



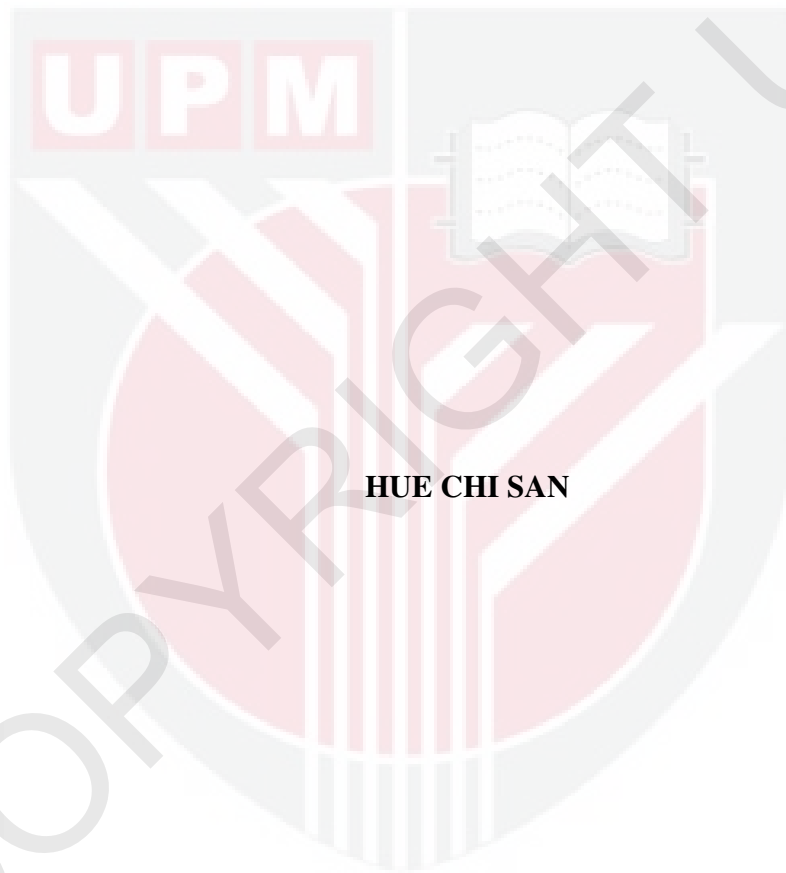
UNIVERSITI PUTRA MALAYSIA

**COUPLED BLOCK METHOD FOR SOLVING ORDINARY
AND DELAY DIFFERENTIAL EQUATIONS**

HUE CHI SAN

FS 2011 61

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**MASTER OF SCIENCE
UNIVERSITI PUTRA MALAYSIA**

2011

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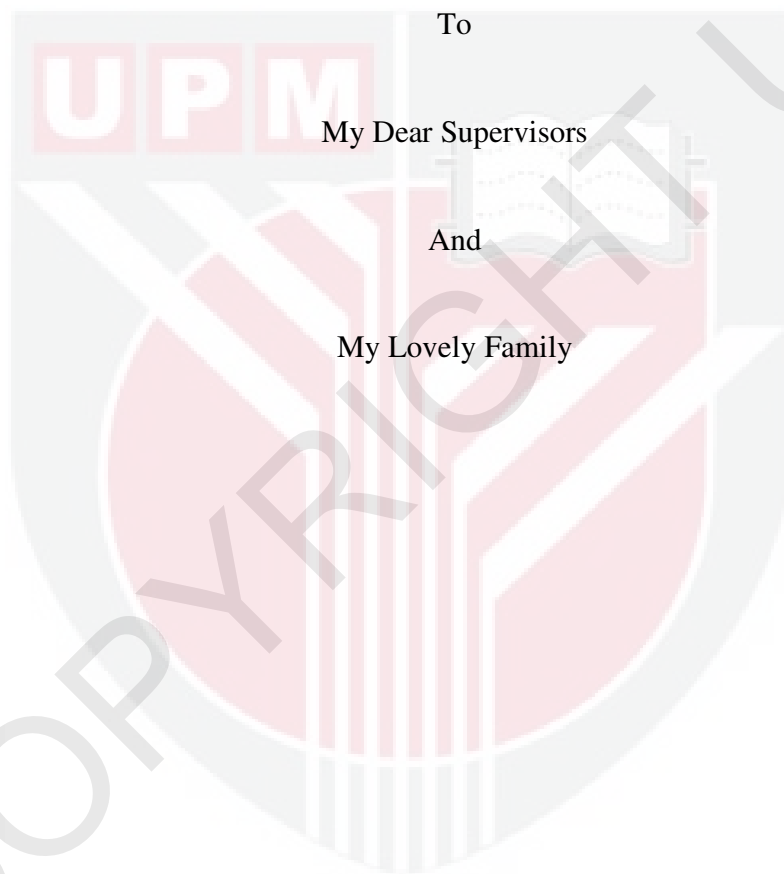
By

