Parameter uniform numerical method for singularly perturbed turning point problems exhibiting boundary layers

S. Natesan\(^a,1\), J. Jayakumar\(^b\), J. Vigo-Aguiar\(^c,∗\)

\(^a\)Centro de Modelamiento Matemático, UMR 2071 CNRS, Universidad de Chile, Casilla 17013 - Correo 3, Santiago, Chile
\(^b\)Department of Mathematics, Pondicherry Engineering College, Pondicherry 605 014, India
\(^c\)Department of Applied Mathematics, University of Salamanca, Salamanca E37008, Spain

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Abstract

This article presents a numerical method to solve singularly perturbed turning point problems exhibiting two exponential boundary layers. Classical finite-difference schemes do not yield parameter uniform convergent results on a uniform mesh, in general (Robust Computational Techniques for Boundary Layers, Chapman & Hall, London, CRC Press, Boca Raton, FL, 2000). In order to overcome this difficulty, we propose an appropriate piecewise uniform (Shishkin) mesh and apply the classical finite-difference schemes on this mesh. Error estimates are derived by decomposing the solution into smooth and singular components. The present method is layer resolving as well as parameter uniform convergent. Numerical examples are presented to show the applicability and efficiency of the method.

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1. Introduction

Singular perturbation problems (SPPs) model convection–diffusion process in applied mathematics that arise in diverse areas, including linearized Navier–Stokes equation at high Reynolds number,
heat transport problems with large Peclet numbers, magneto-hydrodynamic duct problems at Hartman numbers and the drift–diffusion equation of semiconductor device modeling. Boundary and interior layers are usually present in the solutions of SPPs. These layers are thin regions in the domain where the gradient of the solution steepens as the singular perturbation parameter $\varepsilon$ approaches zero.

In general, classical numerical methods may give rise to difficulties for small values of the singular perturbation parameter $\varepsilon$. More precisely, finite-difference schemes based on centered or upwind differences on uniform meshes yield error bounds, in the maximum norm, which depend on an inverse power of $\varepsilon$. To resolve these problems, either additional information about the solution may be used to produce accurate efficient methods, which may involve a priori modification of the mesh or operator, or an attempt may be made to produce a posteriori adaptive methods. For more details about the numerical methods, the readers may refer to the books of Miller et al. [8], Roos et al. [14] and Farrell et al. [5].

In this paper, we treat the following singularly perturbed two-point boundary value problem with a turning point at $x = 0$:

$$Lu(x) \equiv \varepsilon u''(x) + a(x)u'(x) - b(x)u(x) = f(x), \quad x \in D = (-1, 1),$$

$$u(-1) = A, \quad u(1) = B,$$

where $\varepsilon > 0$ is a small parameter, $a$, $b$ and $f$ are sufficiently smooth functions such that

$$a(0) = 0, \quad a'(0) \leq 0,$$

$$|a(x)| \geq a_0 > 0 \quad \text{for } 0 < |x| \leq 1,$$

$$b(x) \geq b_0 > 0, \quad \forall x \in \bar{D} = [-1, 1],$$

$$|a'(x)| \geq \frac{|a'(0)|}{2}, \quad \forall x \in \bar{D}.$$

With the above assumptions, the turning point problem (TPP) (1.1)–(1.2) possesses a unique solution exhibiting two boundary layers of exponential type at both end points $x = -1, 1$ [2].

In [6], Jayakumar and Ramanujam proposed a numerical method for a singularly perturbed DE without turning points. They have used the classical and exponentially fitted difference (EFD) schemes (see, for example, [3]) to obtain the numerical solution, respectively, in the outer and inner regions. Recently, Natesan et al. [12] presented a numerical technique to solve SPP without turning points. Vigo-Aguiar and Natesan [15] introduced a domain decomposition method for a class of singular perturbation problems and implemented it in a parallel machine.

In general, the numerical treatment of TPP is more difficult than the SPPs without turning points, because the coefficient of the convection term vanishes inside the domain of interest. Natesan and Ramanujam suggested a computational method for the TPP (1.1)–(1.2) using classical and EFD schemes in [10]. All these methods need the knowledge of an asymptotic approximation of the exact solution to determine the so-called transition boundary condition. Another technique known as initial-value technique was suggested in [11] for the singularly perturbed TPP (1.1)–(1.2) in which the numerical solution is obtained by solving suitable initial and terminal value problems. In [9], the authors analyzed the piecewise uniform meshes for the TPP (1.1)–(1.2).

Miller et al. [8] used the classical schemes on piecewise uniform meshes (known as Shishkin meshes) to solve singularly perturbed BVPs of convection–diffusion and reaction–diffusion problems
subject to Dirichlet boundary conditions without turning points. The principal aim of this paper is to provide layer resolving parameter uniform convergent numerical method for the TPP (1.1)–(1.2). For this, we suggest an appropriate piecewise-uniform mesh and apply the classical finite-difference schemes on this mesh. Then $\varepsilon$-uniform error estimates are derived and some numerical examples are included to support the theoretical estimates.

