On the convergence of finite difference methods for weakly regular singular boundary value problems

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Received 12 August 2005; received in revised form 18 May 2006

Abstract

The second order finite difference methods $M_1$ based on a non-uniform mesh and $M_2$ based on an uniform mesh developed by Chawla and Katti [Finite difference methods and their convergence for a class of singular two point boundary value problems, Numer. Math. 39 (1982) 341–350] for weakly regular singular boundary value problems $(p(x)y')' = f(x, y), 0 < x \leq 1$, with $p(x) = x^{b_0}$, $0 \leq b_0 < 1$, and boundary conditions $y(0) = A, y(1) = B$ ($A, B$ are finite constants) have been extended for general class of nonnegative functions $p(x) = x^{b_0}g(x), 0 \leq b_0 < 1$, and the boundary conditions $y(0) = A, zy(1) + \beta y'(1) = \gamma$, or, $y'(0) = 0, zy(1) + \beta y'(1) = \gamma$. The second order convergence of the methods have been established for general non-negative function $p(x)$ and under quite general conditions on $f(x, y)$. Both methods reduce to classical methods in the case $b_0 = 0$ and $g(x) = 1$ except for the method based on a uniform mesh with boundary condition $y'(0) = 0$. Numerical examples for general nonnegative function $p(x)$ illustrate the order of convergence of both methods.

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MSC: 65L10; G1.7

Keywords: Singular BV problems; Finite difference method; Non-uniform mesh

1. Introduction

Consider the class of weakly regular singular two-point boundary value problems

$$(p(x)y')' = f(x, y), \quad 0 < x \leq 1,$$

$$y(0) = A, \quad zy(1) + \beta y'(1) = \gamma,$$

or

$$y'(0) = 0, \quad zy(1) + \beta y'(1) = \gamma,$$

where $z > 0$, $\beta \geq 0$ and $A$, $\gamma$ finite constants. We assume that $p(x)$ satisfies the following conditions:

(A) (i) $p(x) > 0$ on $(0, 1]$,

(ii) $p(x) \in C^1(0, 1]$,

(iii) $p(x) = x^{b_0}g(x)$ on $[0, 1]$ and $b_0 \in [0, 1)$ and for some $r > 1$
G(x) = 1/g(x) is analytic in \{z : |z| < r\} with Taylor’s expansion
\[
G(x) = G_k + (x - x_k)G'_k + (1/2!)(x - x_k)^2G''_k + (1/3!)(x - x_k)^3G'''(\zeta),
\]
where \(\zeta\) lies between \(x\) and \(x_k\). Further we assume that

(B1) for \((x, y) \in [[0, 1] \times \mathbb{R}], f(x, y)\) is continuous, \(\partial f/\partial y\) exists, it is continuous and \(\partial f/\partial y \geq 0\),
(B2) \(f, x^{b_0}f'\) and \(x^{b_0+1}f''\) are bounded on \((0,1]\), or
(B3) \(f, f''\) and \(f'''\) are bounded on \((0,1]\).

Existence-uniqueness of the problem (1) with boundary conditions \(y(0) = A\) or \(y'(0) = 0\) and \(y(1) = B\) have been established in [7,8] with non-linear forcing term as \(p(x)f(x, y)\) where the conditions on \(p(x)\) satisfy (A)(i)–(iii). Existence-uniqueness for more general problem of (1) has been established in [5] with non-linear boundary condition at \(x = 1\).

There is considerable literature on numerical methods for such problems (see, e.g., [1–5,9]). In [2,9] second order methods while in [1,3,4] fourth order methods are developed. Most of the authors have considered the problem (1) for the function \(p(x) = x^{b_0}, 0 \leq b_0 < 1\), with the boundary conditions \(y(0) = A\) and \(y(1) = B\).

In this work we describe two methods for the problem (1) with boundary conditions (2) or (3), first one is based on a non-uniform mesh and second one is based on a uniform mesh. These methods extend the methods \(M_1\) and \(M_2\) developed by Chawla and Katti [2] for \(p(x) = x^{b_0}\) to a general class of non-negative functions \(p(x)\) satisfying conditions in (A). Also, for \(b_0 = 0\) and \(g(x) = 1\) both methods reduce to classical second order methods based on one evaluation of \(f(x, y)\) except for the second method with boundary conditions (3). In Section 3 we establish the order of accuracy of the methods for general class of functions \(p(x)\) and under quite general conditions on \(f(x, y)\). In the case of \(p(x) = x^{b_0}, 0 \leq b_0 < 1\), and the boundary conditions \(y(0) = A\) and \(y(1) = B\) our second method based on three evaluations of \(f\) provides better results than the method given in [6] which is also based on three evaluations. This is corroborated by one example in Section 4 (Table 1). To illustrate the convergence and to corroborate the order of accuracy of the methods, we applied the methods on two examples for general class of non-negative functions \(p(x)\).

