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Solution of fourth order three-point boundary value problem using ADM and RKM



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 Reproducing kernel method

Abstract In this paper, a computational method is proposed, for solving linear and nonlinear fourth order three-point boundary value problem (BVP) and the system of nonlinear BVP. This method is based on the Adomian decomposition method (ADM) and the reproducing kernel method (RKM). The solution of linear fourth order three-point boundary value problem (BVP) is determined by the reproducing kernel method, and the solution of nonlinear fourth order three-point BVP is determined using the combination of Adomian decomposition method and reproducing kernel method. The approximate solutions are given in the form of series. Numerical results are shown to illustrate the accuracy of the present method.

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1. Introduction

Fourth order ordinary differential equations are models for bending or deformation of elastic beams and therefore have important applications in engineering and physical sciences. Two-point and multi-point boundary value problems for fourth order ordinary differential equations have attracted a lot of attention. Two-point boundary value problems have been extensively studied. Multi-point boundary value problems arise in a variety of Applied Mathematics and Physics. Many authors have studied the beam equation under various boundary conditions and by different approaches (Graef et al., 2003, 2009). Sufficient conditions for the existence and non-existence of positive solutions for three-point boundary value problems are established by Graef et al. (2009). Siddiqi

and Ghazala (2007) determined the solution of a system of fourth order boundary value problems using cubic non-polynomial spline method. Ghazala and Hamood (2012) used RKM for the solution of fourth order singularly perturbed boundary value problem. Ghazala and Hamood (2011) used RKM for the solution of fifth order boundary value problem.

Adomian decomposition method has been used to solve linear and nonlinear ordinary differential equations (Abbaoui and Cherruault, 1995; Biazar and Shafiq, 2007; Mestrovic, 2007). This method provides the solution in a rapid convergent series with computable terms. However, for the solution of boundary value problems using ADM, it is necessary to determine some unknown parameters and therefore, it is required to solve nonlinear algebraic equations. Geng and Cui (2011) proposed a method for solving nonlinear second order two-point BVP by the combination of ADM and RKM. The fourth order three-point BVP described in this paper has been solved by extending the method developed by Geng and Cui (2011).

The fourth order beam equation can be considered, as

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$L = a_0(x) \frac{d^4}{dx^4} + a_1(x) \frac{d^3}{dx^3} + a_2(x) \frac{d^2}{dx^2} + a_3(x) \frac{d}{dx} + a_4(x)$, then Eq. (3.2) can be transformed into equivalent operator equation, as

$$\begin{cases} Lu(x) = h(x), & 0 \leq x \leq 1, \\ u(0) = \gamma_0, & u^{(1)}(0) = \gamma_1, & u(x) = \gamma_2, & u(1) = \gamma_3. \end{cases} \quad (3.3)$$

The inverse operator L^{-1} can be determined using RKM presented by Cui and Geng (2007), Geng and Cui (2007) and Cui and Lin (2009).

Let $\varphi_i(y) = \bar{K}(x_i, y)$, $i \in N$, where $\bar{K}(x_i, y) \in W_2^1[0, 1]$ is the reproducing kernel of $W_2^1[0, 1]$, and $\psi_i(x) = L^* \varphi_i(x)$, $i \in N$, where L^* is the adjoint operator of L . To orthonormalize the sequence $\{\psi_i(x)\}_{i=1}^\infty$ in the reproducing kernel space $W_x^2[0, 1]$, Gram Schmidt orthogonalization process can be used as follows

$$\bar{\psi}_i(x) = \sum_{k=1}^i \beta_{ik} \psi_k(x), \quad i = 1, 2, 3, \dots \quad (3.4)$$

where β_{ik} is orthogonal coefficient.

Theorem 3.2.1. $\psi_i(x) = L_y K_x(x, y)|_{y=x_i}$.