Before concluding the introduction section, we present some of the earlier works for singularly perturbed TPPs. Abrahamsson [1] derived a priori estimates for the solutions of SPPs with a turning point. The qualitative aspects of these problems, like existence, uniqueness and asymptotic behavior of the solution was studied by O’Malley [13] and Wasow [16]. A set of general sufficient conditions for a uniformly convergent scheme is obtained by Farrell [4]. Berger et al. [2] modified the El-Mistikway-Werle scheme for TPPs.

The rest of the paper is organized as follows. Section 2 presents some analytical results giving bounds for the derivatives of the solution of the TPP (1.1)–(1.2). Uniform convergence on Shishkin meshes is proved in Section 3. Section 4 provides numerical examples and the paper concludes with a discussion.

For any given function $g(x) \in C^k(\bar{D})$ ($k$ a nonnegative integer), let us denote

$$\|g\|_k = \sum_{i=0}^{k} \max_{x \in \bar{D}} |g^{(i)}(x)|.$$  

2. The continuous problem

Bounds for the solution of the TPP (1.1)–(1.2) and its derivatives are derived in this section. Further, we analyze the asymptotic behavior of the solution and obtain bounds for the smooth and singular components of the analytic solution separately. Hereinafter, we shall denote the subdomains of $\bar{D}$, as $D_1 = [-1,-\delta]$, $D_2 = [-\delta,\delta]$ and $D_3 = [\delta,1]$, where $0 < \delta < \frac{1}{2}$.

In the following, we first prove that the operator $L$ as defined in (1.1) satisfies a minimum principle. Then we state a stability estimate for the solution of the TPP (1.1)–(1.2).

**Lemma 2.1** (Minimum principle) (Berger et al. [2]). Let $y$ be a smooth function satisfying $y(-1) \geq 0$, $y(1) \geq 0$ and $Ly(x) \leq 0$, $\forall x \in D$. Then $y(x) \geq 0$, $\forall x \in \bar{D}$.

**Proof.** The proof is by contradiction. Assume that there exist a point $p \in \bar{D}$ such that $y(p) < 0$. It follows from the given boundary values that $p \not\in \{-1,1\}$. Define the function $w(x) = y(x) \exp(a_0(1+x)/2\varepsilon)$ and note that $w(p) < 0$.

Choose a point $q \in D$ and that $w(q) = \min_{D} w(x) < 0$. Therefore, from the definition of $q, w'(q) = 0$ and $w''(q) \geq 0$. But then

$$Ly(q) = \exp(-a_0(1+q)/2\varepsilon) \left[ \varepsilon w''(q) + (a(q) - a_0)w'(q) - \frac{a_0}{2\varepsilon} \left( a(q) + b(q) - \frac{a_0}{2} \right) w(q) \right] > 0,$$

which is a contradiction. Thus we obtain $y(x) \geq 0$, $\forall x \in \bar{D}$. □

An immediate consequence of the minimum principle is the following uniform stability estimate.
Lemma 2.2 (Berger et al. [2]). Consider the TPP (1.1)–(1.2). If \( u(x) \) is the solution of this TPP, then for some positive constant \( C \), we have
\[
\|u(x)\| \leq C \left[ \max\{|A|, |B|\} + \frac{1}{b_0} \|f\| \right], \quad \forall x \in \mathcal{D}.
\]

Proof. Let us define the comparison functions
\[
\Psi^\pm(x) = \left[ \max\{|A|, |B|\} + \frac{1}{b_0} \|f\| \right] \pm u(x).
\]
One can obtain the required estimate by applying the minimum principle (Lemma 2.1) to the comparison function \( \Psi^\pm(x) \). \( \Box \)

The following theorem gives estimates for \( u \) and its derivatives in the interval \( D_1 \) and \( D_3 \) which exclude the turning point \( x = 0 \).

Theorem 2.3 (Berger et al. [2]). If \( u(x) \) is the solution of (1.1)–(1.2) and \( a, b \) and \( f \in \mathcal{C}^j(\mathcal{D}) \), \( j > 0 \), then there exist positive constants \( \eta \) and \( C \) depending only on \( S_1(j) \) such that
\[
|u^{(k)}(x)| \leq \begin{cases} 
C[1 + \varepsilon^{-k}\exp(-2\eta(1 + x)/\varepsilon)], & k = l(1)j + 1, \quad x \in D_1, \\
C[1 + \varepsilon^{-k}\exp(-2\eta(1 - x)/\varepsilon)], & k = l(1)j + 1, \quad x \in D_3,
\end{cases}
\]
where \( S_1(j) = \{\|a\|_j, \|b\|_j, \|f\|_j, a_0, (1 - \delta), u(-1), u(1), u(-\delta), u(\delta), j\}, \ a(x) > 0, \) for \( x \in D_1 \) and \( a(x) < 0, \) for \( x \in D_3 \).

Let us denote \( \beta = b(0)/a'(0) \), and \( \beta_1, \beta_s \) be fixed positive constants such that \( \beta_1 < 1 < \beta_s \) and \( \beta_1 \leq |\beta| \leq \beta_s \). Define \( S_2(j) = \{\|a\|_j, \|b\|_j, \|f\|_j, \beta_s, b_0, |A|, |B|, j\} \). Now, we state a theorem from [2] which bounds the solution of (1.1)–(1.2) and its derivatives in the interval \( D_2 \) which contains the turning point \( x = 0 \).

