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Four-Step One Hybrid Block Methods for Solution of Fourth Derivative Ordinary Differential Equations

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Authors' contributions

This work was carried out in collaboration among all authors. Author RD designed the study, performed the statistical analysis, wrote the protocol and wrote the first draft of the manuscript. Authors SY and AL managed the analyses of the study. Author AL managed the literature searches. All authors read and approved the final manuscript.

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Abstract

We consider developing a four-step one offgrid block hybrid method for the solution of fourth derivative Ordinary Differential Equations. Method of interpolation and collocation of power series approximate solution was used as the basis function to generate the continuous hybrid linear multistep method, which was then evaluated at non-interpolating points to give a continuous block method. The discrete block method was recovered when the continuous block was evaluated at all step points. The basic properties of the methods were investigated and said to be converge. The developed four-step method is applied to solve fourth derivative problems of ordinary differential equations from the numerical results obtained; it is observed that the developed method gives better approximation than the existing method compared with.

Keywords: Four-step; hybrid point; fourth derivative; power series; ODE's; interpolation.

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1 Introduction

In this paper, a four-step one off grid point hybrid block method is considered to approximate ordinary differential equations of the form

$$
y^{iv} = f(x, y, y', y'', y'''), \quad y(t_0) = y_0, \quad y'(t_0) = y'_0, \quad y''(t_0) = y''_0, \quad y'''(t_0) = y''_0
$$
 (1)

Various approaches can be used for the analytic solutions of fourth order ordinary differential equations. Researchers are interested in equation (1) because of its wide area of applications in various fields such as in modeling scientific and engineering, control theory, fluid dynamics, mechanical systems without dissipation, celestial mechanics and other related real life problems.

Solving higher order derivatives method by reducing them to a system of first-derivative approach involves more functions to evaluate which then leads to a computational burden as in [1,2]. Different method have been proposed for the solution of (1) ranging from predictor-corrector method to hybrid methods. Despite the success recorded by the predictor-corrector methods, its major setback is that the predictor are in reducing order of accuracy especially when the value of the step-length is high and moreover the result are at overlapping interval. However, many researchers have addressed these setbacks [3,4,5,6,7,8]. The direct methods of solving (1) as reported in Literatures is more efficient and gives high accuracy and speed than the method of reduction to first order ordinary differential equations [9,10,11,12, 13,14].

Scholars who recently adopted the hybrid method other than the direct method in approximation of (1) include among others [15,16,17].

In this paper, we developed a four-step one offgrid hybrid point block method for solution of initial value problems of fourth order ordinary differential equation, which is implemented in block. The method developed evaluates less function per step and circumventing the Dahlquist barrier's by the introduction of a hybrid points.

The paper is organised as follows: In section 2, we discuss the methods and the materials for the development of the method. Section 3 considers analysis of the basis properties of the method, numerical experiments where the efficiency of the derived method is demonstrated on some numerical examples and discussion of results. Lastly, we concluded in section 4.

2 Derivation of the Method

This section describes the objective of which the derivations of the hybrid block method using the linear multistep Algorithm. The Algorithm shall be in the form

$$
y(x) = \sum_{i=0}^{3} \alpha_i y_{n+i} + h^4 \left[\sum_{j=0}^{4} \beta_j f_{n+j} + \beta_k f_{n+k} \right], k = \frac{1}{2}
$$
 (2)

$$
\alpha_i(t), \ \beta_j(t), \beta_k(t) \text{ are polynomials, } y_{n+j} = y(x_{n+j}), f_{n+j} = f(x_{n+j}, y_{n+j}) t = \frac{x - x_n}{h}
$$

On the partition $[a,b]$ $\overline{}$ $[a,b]$, where α_0 *and* β_0 are non zero.