Proof. As

$$\begin{aligned} \psi_i(x) &= L^* \varphi_i(x) = \langle L^* \varphi_i(y), K_x(x, y) \rangle = \langle \varphi_i(y), L_y K_x(x, y) \rangle \\ &= \langle \bar{K}(x_i, y), L_y K_x(x, y) \rangle = L_y K_x(x, y)|_{y=x_i}. \quad \square \end{aligned}$$

Theorem 3.2.2. If $\{x_i\}_{i=1}^\infty$ is dense in $[0, 1]$, then $\{\psi_i(x)\}_{i=1}^\infty$ is the complete system of $W_x^2[0, 1]$.

Proof. Consider $\langle u(x), \psi_i(x) \rangle = 0$ which implies

$$\begin{aligned} \langle u(x), L^* \varphi_i(x) \rangle = 0 &\Rightarrow \langle Lu(x), \varphi_i(x) \rangle = 0 \Rightarrow \langle Lu(x), \\ &\bar{K}(x_i, x) \rangle = 0 \Rightarrow Lu(x_i) = 0. \end{aligned}$$

Since $\{x_i\}_{i=1}^\infty$ is dense in $[0, 1]$, so $Lu(x) \equiv 0$, which implies that $L^{-1}Lu(x) = 0$ and $u(x) \equiv 0$ from the existence of L^{-1} . \square

Theorem 3.2.3. If $\{x_i\}_{i=1}^\infty$ is dense in $[0, 1]$, and the solution of Eq. (3.2) is unique, $\forall u(x) \in W_x^2[0, 1]$, the series is convergent in the norm of $\|\cdot\|_{W_x^2}$. If $u(x)$ is the exact solution of Eq. (3.2), then it has the form:

$$u(x) = L^{-1}h(x) = \sum_{i=1}^\infty \sum_{k=1}^i \beta_{ik} h(x_k) \bar{\psi}_i(x).$$

Proof. Since $u(x) \in W_x^2[0, 1]$, so it can be expanded in the form of Fourier series about normal orthogonal system $\{\psi_i(x)\}_{i=1}^\infty$ as

$$u(x) = \sum_{i=1}^\infty \langle u(x), \bar{\psi}_i(x) \rangle \bar{\psi}_i(x). \quad (3.5)$$

Since the space $W_x^2[0, 1]$ is Hilbert space, so the series $\sum_{i=1}^\infty \langle u(x), \bar{\psi}_i(x) \rangle \bar{\psi}_i(x)$ is convergent in the norm of $\|\cdot\|_{W_x^2}$. It can be written as

$$\begin{aligned} u(x) &= \sum_{i=1}^\infty \left\langle u(x), \sum_{k=1}^i \beta_{ik} \psi_k(x) \right\rangle \bar{\psi}_i(x) \\ &= \sum_{i=1}^\infty \sum_{k=1}^i \beta_{ik} \langle u(x), \psi_k(x) \rangle \bar{\psi}_i(x) \\ &= \sum_{i=1}^\infty \sum_{k=1}^i \beta_{ik} \langle u(x), L^* \varphi_k(x) \rangle \bar{\psi}_i(x) \\ &= \sum_{i=1}^\infty \sum_{k=1}^i \beta_{ik} \langle Lu(x), \varphi_k(x) \rangle \bar{\psi}_i(x). \end{aligned}$$

If $u(x)$ is the exact solution of Eq. (3.2) and $Lu(x) = h(x)$, then

$$u(x) = \sum_{i=1}^\infty \sum_{k=1}^i \beta_{ik} \langle h(x), \varphi_k(x) \rangle \bar{\psi}_i(x).$$

By applying reproducing property, it can be written as

$$u(x) = \sum_{i=1}^\infty \sum_{k=1}^i \beta_{ik} h(x_k) \bar{\psi}_i(x),$$

which completes the proof. The approximate solution $u(x)$ is given by

$$u_n(x) = \sum_{i=1}^n \sum_{k=1}^i \beta_{ik} h(x_k) \bar{\psi}_i(x). \quad \square \quad (3.6)$$

Theorem 3.2.4. For each $u(x) \in W_x^2[0, 1]$ and ε_n is the error between the approximate solution $u_n(x)$ and exact solution $u(x)$. Let $\varepsilon_n^2 = \|u(x) - u_n(x)\|^2$, then sequence $\{\varepsilon_n\}$ is monotone decreasing and $\varepsilon_n \rightarrow 0$ ($n \rightarrow \infty$).