Theorem 2.4 (Berger et al. [2]). Assume that \( \beta < 0 \). If \( u(x) \) is the solution of (1.1)–(1.2) and \( a, b \) and \( f \in \mathcal{C}^j(\mathcal{D}) \), \( j > 0 \), then there exists a positive constant \( C \) depending only on \( S_2(j) \) such that
\[
|u^{(k)}(x)| \leq C, \quad \forall x \in D_2, \quad k = 0(1)j.
\]

Remark 2.5. The choice \( \delta = 1/2 \) can be found in [2].

2.1. Bounds for the smooth and singular components

Hereinafter, we denote the generic positive constant independent of the mesh size, mesh points and the perturbation parameter \( \varepsilon \) by \( C \).

We decompose the solution \( u \) of (1.1)–(1.2) into smooth and singular components as
\[
u = v_0 + \varepsilon y_1 + w_0. \tag{2.1}
\]
Here, $v_0$ satisfies the following reduced problem:

$$a(x)v_0'(x) - b(x)v_0(x) = f(x), \quad x \in D. \tag{2.2}$$

Now, applying the differential operator $L$ and the boundary conditions as given in (1.1)–(1.2) to the asymptotic approximation (2.1), we obtain

$$Lu(x) \equiv Lv_0(x) + \varepsilon Ly_1(x) + Lw_0(x) = f(x), \quad x \in D; \tag{2.3}$$

$$u(-1) = v_0(-1) + \varepsilon y_1(-1) + w_0(-1) = A, \quad \tag{2.4}$$

$$u(1) = v_0(1) + \varepsilon y_1(1) + w_0(1) = B, \quad \tag{2.5}$$

where $y_1$ and $w_0$ satisfy the following problems, respectively:

$$Ly_1(x) = -v_0''(x), \quad x \in D; \tag{2.6}$$

$$y_1(-1) = 0, \quad y_1(1) = 0; \tag{2.7}$$

$$Lw_0(x) = 0, \quad x \in D; \tag{2.8}$$

$$w_0(-1) = A - v_0(-1), \quad w_0(1) = B - v_0(1). \tag{2.9}$$

Now, we will bound the smooth and singular components and their respective derivatives separately. In this section, the variable $k$ appears in the derivatives will take values in $0 \leq k \leq 3$, but one can obtain a similar results for any finite value of $k$. Eq. (2.2) is independent of $\varepsilon$, and having smooth coefficients $a$, $b$ and $f$. From these assumptions, one can have $|v_0^{(k)}(x)| \leq C, \quad \forall x \in D_1 \cup D_3$.

Further, the BVP (2.6)–(2.7) which defines $y_1$ is similar to the BVP (1.1)–(1.2), then from Theorem 2.3, we have the following bound:

$$|y_1^{(k)}(x)| \leq \begin{cases} C[1 + \varepsilon^{-k}e_1(x,a_0)], & \forall x \in D_1, \\ C[1 + \varepsilon^{-k}e_2(x,a_0)], & \forall x \in D_3, \end{cases}$$

where $e_1(x,a_0) = \exp(-a_0(1+x)/\varepsilon)$ and $e_2(x,a_0) = \exp(-a_0(1-x)/\varepsilon)$.

Following the approach as found in [8], the bounds for the singular component $w_0$ and its derivatives are obtained in $D_1$. In a similar fashion, one can prove an analogous result in $D_3$. Let us define the two functions

$$\Psi^\pm(x) = |w_0(-1)e_1(x,a_0) \pm w_0(x)|.$$

It can be easily verified that $\Psi^\pm(-1) \geq 0$, $\Psi^\pm(-\delta) \geq 0$, and $L\Psi^\pm(x) \leq 0$. Then from the minimum principle (Lemma 2.1), we have $\Psi^\pm(x) \geq 0$, and hence

$$|w_0(x)| \leq C e_1(x,a_0), \quad \forall x \in D_1.$$

Also $w_0(x)$ can be written as $w_0(x) = w_0(-\delta)\phi(x) + w_0(-1)(1 - \phi(x))$, where

