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DEVELOPMENT AND ANALYSIS OF FIFTH STAGE INVERSE

POLYNOMIAL SCHEME FOR THE SOLUTION OF STIFF LINEAR AND

NONLINEAR ORDINARY DIFFERENTIAL EQUATIONS

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Abstract: This paper presents the development and analysis of fifth stage inverse polynomial scheme (ISM5) for the

solution of Initial Value Problems (IVPs) in Ordinary Differential Equations (ODEs) of stiff types. The properties of

the scheme were investigated and analyzed. The new scheme is tested on three numerical examples and the results

were compared with the Runge-Kutta method of order five (RK5) in the context of the analytical solution. The

results generated via ISM5 agreed with the analytical solution and outperformed RK5. Hence, ISM5 is found to be

accurate, efficient and a powerful method for obtaining the numerical solution of stiff ODEs.

Keywords: analytical solution; fifth stage; inverse polynomial; linearity, nonlinearity; stiff ordinary differential

equation.

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1. Introduction

Within the past two decades, many numerical methods have been developed to generate numerical solutions to IVPs of ODEs. Such problems often arise in different areas of engineering and applied sciences such as celestial mechanics, quantum mechanics, electrodynamics, theoretical physics and chemistry, and electronics.

Many mathematical models in ODEs are 'stiff' in nature. The step size is taken to be extremely small while solving in stiff differential equations. Also, many problems may be stiff in some intervals and non-stiff in others. Therefore, we need an efficient technique to be suitable for stiff and non-stiff problems. Some remarkable works are done by [1], [2], [3], [4], [5] and [6], just to mention a few . There are many one-step numerical techniques that have been developed for the solution of first order ODEs by means of interpolating functions. These works can be referred in [7 - 13].

In this paper, fifth order one-step method which is based on inverse polynomial interpolating function that can effectively handle stiff IVPs in ODEs is proposed. The organization of the paper is as follows: In Section 2, the derivation of the new scheme is presented. In Section 3, the properties of the scheme such as local truncation error, order of convergence, consistency and stability were investigated and analysed. Finally, the numerical examples were solved to demonstrate the accuracy, efficiency and effectiveness of the scheme in Section 4. Also, the concluding remarks are presented.

2. DERIVATION OF FIFTH STAGE INVERSE POLYNOMIAL SCHEME

The derivation of the fifth stage inverse polynomial scheme for the solution of IVP of the form

$$y' = f(x, y), \quad y(a) = y_0, x \in [a, b], y \in R$$
 (1)

Consider the inverse polynomial of k-stage given by

$$y_{n+1} = y_n \left[\sum_{j=0}^k a_j x_n^j \right]^{-1}$$
 (2)

where the parameters a_j 's are to be determined from nonlinear equations that will be generated

by the fifth order inverse polynomial, k = 5

$$y_{n+1} = y_n \left[\sum_{j=0}^{5} a_j x_n^j \right]^{-1}$$
 (3)

$$= y_n \left[a_0 x_n^0 + a_1 x_n + a_2 x_n^2 + a_3 x_n^3 + a_4 x_n^4 + a_5 x_n^5 \right]^{-1}$$
(4)

Setting $a_0 = 1$, (4) becomes

$$y_{n+1} = y_n \left[1 + (a_1 x_n + a_2 x_n^2 + a_3 x_n^3 + a_4 x_n^4 + a_5 x_n^5) \right]^{-1}$$
(5)

Taking the binomial expansion of (5), we get

$$y_{n+1} = y_n [1 + (-1)(a_1x_n + a_2x_n^2 + a_3x_n^3 + a_4x_n^4 + a_5x_n^5)$$

$$+ \frac{(-1)(-2)}{2!} (a_1x_n + a_2x_n^2 + a_3x_n^3 + a_4x_n^4 + a_5x_n^5)^2$$

$$+ \frac{(-1)(-2)(-3)}{3!} (a_1x_n + a_2x_n^2 + a_3x_n^3 + a_4x_n^4 + a_5x_n^5)^3$$

$$+ \frac{(-1)(-2)(-3)(-4)}{4!} (a_1x_n + a_2x_n^2 + a_3x_n^3 + a_4x_n^4 + a_5x_n^5)^4$$

