



BLOCK HYBRID METHOD FOR SOLVING HIGHER ORDER ORDINARY DIFFERENTIAL EQUATION USING POWER SERIES ON IMPLICIT ONE-STEP SECOND DERIVATIVE



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Abstract: Our focus in this research is to developed block method for solving higher order ordinary differential equation using power series on implicit one-step. In order to achieve the aim and objective of this research, we used interpolation, collocation and evaluate a power series approximation at some chosen grid and off-grid points to generate an implicit continuous hybrid one-step method. As requirement of any numerical analyst, the properties of one-step block method was done and results showed that it is consistent, convergent, zero stable and with region of absolutely stable. The method was tested with numerical examples solved using the existing methods and our method was found to give better results when compared with the existing method. Obviously, the solution graphs show the convergence of the method with exact solutions.

Keywords: Block method, higher order ODE, interpolation, collocation, power series

Introduction

Most of the problems in science, mathematical physics and engineering are formulated by differential equations. The solution of differential equations is a significant part to develop the various modeling in science and engineering. There are many analytical methods for finding the solution of ordinary differential equations. But a few numbers of differential equations have analytic solutions where a large numbers of differential equations have no analytic solutions.

In recent years, mathematical modeling of processes in biology, physics and medicine, particular in dynamic problems, cooling of a body and simple harmonic motion has led to significant scientific advances both in mathematics and biosciences (Brauer & Chavez, 2012, Elazzouzi *et al.*, 2019).

A differential equation can be classified into ordinary differential equation (ODE), partial differential equation (PDE), stochastic differential equation (SDE), impulsive differential equation (IDE), delay differential equation (DDE), etc. (Stuart & Humphries 1996).

In recent times, the integration of Ordinary Differential Equations (ODEs) is investigated using some kind of block methods. We consider the solution of equation in the form;

$$y'' = f(x, y, y'), \quad y(x_0) = y_0, \quad y'(x_0) = y'_0 \quad (1.1)$$

Literature has shown that many numerical problems can be modeled into problem (1.1). Though the conventional method for modeling (1.1) is by reducing it to system of first order ordinary differential equations. Over the years, different numerical methods have been developed in order to model the solution of equation (1.1). Among these methods are block method, linear multistep method, hybrid method and Rung-Kutta method, (Lambert 1973, Gear 1966, 1971 & 1978, Suleiman, 1979 & 1989). Recently, some scholars have been made an effort to develop hybrid block method for solving (1.1) directly, among others are Kuboye & Omar (2015), Omar & Abdelrahim (2016), Abdelrahim & Omar (2016), Alkasassbeh & Omar (2017), Skwame *et al.* (2019a, 2019b & 2020).

In literature, some scholars such as Omar (1999) and Olabode (2007) proposed block methods for solving higher order ordinary differential equations directly without reduction to a systems of first order ODEs. Abdelraim *et al.* (2019), Moammad & Omar (2017), Omar & Alkasassbeh (2016), Abdelrahim & Omar (2016) have proposed one-step block hybrid method for the direct solution of second order ordinary differential equation and yield at a good results, their work motivate us to propose block method for solving higher order ordinary differential equation using power series on implicit one-step.

Materials and Method

We consider a power series approximate solution in the form:

$$y(x) = \sum_{j=0}^{p+q-1} a_j x^j \quad (2.1)$$

where p and q are number of distinct interpolation and collocation, respectively.

Differentiating ((2.1) twice, yield

$$\sum_{j=0}^{p+q-1} j(j-1)a_j x^{j-2} \quad (2.2)$$

Substituting (2.2) into (1.1) yield

$$\sum_{j=0}^{p+q-1} j(j-1)a_j x^{j-2} = f(x, y, y') \quad (2.3)$$

Now, interpolating (2.1) at point $x = x_{n+\frac{1}{8}}, x_{n+\frac{3}{8}}$ and

collocating (2.3) at

$x = x_n, x_{n+\frac{1}{8}}, x_{n+\frac{3}{8}}, x_{n+\frac{5}{8}}, x_{n+\frac{7}{8}}, x_{n+1}$ lead to a system

of equation written below;