$$\phi(x) = \frac{\int_{-1}^{x} \exp(-A(t)/\varepsilon) dt}{\int_{-1}^{0} \exp(-A(t)/\varepsilon) dt} \quad \text{and} \quad A(x) = \int_{-1}^{x} a(s) ds.$$
Now \( w'_0(x) = [w_0(-\delta) - w_0(-1)]\phi'(x) \), and so
\[
|w'_0(x)| \leq C|\phi'(x)| \leq Ce^{-1}e_1(x, a_0), \quad \forall x \in D_1.
\]
The second and third derivatives of \( w_0 \) can be estimated immediately by using earlier results in Eq. (2.8). Thus, we have
\[
|w_0^{(k)}(x)| \leq Ce^{-k}e_1(x, a_0), \quad \forall x \in D_1.
\]
Since, \( u^{(k)} = v^{(k)}_0 + \varepsilon y^{(k)}_1 + w^{(k)}_0 \), the earlier estimates yield,
\[
|v^{(k)}_0 + \varepsilon y^{(k)}_1| \leq C[1 + \varepsilon^{(1-k)}e_1(x, a_0)], \quad \forall x \in D_1,
\]
\[
|w_0^{(k)}| \leq Ce^{-k}e_1(x, a_0), \quad \forall x \in D_1.
\]
In particular, this shows that the smooth component \( v_0 + \varepsilon y_1 \) and its first derivative are bounded for all values of \( \varepsilon \). However, \( y_1 \) can now be decomposed in the same manner as was \( u \), leading immediately to \( y_1 = v_1 + \varepsilon y_2 + w_1 \), where one has
\[
|v_1^{(k)}(x)| \leq C, \quad |v_2^{(k)}(x)| \leq C[1 + \varepsilon^{-k}e_1(x, a_0)], \quad \forall x \in D_1,
\]
\[
|w_1^{(k)}(x)| \leq Ce^{-k}e_1(x, a_0), \quad \forall x \in D_1.
\]
Combining these two decompositions, we get \( u = v + w \), where \( v = v_0 + \varepsilon v_1 + \varepsilon^2 v_2 \) and \( w = w_0 + \varepsilon w_1 \). Since, \( u^{(k)} = v^{(k)} + w^{(k)} \), and the above estimates yield
\[
|v^{(k)}(x)| \leq C[1 + \varepsilon^{(2-k)}e_1(x, a_0)], \quad \forall x \in D_1,
\]
\[
|w^{(k)}(x)| \leq Ce^{-k}e_1(x, a_0), \quad \forall x \in D_1.
\]
The following theorem provides bounds for the smooth and singular components as given above.

**Theorem 2.6.** One can decompose the solution \( u \) of the TPP (1.1)–(1.2) as
\[
 u = v + w,
\]
where, for \( 0 \leq k \leq 3 \), the smooth component \( v \) satisfies
\[
|v^{(k)}(x)| \leq C[1 + \varepsilon^{(2-k)}e(x, a)], \quad \forall x \in \bar{D}
\]
and the singular component \( w \) satisfies
\[
|w^{(k)}(x)| \leq Ce^{-k}e(x, a), \quad \forall x \in \bar{D},
\]
where \( e(x, a) = e_1(x, a) + e_2(x, a) \).

**Proof.** Theorem 2.4 guarantees that the solution of the TPP (1.1)–(1.2) and its derivatives are smooth in the interval \( D_2 \). Hence, the proof is an immediate consequence of the above estimates on \( v^{(k)}(x) \) and \( w^{(k)}(x) \). \( \square \)

In Farrell et al. [5], it has been proved that the classical finite-difference schemes on uniform meshes are not globally parameter uniform convergence for singularly perturbed two-point boundary
value problems. This motivates us to devise the piecewise-uniform mesh for the TPP (1.1)–(1.2). The details are given in the following section.

3. Difference scheme on a piecewise uniform mesh

In this section, we show that one can obtain ε-uniform convergence for the classical scheme, if it is applied on piecewise uniform meshes, known as Shishkin meshes. Consider the classical upwind scheme on a piecewise uniform mesh $D^N_ε$, $N \geq 4$ which is constructed by dividing the domain $\bar{D}$ into three subintervals $D_L = [-1, -1 + \tau]$, $D_C = [-1 + \tau, 1 - \tau]$ and $D_R = [1 - \tau, 1]$ such that $\bar{D} = D_L \cup D_C \cup D_R$.

The transition parameter $\tau$ is chosen to be

\[
\tau = \min \left\{ \frac{1}{4}, K_\varepsilon \ln N \right\}, \quad K_\varepsilon \geq \frac{1}{\min\{a_0, b_0\}} \quad \text{in } D.
\]

Then $D^N_ε$ is obtained by putting a uniform mesh with $N=4$ mesh elements in both $D_L$ and $D_R$, and a uniform mesh with $N=2$ elements in $D_C$. Let us denote $D^N_ε = \{x_i\}^{N-1}_{i=1}$. The resulting fitted finite-difference scheme for the TPP (1.1)–(1.2) is given below:

\[
L^N U(x_i) \equiv \varepsilon \delta^2 U(x_i) + a(x_i) D^* U(x_i) - b(x_i) U(x_i) = f(x_i), \quad x_i \in D^N_ε,
\]

\[
U(0) = A, \quad U(1) = B,
\]

where

\[
D^+ Z_i = \frac{Z_{i+1} - Z_i}{x_{i+1} - x_i}, \quad D^- Z_i = \frac{Z_i - Z_{i-1}}{x_i - x_{i-1}}, \quad \delta^2 Z_i = \frac{2(D^+ Z_i - D^- Z_i)}{x_{i+1} - x_{i-1}},
\]

\[
D^* Z_i = \begin{cases} 
D^+ Z_i & \text{if } a(x_i) > 0, \\
D^- Z_i & \text{if } a(x_i) < 0.
\end{cases}
\]

In this section, we follow the approach of [8] for the error analysis of the above numerical scheme. First, we shall prove the following discrete minimum principle and then a uniform stability result, similar to the continuous one as given in Lemmas 2.1 and 2.2.