$$+ \frac{(-1)(-2)(-3)(-4)(-5)}{5!} (a_1x_n + a_2x_n^2 + a_3x_n^3 + a_4x_n^4 + a_5x_n^5)^5]$$
(6)

$$y_{n+1} = y_n \left[1 - \left(a_1 x_n + a_2 x_n^2 + a_3 x_n^3 + a_4 x_n^4 + a_5 x_n^5 \right) + \left(a_1 x_n + a_2 x_n^2 + a_3 x_n^3 + a_4 x_n^4 + a_5 x_n^5 \right)^2 - \left(a_1 x_n + a_2 x_n^2 + a_3 x_n^3 + a_4 x_n^4 + a_5 x_n^5 \right)^3 + \left(a_1 x_n + a_2 x_n^2 + a_3 x_n^3 + a_4 x_n^4 + a_5 x_n^5 \right)^4 + \left(a_1 x_n + a_2 x_n^2 + a_3 x_n^3 + a_4 x_n^4 + a_5 x_n^5 \right)^5 \right]$$

$$(7)$$

Expressing the LHS of (5) in terms of Taylor's series expansion, we have

$$y(x_n + h) = y_n + hy_n' + \frac{h^2}{2!}y_n'' + \frac{h^3}{3!}y_n''' + \frac{h^4}{4!}y_n^{iv} + \frac{h^5}{5!}y_n^{v}$$
(8)

Substituting (8) and (7) into (5), we have

$$y_{n} + hy'_{n} + \frac{h^{2}}{2!}y''_{n} + \frac{h^{3}}{3!}y'''_{n} + \frac{h^{4}}{4!}y_{n}^{i\nu} + \frac{h^{5}}{5!}y_{n}^{\nu} = y_{n} - a_{1}x_{n}y_{n} + \left(a_{1}^{2} - a_{2}\right)x_{n}^{2}y_{n}$$

$$+ \left(-a_{1}^{3} + 2a_{1}a_{2} - a_{3}\right)x_{n}^{3}y_{n} + \left(a_{1}^{4} - 3a_{1}^{2}a_{2} + 2a_{1}a_{3} + a_{2}^{2} - a_{4}\right)x_{n}^{4}y_{n}$$

$$+ \left(-a_{1}^{5} + 4a_{1}^{3}a_{2} - 3a_{1}^{2}a_{3} - 3a_{1}a_{2}^{2} + 2a_{1}a_{4} + 2a_{2}a_{3} - a_{5}\right)x_{n}^{5}y_{n}$$

$$(9)$$

Equating (9) term by term, we obtain the values of a_1, a_2, a_3, a_4 and a_5 as follows

$$a_1 = \frac{-hy_n'}{x_n y_n} \tag{10}$$

$$a_2 = \frac{2h^2(y_n')^2 - h^2 y_n y_n''}{2x_n^2 y_n^2}$$
(11)

$$a_{3} = \left[\frac{-h^{3} y_{n}^{2} y_{n}^{"'} - 6h^{3} (y_{n}^{\prime})^{3} + 6h^{3} y_{n} y_{n}^{\prime} y_{n}^{"}}{6x_{n}^{3} y_{n}^{3}} \right]$$
(12)

$$a_{4} = \frac{24h^{4}(y_{n}')^{4} - 36h^{4}y_{n}(y_{n}')^{2}y_{n}'' + 8h^{4}y_{n}^{2}y_{n}'y_{n}''' - h^{4}y_{n}^{3}y_{n}^{iv} + 6h^{4}(y_{n})^{2}(y_{n}'')^{2}}{24x_{n}^{4}y_{n}^{4}}$$

$$(13)$$

$$a_{5} = \frac{1}{120x_{n}^{5}y_{n}^{5}} \left[-120h^{5}(y_{n}')^{5} + 240h^{5}y_{n}(y_{n}')^{3}y_{n}'' - 180h^{5}y_{n}^{2}(y_{n}')^{2}y_{n}'' - 180h^{5}y_{n}^{2}(y_{n}')^{2}y_{n}'' - 180h^{5}y_{n}^{2}(y_{n}')^{2}y_{n}'' + 10h^{5}y_{n}^{3}(y_{n}')y_{n}^{iv} + 20h^{5}y_{n}^{3}y_{n}''y_{n}''' - h^{5}y_{n}^{v} \right]$$