$$AX = B \quad (2.4)$$

$$\begin{pmatrix} 1 & x^1_{n+\frac{1}{8}} & x^2_{n+\frac{1}{8}} & x^3_{n+\frac{1}{8}} & x^4_{n+\frac{1}{8}} & x^5_{n+\frac{1}{8}} & x^6_{n+\frac{1}{8}} & x^7_{n+\frac{1}{8}} \\ 1 & x^1_{n+\frac{3}{8}} & x^2_{n+\frac{3}{8}} & x^3_{n+\frac{3}{8}} & x^4_{n+\frac{3}{8}} & x^5_{n+\frac{3}{8}} & x^6_{n+\frac{3}{8}} & x^7_{n+\frac{3}{8}} \\ 0 & 0 & 2 & 6x^1_n & 12x^2_n & 20x^3_n & 30x^4_n & 42x^4_n \\ 0 & 0 & 2 & 6x^1_{n+\frac{1}{8}} & 12x^2_{n+\frac{1}{8}} & 20x^3_{n+\frac{1}{8}} & 30x^4_{n+\frac{1}{8}} & 42x^4_{n+\frac{1}{8}} \\ 0 & 0 & 2 & 6x^1_{n+\frac{3}{8}} & 12x^2_{n+\frac{3}{8}} & 20x^3_{n+\frac{3}{8}} & 30x^4_{n+\frac{3}{8}} & 42x^4_{n+\frac{3}{8}} \\ 0 & 0 & 2 & 6x^1_{n+\frac{5}{8}} & 12x^2_{n+\frac{5}{8}} & 20x^3_{n+\frac{5}{8}} & 30x^4_{n+\frac{5}{8}} & 42x^4_{n+\frac{5}{8}} \\ 0 & 0 & 2 & 6x^1_{n+\frac{7}{8}} & 12x^2_{n+\frac{7}{8}} & 20x^3_{n+\frac{7}{8}} & 30x^4_{n+\frac{7}{8}} & 42x^4_{n+\frac{7}{8}} \\ 0 & 0 & 2 & 6x^1_{n+1} & 12x^2_{n+1} & 20x^3_{n+1} & 30x^4_{n+1} & 42x^4_{n+1} \end{pmatrix} \begin{pmatrix} a_0 \\ a_1 \\ a_2 \\ a_3 \\ a_4 \\ a_5 \\ a_6 \\ a_7 \end{pmatrix} = \begin{pmatrix} y_{n+\frac{1}{8}} \\ y_{n+\frac{3}{8}} \\ f_n \\ f_{n+\frac{1}{8}} \\ f_{n+\frac{3}{8}} \\ f_{n+\frac{5}{8}} \\ f_{n+\frac{7}{8}} \\ f_{n+1} \end{pmatrix} \quad (2.5)$$

Solving for a'_j s in the (2.5) and the resulting value of a'_j s are substituted into (2.1) to yields a continuous implicit hybrid one step method of the form:

$$y(x) = \alpha_{\frac{1}{8}}(t) + \alpha_{\frac{3}{8}}(t) + \beta_0(t) + \beta_{\frac{1}{8}}(t) + \beta_{\frac{3}{8}}(t) + \beta_{\frac{5}{8}}(t) + \beta_{\frac{7}{8}}(t) + \beta_1(t) \quad (2.6)$$

Where

$$\left. \begin{aligned} \alpha_{\frac{1}{8}} &= \frac{3}{2} - 4t \\ \alpha_{\frac{3}{8}} &= -\frac{1}{2} + 4t \\ \beta_0 &= \frac{1}{2400}h^2 - \frac{10597}{282240}th^2 + \frac{1}{2}t^2h^2 - \frac{1513}{630}t^3h^2 + \frac{192}{35}t^4h^2 - \frac{3424}{525}t^5h^2 + \frac{2048}{525}t^6h^2 - \frac{2048}{2205}t^7h^2 \\ \beta_{\frac{1}{8}} &= \frac{7729}{430080}h^2 - \frac{201253}{1128960}th^2 + \frac{10}{3}t^3h^2 - \frac{673}{63}t^4h^2 + \frac{1528}{105}t^5h^2 - \frac{2944}{315}t^6h^2 + \frac{1048}{441}t^7h^2 \\ \beta_{\frac{3}{8}} &= \frac{1957}{307200}h^2 - \frac{6599}{161280}th^2 - \frac{14}{9}t^3h^2 + \frac{137}{15}t^4h^2 - \frac{1208}{75}t^5h^2 + \frac{896}{75}t^6h^2 - \frac{1024}{315}t^7h^2 \\ \beta_{\frac{5}{8}} &= -\frac{563}{307200}h^2 + \frac{1447}{161280}th^2 + \frac{14}{15}t^3h^2 - \frac{269}{45}t^4h^2 + \frac{952}{75}t^5h^2 - \frac{2432}{225}t^6h^2 + \frac{1024}{315}t^7h^2 \\ \beta_{\frac{7}{8}} &= \frac{47}{61440}h^2 - \frac{3707}{1128960}th^2 - \frac{10}{21}t^3h^2 + \frac{199}{63}t^4h^2 - \frac{152}{21}t^5h^2 + \frac{2176}{315}t^6h^2 - \frac{1024}{441}t^7h^2 \\ \beta_1 &= -\frac{17}{67200}h^2 + \frac{293}{282240}th^2 + \frac{1}{6}t^3h^2 - \frac{352}{315}t^4h^2 + \frac{1376}{1575}t^5h^2 - \frac{4096}{1575}t^6h^2 + \frac{2048}{2205}t^7h^2 \end{aligned} \right\} \quad (2.7)$$