2. Description of the methods

We describe the methods in two parts:

(i) First method: based on a non-uniform mesh and
(ii) Second method: based on a uniform mesh.

2.1. First method: based on a non-uniform spacing

For a positive integer \(N \geq 2\), consider a non-uniform mesh over \([0, 1]:0 = x_0 < x_1 < x_2 < \cdots < x_N = 1\). Denote \(y_k = y(x_k)\), \(f_k = f(x_k, y_k)\), etc. We set \(z(x) = p(x)y'\) and integrating (1) from \(x_k\) to \(t\) then dividing by \(p(x)\) and again integrating from \(x_k\) to \(x_{k+1}\) and changing the order of integration we get
\[
y_{k+1} - y_k = \frac{z_k J_k}{\int_{x_k}^{x_{k+1}} (p(\tau))^{-1} \, d\tau} f(t) \, dt,
\]
where we have set
\[
J_k = \int_{x_k}^{x_{k+1}} (p(\tau))^{-1} \, d\tau.
\]
In an analogous way, we obtain,
\[
y_k - y_{k-1} = \frac{z_k J_{k-1}}{\int_{x_{k-1}}^{x_k} (p(\tau))^{-1} \, d\tau} f(t) \, dt.
\]
Eliminating $z_k$ from (5) and (7) we obtain the identity

\[
(y_{k+1} - y_k) / J_k - (y_k - y_{k-1}) / J_{k-1} = I_k^+ / J_k + I_k^- / J_{k-1}, \quad k = 1(1)(N - 1),
\]

(8)

where

\[
I_k^\pm = \int_{x_k}^{x_{k+1}} \left( \int_0^{x_{k+1}} (\rho(\tau))^{-1} d\tau \right) f(t) \, dt.
\]

(9)

We are interested here in a second order method based on one evaluation of $f$. Using the Taylor expansion given in (A)(iii) we get

\[
I_k^\pm = \sum_{i=0}^{1} f_k^{(i)} \left[ \sum_{j=0}^{2} \frac{1}{j!} A_{ij,k}^\pm G_k^{(j)} + \frac{1}{6} A_{13,k}^\pm G''(\xi_k^\pm) \right] + \frac{1}{2} f''(\xi_k^\pm) \left[ \sum_{j=0}^{2} \frac{1}{j!} A_{2j,k}^\pm G_k^{(j)} \right] + \frac{1}{6} A_{23,k}^\pm G''(\xi_k^\pm),
\]

(10)

where

\[
A_{ij,k}^\pm = \frac{1}{(i + 1)} \sum_{m=0}^{i+j+1} \frac{(-1)^m}{(i+j+2-2_0-m)} \binom{i+j+1}{m} x_k^m (x_{k+1}^{i+j+2-2_0-m} - x_k^{i+j+2-2_0-m}),
\]

(11)

Now from (8) and (10) we get

\[
- y_{k-1} / J_{k-1} + (1/J_k + 1/J_{k-1}) y_k - y_{k+1} / J_k + B_{00,k} G_k f_k + t_k^{(1)} = 0, \quad k = 1(1)(N - 1),
\]

(12)

where

\[
t_k^{(1)} = \sum_{j=0}^{2} \frac{1}{j!} G_k^{(j)} \left[ \frac{1}{2} B_{2j,k} f''(\xi_k) + B_{1j,k} f_k^{(i)} \right] + f_k \sum_{j=1}^{2} \frac{1}{j!} B_{0j,k} G_k^{(j)} + \frac{1}{12} G''(\xi_k) \left[ 2 \sum_{i=0}^{1} B_{i3,k} f_k^{(i)} + B_{23,k} f''(\xi_k) \right], \quad x_{k-1} < \xi_k, \xi_k < x_{k+1},
\]

(13)

and $B_{ij,k} = (A_{ij,k}^+ / J_k + A_{ij,k}^- / J_{k-1})$, $i = 0(1)2$, $j = 0(1)3$. Now from Eq. (7) for $k = N$ and the boundary condition at $x = 1$ we get

\[
- y_{N-1} / J_{N-1} + (1/J_{N-1} + \alpha/\beta G_N) y_N + (A_{00,N}^+ / J_{N-1}) G_N f_N + t_N^{(1)} = \gamma / \beta G_N,
\]