$$(14)$$

Substituting (10), (11), (12), (13), (14) into (5), one obtains

$$y_{n+1} = y_{n} \begin{bmatrix} 1 - \left[\frac{hy_{n}'}{x_{n}y_{n}} \right] x_{n} + \left[\frac{2h^{2}(y_{n}')^{2} - h^{2}y_{n}y_{n}''}{2x_{n}^{2}y_{n}^{2}} \right] x_{n}^{2} \\ + \left[\frac{-h^{3}y_{n}^{2}y_{n}''' - 6h^{3}(y_{n}')^{3} + 6h^{3}y_{n}y_{n}'y_{n}''}{6x_{n}^{3}y_{n}^{3}} \right] x_{n}^{3} \\ + \frac{1}{24x_{n}^{4}y_{n}^{4}} \left[\frac{24h^{4}(y_{n}')^{4} - 36h^{4}y_{n}(y_{n}')^{2}y_{n}'' + 8h^{4}y_{n}^{2}y_{n}'y_{n}''' - h^{4}y_{n}^{3}y_{n}^{iv} + 6h^{4}(y_{n})^{2}(y_{n}'')^{2}}{24x_{n}^{4}y_{n}^{4}} \right] x_{n}^{4} \\ + \frac{1}{120x_{n}^{5}y_{n}^{5}} \left[-120h^{5}(y_{n}')^{5} + 240h^{5}y_{n}(y_{n}')^{3}y_{n}'' - 180h^{5}y_{n}^{2}(y_{n}')^{2}y_{n}'' - h^{5}y_{n}^{(5)} \right] x_{n}^{5} \\ -90h^{5}y_{n}^{2}(y_{n}')(y_{n}'')^{2} + 10h^{5}y_{n}^{3}(y_{n}')y_{n}^{iv} + 20h^{5}y_{n}^{3}y_{n}''y_{n}''' - h^{5}y_{n}^{(5)} \right] x_{n}^{5} \end{bmatrix}$$

$$(15)$$

Simplifying (15) further, yields

$$y_{n+1} = 120y_{n}^{5} - 120hy'_{n}y_{n}^{4} + 60y_{n}^{3}(2h^{2}(y'_{n})^{2} - h^{2}y_{n}y''_{n})$$

$$+20y_{n}^{2}(-h^{3}y_{n}^{2}(y'_{n})''' - 6h^{3}(y'_{n})^{3} + 6h^{3}y_{n}y'_{n}y''_{n})$$

$$+5y_{n}(24h^{4}(y'_{n})^{4} - 36h^{4}y_{n}(y'_{n})^{2}y''_{n} + 8h^{4}y_{n}^{2}y'_{n}y''_{n} - h^{4}y_{n}^{3}y_{n}^{iv} + 6h^{4}(y_{n})^{2}(y''_{n})^{2})$$

$$-120h^{5}(y'_{n})^{5} + 240h^{5}y_{n}(y'_{n})^{3}y_{n}'' - 180h^{5}y_{n}^{2}(y'_{n})^{2}y'''_{n} - 90h^{5}y_{n}^{2}(y'_{n})(y''_{n})^{2}$$

$$+10h^{5}y_{n}^{3}(y'_{n})y_{n}^{(4)} + 20h^{5}y_{n}^{3}y''_{n}y'''_{n} - h^{5}y_{n}^{(5)}$$

$$(16)$$

$$y_{n+1} = 120y_{n}^{5} - 120hy'_{n}y_{n}^{4} + 120h^{2}y_{n}^{3}(y'_{n})^{2} - 60h^{2}y_{n}^{4}y''_{n} - 20h^{3}y_{n}^{4}(y'_{n})'''$$

$$-120h^{3}y_{n}^{2}(y'_{n})^{3} + 120h^{3}y_{n}^{3}y'_{n}y''_{n}$$

$$+120h^{4}y_{n}(y'_{n})^{4} - 180h^{4}y_{n}^{2}(y'_{n})^{2}y''_{n} + 40h^{4}y_{n}^{3}y'_{n}y'''_{n}$$