Proof. Given

$$\begin{aligned} \varepsilon_n^2 &= \|u(x) - u_n(x)\|^2 = \left\| \sum_{i=n+1}^\infty \langle u(x), \bar{\psi}_i(x) \rangle \bar{\psi}_i(x) \right\|^2 \\ &= \sum_{i=n+1}^\infty (\langle u(x), \bar{\psi}_i(x) \rangle)^2 \end{aligned}$$

$$\begin{aligned} \varepsilon_{n-1}^2 &= \|u(x) - u_{n-1}(x)\|^2 = \left\| \sum_{i=n}^\infty \langle u(x), \bar{\psi}_i(x) \rangle \bar{\psi}_i(x) \right\|^2 \\ &= \sum_{i=n}^\infty (\langle u(x), \bar{\psi}_i(x) \rangle)^2. \end{aligned}$$

Clearly $\varepsilon_{n-1} \geq \varepsilon_n$, consequently $\{\varepsilon_n\}$ is monotone decreasing in the sense of $\|\cdot\|_{W_x^2}$ and it is noted that the series is convergent in the norm of $\|\cdot\|_{W_x^2}$. Hence $\varepsilon_n \rightarrow 0$ ($n \rightarrow \infty$). \square

4. Adomian decomposition method

The Adomian decomposition method was proposed by Adomian (1992, 1994) and Adomian and Rach (1994) for obtaining series solutions of algebraic, ordinary and partial differential equations, integral equations, integro-differential

equations, etc. Such method has received a great deal of attention and has been applied to numerous problems. To solve non-linear fourth order three-point boundary value problem, the following decomposition method can be used as:

$$Lu(x) = f(x) + g(x, u(x)), \tag{4.1}$$

$$u(x) = L^{-1}f(x) + L^{-1}g(x, u(x)). \tag{4.2}$$

The ADM introduces the solution $u(x)$ and the nonlinear function $g(x, u)$ by infinite series, as

$$u(x) = \sum_{i=0}^{\infty} u_i(x) \tag{4.3}$$

and

$$g(x, u(x)) = \sum_{i=0}^{\infty} A_i(x), \tag{4.4}$$

where A_i is called Adomian polynomial and is defined by [Adomian and Rach \(1994\)](#) as

$$A_i = \frac{1}{i!} \left[\frac{d^i}{d\lambda^i} g \left(x, \sum_{i=0}^{\infty} \lambda^i u_i(x) \right) \right]_{\lambda=0}. \tag{4.5}$$

Substituting Eqs. (4.3) and (4.4) into Eq. (4.2), yields

$$\sum_{i=1}^{\infty} u_i(x) = L^{-1}f(x) + L^{-1} \sum_{i=1}^{\infty} A_i(x). \tag{4.6}$$

According to the ADM, the components $u_i(x)$ can be determined as

$$\begin{cases} u_0(x) = L^{-1}f(x), \\ u_{i+1}(x) = L^{-1}A_i(x), \quad i \geq 0. \end{cases} \tag{4.7}$$