(14)

where

\[
t_N^{(1)} = \frac{1}{J_{N-1}} \left[ \sum_{j=0}^{2} \frac{1}{j!} G_N^{(j)} \left\{ \frac{1}{2} A_{2j,N}^- f''(\xi_N^-) + A_{1j,N}^- f_N^{(i)} \right\} + f_N \sum_{j=1}^{2} \frac{1}{j!} A_{0j,N}^- G_N^{(j)} \right] + \frac{1}{12} G''(\xi_N^-) \left[ 2 \sum_{i=0}^{1} A_{i3,N}^- f_k^{(i)} + A_{23,N}^- f''(\xi_N^-) \right], \quad x_{N-1} < \xi_N^-, \xi_N^- < x_N.
\]

(15)
In the case of boundary conditions (3) we also require the discretization for \( k = 1 \). For this, integrating \( z' = f \) from 0 to \( x_1 \) and from Eq. (5) for \( k = 1 \) we obtain the identity

\[
(y_2 - y_1)/J_1 = I_1 + I_1^+ /J_1,
\]

where

\[
I_1 = A_{00,1}^- f_1 + A_{10,1}^- f_1' + \frac{1}{2} A_{20,1}^- f''(\xi^-) - 0 < \xi^- < x_1,
\]

\[
A_{00,1}^- = x_1, A_{10,1}^- = -x_1^2 /2, A_{20,1}^- = x_1^3 /3
\]

and hence for \( k = 1 \), we get the discretization as follows:

\[
y_1/J_1 = y_2/J_1 + B_{00,1} G_1 f_1 + t_1^{(1)} = 0,
\]

where

\[
t_1^{(1)} = \frac{1}{2} f''(\xi_1) \left[ B_{20,1} G_1 + \frac{1}{J_1} \sum_{j=1}^{2} \frac{1}{j!} A_{2j,1}^+ G_1^{(j)} + \frac{1}{6 J_1} A_{23,1}^+ G'''(\xi_1) \right] + B_{10,1} G_1 f_1'
\]

\[
+ \frac{1}{J_1} \sum_{i=0}^{1} \left[ \sum_{j=1}^{2} A_{ij,1}^+ G_1^{(j)} + \frac{1}{6} A_{i3,1}^+ G'''(\xi_1) \right] f_i^{(1)}, \quad 0 < \xi_1, \xi_1 < x_2
\]

and \( B_{m0,1} = (A_{m0,1}^+ / J_1 + A_{m0,1}^- / G_1), \quad m = 0, 1, 2. \)

To compute \( y_0 \) we use

\[
y_0 = y_1 - x_1^{2-b_0} G_1 f_1 / (2 - b_0) + t_0
\]

which is obtained by integrating \( z' = f \) twice, first from 0 to \( x \), then from 0 to \( x_1 \) and then by interchanging the order of integration, \( t_0 \) is of order \( h^3 + (2-b_0)(1-b_0) \) for the mesh \( x_k = (kh)^{1/(1-b_0)} \).

### 2.2. Second method: based on a uniform spacing

In this section we describe a method based on a uniform mesh spacing. For this Eqs. (12)–(13) can be modified as

\[
- y_{k-1}/J_{k-1} + (1/J_k + 1/J_{k-1}) y_k - y_{k+1}/J_k + (B_{00,k} G_k + B_{01,k} G_k') f_k
+ B_{10,k} G_k (f_{k+1} - f_{k-1}) / 2h + t_k^{(2)} = 0, \quad k = 1(1)(N-1),
\]

where

\[
t_k^{(2)} = - \frac{h^2}{6} B_{10,k} G_k f'''(\sigma_k) + \frac{1}{2} f''(\xi_k) \sum_{j=0}^{2} \frac{1}{j!} B_{2j,k} G_k^{(j)} + B_{11,k} G_k f_k'
\]

\[
+ \frac{1}{3} \sum_{i=0}^{1} \left[ B_{23,k} G'''(\xi_k) f_i^{(i)} + \frac{1}{12} B_{22,k} G'''(\xi_k) f''(\xi_k) \right]
\]

by taking central difference approximation for \( f'_k \) as \( f'_k = (f_{k+1} - f_{k-1}) / 2h - (h^2 / 6) f'''(\sigma_k), \quad \sigma_k \in (x_{k-1}, x_{k+1}). \)