$$-5h^{4}y_{n}^{4}y_{n}^{iv} + 30h^{4}(y_{n})^{3}(y''_{n})^{2}$$

$$-120h^{5}(y'_{n})^{5} + 240h^{5}y_{n}(y'_{n})^{3}y''_{n} - 180h^{5}y_{n}^{2}(y'_{n})^{2}y_{n}''$$

$$-90h^{5}y_{n}^{2}(y'_{n})(y''_{n})^{2} + 10h^{5}y_{n}^{3}(y'_{n})y_{n}^{iv} + 20h^{5}y_{n}^{3}y''_{n}y'''_{n} - h^{5}y_{n}^{v}$$

$$(17)$$

Equation (17) is the new fifth stage inverse polynomial scheme.

3. ANALYSIS OF PROPERTIES OF FIFTH STAGE INVERSE POLYNOMIAL SCHEME

In this section, we analyze the basic properties of the developed fifth inverse polynomial scheme, such as the consistency, stability and convergence.

3.1 Consistency Property of the Scheme

A numerical scheme with an increment function $\varphi(x_n, y_n; h)$ is said to be consistent with (1) if

$$\varphi(x_n, y_n; 0) = f(x_n, y_n) \tag{18}$$

From the general linear one-step method, we have that

$$y_{n+1} - y_n = h\phi(x_n, y_n; h)$$
(19)

This implies that

$$\frac{y_{n+1} - y_n}{h} = \phi(x_n, y_n; h)$$
 (20)

Now substitute the new scheme in (15) into (20), we get

$$y_{n+1} - y_n = 120y_n^6 \begin{bmatrix} 120y_n^5 - 120hy_n'y_n^4 + 120h^2y_n^3(y_n')^2 - 60h^2y_n^4y_n'' - 20h^3y_n^4(y_n')''' \\ -120h^3y_n^2(y_n')^3 + 120h^3y_n^3y_n'y_n'' \\ +120h^4y_n(y_n')^4 - 180h^4y_n^2(y_n')^2y_n'' + 40h^4y_n^3y_n'y_n''' \\ -5h^4y_n^4y_n^{iv} + 30h^4(y_n)^3(y_n'')^2 \\ -120h^5(y_n')^5 + 240h^5y_n(y_n')^3y_n'' - 180h^5y_n^2(y_n')^2y_n'' \\ -90h^5y_n^2(y_n')(y_n'')^2 + 10h^5y_n^3(y_n')y_n^{iv} + 20h^5y_n^3y_n''y_n''' - h^5y_n' \end{bmatrix} - y_n$$

$$(21)$$

Simplifying (21) further yields

$$\frac{y_{n+1} - y_n}{h} = \begin{bmatrix}
120y_n'y_n^5 - h \left[120y_n^4(y_n')^2 + 60y_n^5y_n''\right] \\
+h^2 \left[20y_n^5(y_n')''' + 120y_n^3(y_n')^3 - 120y_n^4y_n'y_n''\right] \\
+h^3 \left[-120y_n^2(y_n')^4 + 180y_n^3(y_n')^2y_n'' \\
-40y_n^4y_n'y_n''' + 5y_n^5y_n^{iv} - 30(y_n)^4(y_n'')^2\right] \\
+h^4 \left[120y_n(y_n')^5 - 240y_n^2(y_n')^3y_n'' + 180y_n^3(y_n')^2y_n''' \\
+90y_n^3(y_n')(y_n'')^2 - 10y_n^4(y_n')y_n^{iv} - 20y_n^4y_n''y_n''' + y_n^y\right] \\
120y_n^5 - 120hy_n'y_n^4 + 60h^2 \left[2y_n^3(y_n')^2 - y_n^4y_n''\right] \\
-20h^3 \left[y_n^4(y_n')''' + 6y_n^2(y_n')^3 - 6y_n^3y_n'y_n''\right] \\
+5h^4 \left[24y_n(y_n')^4 - 36y_n^2(y_n')^2y_n'' \\
+8y_n^3y_n'y_n''' - y_n^4y_n^{iv} + 6(y_n)^3(y_n'')^2\right] \\
+h^5 \left[-120(y_n')^5 + 240y_n(y_n')^3y_n'' - 180y_n^2(y_n')^2y_n'' \\
-90y_n^2(y_n')(y_n'')^2 + 10y_n^3(y_n')y_n^{iv} + 20y_n^3y_n''y_n''' - y_n^v\right] \right]$$
(22)