**Lemma 3.1.** Assume that the mesh function $Y_i$ satisfies $Y_0 \geq 0$, $Y_N \geq 0$. Then $L^N Y_i \leq 0$, for $1 \leq i \leq N - 1$ implies that $Y_i \geq 0$, $\forall 0 \leq i \leq N$.

**Proof.** Let us choose $k$ in such a way that $Y_k = \min_i Y_i$. If $Y_k \geq 0$, then there is nothing to prove. Suppose that $Y_k < 0$, then the proof is completed by showing that this leads to a contradiction. From the boundary values, it is clear that $k \notin \{0, N\}$, $Y_{k+1} - Y_k \geq 0$ and $Y_k - Y_{k-1} \leq 0$. Hence,

\[
L^N Y_k = \begin{cases} 
\frac{2\varepsilon}{x_k - x_{k-1}} \left( \frac{Y_{k+1} - Y_k}{x_{k+1} - x_k} - \frac{Y_k - Y_{k-1}}{x_k - x_{k-1}} \right) + a_k \left( \frac{Y_{k+1} - Y_k}{x_{k+1} - x_k} \right) - b_k Y_k \geq 0 \quad \text{if } a_k > 0, \\
\frac{2\varepsilon}{x_k - x_{k-1}} \left( \frac{Y_{k+1} - Y_k}{x_{k+1} - x_k} - \frac{Y_k - Y_{k-1}}{x_k - x_{k-1}} \right) + a_k \left( \frac{Y_k - Y_{k-1}}{x_k - x_{k-1}} \right) - b_k Y_k \geq 0 \quad \text{if } a_k < 0
\end{cases}
\]
with a strict inequality if $Y_k - Y_{k-1} < 0$ and $Y_{k+1} - Y_k > 0$. But this contradicts the assumption that $L^NY_i \leq 0$ for $1 \leq i \leq N - 1$. Hence, $Y_{k+1} = Y_k = Y_{k-1}$. Repeating the same argument by replacing $k - 1$ by $k - 2$, and so on, we have $Y_0 = Y_1 = Y_2 = \cdots = Y_k = Y_{k+1} < 0$, which is the required contradiction. Hence, it follows that $Y_k \geq 0$, and we have $Y_i \geq 0$, $\forall 0 \leq i \leq N$.

**Lemma 3.2.** If $Z_i$ is any mesh function such that $Z_0 = Z_N = 0$. Then

$$|Z_i| \leq \frac{1}{a^*} \max_{1 \leq j \leq N-1} |L^NZ_j|, \quad \forall 0 \leq i \leq N,$$

where

$$a^* = \begin{cases} -a_0 & \text{if } 0 \leq i \leq N/2, \\ a_0 & \text{if } (N/2) + 1 \leq i \leq N. \end{cases}$$

**Proof.** Let us define

$$M^\pm = \frac{1}{a^*} \max_{1 \leq j \leq N-1} |L^NZ_j|.$$

Introduce the two mesh functions $Y_i^\pm$ defined by $Y_i^\pm = M^\pm x_i \pm Z_i$. Clearly $Y_0^\pm \geq 0$, $Y_N^\pm \geq 0$ and $L^NY_i^\pm = M^\pm (a_i - b_i x_i) \pm L^NZ_i \leq 0$,

since $a_i \geq a_0 > 0$, $\forall x_i < 0$, $1 \leq i \leq N/2$, and $a_i \leq -a_0 < 0$, $\forall x_i > 0$, $(N/2) + 1 \leq i \leq N - 1$. The discrete minimum principle (Lemma 3.1) then implies that $Y_i \geq 0$, for $0 \leq i \leq N$.

With the above continuous and discrete results, we are in a position to provide the ε-uniform convergence result in the following.

**Theorem 3.3.** Let $u$ and $U$ be, respectively, the solutions of (1.1)–(1.2) and (3.2)–(3.3). Then, for sufficiently large $N$, we have the following estimate:

$$\sup_{0 < \varepsilon \leq 1} \|u - U\| \leq CN^{-1}(\ln N)^2.$$

**Proof.** The solution $U$ of the discrete problem is decomposed in an analogous manner as that of the continuous solution $u$. Thus $U = V + W$, where $V$ is the solution of the inhomogeneous problem given by

$$L^NV = f, \quad V(-1) = v(-1), \quad V(1) = v(1)$$

and $W$ is the solution of the homogeneous problem

$$L^NW = 0, \quad W(-1) = w(-1), \quad W(1) = w(1).$$

The error can be written in the form

$$U - u = (V - v) + (W - w)$$

and so the errors in the smooth and singular components of the solution can be estimated separately.
The estimate of the smooth component is obtained using the following stability and consistency argument. We consider the local truncation error

$$L^N(V - v) = (L - L^N)v = \varepsilon \left( \frac{d^2}{dx^2} - \delta^2 \right) v + a \left( \frac{d}{dx} - D^* \right) v.$$ 

Then, by local truncation error estimates, we obtain

$$|L^N(V - v)(x_i)| \leq \begin{cases} 
\frac{\varepsilon}{3}(x_{i+1} - x_{i-1})|v^{(3)}| + \frac{a(x_i)}{2}(x_{i+1} - x_i)|v^{(2)}| & \text{if } a(x_i) > 0, \\
\frac{\varepsilon}{3}(x_{i+1} - x_{i-1})|v^{(3)}| + \frac{a(x_i)}{2}(x_i - x_{i-1})|v^{(2)}| & \text{if } a(x_i) < 0
\end{cases}$$

and Theorem 2.6 yields,

$$|L^N(V - v)(x_i)| \leq CN^{-1}.$$ 

Now, applying Lemma 3.2 to the mesh function \((V - v)(x_i)\), we can easily obtain

$$|(V - v)(x_i)| \leq CN^{-1}. \quad (3.4)$$

To estimate the local truncation error of the singular component \(L^N(W - w)\), the argument depends on whether \(\tau = 1/4\) or \(\tau = K\varepsilon\ln N\).