Similarly, (18)–(19) can be modified as

\[
y_1/J_1 = y_2/J_1 + [(B_{00,1} - B_{10,1}) G_1 + A_{01,1}^+ G_1' / J_1] f_1
+ (1/h) B_{10,1} G_1 f_2 + t_1^{(2)} = 0,
\]
where
\[
\begin{align*}
t_1^{(2)} &= (1/2)[B_{20,1} f''(\xi_1) - hB_{10,1} f''(\sigma_1)]G_1 + (1/2J_0)[2A_{11,1}^+ G_1 f'_1 \\
&+ f''(\xi_1) \sum_{j=1}^2 \frac{1}{j!} A_{2,j,1}^+ G_1^{(j)} + \sum_{i=0}^1 f_1^{(i)} \left\{ A_{12,1}^+ G_1'' + \frac{1}{3} A_{3,1}^+ G_1'''(\xi_1) \right\} \\
&+ (1/6)A_{23,1}^+ G_1'''(\xi_1) f''(\xi_1)]
\end{align*}
\]

by using \( f'_1 = (f_2 - f_1)/h - (h/2) f''(\sigma_1) \), \( x_1 < \sigma_1 < x_2 \). For boundary condition at \( x = 1 \) we use (14) and to compute \( y_0 \) Eq. (20) can be used in which \( t_0 \) is of order \( h^{3-b_0} \) for a uniform mesh.

3. Convergence of the methods

In this section we establish the convergence of both methods.

3.1. Convergence of the first method

3.1.1. Case I: for boundary conditions \( y(0) = A, \ ax(1) + by'(1) = \gamma \)

Let \( F(Y) = (f_1, \ldots, f_N)^T, Y = (y_1, \ldots, y_N)^T, T = (t_1^{(1)}, \ldots, t_N^{(1)})^T \), and \( Q = (q_1, 0, \ldots, 0, q_N)^T \), the discretizations (12) and (14) for the solution of (1)–(2) can be expressed in matrix form as

\[
DY + PF(Y) + T = Q, \tag{25}
\]

where \( D = (d_{ij}) \) and \( P = (p_{ij}) \) are \((N \times N)\) tridiagonal matrix, and diagonal matrix, respectively, with \( d_{k,k-1} = -1/J_{k-1}, d_{k,k+1} = -1/J_k, k = 2(1)N, d_{k,k} = 1(1)(N-1), d_{N,N} = 1/2J_{N-1} + \alpha/\beta G_N \), \( p_{k,k} = B_{00,k} G_k, k = 1(1)(N-1), p_{N,N} = A_{00,N} G_N/J_{N-1} \) and \( q_1 = A/J_0, q_N = \gamma/\beta G_N \).

Thus, the method to approximate the solution \( Y \) can be written as

\[
D\tilde{Y} + PF(\tilde{Y}) = Q, \tag{26}
\]

where \( \tilde{Y} \) is approximation to \( Y \). Now from (25) and (26) we get the error equation

\[
(D + PM)E = T, \tag{27}
\]

where \( E = \tilde{Y} - Y, F(\tilde{Y}) - F(Y) = ME, M = \text{diag}\{U_1, \ldots, U_N\} \) (where \( U_k = \partial f_k/\partial y_k \geq 0 \)). Take \( x_k = (kh)^{1/(1-b_0)} \) and for fixed \( x_k \) and \( h \to 0 \), it can be shown from (11) and (6) that

\[
A_{i,j,k}^+ = \frac{(i + j + 1)h^{i+j+2}x_k^{(i+j+1)b_0}}{(i + 1)(1 - b_0)^{i+j+2}} \left[ \frac{1}{(i + j + 1)(i + j + 2)} + \frac{b_0 h x_k^{b_0-1}}{2(i + j + 3)(1 - b_0)} + O(h^2) \right], \tag{28}
\]

\[
A_{i,j,k}^- = \frac{(i + j + 1)h^{i+j+2}x_k^{(i+j+1)b_0}}{(i + 1)(1 - b_0)^{i+j+2}} \left[ \frac{(-1)^{i+j}}{(i + j + 1)(i + j + 2)} + \frac{(1 - b_0) h x_k^{b_0-1}}{2(i + j + 3)(1 - b_0)} + O(h^2) \right],
\]

\[
J_k = \frac{h G_k}{(1 - b_0)} \left[ 1 + \frac{h x_k^{b_0}}{2(1 - b_0)} \frac{G_k'}{G_k} + O(h^2) \right],
\]

\[
J_{k-1} = \frac{h G_k}{(1 - b_0)} \left[ 1 - \frac{h x_k^{b_0}}{2(1 - b_0)} \frac{G_k'}{G_k} + O(h^2) \right], \tag{29}
\]
and hence
\[ B_{i,j,k} = \begin{cases} 
\frac{2h^{i+j+1}x_k^{(i+j+1)b_0}}{(i+1)(i+j+2)(1-b_0)^{i+j+1}G_k} + O(h^{i+j+3}), & i + j = 0, 2, 4, \\
\frac{h^{i+j+2}x_k^{(i+j+2)b_0-1}}{(i+1)(1-b_0)^{i+j+2}G_k} \left[ \frac{(i+j+1)b_0}{(i+j+3)} - \frac{x_k}{(i+j+2)G_k} \right] + O(h^{i+j+4}), & i + j = 1, 3, 5.
\end{cases} \] (30)

With the help of Eqs. (28)–(30), it is easy to see that \( D \) and \( D + PM \) are irreducible, monotone and in view of \( PM \geq 0 \) we get \( D^{-1}, (D + PM)^{-1} \) exists, is non-negative and \( (D + PM)^{-1} \leq D^{-1} \).