Therefore,

$$\varphi(x_{n}, y_{n}; h) = \begin{bmatrix}
120y'_{n}y^{5}_{n} - h \left[120y^{4}_{n}(y'_{n})^{2} + 60y^{5}_{n}y''_{n}\right] \\
+h^{2} \left[20y^{5}_{n}(y'_{n})''' + 120y^{3}_{n}(y'_{n})^{3} - 120y^{4}_{n}y'_{n}y''_{n}\right] \\
+h^{3} \left[-120y^{2}_{n}(y'_{n})^{4} + 180y^{3}_{n}(y'_{n})^{2}y''_{n} \\
-40y^{4}_{n}y'_{n}y'''' + 5y^{5}_{n}y^{i_{n}} - 30(y_{n})^{4}(y''_{n})^{2}\right] \\
+h^{4} \left[120y_{n}(y'_{n})^{5} - 240y^{2}_{n}(y'_{n})^{3}y''_{n} + 180y^{3}_{n}(y'_{n})^{2}y'''_{n} \\
+90y^{3}_{n}(y'_{n})(y''_{n})^{2} - 10y^{4}_{n}(y'_{n})y^{i_{\nu}} - 20y^{4}_{n}y''_{n}y''' + y^{\nu}_{n}\right] \\
-120y^{5}_{n} - 120hy'_{n}y^{4}_{n} + 60h^{2}\left[2y^{3}_{n}(y'_{n})^{2} - y^{4}_{n}y''_{n}\right] \\
-20h^{3}\left[y^{4}_{n}(y'_{n})''' + 6y^{2}_{n}(y'_{n})^{3} - 6y^{3}_{n}y'_{n}y''_{n}\right] \\
+5h^{4} \left[24y_{n}(y'_{n})^{4} - 36y^{2}_{n}(y'_{n})^{2}y''_{n} \\
+8y^{3}_{n}y'_{n}y'''' - y^{4}_{n}y^{i_{\nu}} + 6(y_{n})^{3}(y''_{n})^{2}\right] \\
+h^{5} \left[-120(y'_{n})^{5} + 240y_{n}(y'_{n})^{3}y_{n}'' - 180y^{2}_{n}(y'_{n})^{2}y'''_{n} \\
-90y^{2}_{n}(y'_{n})(y''_{n})^{2} + 10y^{3}_{n}(y'_{n})y^{i_{\nu}} + 20y^{3}_{n}y''_{n}y'''_{n} - y^{\nu}_{n}\right] \right]$$
(23)

Taking the limit as h approaches zero, (23) becomes

$$\varphi(x_n, y_n; 0) = \left[\frac{120y_n' y_n^5}{120y_n^5} \right]$$
(24)

Hence,

$$\varphi(x_n, y_n; 0) = y'_n = f(x_n, y_n)$$
(25)

This shows the consistency property of the scheme. Also it is clearly seen from (9) that the scheme is of order five. The local truncation error of the scheme is obtained as

$$T_{n+1} = O(h^6) (26)$$

3.2 Stability Property of the Scheme

The new one step scheme is said to be stable if for any initial error e_0 , there exist a constant N and h>0 such that when the general one-step scheme is applied to IVP with $h\in(0,h_0)$, the ultimate error e_n satisfies the following inequalities

$$e_n \le Ne_0, 0 < N < 1 \tag{27}$$

For k = 5, one obtains

$$y_{n+h} = y_{n+h-1} \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1}$$
(28)

The theoretical solution y(x) is given by

$$y(x_{n+h}) = y(x_{n+h-1}) \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1} + T_{n+h}$$
(29)

Subtracting (28) from (29), yields

$$y(x_{n+h}) - y_{n+h} = y(x_{n+h-1}) \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1} - y_{n+h-1} \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1} + T_{n+h}$$
(30)

$$e_{n+h} = e_{n+h-1} \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1} + T_{n+h}$$
(31)

