0)}}{\sigma_{i-1}} + \frac{a_i z_i^{(0)}}{\sigma_i} \right) + \phi_i^{(1)},$$

$(i = 1, \dots, n)$

$$(19) \quad \alpha_i z_i^{(0)} = \beta_i z_{i-1}^{(0)} + \gamma_i z_{i-1}^{(1)} + \phi_i^{(2)}, \quad (i = 1, \dots, n)$$

$$(20) \quad z_i^{(2)} = (\eta_i - p_i z_i^{(1)} - q_i z_i^{(0)}) / \sigma_i \quad (i = 0, \dots, n)$$

$$(21) \quad z_{i-1}^{(3)} = (z_i^{(2)} - z_{i-1}^{(2)} - \psi_i^{(2)}) / h_{i-1} \quad (i = 1, \dots, n)$$

$$(22) \quad \sigma_{n+1} (z_n^{(2)} + h_n z_n^{(3)}) + p_{n+1} (z_n^{(1)} + h_n z_n^{(2)} + \frac{h_n^2}{2} z_n^{(3)}) + \\ + q_{n+1} (z_n^{(0)} + h_n z_n^{(1)} + \frac{h_n^2 z_n^{(2)}}{2} + \frac{h_n^3}{6} z_n^{(3)}) = \eta_{n+1} - \psi$$

For $\beta_a \neq 0$ from (17), we obtain $|z_0^{(1)}| \leq Mh^2$ and then from (18), we have $|z_i^{(1)}| \leq Mh^2$ ($i = 1, \dots, n$). Since $|\eta_i| \leq Mh^2$ from (20), we have $|z_i^{(2)}| \leq Mh^2$ ($i = 0, \dots, n$). The estimation for $z_i^{(3)}$ ($i = 0, \dots, n-1$) is obtained from (21), for $z_n^{(3)}$ from (22), and for $z_{n+1}^{(K)}$ from the following relations:

$$(23) \quad \left\{ \begin{array}{l} z_{n+1}^{(0)} = z_n^{(0)} + h_n z_n^{(1)} + \frac{h_n^2}{2} z_n^{(2)} + \frac{h_n^3}{6} z_n^{(3)} + \psi_{n+1}^{(0)} \\ z_{n+1}^{(1)} = z_n^{(1)} + h_n z_n^{(2)} + \frac{h_n^2}{2} z_n^{(3)} + \psi_{n+1}^{(1)} \\ z_{n+1}^{(2)} = z_n^{(2)} + h_n z_n^{(3)} + \psi_{n+1}^{(2)} \\ z_{n+1}^{(3)} = z_n^{(3)} + h_n y^{IV}(\xi), \quad x_n \leq \xi \leq x_{n+1} \end{array} \right.$$

For $\beta_a = 0$, from (19) we obtain $|z_i^{(1)}| \leq Mh$ ($i = 0, \dots, n-1$) because $\gamma_i = 0(h)$. From (18) we obtain $|z_n^{(1)}| \leq Mh$ and then the other estimations from (20), (21) and (22).

THEOREM 3. Let $p(x) \equiv 0$, $\beta_a = \beta_b = 0$, $h_i = h$, $\mu_i \geq 0$, $\xi_i \geq 0$, ($i = 0, \dots, n+1$). Then

$$|z_i^{(0)}| \leq Mh^3, \quad |z_i^{(k)}| \leq Mh^2 \quad (k = 1, 2), \quad |z_i^{(k,k)}| \leq Mh.$$

P r o o f. Now, the system analogous to the system (14) has the form

$$\bar{A} z^{(0)} = \psi$$

and $\bar{A} \geq h^{-1}B$, B is tridiagonal matrix with the elements b_{ij} ($i, j = 1, 2, \dots, n$) $b_{ii} = 2$, $b_{i-1,i} = -1$ ($i = 2, \dots, n$) $b_{i+1,i} = -1$ ($i = 1, \dots, n-1$). The solution of system $Bu = \omega$, $\omega = \max_i |\psi_i| h$ has the form $u_i = i(n+1-i)\omega/2$.

Since $|z_i^{(0)}| \leq u_i$ we have $z_1^{(0)} = 0(h^3)$, $z_n^{(0)} = 0(h^3)$. From the first equation of the system, $l_1 z_1^{(0)} - m_1 z_2^{(0)} = \psi_1$, we have $z_2^{(0)} = 0(h^3)$ and then from other equations we obtain $z_i^{(0)} = 0(h^3)$ ($i = 2, \dots, n-1$). Estimation of the derivatives we obtain from (18) - (23). This scheme is identical to scheme [8] p.286.

REMARK 1. When the above procedure is applied on to equation

$$\epsilon y'' + p(x)y' + q(x) = f(x), \quad p(x) > 0, \quad \epsilon \ll 1$$

with the boundary conditions (2) a system uniformly stable with respect to ϵ is obtained.

REMARK 2. For the proof of Theorem 2 unlike to [3] and [6] it is not necessary a barrier function. This simplifies its application.

REMARK 3. In [3] was obtained the same order of convergency for the general and Dirichlet's conditions. In the part of the proof relating to Dirichlet's conditions the inequality $L_h^{-1} \leq \tilde{L}_h^{-1}$ was used (for L_h, \tilde{L}_h see [3]), which for our scheme is not satisfied (Example: $n = 3$, $p = 1$, $q = 0$, $\beta_a = \beta_b = 0$, $h_i = 0,25$). The lost of accuracy is made up for in the special case when $p(x) = 0$.

The proof of theorem 4 [7] has not been given. It was based on the theorem [3], which is not clear comitly.

REMARK 4. When $\epsilon h x$ is approximated by $1/x$ our scheme is reduced to the Il'in's scheme. In that case our conditions on the functions p and q are reduced to those in [8], which are simpler than Il'in's. In [8] $q = 0$ is not allowed and convergence of derivatives has not been obtained.

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Received by the editors December 16, 1983.

REZIME

POVEĆANJE TAČNOSTI ZA NEKA SPLAJN REŠENJA
DVOTAČKASTIH KONTURNIH PROBLEMA

U [3] je dat postupak za nalaženje približnog rešenja konturnog problema (1), (2) u obliku kubnog splajna. U [6] je uvodjenjem "fiting faktora" dobijeno uopštenje rezultata Iljina pod oslabljenim pretpostavkama na funkcije p i q . Pri tome je dobijen niži red konvergencije za Dirichletove uslove. Ovde je dobijen veći red tačnosti u specijalnom slučaju. Oslabljani su uslovi nekih teorema iz [2] i [6] čime je pojednostavljena njihova primena.