Let \( Z = (1, \ldots, 1)^T \) and \( S^* = (S_1^*, \ldots, S_N^*)^T = DZ \) denote the vector of row-sums of \( D \). Also, let \( V = (V_1, \ldots, V_N)^T = DV \). We next obtain bound for \( D^{-1} = (d_{ij}^{-1}) \).

Since
\[ R_k = \frac{1}{2J_{k-1}} \left[ x_{k-1}^2 + 2x_{k-1} - x_k^2 - 2x_k \right] + \frac{1}{2J_k} \left[ x_{k+1}^2 + 2x_{k+1} - x_k^2 - 2x_k \right], \]
which gives
\[ R_k = \frac{1}{J_{k-1}} \left[ \frac{h}{(1-b_0)} x_k^{b_0+1} \left\{ -1 + \frac{h(b_0+1)}{(1-b_0)} x_k^{b_0-1} + O(h^2) \right\} \right. \\
+ \left. \frac{h}{(1-b_0)} x_k^{b_0} \left\{ -1 + \frac{b_0h}{2(1-b_0)} x_k^{b_0-1} + O(h^2) \right\} \right] \\
+ \frac{1}{J_k} \left[ \frac{h}{(1-b_0)} x_k^{b_0+1} \left\{ 1 + \frac{h(b_0+1)}{(1-b_0)} x_k^{b_0-1} + O(h^2) \right\} \right. \\
+ \left. \frac{h}{(1-b_0)} x_k^{b_0} \left\{ 1 + \frac{b_0h}{2(1-b_0)} x_k^{b_0-1} + O(h^2) \right\} \right], \]
and hence for sufficiently small \( h \),
\[ R_k > \{b_0h/(1-b_0)G_k\}x_k^{2b_0-1}, \quad k = 2(1)(N-1). \] (31)

In the same way
\[ R_1 = \frac{1}{J_0} \left[ \frac{2\beta}{\alpha} + \frac{3}{2} - \frac{1}{2} h^{1/(1-b_0)} - h^{1/(1-b_0)} \right] \\
+ \frac{1}{2J_1} h^{1/(1-b_0)} (2^{1/(1-b_0)} - 1) \left[ h^{1/(1-b_0)} (2^{1/(1-b_0)} + 1) + 2 \right], \]
\[ R_N = \frac{2h}{(1-b_0)J_{N-1}} \left[ -1 + \frac{(2b_0+1)h}{4(1-b_0)} + O(h^2) \right] + \frac{2}{G_N}, \]
which gives \( R_1, R_N > 0 \) for small \( h \). Now from \( D^{-1}R = V \) we get
\[ \{b_0h/(1-b_0)\} \sum_{k=2}^{N-1} \frac{d_{i,k}}{G_k} x_k^{2b_0-1} \leq V_k < (2\beta/\alpha) + 3/2, \quad i = 1(1)N. \] (32)

Use Eqs. (28)–(30) and let there exist constants \( N_i, \quad i = 0(1)2, \) such that
\[ x_k^{b_0+1} |f''| \leq N_2, \quad x_k^{b_0} |f'| \leq N_1, \quad |f| \leq N_0 \quad \forall 0 < x \leq 1, \] (33)
then from (13) and (15) we get
\[ |t_k^{(1)}| \leq \left( h^3/2(1-b_0)^3 \right) x_k^{2b_0-1} N_3, \quad k = 1(1)(N-1), \] (34)
and
\[ |t_N^{(1)}| \leq (h^2/4(1-b_0)^3)N_3' \] (35)
for sufficiently small \( h \) where \( N_3, N_3' \) are suitable chosen constants.