Taking the norm of both sides of (31), yields

$$||e_{n+h}|| = ||e_{n+h-1}| \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1} || + ||T_{n+h}||$$
(32)

Assuming that

$$P = \sum_{j=0}^{5} a_j x_{n+h}^j$$
 (33)

Then

$$\left\| \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1} \right\| = \left[\sum_{j=0}^{5} a_j x_{n+h}^j \right]^{-1}$$
(34)

$$\left[\sum_{j=0}^{5} a_{j} x_{n+h}^{j}\right]^{-1} = P^{-1} = N \tag{35}$$

$$||e_{n+h}|| \le N ||e_{n+h-1}|| + ||T_{n+h}||$$
(36)

Let $E_{n+h} = \sup(e_{n+h})$ and $T = \sup(T_{n+h})$. Similarly, $E_{n+h-1} = \sup(e_{n+h-1})$ with $n \in (0, \infty)$. We then have

$$E_{n+h} \le NE_{n+h-1} + T \tag{37}$$

For h = 1,

$$E_{n+1} \le NE_n + T \tag{38}$$

For h = 2,

$$E_{n+2} \leq NE_{n+1} + T$$

$$\leq N(NE_n + T) + T$$

$$\leq N^2 E_n + NT + T$$
(39)

Continuing this way, the general form is obtained as

$$E_{n+h} \le N^k E_n + \sum_{r=0} N^r T \tag{40}$$

$$\|e_{n+h}\| < E_{n+h} < N^k E_n + \sum_{r=0} N^r T$$
 (41)

Since N < 1 and as $n \to \infty$, $E_{n+h} \to 0$ and this shows that the new scheme is stable and convergent.

3.3 Convergence Property of the Scheme

For any numerical scheme to be convergent, it must be consistent and stable [14]. Since these conditions have been achieved previously, we conclude that the new scheme is convergent. Also, it has fifth order convergent.

4. NUMERICAL EXAMPLES

The performance of the new scheme is tested on the following stiff IVPs in ODEs:

Example 1

Consider the following system of stiff ordinary differential equations with Stiffness Ratio;

SR=1000 given by

$$\begin{pmatrix} y_1'(t) \\ y_2'(t) \end{pmatrix} = \begin{pmatrix} 998 & 1998 \\ -999 - 1999 \end{pmatrix} \begin{pmatrix} y_1(t) \\ y_2(t) \end{pmatrix}$$
(42)

with initial conditions as follows

$$\begin{pmatrix} y_1(0) \\ y_2(0) \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$
 (43)

whose exact solutions are given by

$$y_1(t) = 4\exp(-t) - 3\exp(-1000t),$$

$$y_2(t) = -2\exp(-t) + 3\exp(-1000t).$$
(44)

The results generated via the new scheme (ISM5), Runge-Kutta method of order five (RK5) and the analytical solution are displayed in the Tables 1 and 2.

Table 1: The comparative results analyses of ISM5, RK5 and analytical solution

Time (t)	Y1(ISM5)	Y1 (RK5)	Analytical Solution
0.2	3.274923012311923	3.274901157720647	3.274923012311927
0.4	2.681280184142582	2.681244398210025	2.681280184142556
0.6	2.195246544376139	2.195202595957511	2.195246544376105
0.8	1.797315856468904	1.797267880733162	1.797315856468885
1.0	1.471517764685790	1.471468665836800	1.471517764685768
1.2	1.204776847648827	1.204728609324655	1.204776847648834
1.4	0.986387855766441	0.986341779354132	0.986387855766469
1.6	0.807586071978629	0.807542958778775	0.807586071978674
1.8	0.661195552886353	0.661155842653446	0.661195552886404
2.0	0.541341132946454	0.541305008634886	0.541341132946510

