UNIVERSITI PUTRA MALAYSIA

DIRECT INTEGRATION BLOCK METHOD FOR SOLVING HIGHER ORDER ORDINARY DIFFERENTIAL EQUATIONS

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By

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March 2010

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In this thesis, the implicit block methods presented as in the simple form of Adams Moulton method are developed for solving higher order systems of Ordinary Differential Equations (ODEs). This method will solve the Initial Value Problems (IVPs) of second and third order ODEs using variable step size (VS) and variable step or variable order (VSVO) techniques. The proposed block methods will approximate the solutions at two distinct points on the x-axis simultaneously in a block.

A system of higher order can also be reduced to a system of first order equations and then solved using any numerical method. This approach is very well established but it obviously will enlarge the dimension of the equations. However, the developed block method will solve the system of higher order ODEs directly without reducing it to first order.
The formulae of the block method involve Lagrange’s interpolation formulae in order to compute the integration coefficients. All the coefficients will be stored in the code and there will be no computation involved for the integration coefficients. The codes were executed on UNIX operating system and the algorithms were written in C language.

The numerical results showed that the performance of the developed methods gave better results in terms of total number of steps, maximum error, and total function calls compared to the existing block methods.

In conclusion, the proposed implicit block methods in this thesis are appropriate for solving the second and third order ODEs.
Abstrak tesis yang dikemukakan kepada Senat Universiti Putra Malaysia sebagai memenuhi keperluan untuk ijazah Master Sains

KAMIRAN TERUS KAEDAH BLOK BAGI MENYELESAIKAN PERSAMAAN PEMBEZAAN BIASA PERINGKAT TINGGI

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Dalam tesis ini, kaedah blok tersirat yang hadir berasaskan kaedah Adams Moulton telah dibangunkan bagi menyelesaikan sistem Persamaan Pembezaan Biasa (PPB) peringkat tinggi. Kaedah ini akan menyelesaikan Masalah Nilai Awal (MNA) bagi PPB peringkat dua dan tiga dengan menggunakan panjang langkah berubah dan juga peringkat atau langkah berubah. Kaedah blok yang dicadangkan ini akan menganggar penyelesaian pada dua titik nyata pada paksi-\(x\) secara serentak dalam blok.

Sistem peringkat tinggi juga boleh diturunkan kepada sistem persamaan peringkat pertama dan kemudiannya diselesaikan menggunakan sebarang kaedah berangka. Pendekatan ini sangat mapan tetapi ia nyata akan membesarkan lagi dimensi persamaan tersebut. Walau bagaimanapun, kaedah blok yang dibangunkan ini akan menyelesaikan sistem PPB peringkat tinggi secara terus tanpa perlu menurunkannya kepada peringkat pertama.
Formula bagi membangunkan kaedah blok melibatkan formula penyisipan Lagrange yang digunakan untuk mengira nilai bagi pekali kamiran. Seterusnya, kesemua pekali akan disimpan di dalam kod dan tidak ada lagi pengiraan yang terlibat untuk medapatkan pekali kamiran. Kod-kod baru ini dilaksana menggunakan sistem operasi UNIX dan algoritma ditulis menggunakan bahasa C.

Keputusan berangka menunjukkan pelaksanaan kaedah blok yang baru dibangunkan ini memberi keputusan yang baik dari segi jumlah bilangan langkah, ralat maksima dan jumlah fungsi panggilan jika dibandingkan dengan kaedah blok yang dibangunkan sebelum ini.

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This thesis was submitted to the Senate of Universiti Putra Malaysia and has been accepted as fulfilment of the requirement for the degree of Master of Science. The members of the Supervisory Committee were as follows:

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DECLARATION

I declare that the thesis is my original work except quotations and citations which have been duly acknowledged. I also declare that it has not been previously, and is not concurrently, submitted for any other degree at Universiti Putra Malaysia or at any other institution.

NURUL ASYIKIN AZMI
Date: 27 Mei 2010
TABLE OF CONTENTS

ABSTRACT ii
ABSTRAK iv
ACKNOWLEDGEMENTS vi
APPROVAL vii
DECLARATION ix
LIST OF TABLES xi
LIST OF FIGURES xii
LIST OF ABBREVIATIONS xiii

CHAPTER

1 INTRODUCTION
1.1 The Initial Value Problem 2
1.2 Linear Multistep Method 3
1.3 Lagrange Interpolation Polynomial 8
1.4 Literature Review 9
1.5 Objectives of the Thesis 13
1.6 Outline of the Thesis 13
1.7 Scope of the Study 14
1.8 Problem Statement 15

2 2-POINT BLOCK METHODS FOR SOLVING SECOND ORDER ORDINARY DIFFERENTIAL EQUATIONS USING VARIABLE STEP SIZE
2.1 Introduction 16
2.2 Implementation of Variable Step Size 16
2.3 Derivation of 2-Point 1 Step Implicit Method 18
  2.3.1 Corrector 18
  2.3.2 Predictor 24
2.4 Derivation of 2-Point 2 Step Implicit Method 24
  2.4.1 Corrector 24
  2.4.2 Predictor 30
2.5 Derivation of 2-Point 3 Step Implicit Method 30
  2.5.1 Corrector 30
  2.5.2 Predictor 40
2.6 Derivation of 2-Point 4 Step Implicit Method 40
  2.6.1 Corrector 40
  2.6.2 Predictor 50
2.7 Absolute Stability 50
  2.7.1 2-Point 1 Step Implicit Block Method 51
2.8 Test Problems 59
2.9 Numerical Results 64
2.10 Discussion 69
3 2-POINT BLOCK METHODS FOR SOLVING THIRD ORDER ORDINARY DIFFERENTIAL EQUATIONS USING VARIABLE STEP SIZE

3.1 Introduction 71
3.2 Derivation of 2-Point 1 Step Implicit Method 71
3.3 Derivation of 2-Point 2 Step Implicit Method 74
3.4 Derivation of 2-Point 3 Step Implicit Method 77
3.5 Derivation of 2-Point 4 Step Implicit Method 82
3.6 Test Problems 87
3.7 Numerical Results 89
3.8 Discussion 94

4 2-POINT BLOCK METHODS FOR SOLVING SECOND AND THIRD ORDER ORDINARY DIFFERENTIAL EQUATIONS USING VARIABLE STEP SIZE AND ORDER

4.1 Introduction 96
4.2 Implementation of Variable Step Size and Order 97
  4.2.1 The Integration Formulae 97
  4.2.2 Variable Step and Order Technique 98
4.3 Numerical Results 100
4.4 Discussion 111

5 CONCLUSION

5.1 Summary 114
5.2 Future work 116

REFERENCES 118
BIODATA OF STUDENT 121
LIST OF PUBLICATIONS 122