Evaluating (2.6) to obtain the continuous form as,

$$\begin{pmatrix} y_n \\ y_{n+\frac{5}{8}} \\ y_{n+\frac{7}{8}} \\ y_{n+1} \end{pmatrix} = \begin{pmatrix} y_{n+\frac{1}{8}} \\ y_{n+\frac{3}{8}} \end{pmatrix} \begin{pmatrix} \frac{3}{2} & -\frac{1}{2} \\ -1 & 2 \\ -2 & 3 \\ -\frac{5}{2} & \frac{7}{2} \end{pmatrix} + h^2 \begin{pmatrix} \frac{1}{2400} & \frac{7729}{430080} & \frac{1957}{307200} & -\frac{563}{307200} & \frac{47}{61440} & -\frac{17}{67200} \\ \frac{2800}{3} & \frac{2240}{17} & \frac{2400}{119} & \frac{1600}{11} & -\frac{1680}{1} & \frac{8400}{1} \\ \frac{8400}{17} & \frac{480}{7} & \frac{4800}{509} & \frac{300}{19} & \frac{6720}{43} & -\frac{1200}{1} \\ \frac{37}{13440} & \frac{1621}{86016} & \frac{8137}{61440} & \frac{6017}{61440} & \frac{799}{28672} & -\frac{1}{1120} \end{pmatrix} \begin{pmatrix} f_n \\ f_{n+\frac{1}{8}} \\ f_{n+\frac{3}{8}} \\ f_{n+\frac{5}{8}} \\ f_{n+\frac{7}{8}} \\ f_{n+1} \end{pmatrix} \quad (2.8)$$

Differentiating (2.6) once, yields

$$y'(x) = \alpha'_{\frac{1}{8}}(t) + \alpha'_{\frac{3}{8}}(t) + \beta'_0(t) + \beta'_{\frac{1}{8}}(t) + \beta'_{\frac{3}{8}}(t) + \beta'_{\frac{5}{8}}(t) + \beta'_{\frac{7}{8}}(t) + \beta'_1(t) \quad (2.9)$$

Where

$$\left. \begin{aligned}
 \alpha'_{\frac{1}{8}} &= 4 \\
 \alpha'_{\frac{3}{8}} &= 4 \\
 \beta'_0 &= -\frac{10597}{282240}h^2 + th^2 - \frac{1513}{210}t^2h^2 + \frac{768}{35}t^3h^2 - \frac{3424}{105}t^4h^2 + \frac{4096}{175}t^5h^2 - \frac{2048}{315}t^6h^2 \\
 \beta'_{\frac{1}{8}} &= -\frac{201253}{1128960}h^2 + 10t^2h^2 - \frac{2692}{63}t^3h^2 + \frac{1528}{21}t^4h^2 - \frac{5888}{105}t^5h^2 + \frac{1024}{63}t^6h^2 \\
 \beta'_{\frac{3}{8}} &= -\frac{6599}{161280}h^2 - \frac{14}{3}t^2h^2 + \frac{548}{15}t^3h^2 - \frac{1208}{15}t^4h^2 + \frac{1792}{25}t^5h^2 - \frac{1024}{45}t^6h^2 \\
 \beta'_{\frac{5}{8}} &= \frac{1447}{161280}h^2 + \frac{14}{5}t^2h^2 - \frac{1076}{45}t^3h^2 + \frac{952}{15}t^4h^2 - \frac{4864}{75}t^5h^2 + \frac{1024}{45}t^6h^2 \\
 \beta'_{\frac{7}{8}} &= -\frac{3707}{1128960}h^2 - \frac{10}{7}t^2h^2 + \frac{796}{63}t^3h^2 - \frac{760}{21}t^4h^2 + \frac{4352}{105}t^5h^2 - \frac{1024}{63}t^6h^2 \\
 \beta'_{1} &= \frac{293}{282240}h^2 + \frac{1}{2}t^2h^2 - \frac{1408}{210}t^3h^2 + \frac{1376}{105}t^4h^2 - \frac{8192}{525}t^5h^2 + \frac{2048}{315}t^6h^2
 \end{aligned} \right\} \tag{2.10}$$