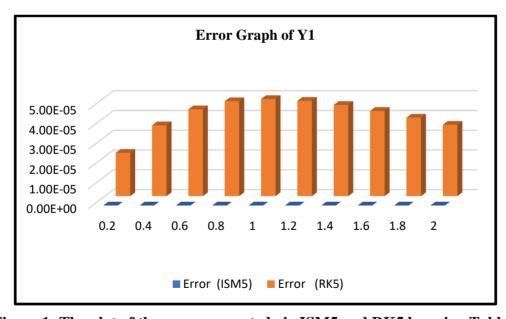


Figure 1: The plot of the error generated via ISM5 and RK5 by using Table 1

Table 2: The comparative results analyses of ISM5, RK5 and analytical solution

Time (t)	Y2(ISM5)	Y2 (RK5)	Analytical Solution
0.2	-1.637461506155961	-1.637450578860323	-1.637461506155963
0.4	-1.340640092071291	-1.340622199105012	-1.340640092071278
0.6	-1.097623272188069	-1.097601297978756	-1.097623272188052
0.8	-0.898657928234452	-0.898633940366581	-0.898657928234443
1.0	-0.735758882342895	-0.735734332918400	-0.735758882342884
1.2	-0.602388423824414	-0.602364304662328	-0.602388423824417
1.4	-0.493193927883220	-0.493170889677066	-0.493193927883234
1.6	-0.403793035989315	-0.403771479389387	-0.403793035989337
1.8	-0.330597776443177	-0.330577921326723	-0.330597776443202
2.0	-0.270670566473227	-0.270652504317443	-0.270670566473255

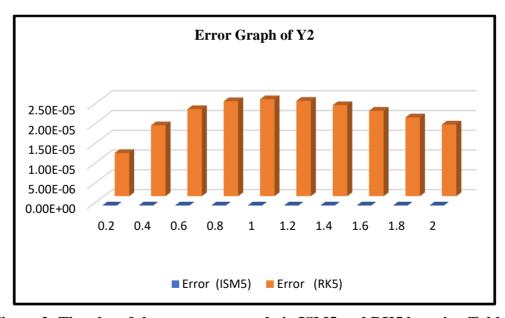


Figure 2: The plot of the error generated via ISM5 and RK5 by using Table 2

Example 2

Consider the stiff system of two non-linear differential equations given by

$$y_1'(t) = -1002y_1(t) + 1000y_2^2, y_1(0) = 1$$

$$y_2'(t) = y_1(t) - y_2(1 + y_2), y_2(0) = 1$$
(45)

As the independent variable 't' does not appear explicitly in (45), it is an autonomous system.

The exact solution of the system is given by

$$y_1(t) = \exp(-2t), y_2(t) = \exp(-t)$$
 (46)

For this problem, the Jacobian at t = 0 is

$$J = \begin{bmatrix} -1002 & 2000 \\ 1 & -3 \end{bmatrix} \tag{47}$$

whose eigenvalues are $\lambda = [-1, -1004]$ and Stiffness Ratio; SR = 1004. Hence it is classified as stiff at t = 0. Further, this problem is super stable since there is at least one eigenvalue with a large negative real part. The results generated via ISM5, RK5 and the analytical solutions are displayed in the Tables 3 and 4.

Table 3: The comparative results analyses of ISM5, RK5 and analytical solution

Time (t)	Y1(ISM5)	Y1 (RK5)	Analytical Solution
1.0	0.135335283236616	0.135326223229009	0.135335283236613
2.0	0.018315638888735	0.018313190038883	0.018315638888738
3.0	0.002478752176667	0.002478255344673	0.002478752176667
4.0	0.000335462627903	0.000335373006275	0.000335462627903
5.0	0.000045399929763	0.000045384771944	0.000045399929763
6.0	0.000006144212353	0.000006141751089	0.000006144212353
7.0	0.000000831528719	0.000000831140156	0.000000831528719
8.0	0.000000112535175	0.000000112475082	0.000000112535175
9.0	0.000000015229980	0.000000015220831	0.000000015229980
10.0	0.000000002061154	0.000000002059778	0.000000002061154