Now since \( S^*_t = 1/J_0 \) and \( S'_N = \alpha/\beta G_N \), with the help of \( D^{-1}S^* = Z \) we obtain
\[ d_{i,1}^{-1} \leq 1/S^*_t = J_0 \Rightarrow d_{i,1}^{-1} \leq hG_0/(1-b_0), \quad d_{i,N}^{-1} \leq (\beta/\alpha)G_N, \quad i = 1(1)N, \] (36)
and in view of \( (D + PM)^{-1} \leq D^{-1} \) we have \( \|E\|_\infty \leq \|D^{-1}|T|\|_\infty \) and thus from (27), (32), (34)–(36) it is easy to establish that
\[ \|E\|_\infty = O(h^2). \]

3.2. Convergence of the second method

3.2.1. Case I: for boundary conditions \( y'(0) = 0, \ \alpha y(1) + \beta y'(1) = \gamma \)

The discretization (12), (14), (18) for the solution of the singular boundary value problem (1) with boundary conditions (3) can be expressed in matrix form by (25) with \( D = (d_{ij}) \), a tridiagonal matrix, and \( P = (p_{ij}) \), a diagonal matrix, where \( d_{k,k-1} = -1/J_{k-1}, k = 2(1)N, d_{k,k+1} = -1/J_k, k = 1(1)(N-1), d_{1,1} = 1/J_1, d_{k,k} = (1/J_k + 1/J_{k-1}), k = 2(1)(N-1), d_{N,N} = (1/J_N + \alpha/\beta G_N), \) \( p_{k,k} = B_{00,k}G_k, k = 1(1)(N-1), p_{N,N} = A_{00,N}G_N/J_{N-1} \) and \( Q = (0, 0, \ldots, 0, q_N)^T \) with \( q_N = \gamma/\beta G_N \).

Now following the convergence analysis of Case I and using \( R_1 > (1-b_0)x_1^{b_0}/G_1, d_{i,1}^{-1} < G_1(2\beta/\alpha + 2/x_1(1-b_0)x_1^{b_0}) \) and \( |t_1^{(1)}| \leq h^2x_1^{b_0}N_3'/(1-b_0)^3 \) for suitable constant \( N_3' \), it is easy to establish that
\[ \|E\|_\infty = O(h^2). \]

Thus we have established the following result:

**Theorem 1.** Assume that \( f(x, y) \) satisfies (B1)–(B2) and \( p(x) \) satisfies conditions in (A). Then, the first method based on (12) and (14) (in case of boundary value problem (1)–(2)) or (12), (14) and (18) (in case of boundary value problem (1), and (3)) for a non-uniform mesh with \( x_k = (kh)^{1/(1-b_0)} \) is of second order accuracy for sufficiently small \( h \).

3.2. Convergence of the second method

3.2.1. Case I: for boundary conditions \( y(0) = A, \ \alpha y(1) + \beta y'(1) = \gamma \)

The discretization (14), (21) for the solution of the singular boundary value problem (1)–(2) can be expressed in matrix form by (25) where \( D = (d_{ij}) \) and \( P = (p_{ij}) \) are tridiagonal matrices with \( d_{k,k-1} = -1/J_{k-1}, k = 2(1)N, d_{k,k+1} = -1/J_k, k = 1(1)(N-1), d_{k,k} = (1/J_k + 1/J_{k-1}), k = 1(1)(N-1), d_{N,N} = (1/J_N + \alpha/\beta G_N), \) \( p_{k,k} = (b_{00,k}G_k + b_{01,k}G_k'), k = 1(1)(N-1) \) and \( q_1 = A/J_0 + (1/h)B_{10,k}G_1, q_N = \gamma/\beta G_N \).

Thus, the method to approximate the solution \( Y \) can be written as (26) and hence we get the error equation (27).

Let \( h_0 = \min[h_1, h_2] \) where \( h_1 = 8/[U_s b_0 \sup_{[0,1]} |G(x)|]^{1/(2-b_0)} h_2 = 1/[2b_0 \sup_{[0,1]} |G'(x)/G(x)|] \) and \( U_s = \sup_{[0,1]} R(\partial f/\partial y) \), then for fixed \( x_k \) and \( h \to 0 \) (\( h < h_0 \)), it can be shown that
\[
A_{i,j,k}^+ = \frac{h^{i+j+2}}{(i+1)x_k^{b_0}} \left[ \frac{1}{(i+j+2)} - \frac{b_0 h}{(i+j+3)x_k} + O(h^2) \right],
\]
\[
A_{i,j,k}^- = \frac{(-1)^{i+j} h^{i+j+2}}{(i+1)x_k^{b_0}} \left[ \frac{1}{(i+j+2)} + \frac{b_0 h}{(i+j+3)x_k} + O(h^2) \right],
\] (37)
\[
J_k = hG_k x_k^{-b_0} \left[ 1 - \frac{h}{2} \left( \frac{b_0}{x_k} - \frac{G'_k}{G_k} \right) + O(h^2) \right],
\]
\[
J_{k-1} = hG_k x_k^{-b_0} \left[ 1 + \frac{h}{2} \left( \frac{b_0}{x_k} - \frac{G'_k}{G_k} \right) + O(h^2) \right], \quad (38)
\]
Let $U$ and $V$ be the solutions to (3) and (21), respectively, then for sufficiently small $h$

\[
B_{ij,k} = \begin{cases} 
\frac{2h^{i+j+1}}{(i+1)(i+j+2)} + O(h^{i+j+3}), & i + j = 0, 2, 4, \\
-\frac{h^{i+j+2}}{(i+1)(i+j+2)} x_k G_k [ (i+j+1)b_0 + x_k G_k ] & i + j = 1, 3, 5.
\end{cases}
\]  