Evaluating (2.9) at all points, yields

$$\begin{pmatrix} h y'_n \\ h y'_{n+\frac{1}{8}} \\ h y'_{n+\frac{3}{8}} \\ h y'_{n+\frac{5}{8}} \\ h y'_{n+\frac{7}{8}} \\ h y'_{n+1} \end{pmatrix} = \begin{pmatrix} y_{n+\frac{1}{8}} \\ y_{n+\frac{3}{8}} \end{pmatrix} \begin{pmatrix} -4 & 4 \\ -4 & 4 \\ -4 & 4 \\ -4 & 4 \\ -4 & 4 \\ -4 & 4 \end{pmatrix} + h^2 \begin{pmatrix} 967680 & 967680 & 967680 & 967680 & 967680 & 967680 \\ 923 & 1261 & 1513 & 989 & 151 & 253 \\ 88200 & 14112 & 25200 & 50400 & 17640 & 88200 \\ 701 & 1513 & 5297 & 131 & 607 & 251 \\ 88200 & 35280 & 50400 & 6300 & 70560 & 8820 \\ 17 & 1367 & 1243 & 1243 & 263 & 73 \\ 17640 & 70560 & 5040 & 10080 & 17640 & 17640 \\ 589 & 1289 & 10393 & 1801 & 8279 & 1259 \\ 88200 & 35280 & 50400 & 6300 & 70560 & 88200 \\ 6841 & 35291 & 174877 & 215107 & 232837 & 47609 \\ 1411200 & 1128960 & 806400 & 806400 & 1128960 & 1411200 \end{pmatrix} \begin{pmatrix} f_n \\ f_{n+\frac{1}{8}} \\ f_{n+\frac{3}{8}} \\ f_{n+\frac{5}{8}} \\ f_{n+\frac{7}{8}} \\ f_{n+1} \end{pmatrix} \tag{2.11}$$

Combining and solving (2.8) and (2.11) simultaneously, yields the explicit schemes as;

$$\begin{pmatrix} y_{n+\frac{1}{8}} \\ y_{n+\frac{3}{8}} \\ y_{n+\frac{5}{8}} \\ y_{n+\frac{7}{8}} \\ y_{n+1} \end{pmatrix} = y_n + h y'_n \begin{pmatrix} 1 \\ 8 \\ 3 \\ 8 \\ 5 \\ 8 \\ 7 \\ 8 \\ 1 \end{pmatrix} + f_n \begin{pmatrix} 48281 \\ 11289600 \\ 17139 \\ 1254400 \\ 9925 \\ 4541584 \\ 7007 \\ 230400 \\ 379 \\ 11025 \end{pmatrix} h^2 + \begin{pmatrix} 1217 & 4051 & 1147 & 1601 & 1391 \\ 282240 & 3225600 & 1612800 & 4515840 & 11289600 \\ 4905 & 201 & 549 & 117 & 171 \\ 100352 & 22400 & 358400 & 250880 & 1254400 \\ 45625 & 8875 & 25 & 625 & 125 \\ 451584 & 129025 & 8064 & 903168 & 451584 \\ 14063 & 31213 & 26411 & 49 & 343 \\ 92160 & 230400 & 460800 & 5760 & 230400 \\ 79 & 263 & 143 & 67 & 37 \\ 441 & 1575 & 1575 & 2205 & 22050 \end{pmatrix} \begin{pmatrix} f_{n+\frac{1}{8}} \\ f_{n+\frac{3}{8}} \\ f_{n+\frac{5}{8}} \\ f_{n+\frac{7}{8}} \\ f_{n+1} \end{pmatrix} \tag{2.12}$$