The mesh is uniform in the first case and also \(K\varepsilon\ln N \geq 1/4\). Therefore, the local truncation error is bounded in the standard way as done above. More precisely,

$$|L^N(W - w)(x_i)| \leq \begin{cases} 
\frac{\varepsilon}{3}(x_{i+1} - x_{i-1})|w^{(3)}| + \frac{a(x_i)}{2}(x_{i+1} - x_i)|w^{(2)}| & \text{if } a(x_i) > 0, \\
\frac{\varepsilon}{3}(x_{i+1} - x_{i-1})|w^{(3)}| + \frac{a(x_i)}{2}(x_i - x_{i-1})|w^{(2)}| & \text{if } a(x_i) < 0
\end{cases}$$

Application of Theorem 2.6 to the above inequalities gives

$$|L^N(W - w)(x_i)| \leq C\varepsilon^{-2}N^{-1}.$$ 

But in the present case, \(\varepsilon^{-1} \leq 4K\ln N\) and so

$$|L^N(W - w)(x_i)| \leq CN^{-1}(\ln N)^2.$$ 

Now, applying Lemma 3.2 to the mesh function \((W - w)(x_i)\), we then have

$$|(W - w)(x_i)| \leq CN^{-1}(\ln N)^2. \quad (3.5)$$

In the second case the mesh is piecewise uniform with the mesh spacing \(4\tau/N\) in the subintervals \(D_L, D_R\) and \(2\tau/N\) in the subinterval \(D_C\). A different argument is used to bound \(|W - w|\) in each of these subintervals.

In the subinterval with no boundary layer \(D_C = [-1 + \tau, 1 - \tau]\), both \(W\) and \(w\) are small, and because \(|W - w| \leq |W| + |w|\), it suffices to bound \(W\) and \(w\) separately. Actually \(D_C = [-1 + \tau, 0] \cup [0, 1 - \tau]\), but here, we consider only the subinterval \([0, 1 - \tau]\) for our discussion since one can obtain a similar
estimate in the same way for the subinterval \([-1 + \tau, 0]\). Note first that in the subinterval \([0, 1 - \tau]\)
\[
\frac{w_0'(x)}{w_0(1)} = -[1 - \exp(-a_0/\varepsilon)]\phi'(x) > 0 \quad \text{and} \quad \frac{w_0(0)}{w_0(1)} = \exp(-a_0/\varepsilon).
\]
Thus \(w_0(0)/w_0(1)\) is positive and increasing in the interval \((0, 1)\). It follows that for all \(x \in [0, 1 - \tau]\)
\[
0 \leq \frac{w_0(0)}{w_0(1)} \leq \frac{w_0(1 - \tau)}{w_0(1)}
\]
and so
\[
|w_0(x)| \leq |w_0(1 - \tau)|.
\]
The same is true for \(w_1\) and since \(w = w_0 + \varepsilon w_1\), it follows that
\[
|w(x)| \leq |w(1 - \tau)|, \quad \forall x \in [0, 1 - \tau].
\]
Using the estimate of \(|w|\) and the relation \(\tau = K\varepsilon \ln N\) it follows that
\[
|w(x)| \leq Ce^{-a_0/\varepsilon} = CN^{-1}, \quad \forall x \in [0, 1 - \tau]. \tag{3.6}
\]
To obtain a similar bound on \(W\) an auxiliary mesh function \(\tilde{W}\) is defined analogous to \(W\) except
that the coefficient \(a(x)\) in the difference operator \(L^N\) is replaced by its lower bound \(a_0\). Then, from
Lemma 7.5 of [8],
\[
|W(x_i)| \leq |\tilde{W}(x_i)|, \quad \forall 0 \leq i \leq N.
\]
Furthermore, the same lemma leads immediately to
\[
|W(x_i)| \leq CN^{-1}, \quad \forall N/2 \leq i \leq 3N/4. \tag{3.7}
\]
From the estimates obtained in (3.6) and (3.7), we have in the subinterval \([0, 1 - \tau]\)
\[
|(W-w)(x_i)| \leq CN^{-1}, \quad \forall N/2 \leq i \leq 3N/4. \tag{3.8}
\]
On the other hand in the subinterval \(D_\varepsilon\) the classical argument once again leads to the following
estimate of the local truncation error for \((3N/4) + 1 \leq i \leq N - 1: \)
\[
|L^N(W-w)(x_i)| \leq Ce^{-2} |x_{i+1} - x_{i-1}| = 2Ce^{-2} \tau N^{-1}.
\]
Also, \(|W(1) - w(1)| = 0\) and \(|W(x_{3N/4}) - w(x_{3N/4})| \leq |W(x_{3N/4})| + |w(x_{3N/4})| \leq CN^{-1}\) from (3.8).
Introducing the barrier function
\[
\Phi_i = (x_i - (1 - \tau))C_1 e^{-2} \tau N^{-1} + C_2 N^{-1}
\]
it follows that for a suitable choice of \(C_1\) and \(C_2\) the mesh functions
\[
\Psi_i^\pm = \Phi_i \pm (W-w)(x_i)
\]
satisfy the inequalities \(\Psi_{3N/4}^\pm > 0, \Psi_N^\pm = 0\) and
\[
L^N\Psi_i^\pm \leq 0, \quad (3N/4) + 1 \leq i \leq N - 1.
\]
Application of Lemma 3.1 to the function \(\Psi_i^\pm\) yields
\[
\Psi_i^\pm \geq 0, \quad (3N/4) + 1 \leq i \leq N
\]
and it follows that
\[ |(W-w)(x_i)| \leq \Phi_i \leq C_1 e^{-2 \tau^2 N^{-1}} + C_2 N^{-1}. \]
Since \( \tau = K \varepsilon \ln N \), we have
\[ |(W-w)(x_i)| \leq CN^{-1}(\ln N)^2. \]
Combining the estimates as given in (3.8) and (3.9), we obtain
\[ |(W-w)(x_i)| \leq CN^{-1}(\ln N)^2, \quad \forall N/2 \leq i \leq N. \]
A similar estimate as that of (3.10) can be obtained for the subinterval \([-1,0]\), that is, for \(0 \leq i \leq N/2\). Since
\[ |U - u| \leq |V - v| + |W - w|, \]
inequalities (3.4) and (3.10) then gives the required result.