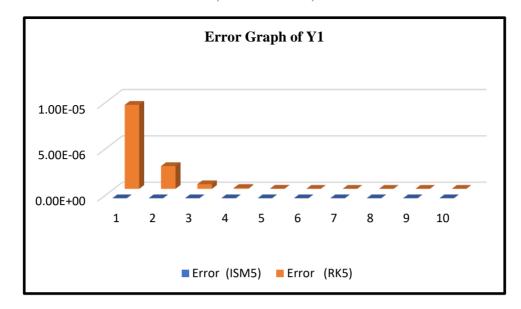


Figure 3: The plot of the error generated via ISM5 and RK5 by using Table 3

Table 4: The comparative results analyses of ISM5, RK5 and analytical solution

Time (t)	Y2(ISM5)	Y2 (RK5)	Analytical Solution
1.0	0.367879441171446	0.367867150974789	0.367879441171442
2.0	0.135335283236615	0.135326244358821	0.135335283236628
3.0	0.049787068367865	0.049782081775069	0.049787068367875
4.0	0.018315638888735	0.018313193324493	0.018315638888740
5.0	0.006737946999086	0.006736822531885	0.006737946999085
6.0	0.002478752176667	0.002478255815037	0.002478752176666
7.0	0.000911881965555	0.000911668944343	0.000911881965554
8.0	0.000335462627903	0.000335373071291	0.000335462627902
9.0	0.000123409804087	0.000123372741441	0.000123409804087
10.0	0.000045399929763	0.000045384780812	0.000045399929763

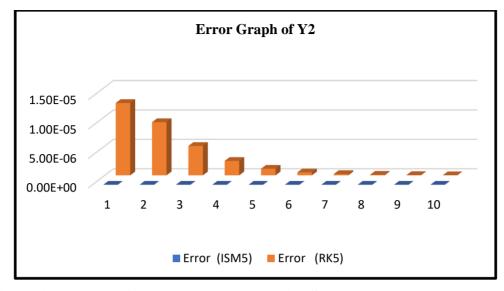


Figure 4: The plot of the errors generated via ISM5 and RK5 by using Table 4

Example 3

Consider the IVP of the form

$$y'(t) = -100y(t) + 99\exp(2t), y(0) = 0, t \in [0, 0.5]$$
(48)

The exact solution is obtained

$$y(t) = \frac{33}{34} (\exp(2t) - \exp(-100t)) \tag{49}$$

The results generated via ISM5, RK5 and the analytical solutions are displayed in the Tables 5.

Table 5: The comparative results analyses of ISM5, RK5 and analytical solution

Time (t)	Y(ISM5)	Y(RK5)	Analytical Solution
0.1	1.185436514288875	1.186607569525299	1.185435082988336
0.2	1.447947498778944	1.449344632360295	1.447947498651290
0.3	1.768527070966936	1.770233531789713	1.768527070967168
0.4	2.160083842360042	2.162168118315579	2.160083842360337
0.5	2.638332362915774	2.640878103316632	2.638332362916133

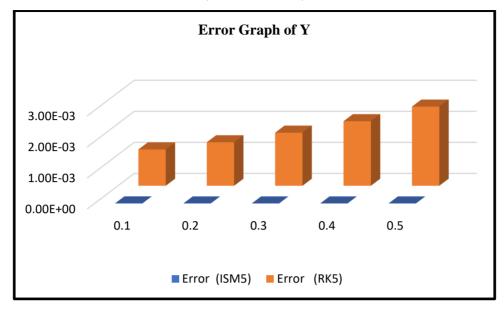


Figure 5: The plot of the errors generated via ISM5 and RK5 by using Table 5

5. CONCLUDING REMARKS

In this paper, a new fifth stage inverse polynomial scheme has been developed for the solution of stiff IVPs in ODEs. The properties of the scheme were also analyzed. The performance of the scheme is examined on three numerical examples. The numerical results of new inverse polynomial one-step scheme and RK method of order five are displayed in Tables 1-5 by taking the step size h = 0.001 and their corresponding error graphs are given in Figures 1-5. From Figures 1-5, it is evident that the absolute errors generated via the new fifth order inverse polynomial one-step scheme are lesser than that of the fifth order RK5 scheme. This proves that the new inverse polynomial one-step scheme has an edge over RK5 scheme in terms of accuracy. Hence, it is concluded that the proposed scheme is consistent, highly stable, convergent and very much applicable for solving stiff linear and non-linear stiff IVPs in ODEs. The methodology can further be extended for the solution of stiff delay differential equations.

CONFLICT OF INTERESTS

The authors declare that there is no conflict of interests.

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