$$\begin{pmatrix} y'_{n+\frac{1}{8}} \\ y'_{n+\frac{3}{8}} \\ y'_{n+\frac{5}{8}} \\ y'_{n+\frac{7}{8}} \\ y'_{n+1} \end{pmatrix} = y'_n + f_n \begin{pmatrix} 9679 \\ 201600 \\ 663 \\ 22400 \\ 295 \\ 8064 \\ 889 \\ 28800 \\ 103 \\ 3150 \end{pmatrix} h + \begin{pmatrix} 14339 & 2203 & 409 & 851 & 41 \\ 161280 & 115200 & 38400 & 161280 & 22400 \\ 3963 & 1869 & 381 & 213 & 87 \\ 17920 & 12800 & 12800 & 17920 & 22400 \\ 2125 & 1325 & 515 & 125 & 25 \\ 10752 & 4608 & 4608 & 10752 & 8064 \\ 4949 & 28469 & 10633 & 2779 & 49 \\ 23040 & 115200 & 38400 & 23040 & 230400 \\ 22 & 58 & 58 & 22 & 103 \\ 105 & 225 & 225 & 105 & 3150 \end{pmatrix} \begin{pmatrix} f_{n+\frac{1}{8}} \\ f_{n+\frac{3}{8}} \\ f_{n+\frac{5}{8}} \\ f_{n+\frac{7}{8}} \\ f_{n+1} \end{pmatrix} \tag{2.13}$$

Properties of the block method

The analysis of the block method, which includes the order, error constant, consistency, zero stability, convergence and region of absolute stability of the method shall be studied.

Order and error constant

Consider the linear operator defined by $\ell[y(x);h]$, where,

$$\Delta\{y(x):h\} = A^{(0)}Y_m^{(i)} - \sum_{i=0}^k \frac{j h^{(i)}}{i!} y_n^{(i)} - h^{(3-1)}[d_i f(y_n) + b_i F(Y_m)], \tag{3.1}$$

Expanding Y_m and $F(Y_m)$ in Taylor series and comparing the coefficients of h gives

$$\Delta\{y(x):h\} = C_0 y(x) + C_1 y'(x) + \dots + C_p h^p y^p(x) + C_{p+1} h^{p+1} y^{p+1}(x) + C_{p+2} h^{p+2} y^{p+2}(x) + \dots \tag{3.2}$$

Definition 3.1: The linear operator L and the associate block method are said to be of order p if $C_0 = C_1 = \dots = C_p = C_{p+1} = 0, C_{p+2} \neq 0$. C_{p+2} is called the error constant and implies that the truncation error

is given by $t_{n+k} = C_{p+2} h^{p+2} y^{p+3}(x) + 0h^{p+3}$

$$L\{y(x):h\} = C_0 y(x) + C_1 y'(x) + \dots + C_p h^p y^p(x) + C_{p+1} h^{p+1} y^{p+1}(x) + C_{p+2} h^{p+2} y^{p+2}(x) + \dots \tag{3.3}$$