4. Numerical examples

This section presents two numerical examples to show the applicability and efficiency of the method. The numerical results are given in the form of tables. The maximum nodal errors and order of convergence are estimated by using the exact solution (when it is available) and the double mesh principle (in the absence of exact solution). Both of the following examples have a turning point at \(x = 1/2\).

Example 4.1. Consider the following singularly perturbed turning point problem [7]:
\[ \varepsilon u''(x) - 2(2x - 1)u'(x) - 4u(x) = 0, \quad x \in (0,1), \]
\[ u(0) = 1, \quad u(1) = 1. \]
The exact solution is given by
\[ u(x) = e^{-2x(1-x)/\varepsilon}. \]
The exact solution is used to calculate the maximum nodal error, more precisely, we determine the maximum error as
\[ E_N^\varepsilon = \max_{x_i \in \tilde{D}_N^\varepsilon} |u(x_i) - U_N^\varepsilon(x_i)| \quad \text{and} \quad E^N = \max_{\varepsilon} E_N^\varepsilon, \]
where \( u \) denotes the exact solution, and \( U_N^\varepsilon \) stands for the numerical solution obtained by using \( N \) mesh intervals in the domain \( \tilde{D}_N^\varepsilon \). In addition, the rate of convergence is calculated by
\[ p = \log_2 \left( \frac{E_N^\varepsilon}{E_{2N}^\varepsilon} \right). \]
The estimated maximum pointwise error and the rate of convergence are presented in Tables 1 and 2.
Table 1
Maximum pointwise errors $E^N_\varepsilon$, and $\varepsilon$ uniform errors $E^N$ for Example 4.1

<table>
<thead>
<tr>
<th>$\varepsilon$</th>
<th>Number of mesh points $N$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>16</td>
</tr>
<tr>
<td>1.0e-00</td>
<td>0.0079</td>
</tr>
<tr>
<td>1.0e-01</td>
<td>0.1354</td>
</tr>
<tr>
<td>1.0e-02</td>
<td>0.1753</td>
</tr>
<tr>
<td>1.0e-03</td>
<td>0.1792</td>
</tr>
<tr>
<td>1.0e-04</td>
<td>0.1796</td>
</tr>
<tr>
<td>1.0e-05</td>
<td>0.1796</td>
</tr>
<tr>
<td>1.0e-06</td>
<td>0.1796</td>
</tr>
<tr>
<td>1.0e-07</td>
<td>0.1796</td>
</tr>
<tr>
<td>1.0e-08</td>
<td>0.1796</td>
</tr>
<tr>
<td>1.0e-09</td>
<td>0.1796</td>
</tr>
<tr>
<td>$E^N$</td>
<td>0.1796</td>
</tr>
</tbody>
</table>

Table 2
Rate of convergence for Example 4.1

<table>
<thead>
<tr>
<th>$\varepsilon$</th>
<th>Number of mesh points $N$</th>
</tr>
</thead>
<tbody>
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</tr>
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<tr>
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<td>0.6084</td>
</tr>
<tr>
<td>1.0e-06</td>
<td>0.6084</td>
</tr>
</tbody>
</table>