Equation (2) is obtained by considering the approximate solution of the power series in form of

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$$
y(x) = \sum_{j=0}^{s+r-1} a_j \left(\frac{x - x_n}{h}\right)^j
$$
\n(3)

 $r=3$ and $s=3$ are the numbers of interpolation and collocation points. The continuouos approximation is then constructed by imposing two conditions which are

$$
y_{n+j} = y\left(x_{n+j}\right), \ j=0,1,2,3
$$
\n
$$
y^{iv}\left(x_{n+j}\right) = f_{n+j}
$$
\n
$$
(4)
$$

Equation (4) result to $(r + s)$, which gives a non linear equation of the form

$$
AX = U \tag{5}
$$

Which will then be evaluated through a matrix inversion algorithm in which the values of α_i 's and β_j 's are determined. By the substitutions of the values of α_i 's and β_j 's obtained into equation (3) gives a continuous hybrid linear multistep method of the form

$$
y(x) = \sum_{i=0}^{3} \alpha_i (x) y_{n+i} + h^4 \left[\sum_{j=0}^{4} \beta_j f_{n+j} + \beta_k f_{n+k} \right] k = \frac{1}{2}
$$
 (6)

We then impose (4) on $y(x)$ in (3) and the coefficient of y_{n+i} , $i=0,1,2,3$ and f_{n+j} , $j=0,1,2,3,4,\frac{1}{2}$ give

$$
y_{n+t} = \sum_{i=0}^{3} \left[\alpha_i(t)y_{n+i} \right] + h^4 \left[\beta_0(t)f_n + \beta_1(t)f_{n+1} + \beta_2(t)f_{n+2} + \beta_3(t)f_{n+3} + \beta_4(t)f_{n+4} + \beta_1(t)f_{n+1} \right]
$$
(7)

Where *dx h dt h* $t = \frac{x - x}{1 + 4}, \frac{dt}{t} = \frac{1}{1}$

$$
\alpha_{0} = 1 - \frac{11}{6} - \frac{x_{n} + x}{h} + \frac{(-x_{n} + x)^{2}}{h^{2}} - \frac{1}{6} - \frac{(-x_{n} + x)^{3}}{h^{3}} \quad \alpha_{1} = \frac{3(-x_{n} + x)}{h} - \frac{5}{2} - \frac{(-x_{n} + x)^{2}}{h^{2}} + \frac{1}{2} - \frac{(-x_{n} + x)^{3}}{h^{3}}
$$
\n
$$
\alpha_{2} = -\frac{3}{2} - \frac{x_{n} + x}{h} + \frac{2(-x_{n} + x)^{2}}{h^{2}} - \frac{1}{2} - \frac{(-x_{n} + x)^{3}}{h^{3}}; \qquad \alpha_{3} = \frac{1}{3} - \frac{x_{n} + x}{h} - \frac{1}{2} - \frac{(-x_{n} + x)^{2}}{h^{2}} + \frac{1}{6} - \frac{(-x_{n} + x)^{3}}{h^{3}};
$$
\n
$$
\beta_{0} = -\frac{137}{20160}(-x_{n} + x)h^{3} + \frac{103}{5760}(-x_{n} + x)^{2}h^{2} - \frac{2801}{90720}(-x_{n} + x)^{3}h + \frac{1}{24}(-x_{n} + x)^{4} - \frac{49}{1440} - \frac{(-x_{n} + x)^{5}}{h^{4}}
$$
\n
$$
+ \frac{1}{64} - \frac{(-x_{n} + x)^{6}}{h^{2}} - \frac{1}{252} - \frac{(-x_{n} + x)^{7}}{h^{3}} + \frac{1}{1920} - \frac{(-x_{n} + x)^{8}}{h^{4}} - \frac{1}{36288} - \frac{(-x_{n} + x)^{9}}{h^{5}}
$$
\n
$$
\beta_{\frac{1}{2}} = -\frac{16}{1575}(-x_{n} + x)h^{3} + \frac{92}{1323}(-x_{n} + x)^{2}h^{2} - \frac{1766}{19845}(-x_{n} + x)^{3}h + \frac{32}{525} - \frac{(-x_{n} + x)^{5}}{h} - \frac{8}{189} - \frac{(-x_{n} + x)^{6}}{h^{2}}
$$