$$\left[\begin{aligned} & \sum_{j=0}^{\infty} \frac{\left(\frac{1}{8}\right)^j}{j!} - y_n - \frac{1}{8} h y'_n - \frac{48281}{11289600} h y''_n - \sum_{j=0}^{\infty} \frac{h^{j+3}}{j!} y_n^{j+3} \left[-\frac{1217}{282240} \left(\frac{1}{8}\right) + \frac{4051}{3225600} \left(\frac{3}{8}\right) + \frac{1147}{1612800} \left(\frac{5}{8}\right) + \frac{1601}{4515840} \left(\frac{7}{8}\right) - \frac{1391}{11289600} (1) \right] \\ & \sum_{j=0}^{\infty} \frac{\left(\frac{3}{8}\right)^j}{j!} - y_n - \frac{3}{8} h y'_n - \frac{17139}{1254400} h y''_n - \sum_{j=0}^{\infty} \frac{h^{j+3}}{j!} y_n^{j+3} \left[-\frac{4905}{100352} \left(\frac{1}{8}\right) - \frac{201}{22400} \left(\frac{3}{8}\right) + \frac{549}{358400} \left(\frac{5}{8}\right) - \frac{117}{250880} \left(\frac{7}{8}\right) + \frac{171}{1254400} (1) \right] \\ & \sum_{j=0}^{\infty} \frac{\left(\frac{5}{8}\right)^j}{j!} - y_n - \frac{5}{8} h y'_n - \frac{9925}{451584} h y''_n - \sum_{j=0}^{\infty} \frac{h^{j+3}}{j!} y_n^{j+3} \left[-\frac{45625}{451584} \left(\frac{1}{8}\right) - \frac{8875}{129024} \left(\frac{3}{8}\right) - \frac{25}{8064} \left(\frac{5}{8}\right) - \frac{625}{903168} \left(\frac{7}{8}\right) + \frac{125}{451584} (1) \right] \\ & \sum_{j=0}^{\infty} \frac{\left(\frac{7}{8}\right)^j}{j!} - y_n - \frac{7}{8} h y'_n - \frac{7007}{230400} h y''_n - \sum_{j=0}^{\infty} \frac{h^{j+3}}{j!} y_n^{j+3} \left[-\frac{14063}{92160} \left(\frac{1}{8}\right) - \frac{31213}{230400} \left(\frac{3}{8}\right) - \frac{26411}{460800} \left(\frac{5}{8}\right) - \frac{49}{5760} \left(\frac{7}{8}\right) + \frac{343}{230400} (1) \right] \\ & \sum_{j=0}^{\infty} \frac{(1)^j}{j!} - y_n - h y'_n - \frac{375}{11025} h y''_n - \sum_{j=0}^{\infty} \frac{h^{j+3}}{j!} y_n^{j+3} \left[-\frac{79}{441} \left(\frac{1}{8}\right) - \frac{263}{1575} \left(\frac{3}{8}\right) - \frac{143}{1575} \left(\frac{5}{8}\right) - \frac{67}{2205} \left(\frac{7}{8}\right) + \frac{37}{22050} (1) \right] \end{aligned} \right] \tag{3.4}$$

Comparing the coefficient of h in (3.4), according to Skwame *et al.* (2019b) and Sunday (2018), the method is of order $p = 4$ and the error constant are given respectively by, $C_{p+2} = \left[-6.1409 \times 10^{-8} \quad 9.1280 \times 10^{-8} \quad -3.1537 \times 10^{-8} \quad 1.2115 \times 10^{-7} \quad 5.9743 \times 10^{-8} \right]$

Consistency of the method

Definition 3.2: According to Dahlquist (1956), a block method is said to be consistent if its order is greater than or equal to one. From the above analysis, it is obvious that our method is consistent.

Zero stability of the method

Definition 3.3: The numerical method is said to be zero-stable, if the roots $q_s, s = 1, 2, \dots, k$ of the first characteristics polynomial $\rho(q)$ defined by $\rho(q) = \det(qA^{(0)} - E)$ satisfies $|q_s| \leq 1$ and every root satisfies $|z_s| = 1$ have multiplicity not exceeding the order of the differential equation, (Sunday 2018). The first characteristic polynomial is given by,

$$\rho(q) = q \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} q & 0 & 0 & 0 & -1 \\ 0 & q & 0 & 0 & -1 \\ 0 & 0 & q & 0 & -1 \\ 0 & 0 & 0 & q & -1 \\ 0 & 0 & 0 & 0 & q-1 \end{bmatrix} = q^4(q-1)$$

Thus, solving for q in $q^6(q-1)$ gives $q = 0, 0, 0, 0, 1$. Hence, the method is said to be zero stable.

Convergence of the block method

Theorem 3.1: the necessary and sufficient conditions for linear multistep method to be convergent are that it must be consistent and zero-stable. Hence our method is convergent according to Dahlquist (1956).