Example 4.2. Consider the nonhomogeneous TPP [10]:

$$\varepsilon u''(x) - 2(2x - 1)u'(x) - 4u(x) = 4(4x - 1), \quad x \in (0, 1),$$

$$u(0) = 1, \quad u(1) = 1.$$ 

The exact solution of this problem is not available, in order to calculate the maximum pointwise error and rate of convergence, we use the double mesh principle. Define the double mesh differences to be

$$G^N_\varepsilon = \max_{x_j \in D^N_2} |U^N(x_j) - U^{2N}(x_j)| \quad \text{and} \quad G^N = \max_{\varepsilon} G^N_\varepsilon,$$
### Table 3
Maximum pointwise errors $G^N_\varepsilon$, and $\varepsilon$ uniform errors $G^N_\varepsilon$ for Example 4.2

<table>
<thead>
<tr>
<th>$\varepsilon$</th>
<th>Number of mesh points $N$</th>
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<th>32</th>
<th>64</th>
<th>128</th>
<th>256</th>
<th>512</th>
<th>1024</th>
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</thead>
<tbody>
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<td>0.0609</td>
<td>0.0332</td>
<td>0.0174</td>
<td>0.0089</td>
<td>0.0045</td>
<td></td>
</tr>
<tr>
<td>1.0e-02</td>
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<td>0.0832</td>
<td>0.0591</td>
<td>0.0360</td>
<td>0.0221</td>
<td>0.0127</td>
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</tr>
<tr>
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<td>0.0224</td>
<td>0.0129</td>
<td></td>
</tr>
<tr>
<td>1.0e-04</td>
<td>0.1396</td>
<td>0.1129</td>
<td>0.0850</td>
<td>0.0601</td>
<td>0.0366</td>
<td>0.0225</td>
<td>0.0129</td>
<td></td>
</tr>
<tr>
<td>1.0e-05</td>
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<td>0.1129</td>
<td>0.0850</td>
<td>0.0601</td>
<td>0.0366</td>
<td>0.0225</td>
<td>0.0129</td>
<td></td>
</tr>
<tr>
<td>1.0e-06</td>
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<td>0.1129</td>
<td>0.0850</td>
<td>0.0601</td>
<td>0.0366</td>
<td>0.0225</td>
<td>0.0129</td>
<td></td>
</tr>
<tr>
<td>1.0e-07</td>
<td>0.1396</td>
<td>0.1129</td>
<td>0.0850</td>
<td>0.0601</td>
<td>0.0366</td>
<td>0.0225</td>
<td>0.0129</td>
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</tr>
<tr>
<td>1.0e-08</td>
<td>0.1396</td>
<td>0.1129</td>
<td>0.0850</td>
<td>0.0601</td>
<td>0.0366</td>
<td>0.0225</td>
<td>0.0129</td>
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</tr>
<tr>
<td>1.0e-09</td>
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<td>0.1129</td>
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<td>0.0366</td>
<td>0.0225</td>
<td>0.0129</td>
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<tr>
<td>$G^N_\varepsilon$</td>
<td>0.1396</td>
<td>0.1129</td>
<td>0.0850</td>
<td>0.0601</td>
<td>0.0366</td>
<td>0.0225</td>
<td>0.0129</td>
<td></td>
</tr>
</tbody>
</table>

### Table 4
Rate of convergence for Example 4.2

<table>
<thead>
<tr>
<th>$\varepsilon$</th>
<th>Number of mesh points $N$</th>
<th>16</th>
<th>32</th>
<th>64</th>
<th>128</th>
<th>256</th>
<th>512</th>
</tr>
</thead>
<tbody>
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<td>1.0e-00</td>
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<td>1.0614</td>
<td>0.9386</td>
<td>1.0000</td>
<td>1.0000</td>
<td>1.5850</td>
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<tr>
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<td>0.8063</td>
<td>0.8753</td>
<td>0.9321</td>
<td>0.9672</td>
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</tr>
<tr>
<td>1.0e-02</td>
<td>0.2861</td>
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</tr>
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<tr>
<td>1.0e-06</td>
<td>0.3063</td>
<td>0.4095</td>
<td>0.5001</td>
<td>0.7155</td>
<td>0.7019</td>
<td>0.8026</td>
<td></td>
</tr>
</tbody>
</table>

where $U^N(x_j)$ and $U^{2N}(x_j)$, respectively, denote the numerical solutions obtained using $N$ and $2N$ mesh intervals. Further, we calculate the parameter-robust orders of convergence as

$$q = \log_2 \left( \frac{G^N_\varepsilon}{G^{2N}_\varepsilon} \right).$$

The numerical results for the present example are presented in Tables 3 and 4.

### 5. Discussion

The proposed numerical method uses the classical upwind difference scheme on a piecewise-uniform mesh (Shishkin mesh). In general, the numerical treatment of TPPs is much more complicate than singular perturbation problems without turning points. This is mainly because the convection coefficient $a(x)$ vanishes inside the domain of interest. To preserve the stability of the difference scheme
we use both the forward and backward difference schemes depending on the sign of $a(x)$. The present method does not require any information about the asymptotic approximation, and easy to implement. Finally, one can notice the efficiency and accuracy of the present method from the maximum pointwise error, and the rate of convergence as provided in the previous section, which reflect the theoretical error estimates derived in this article.

References