(39)

Let $Z = (1, \ldots, 1)^T$ and $S = (S_1, \ldots, S_N)^T = (D + PM)Z$ denote the vector of row-sums of $D + PM$, then for sufficiently small $h$

\[
S_1 > 2J_0, \quad S_N > \alpha/\beta G_N, \quad S_k > hU_k/4, \quad k = 2(1)(N - 1).
\]  

(40)

In view of (40) and $h < h_0$ it is easy to see that $D + PM$ is irreducible and monotone. We now assume that $\partial f/\partial y > 0$. Let $U_\ast = \min \partial f/\partial y$, then $U_\ast > 0$ and we get

\[
S_k > hU_\ast/4, \quad k = 2(1)(N - 1).
\]  

(41)

Since $(D + PM)^{-1}S = Z$ with the help of (40) and (41) it follows for sufficiently small $h$

\[
(D + PM)_{i,1}^{-1} \leq 1/S_1 < 2J_0 < 4h^{1-b_0} G_0/(1 - b_0), \quad (D + PM)_{i,N}^{-1} \leq \beta G_N/\beta, \quad i = 1(1)N
\]  

(42)

and

\[
\sum_{k=2}^{N-1} (D + PM)_{i,k}^{-1} \leq 1/\min_{2 \leq k \leq N-1} S_k \leq 4/hU_\ast, \quad i = 1(1)N.
\]  

(43)

Let there exist constants $\bar{N}_i$, $i = 0(1)3$ such that $|f^{(i)}| \leq \bar{N}_i$, for $i = 0(1)3$, and $0 < x \leq 1$. Now use Eqs. (37)–(39), then from (22) and (15) we get

\[
|t_k^{(2)}| \leq Ch^3, \quad k = 1(1)(N - 1)
\]  

(44)

and

\[
|t_N^{(2)}| \leq \bar{C}h^2
\]  

(45)

for sufficiently small $h$ where $C$, $\bar{C}$ are constants, and thus from Eqs. (27), (42)–(45) we get

\[
|\epsilon_i| \leq C^* h^2,
\]  

(46)

where $C^* = [4C/(1 - b_0)] \sup_{[0,1]} |G(x)| + 4C/U_\ast + (\bar{C}/\beta) \sup_{[0,1]} |G(x)|$ and hence

\[
\|E\|_\infty = O(h^2).
\]

3.2.2. Case II: for boundary conditions $y'(0) = 0, \quad \alpha y(1) + \beta y'(1) = \gamma$

The discretization (14), (21), (23) for the solution of the singular boundary value problem (1) with boundary conditions (3) can be expressed in matrix form by (25) where $D = (d_{ij})$ and $P = (p_{ij})$ are tridiagonal matrices with $d_{k,k-1} = -1/J_{k-1}, k = 2(1)N, d_{k,k+1} = -1/J_k, k = 1(1)(N - 1), d_{1,1} = 1/J_1, d_{k,k} = (1/J_k + 1/J_{k-1}), k = 2(1)(N - 1), d_{N,N} = (1/J_{N-1} + \alpha/\beta G_N), p_{k,k-1} = -(1/2h)B_{10,k} G_k, k = 2(1)(N - 1), p_{N,N} = 0, \ p_{k,k+1} = (1/2h)B_{10,k} G_k, k = 2(1)(N - 1), p_{1,2} = (1/h)B_{10,1} G_1, p_{1,1} = (B_{00,1} - B_{10,1}) G_1 + A_{01,1} G_1/J_1, p_{k,k} = (B_{00,k} G_k + B_{01,k} G_k), k = 2(1)(N - 1), p_{N,N} = A_{00,N} G_N/J_{N-1}$ and $Q = (0, 0, \ldots, 0, q_N)^T$ with $q_N = \gamma/\beta G_N$.