Region of absolute stability of our method

Definition 3.4: the region of absolute stability is the region of the complex z plane, where $z = \lambda h$ for which the method is absolute stable. To determine the region of absolute stability of the block method, the methods that compare neither the computation of roots of a polynomial nor solving of simultaneous inequalities was adopted. Thus, the method according to Sunday (2018) is called the boundary locus method. Applying the method we obtain the region of absolute stability in as;

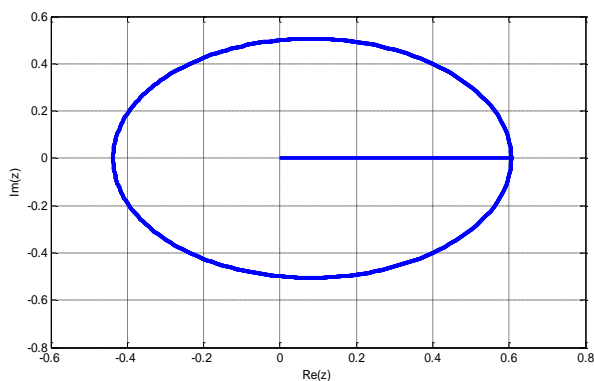


Fig. 1: Region of absolute stability of our method

Numerical implementation of the method

In this section, we will test the effectiveness and validity of one-step block method by applying on some second order highly stiff problems of the form (1.1) without reduction method. Our result are compared with the existing methods of Omole & Ogunware (2018), Olanegan *et al.* (2018), Skwame *et al.* (2020), Adeniran & Ogundare (2015) and Adeniran *et al.* (2015).

Problem 4.1: Real-life Problem

Cooling of a body

The temperature y degrees of a body t minutes after being placed in a certain room, satisfies the differential equation

$$3 \frac{d^2y}{dt^2} + \frac{dy}{dt} = 0$$

By using the substitution $z = \frac{dy}{dt}$ or

otherwise, find y in terms of t given that $y = 60$ when $t = 0$ and $y = 35$ when $t = 6 \ln 4$. Find after how many minutes the rate of cooling of the body will have fallen below one degree per minute, giving your answer correct to the nearest minute. How cool does the body get?

Formulation of the Problem

$$y'' = -\frac{y'}{3}, \quad y(0) = 60, \quad y'(0) = -\frac{80}{9}, \quad h = 0.1$$

With analytic solution

$$y(x) = \frac{80}{3} e^{-\left(\frac{1}{3}\right)x} + \frac{100}{3}$$

See Omole & Ogunware (2018); Olanegan *et al.* (2018) and Skwame *et al.* (2020).

Table 1: Absolute errors for Problem 4.1

X	Exact Result	Computed Result	Error in our Method	Error in Omole & Ogunware (2018)	Error in Olanegan <i>et al.</i> (2018)	Error in Skwame <i>et al.</i> (2020)
0.1	59.12576267952015738700	59.12576267952015738700	0.0000e-00	3.5500e-11	7.4764e-06	2.3000e-17
0.2	58.28018626750980633900	58.28018626750980633500	4.0000e-18	4.5800e-11	2.9394e-05	1.7100e-16
0.3	57.46233114762558861700	57.46233114762558860800	9.0000e-18	7.0000e-11	6.4802e-05	4.3700e-16
0.4	56.67128850781193210600	56.67128850781193208900	1.7000e-17	6.5000e-11	1.1279e-05	8.1300e-16
0.5	55.90617933041637530700	55.90617933041637528100	2.6000e-17	3.3300e-11	1.7250e-04	1.2910e-15
0.6	55.16615341541284956400	55.16615341541284952600	3.8000e-17	4.2000e-11	2.4310e-04	1.8640e-15
0.7	54.45038843564751105000	54.45038843564751099900	5.1000e-17	4.3800e-11	3.2383e-04	2.5250e-15
0.8	53.75808902305729847200	53.75808902305729840700	6.5000e-17	1.0700e-10	4.1393e-04	3.2690e-15
0.9	53.08848588484580976200	53.08848588484580968100	8.1000e-17	6.5800e-11	5.1271e-04	4.0890e-15
1.0	52.44083494863438001100	52.44083494863437991400	9.7000e-17	1.6900e-10	6.1951e-04	4.9800e-15

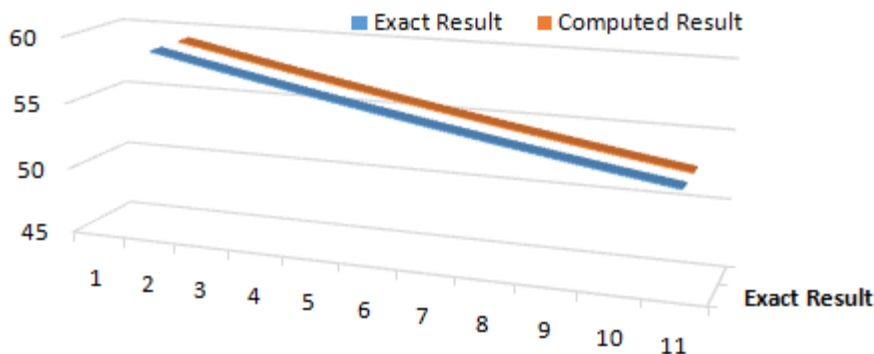


Fig. 2: Graphical solution of Problem 4.1.