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$$
+\frac{4}{315} \frac{(-x_n + x)^7}{h^3} - \frac{4}{2205} \frac{(-x_n + x)^8}{h^4} + \frac{2}{19845} \frac{(-x_n + x)^9}{h^5}
$$
\n
$$
\beta_1 = -\frac{283}{1680} (-x_n + x) h^3 + \frac{8231}{30240} (-x_n + x)^2 h^2 - \frac{4279}{45360} (-x_n + x)^3 h - \frac{1}{30} \frac{(-x_n + x)^5}{h} + \frac{37}{1080} \frac{(-x_n + x)^6}{h^2}
$$
\n
$$
-\frac{61}{5040} \frac{(-x_n + x)^7}{h^3} + \frac{19}{10080} \frac{(-x_n + x)^8}{h^4} - \frac{1}{9072} \frac{(-x_n + x)^9}{h^5}
$$
\n
$$
\beta_2 = -\frac{683}{10080} (-x_n + x) h^3 + \frac{6281}{60480} (-x_n + x)^2 h^2 - \frac{347}{9072} (-x_n + x)^3 h + \frac{1}{120} \frac{(-x_n + x)^5}{h} - \frac{43}{4320} \frac{(-x_n + x)^6}{h^2}
$$
\n
$$
+\frac{23}{5040} \frac{(-x_n + x)^7}{h^3} - \frac{17}{20160} \frac{(-x_n + x)^8}{h^4} + \frac{1}{18144} \frac{(-x_n + x)^9}{h^5}
$$
\n
$$
\beta_3 = \frac{13}{3600} (-x_n + x) h^3 - \frac{59}{10080} (-x_n + x)^2 h^2 + \frac{127}{45360} (-x_n + x)^3 h - \frac{1}{450} \frac{(-x_n + x)^5}{h} + \frac{1}{360} \frac{(-x_n + x)^6}{h^2}
$$
\n
$$
-\frac{1}{720} \frac{(-x_n + x)^7}{h^3} + \frac{1}{3360} \frac{(-x_n + x)^8}{h^4} - \frac{1}{45360} \frac{(-x_n + x)^9}{h^5}
$$
\n
$$
\beta_4 = -\frac{1}{2240} (-x_n
$$

The first, second and third derivatives of (6) gives

$$
y'(x) = \frac{1}{h} \left[\sum_{i=0}^{3} \alpha'_{i}(x) y_{n+i} + h^{4} \left[\sum_{j=0}^{4} \beta'_{j} f_{n+j} + \beta'_{k} f_{n+k} \right] k = \frac{1}{2} \right]
$$
(8)

$$
y''(x) = \frac{1}{h^2} \left(\sum_{i=0}^{3} \alpha''_{i}(x) y_{n+i} + h^4 \left(\sum_{j=0}^{4} \beta''_{j} f_{n+j} + \beta''_{k} f_{n+k} \right) k = \frac{1}{2} \right)
$$
(9)

$$
y'''(x) = \frac{1}{h^3} \left(\sum_{i=0}^{3} \alpha^{iv} \frac{1}{i} (x) y_{n+i} + h^4 \left(\sum_{j=0}^{4} \beta^{iv} \frac{1}{j} f_{n+j} + \beta^{iv} \frac{1}{k} f_{n+k} \right) k = \frac{1}{2} \right)
$$
(10)

We use equation (7) at $x = x_{n+1}$, $x = x_{n+4}$ $x = x_{n + \frac{1}{2}}$, $x = x_{n+4}$ to get

$$
y_{n+\frac{1}{2}} = \frac{5}{16}y_n + \frac{15}{16}y_{n+1} - \frac{5}{16}y_{n+2} + \frac{1}{16}y_{n+3}
$$

$$
-\frac{1}{184320}h^4 \left(190f_n - 464f_{n+\frac{1}{2}} + 5265f_{n+1} + 2315f_{n+2} - 121f_{n+3} + 15f_{n+4}\right)
$$
 (11)

$$
y_{n+4} = -y_n + 4y_{n+1} - 6y_{n+2} + 4y_{n+3} - \frac{1}{720}h^4\left(f_n - 124f_{n+1} - 474f_{n+2} - 124f_{n+3} + f_{n+4}\right)
$$
 (12)