HUE CHI SAN

**Thesis Submitted to the School of Graduate Studies, Universiti Putra Malaysia,
in Fulfilment of the Requirements for the Degree of Master of Science**

October 2011

DEDICATION



Abstract of thesis presented to the Senate of Universiti Putra Malaysia in
fulfilment of the requirement for the degree of Master of Science

**COUPLED BLOCK METHOD FOR SOLVING ORDINARY
AND DELAY DIFFERENTIAL EQUATIONS**

By

HUE CHI SAN

October 2011

Chairman: Zanariah Abdul Majid, PhD

Faculty: Science

The idea of this thesis is to introduce two numerical methods which are known as coupled block methods for solving first order Ordinary Differential Equations (ODEs) using variable step size and order. The methods consist of two block methods which were presented as in the simple form of the Adams Moulton type.

Next, the methods were implemented for solving Delay Differential Equations (DDEs) using variable step size and order. The delay term was approximated using divided difference interpolation.

The stability properties of the developed block methods when applied to ODEs and DDEs were studied and their regions of stability were presented.

The numerical results showed that the performance of the proposed methods are acceptable in terms of total number of steps, maximum error and execution time for solving first order ODEs and DDEs using variable step size and order.

In conclusion, the methods were competitive and suitable for solving ODEs and DDEs.



Abstrak tesis yang dikemukakan kepada Senat Universiti Putra Malaysia sebagai memenuhi keperluan untuk ijazah Master Sains

**KAEDAH BLOK PASANGAN BAGI MENYELESAIKAN PERSAMAAN
PEMBEZAAN BIASA DAN LENGAH**

Oleh

HUE CHI SAN

Oktober 2011

Pengerusi: Zanariah Abdul Majid, PhD

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Idea dalam tesis ini adalah untuk memperkenalkan dua kaedah berangka yang dikenali sebagai kaedah blok pasangan untuk menyelesaikan Persamaan Pembezaan Biasa (PPB) peringkat pertama menggunakan peringkat dan panjang langkah berubah. Kaedah ini mengambilkira dua kaedah blok di mana kaedah blok ini dipersembahkan dari jenis Adams Moulton yang ringkas.

Seterusnya, kaedah ini dilaksanakan untuk menyelesaikan Persamaan Pembezaan Lengah (PPL) menggunakan peringkat dan panjang langkah berubah. Sebutan lengahnya diperolehi dengan menggunakan interpolasi beza bahagi.

Ciri-ciri kestabilan bagi kaedah blok yang dibangunkan untuk menyelesaikan PPB dan PPL dikaji dan rantau kestabilannya diberikan.

Keputusan berangka menunjukkan prestasi kaedah yang dicadangkan boleh diterima dari segi jumlah langkah, ralat maksima dan masa pelaksanaan penyelesaian bagi menyelesaikan PPB dan PPL peringkat pertama menggunakan peringkat dan panjang langkah berubah.

Kesimpulannya, kaedah adalah berdaya saing dan sesuai bagi penyelesaian PPB dan PPL.



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I certify that a Thesis Examination Committee has met on 11 October 2011 to conduct the final examination of Hue Chi San on her thesis entitled “Coupled Block Method for Solving Ordinary and Delay Differential Equations” in accordance with the Universities and University Colleges Act 1971 and the Constitution of the Universiti Putra Malaysia [P.U.(A) 106] 15 March 1998. The Committee recommends that the student be awarded the Master of Science.