Problem 4.2

Consider a highly stiff linear second order problem

$$y''+100y'+100y = 0, \quad y(0) = 0, \quad y'(0) = -1, \quad h = 0.1$$

With exact solutions: $y(x) = e^{-x}$.

See Skwame *et al.* (2020), Adeniran & Ogundare (2015), Adeniran *et al.* (2015).

Table 2: Absolute errors for Problem 4.2

X	Exact Result	Computed Result	Error in our Method	Error in Skwame <i>et al.</i> (2020)	Error in Adeniran & Ogundare (2015)	Error in Adeniran <i>et al.</i> (2015)
0.1	0.90483741803595957316	0.90483741803595952927	4.3890e-17	3.7209e-15	1.0547e-14	2.9000e-09
0.2	0.81873075307798185867	0.81873075307798182897	2.9700e-17	8.7829e-14	1.7764e-14	1.8700e-08
0.3	0.74081822068171786607	0.74081822068171781989	4.6180e-17	1.8840e-12	2.3426e-14	9.9700e-08
0.4	0.67032004603563930074	0.67032004603563925767	4.3070e-17	4.0785e-11	2.7978e-14	5.2510e-08
0.5	0.60653065971263342360	0.60653065971263337424	4.9360e-17	8.8239e-10	3.1308e-14	2.7480e-07
0.6	0.54881163609402643263	0.54881163609402638382	4.8810e-17	1.9092e-08	3.3973e-14	1.4360e-06
0.7	0.49658530379140951470	0.49658530379140946379	5.0910e-17	4.1306e-07	3.5638e-14	7.4970e-06
0.8	0.44932896411722159143	0.44932896411722154097	5.0460e-17	8.9370e-06	3.6748e-14	3.9150e-05
0.9	0.40656965974059911188	0.40656965974059906128	5.0600e-17	1.9336e-04	3.7304e-14	2.0440e-04
1.0	0.36787944117144232160	0.36787944117144227189	4.9710e-17	4.1836e-03	3.7415e-14	1.0680e-03

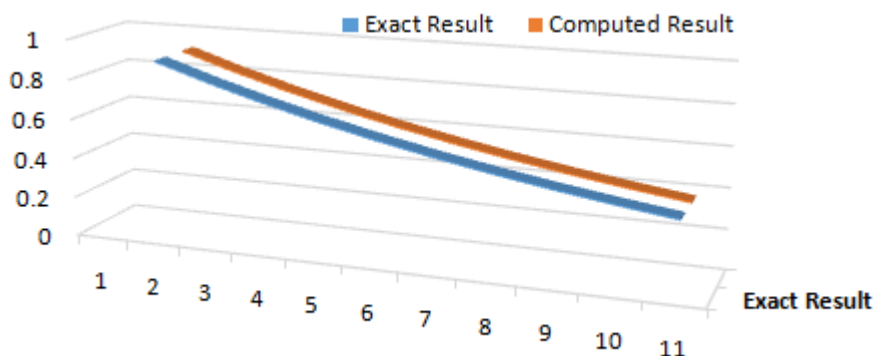


Fig. 3: Graphical solution of Problem 4.2

Discussion of Results and Conclusion

The developed block method for solving higher order ordinary differential equation on implicit one-step second derivative was studied in this research. The method was derived using interpolation and collocate as a basic function. The properties of the one-step block method was analyzed. The method was tested with some numerical examples solved by Omole & Ogunware (2018), Olanegan *et al.* (2018), Skwame *et al.* (2020), Adeniran & Ogundare (2015), Alkasassbeh & Omar (2015) and it is obvious that our method found to give better accuracy when compared. The solution graph shown the convergence of the method in contrast with the exact solutions.

Conflict of Interest

The authors declare that there is no conflict of interest related to this work.

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