Evaluating (8), (9) and (10) at all points we obtain equations (13), (14) and (15) as shown in Tables 1, 2 and 3 respectively.

	y_n	y_{n+1}	y_{n+2}	$n+3$	f_n	$\frac{J}{n+1/2}$	$n+1$	$n+2$	$\frac{J}{n+3}$	$\frac{J}{n+4}$
t_n	$\frac{11}{6}$	3	$-\frac{3}{2}$	$\frac{1}{3}$	137 20160	16 1575	283 1680	683 10080	13 3600	2240
\mathfrak{t} $n + -$	23 $\overline{24}$	7 $\overline{8}$	$\bar{\overline{8}}$	$\overline{24}$	10169 15482880	3041 604800	569 20480	66527 7741440	8707 19353600	283 5160960
t_{n+1}	3			$\overline{6}$	167 60480	44 3675	185 3024	331 10080	127 75600	89 423360
t_{n+2}	6	-1	$\overline{2}$	$\overline{3}$	157 60480	424 33075	47 1008	1447 30240	83 75600	28224
t_{n+3}	3	3 $\bar{\bar{2}}$	-3	11 $\overline{6}$	43 3600	44 3675	377 5040	583 3360	43 3600	59 141120
t_{n+4}	$\overline{6}$		19	$\frac{13}{3}$	17 60480	16 1575	703 2160	12737 10080	37613 75600	401 60480

Table 1. Coefficients of α'_i *s* and β'_j *s* for equation (8) which was evaluated at all points gives

(13)

Table 2. Coefficients of a''_i 's and β''_j 's for equation (9) which was evaluated at all points gives

\mathfrak{t}	y_n									
		y_{n+1}	y_{n+2} y_{n+3}		f_n	$\frac{f}{n+1/2}$	$\frac{f_{n+1}}{x}$	f_{n+2}	f_{n+3}	f_{n+4}
t_n	2	-5	4	-1	103 2880	184 1323	8231 15120	6281 30240	59 $\overline{5040}$	613 423360
$\frac{t}{n+\frac{1}{2}}$		$-\frac{7}{2}$	$rac{5}{2}$		919	701	7879	2699	253	1097
				$-\frac{1}{2}$	120960	17640	34560	26880	48384	1693440
t_{n+1}		-2		$\mathbf{0}$	47	44	359	23	11	11
					60480	6615	$\overline{5040}$	4320	15120	141120
t_{n+2} 0			-2		11	θ	53	773	53	11
					60480		15120	10080	15120	60480
t_{n+3} -1		4	-5	\mathfrak{D}	61	44	2483	19967	31	1577
					20160	6615	15120	30240	$\overline{336}$	423360
t_{n+4} -2		7	-8	3	1891	184	371	41497	16199	617
					60480	1323	$\overline{720}$	30240	15120	9408

(14)

Table 3. Coefficients of α'''' *i s* and β'''' *j s* for equation (10) which was evaluated at all points gives

	y_n	y_{n+1}	y_{n+2}	y_{n+3}	f_n	$n+1/2$	$\frac{J}{n+1}$	$n+2$	$\frac{J}{n+3}$	$\frac{J}{n+4}$
t_n	-1	3	-3		2801 15120	3532 $\overline{6615}$	$\frac{4279}{7560}$	$-\frac{347}{1512}$	127 7560	223 105840
$\frac{t}{n+\frac{1}{2}}$	-1	3	-3		3931 483840	2809 26460	8371 12096	$-\frac{48947}{241920}$	149 15120	$-\frac{4049}{3386880}$
t_{n+1}	-1	3	-3		73 3024	1004 $\sqrt{6615}$	$-\frac{1583}{3780}$	$\frac{209}{945}$	53 3780	$\frac{181}{105840}$
$\frac{t_{n+2}}{t_{n+2}}$	-1	3	-3		391 15120	844 6615	2777 7560	1961 7560	$-\frac{209}{7560}$	281 105840
t_{n+3}	-1	3	-3		533 15120	1004 $\overline{6615}$	$-\frac{31}{756}$	988 945	1481 3780	$\frac{1357}{105840}$
t_{n+4}	-1	3	-3		1903 15120	3532 $\overline{6615}$	6473 7560	2297 7560	10879 7560	6541 21168