Now following the convergence analysis of Case I and using $(D + PM)_{i,1}^{-1} < 4/hU_\ast, i = 1(1)N$, and $|t_k^{(2)}| \leq \bar{C}h^3$ for suitable constant $\bar{C}$, it is easy to establish that

\[
\|E\|_\infty = O(h^2).
\]
Thus we have established the following result:

**Theorem 2.** Assume that \( f(x, y) \) satisfies (B1), (B3) and \( p(x) \) satisfies conditions in (A). Then, the second method based on (21) and (14) (in case of boundary conditions (2)) or (21), (14) and (23) (in case of boundary conditions (3)) for a uniform mesh is of second order accuracy for sufficiently small \( h \).

**Remark 1.** For \( b_0 = 0 \) and \( g(x) = 1, \ B_{10,k} = 0 \) and \( B_{01,k} = 0 \), hence the first method for both type of boundary conditions (2) or (3) and second method for boundary conditions (2) reduce to classical method for \( y'' = f(x, y) \) based on one evaluation of \( f \).

### 4. Numerical illustrations

In this section, we illustrate the methods and corroborate the order of convergence of the methods. We also compare our second method with the method given in [6] as both are based on three evaluations of \( f \).

We have compared the method given in [6] with the second method of this work for Example 1. The maximum absolute errors are displayed in Table 1 which shows that our method is superior to that of [6]. To illustrate the convergence and to corroborate the order of accuracy of the methods given in this work for general non-negative functions \( p(x) \), we apply the methods to two examples, Examples 2 and 3. Tables 2 and 3, respectively, display the results of maximum absolute errors and order of convergence (accuracy) for Examples 2 and 3 for \( b_0 = 0.60 \) with \( h = 2^k, k = 4(1)9 \), which shows that the methods work well and are of second order accuracy.

**Example 1.**

\[
(x^{b_0} y')' = \lambda x^{b_0 + \lambda - 2} ((b_0 + \lambda - 1) + \lambda x^\lambda) y, \\
y(0) = 1 \quad y(1) = e
\]

with exact solution \( y(x) = \exp(x^\lambda) \) and \( \lambda \geq 2 \).

<table>
<thead>
<tr>
<th>( N )</th>
<th>( b_0 = 0.5, \ \lambda = 4.0 )</th>
<th>( b_0 = 0.5, \ \lambda = 3.75 )</th>
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<tr>
<td>16</td>
<td>1.15((-2))</td>
<td>2.1((-2))</td>
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<tr>
<td>32</td>
<td>2.90((-3))</td>
<td>5.2((-3))</td>
</tr>
<tr>
<td>64</td>
<td>7.28((-4))</td>
<td>1.3((-3))</td>
</tr>
<tr>
<td>128</td>
<td>1.82((-4))</td>
<td>3.3((-4))</td>
</tr>
</tbody>
</table>

*1.15\((-2)\) = 1.15 \times 10^{-2} .

<table>
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<tr>
<th>( N/b_0 )</th>
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<th>Second method</th>
</tr>
</thead>
<tbody>
<tr>
<td>( y(0) = -\ln 4 )</td>
<td>( y'(0) = 0 )</td>
<td>( y(0) = -\ln 4 )</td>
</tr>
<tr>
<td>0.60</td>
<td>Order</td>
<td>0.60</td>
</tr>
<tr>
<td>16</td>
<td>1.15((-2))</td>
<td>1.34((-2))</td>
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<td>32</td>
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<td>3.26((-3))</td>
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<td>8.08((-4))</td>
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<td>128</td>
<td>1.74((-4))</td>
<td>2.01((-4))</td>
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<tr>
<td>256</td>
<td>4.35((-5))</td>
<td>5.03((-5))</td>
</tr>
<tr>
<td>512</td>
<td>1.09((-5))</td>
<td>1.26((-5))</td>
</tr>
</tbody>
</table>
Example 2.

\( (x^{b_0} e^x y')' = 5e^x x^{b_0+3} (5x^5 e^y - (b_0 + 4) - x)/(4 + x^5), \)

\( y(0) = \ln(1/4)(or \ y'(0) = 0), \quad y(1) + 5y'(1) = \ln(1/5) - 5 \)

with exact solution \( y(x) = -\ln(4 + x^5). \)

Example 3.

\( (x^{b_0}(1 + x^2)y')' = 5(1 + x^2)x^{b_0+3} (5x^5 + (b_0 + 4) + 2x^2/(1 + x^2))y, \)

\( y(0) = 1(or \ y'(0) = 0), \quad y(1) + y'(1) = 6e \)

with exact solution \( y(x) = \exp(x^5). \)

Acknowledgments

This work is supported by SRIC, IIT Kharagpur, India and National Board for Higher Mathematics, Department of Atomic Energy, Mumbai, India. We are also thankful to the referees for their valuable comments and suggestions.

References