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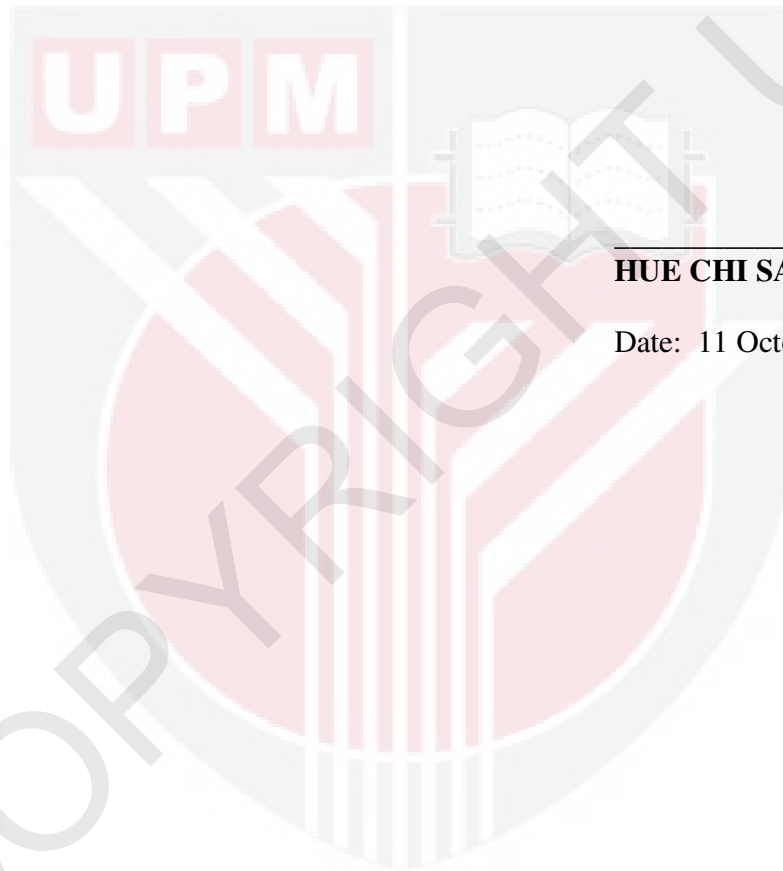
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DECLARATION

I declare that the thesis is my original work except for 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.



HUE CHI SAN

Date: 11 October 2011

TABLE OF CONTENTS

		Page
	DEDICATION	ii
	ABSTRACT	iii
	ABSTRAK	v
	ACKNOWLEDGEMENTS	vii
	APPROVAL	ix
	DECLARATION	xi
	LIST OF TABLES	xiv
	LIST OF FIGURES	xvi
	LIST OF ABBREVIATIONS	xix
	CHAPTER	
1	INTRODUCTION	1
	1.1 Introduction	1
	1.2 The Initial Value Problem	2
	1.3 Linear Multistep Method	4
	1.4 Related Previous Work	10
	1.5 Objective of the Thesis	15
	1.6 Scope of Study	15
	1.7 Outline of the Thesis	16
2	DERIVATION OF COUPLED BLOCK METHODS	17
	2.1 Introduction	17
	2.2 Derivation of CB2(2)3(2)	17
	2.2.1 Two Point Two Step Block Method	18
	2.2.2 Three Point Two Step Block Method	23
	2.3 Derivation of CB2(3)3(4)	31
	2.3.1 Two Point Three Step Block Method	32
	2.3.2 Three Point Four Step Block Method	37
3	COUPLED BLOCK METHODS FOR SOLVING FIRST ORDER ODES USING VARIABLE STEP SIZE AND ORDER	46
	3.1 Introduction	46
	3.2 Absolute Stability	46
	3.2.1 Absolute Stability for CB2(2)3(2)	47
	3.2.2 Absolute Stability for CB2(3)3(4)	54
	3.3 Local Truncation Error Estimation	63
	3.4 Order and Step Size Changing Strategy	64
	3.5 Algorithm of CBO2(2)3(2)	66
	3.6 Problems Tested	73

3.7	Numerical Results	75
3.8	Discussion	82
4.	COUPLED BLOCK METHODS FOR SOLVING DDES USING VARIABLE STEP SIZE AND ORDER	85
4.1	Introduction	85
4.2	P- and Q-Stability	86
4.2.1	P- and Q-Stability for CB2(2)3(2)	88
4.2.2	P- and Q-Stability for CB2(3)3(4)	99
4.3	Approximation of the Delay Solution Using CB2(2)3(2)	111
4.4	Algorithm of CBD2(2)3(2)	113
4.5	Problems Tested	122
4.6	Numerical Results	124
4.7	Discussion	130
5.	CONCLUSION	133
5.1	Summary	133
5.2	Future Research	135
	REFERENCES	137
	APPENDICES	141
	BIODATA OF STUDENT	144
	LIST OF PUBLICATIONS	145