(15)

3 Analysis of the Method

3.1 Order of the block

According to fatunla (1991) and lambert (1973) the truncation error associated with (2) is defined by

$$
L[y(x); h] = \sum_{i=0}^{3} \left(\alpha_{i}(t)y - \alpha_{i}(t)y + \beta_{i}(t)y + \beta_{
$$

Assumed that $y(x)$ can be differentiated. Expanding (16) in Taylor's series and comparing the coefficient of *h* gives the expression

$$
L\{y(x): h\} = C_0 y(x) + C_1 y'(x) + \dots + C_p h^p y^p(x) + C_{p+1} h^{p+1} y^{p+1}(x) + C_{p+2} h^{p+2} y^{p+2}(x) + C_{p+3} h^{p+3} y^{p+3}(x) + C_{p+4} h^{p+2} y^{p+3}(x) + C_{p+5} h^{p+3} y^{p+4}(x) + C_{p+6} h^{p+2} y^{p+2}(x) + C_{p+7} h^{p+3} y^{p+3}(x) + C_{p+8} h^{p+4} y^{p+4}(x) + C_{p+9} h^{p+5} y^{p+3}(x) + C_{p+9} h^{p+6} y^{p+2}(x) + C_{p+9} h^{p+3} y^{p+4}(x) + C_{p+9} h^{p+2} y^{p+4}(x) + C_{p+9} h^{p+3} y^{p+3}(x) + C_{p+9} h^{p+3} y^{p+4}(x) + C_{p+9} h^{p+4} y^{p+4}(x) + C_{p+9} h^{p+5} y^{p+4}(x) + C_{p+9} h^{p+6}(x) + C_{p+9} h^{p
$$

Where the constant coefficients are given below

$$
C_0 = \sum_{j=0}^{k} \alpha_j, \quad C_1 = \sum_{j=1}^{k} j \alpha_j
$$

\n
$$
C_q = \frac{1}{q!} \sum_{j=0}^{k} j^q \alpha_j - q(q-1)(q-2)(q-3) \sum_{j=0}^{q-4} j^{q-4} \beta_j + 1^{q-4} \beta_1 + 2^{q-4} \beta_2 + 3^{q-4} \beta_3 + 4^{q-4} \beta_4 + \left(\frac{1}{2}\right)^{q-4} \beta_1
$$

Definition 1: The linear operator and the associated continuous linear multistep method (5) are said to be of order *p* if $c_0 = c_1 = c_2 = ... = c_p = 0$ $c_{p+1} = 0$, $c_{p+2} = c_{p+3} = 0$. and $c_{p+4} \neq 0$, c_{p+4} is called the error constant and the local truncation error is given by

$$
t_{n+k} = c_{p+4} h^{(p+4)} y^{(p+4)}(x_n) + o(h^{p+5})
$$
\n(17)

For our method

Comparing the coefficient of *h* gives $C_0 = C_1 = C_2 = C_3 = \ldots = C_6 = 0$ and

$$
C_7 = \left[-\frac{311}{774144}, -\frac{5}{24192}, -\frac{11}{7560}, \frac{1}{896}, -\frac{8}{945} \right]^T
$$

Hence our method is of order three (3).