By combining Adomian decomposition method and reproducing kernel method, Eq. (4.7) turns out to be

$$\begin{cases} u_0(x) = \sum_{j=1}^{\infty} B_{0j} \bar{\psi}_j(x), \\ u_{i+1}(x) = \sum_{j=1}^{\infty} B_{(i+1)j} \bar{\psi}_j(x), \quad i \geq 0, \end{cases} \tag{4.8}$$

where $B_{0j} = \sum_{k=1}^j \beta_{jk} f(x_k)$, $B_{ij} = \sum_{k=1}^j \beta_{jk} A_{i-1}(x_k)$, $i \geq 1$. From Eq. (4.8), the components of $u_i(x)$ can be determined and hence the series solution $u(x)$ in Eq. (4.3) can be immediately obtained. For numerical purposes, the n -term approximation

$$U_n(x) = \sum_{i=0}^n u_i(x) \tag{4.9}$$

can be used to approximate the exact solution. Furthermore, the approximate solution $U_n^N(x)$ can be obtained by the N -term intercept of the exact solutions $u_i(x)$ and given by

$$U_n^N(x) = \sum_{i=0}^n \sum_{j=1}^N B_{ij} \bar{\psi}_j(x). \tag{4.10}$$

5. Numerical examples

In order to test the utility of the proposed method, four examples are considered in this section. All computations are performed using Mathematica 5.2.

Example 1. The singular linear fourth order three-point boundary value problem can be considered as

$$\begin{cases} x^4(1-x)u^{(4)}(x) + \frac{e^x}{2}u^{(3)}(x) + 2e^x \sin \sqrt{x}u^{(2)}(x) \\ + 2u^{(1)}(x) + xu(x) = f(x), \quad 0 \leq x \leq 1, \\ u(0) = 0, \quad u^{(1)}(0) = 1, \quad u(1) = \sinh(1), \quad u\left(\frac{3}{4}\right) = \sinh\left(\frac{3}{4}\right), \end{cases} \tag{5.1}$$

where $f(x) = x^4(1-x) \sinh(x) + \frac{e^x}{2} \cosh(x) + 2e^x \sin \sqrt{x} \sinh(x) + 2 \cosh(x) + x \sinh(x)$. The exact solution of the problem (5.1) is $u(x) = \sinh(x)$. The numerical results are summarized in [Table 1](#) and [Figs. 1–3](#). From [Figs. 1–3](#), it can easily be seen that the approximate solutions are in good agreement with exact solutions.

Example 2. Consider the following nonlinear fourth order three-point boundary value problem:

$$\begin{cases} u^{(4)}(x) - e^{-x}u^2(x) = 0, \quad 0 \leq x \leq 1, \\ u(0) = 1, \quad u^{(1)}(0) = 1, \quad u(1) = e, \quad u\left(\frac{3}{4}\right) = e^{\frac{3}{4}}. \end{cases} \tag{5.2}$$

The exact solution of the problem (5.2) is $u(x) = e^x$. The combination of ADM and RKM is used to solve problem (5.2). The numerical results are summarized in [Table 2](#) and [Figs. 4–6](#). It can easily be seen from the [Table 2](#) and [Figs. 4–6](#) that the approximate solutions are in good agreement with exact solutions.

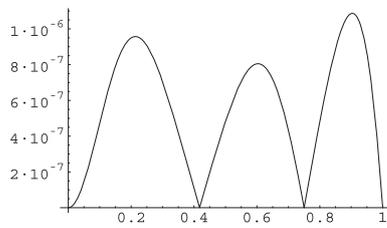
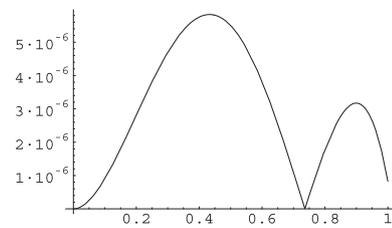
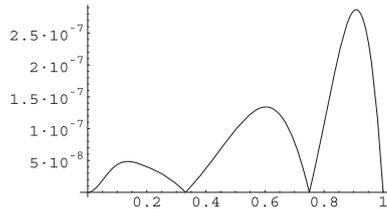
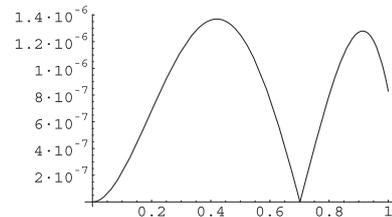
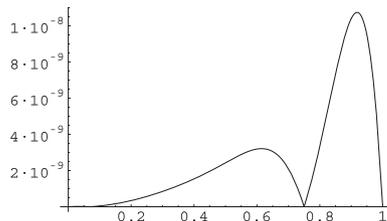
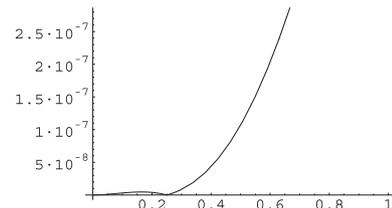
Example 3 ([Mohyud-Din and Noor \(2007\)](#)). Consider the following nonlinear fourth order three-point boundary value problem:

$$\begin{cases} u^{(4)}(x) + (u^{(2)}(x))^2 = \sin x + \sin^2(x), \quad 0 \leq x \leq 1, \\ u(0) = 0, \quad u^{(1)}(0) = 1, \quad u(1) = \sin 1, \quad u\left(\frac{3}{4}\right) = \sin^{\frac{3}{4}}. \end{cases} \tag{5.3}$$

The exact solution of the problem (5.3) is $u(x) = \sin x$. The combination of ADM and RKM is used to solve the problem (5.3). The numerical results are summarized in [Table 3](#). The results of the problem are also compared with the method developed by [Mohyud-Din and Noor \(2007\)](#) in [Table 3](#), which show that the present method is better.

Example 4. The nonlinear system of fourth order three-point boundary value problem can be considered, as :

x	Exact Solution	Relative error $(n = 6)$	Relative error $(n = 11)$	Relative error $(n = 51)$
0.0	0	0.0000	0.0000	0.0000
0.1	0.100167	4.73618E-06	4.35168E-07	4.27605E-10
0.2	0.201336	4.71631E-06	2.00644E-07	1.67976E-09
0.3	0.30452	2.3172E-06	4.40391E-08	2.77475E-09
0.4	0.410752	2.66477E-07	9.07671E-08	3.74118E-09
0.5	0.521095	9.27431E-07	1.88505E-07	4.65825E-09
0.6	0.636654	1.26386E-06	2.10614E-07	5.01064E-09
0.7	0.758584	5.7333E-07	1.0404E-07	2.77591E-09
0.8	0.888106	5.44023E-07	1.20919E-07	3.75365E-09
0.9	1.02652	1.05769E-06	2.7753E-07	1.01353E-08
1.0	1.1752	3.77883E-16	3.77883E-16	3.77883E-16

Figure 1 $|u - u_6|$.Figure 4 $|U - U_3^6|$.Figure 2 $|u - u_{11}|$.Figure 5 $|U - U_3^{11}|$.Figure 3 $|u - u_{51}|$.Figure 6 $|U - U_3^{51}|$.**Table 2** The numerical results when $(n = 3)$.

x	Exact solution	Relative error ($N = 6$)	Relative error ($N = 11$)	Relative error ($N = 51$)
0.0	1	0.0000	0.0000	0.0000
0.1	1.10517	8.15367E-07	1.99301E-07	2.77828E-09
0.2	1.2214	2.30099E-06	6.18826E-07	3.23336E-09
0.3	1.34986	3.48073E-06	1.02349E-06	6.28379E-09
0.4	1.49182	3.85679E-06	1.23197E-06	2.89845E-08
0.5	1.64872	3.33694E-06	1.13206E-06	6.48551E-08
0.6	1.82212	2.0949E-06	6.98202E-07	1.1154E-07
0.7	2.01375	5.42832E-07	1.09139E-08	1.6489E-07
0.8	2.22554	7.968E-07	7.22904E-07	2.19326E-07
0.9	2.4596	1.2893E-06	1.14967E-06	2.68284E-07
1.0	2.71828	4.5880E-16	3.3675E-16	6.6498E-16