3.2 Consistency

Four-Step One Hybrid Block fourth derivative hybrid method is said to be consistent according to Areo and Omojola (2015) if all the following six conditions are satisfied

The order of the method must be greater than or equal to one i.e $(p \ge 1)$ $\left(p\geq 1\right)$ $p\geq1$

i.
$$
\sum_{j=0}^{k} \alpha_j = 0
$$
 and α_j 's are the coefficients of the first characteristics polynomial $\rho(r)$

ii.
$$
\rho(r) = \rho(r) = 0
$$
 for $r = 1$

iii.
$$
\rho''(r)=2!\sigma(r)
$$
 for $r=1$

iv.
$$
\rho'''(r) = 3!\sigma(r)
$$
 for $r=1$

v. $\rho^{iv}(r) = 4! \sigma(r)$ for $r = 1$

3.3 Zero stability of our method

Four-Step One Hybrid Block fourth derivative hybrid method is said to be zero-stable if as $h\rightarrow 0$, the root

$$
z_i, i = 1(1)k
$$
 of the first characteristic polynomial $\rho(z) = 0$ that is $\rho(z) = \det \left[\sum_{j=0}^k A^{(i)} z^{k-j} \right] = 0$ Satisfies $|z_i| \le 1$

and for those roots with $|z_i|=1$, multiplicity must not exceed two.

Hence, our method is zero-stable.

3.4 Numerical example

Problem I We consider a special fourth order differential equation (Source: Adoghe & Omole 2019)

$$
y^{iv} = -\sin x + \cos x
$$
, $y[0] = 0$, $y'[0] = -1$, $y''[0] = -1$, $y''[0] = 7$

Exact Solution: $y(x) = -\sin x + \cos x + x^3 - 1$, $h = \frac{1}{320}$

Table 4. Comparison of the proposed method with Adoghe and Omole 2019

Problem II We consider the fourth order ODE (Source: Akinfenwa et al. 2016)

 $=4y^{\prime\prime}, \; y[0]=1, y'[0]=3, y''[0]=0, y'''[0]=16$ $\left(0\right)$ $=0, y'''$ $\left(0\right)$ $=3, y''$ $\left(0\right)$ $=1, y'$ $y^{iv}=4y''$, $y(0)=1$, $y'(0)=3$, $y''(0)=0$, y'

Exact Solution: 320 $y(x)=1-x+\exp(2x)-\exp(-2x), h=\frac{1}{22}$

x-values	Exact solution	Computed solution	Error in our method	Error in [16]
0.003125	1.00937508138036727920	1.00937508138036727920	$0.00e+0.0$	$1.00e-18$
0.00625	1 01875065104675294860	1 01875065104675294860	$0.00e+0.0$	$2.00e-18$
0.009375	1.02812719730424913310	1.02812719730424913310	$0.00e + 00$	$5.20e-17$
0.00125	1 03750520849609617210	1.03750520849609617200	$1.00e-19$	$2.39e-16$
0.015625	1.04688517302275858900	1.04688517302275858910	$1.00e-19$	5.52e-16
0.01875	1 05626757936100329750	1 05626757936100329750	$0.00e + 0.0$	9.57e-16
0.021875	1.06565291608298078600	1.06565291608298078600	$0.00e + 00$	$1.20e-15$
0.025	1.07504167187531003060	1 07504167187531003060	$0.00e + 00$	$1.21e-15$
0.028125	1.08443433555816787740	1.08443433555816787740	$0.00e+0.0$	$6.27e-16$
0.03125	1.09383139610438364350	1.09383139610438364340	$1.00e-19$	5.54e-16

Table 5. Comparison of the proposed method with Akinfenwa et al 2016

Problem III Consider the initial value problem (source: Adeyeye & Omar 2018)

$$
y^{iv} = -y'', \quad y[0] = 0, \ y'[0] = -\frac{1.1}{72 - 50\pi}, \ y''[0] = \frac{1}{144 - 100\pi}, \ y'''[0] = \frac{1.2}{144 - 100\pi}
$$

Exact Solution: $y(x) = \frac{1-x-\cos x-1.2 \sin x}{144-100\pi}$ with $h = \frac{1}{10}$ $y(x) = \frac{1 - x - \cos x - 1.2 \sin x}{144 - 100\pi}$ with $h =$

4 Conclusions

It is evident from the above tables that our proposed method has significant improvement over the existing methods. The four-step one hybrid point block method is proposed for direct solution of general fourth order ordinary differential equations where by it is self-starting when implemented. The developed method converges and is of Order three.

Competing Interests

Authors have declared that no competing interests exist.

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