Table 3 The comparison between absolute error of the method developed and the method developed by [Mohyud-Din and Noor \(2007\)](#).

x	Absolute error in Mohyud-Din and Noor (2007)	Absolute error for ($N = 20, n = 3$)	Absolute error for ($N = 30, n = 3$)
0.0	9.592369E-14	0.0000	0.0000
0.1	7.7856E-8	4.248E-08	4.135E-09
0.2	2.723E-7	76.949E-08	5.783E-09
0.3	5.2489E-7	1.344E-08	3.956E-09
0.4	7.7730E-7	3.687E-08	2.843E-09
0.5	9.7145E-7	2.389E-08	7.933E-09
0.6	1.0502E-6	7.133E-08	7.278E-09
0.7	9.6286E-7	8.677E-08	8.447E-09
0.8	6.8407E-7	2.355E-08	4.749E-09
0.9	2.7069E-7	2.678E-08	6.265E-09
1.0	1.5676E-13	0	0

$$u^{(4)}(x) = \begin{cases} u(x), & 0 \leq x \leq \frac{1}{4}, \quad \frac{3}{4} \leq x \leq 1, \\ (u(x))^2 + f(x), & \frac{1}{4} \leq x \leq \frac{3}{4}, \\ u(0) = 0, \quad u^{(1)}(0) = 0, \quad u(1) = 1, \quad u(\frac{1}{4}) = 2. \end{cases} \quad (5.4)$$

The exact solution of the problem (5.4) is

$$u(x) = \begin{cases} a_1 x^2 + a_2 x^3 + \sin x, & 0 \leq x \leq \frac{1}{4}, \\ a_3 x^2 + a_4 x^3 + \ln(1+x), & \frac{1}{4} \leq x \leq \frac{3}{4}, \\ -1 + a_5 x^2 + a_6 x^3 + e^x, & \frac{3}{4} \leq x \leq 1, \end{cases}$$

where $a_1 = 37.6692$, $a_2 = -38.5107$, $a_3 = 37.1802$, $a_4 = -38.8985$, $a_5 = 38.1373$, $a_6 = -38.8305$ and $f(x) = -6(1+x)^4 - (38.1373x^2 - 38.8305x^3 + \ln(1+x))^2$. The combination of ADM and RKM is used to solve problem 4. The numerical results are summarized in [Table 4](#). It is evident from [Table 4](#) that the results are encouraging.

Table 4 The numerical results when ($n = 3$).

x	Absolute error ($N = 30$)	Absolute error ($N = 50$)
0.0	0	0.0000
0.1	4.46E-07	5.74E-08
0.2	2.74E-07	3.92E-08
0.3	8.24E-06	2.88E-07
0.4	9.95E-06	6.09E-07
0.5	3.22E-06	4.87E-07
0.6	2.86E-06	3.77E-07
0.7	1.37E-06	5.68E-07
0.8	9.57E-07	2.55E-08
0.9	5.69E-07	6.68E-08
1.0	0	0

6. Conclusion

Fourth order three point BVP (linear and nonlinear) and the system of fourth order three point BVP are determined using ADM and RKM. For the solution of linear fourth order three point boundary value problem reproducing kernel method is proposed and obtained encouraging results. The solution of non-linear fourth order three-point boundary value problem can be determined using standard Adomian decomposition method but this method has long calculation and complicated procedure to determine some unknown parameters. Due to this drawback a new computational method for the solution of non-linear fourth order three-point boundary value problem is proposed. This computational method is the combination of Adomian decomposition method and reproducing kernel method. Combination of these methods reduces the calculation and avoids the additional computation work in determining the unknown parameters, and this reduction has no effect in the accuracy of results. The comparison of the present method with the method [Mohyud-Din and Noor \(2007\)](#) available in literature also shows the efficiency of the method.

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