Extra Derivative Multistep Methods with Trigonometric-Fitting for Oscillatory Problems

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Abstract: A set of new linear multistep method of order three and four with extra derivatives are developed for solving special second order ordinary differential equations. The extra derivatives are incorporated into the methods, so that, a more accurate numerical results can be obtained. The methods are developed using the sequence of Chebyshev polynomials as the basis function. The methods are then trigonometrically-fitted, so that, they are suitable for solving highly oscillatory problems arise from the special second order ordinary differential equations. Numerical experiments are carried out to show the efficiency and accuracy of the new methods in comparison with methods in the literature.

Key words: Linear multistep method, collocation method, trigonometrically-fitted, oscillatory problems, accuracy, different equation

INTRODUCTION

The special second order Ordinary Differential Equations (ODEs) can be represented by:

\[ y'' = f(x, y), y(x_0) = y_0, y'(x_0) = y'_0 \]  \hspace{1cm} (1)

in which the first derivative does not appear explicitly. This type of problems often appears in the field of science, mathematics and engineering such as quantum mechanics, spatial semi-discretizations of wave equations, populations modeling and celestial mechanics. The solutions of such differential equations often exhibit oscillatory properties and are harder to solve.

Equation 1 can be directly solved using Runge-Kutta Nystrom (RKN) methods which can be seen by Dormand et al. (1987) and Sommeijer (1987). Franco (1995) and Coleman (2003) also developed hybrid algorithms and constructed the order condition of hybrid methods, respectively as a different approach to directly solve Eq. 1. However, researchers practically used fitted methods such as phase-fitted and trigonometrically-fitted in order to enhance the efficiency of the original methods, so that, accurate numerical results can be obtained when the solutions to the problems are highly oscillatory. Some RKN and hybrid methods with various modification techniques for the integration of oscillatory problems can be seen by Papadopoulos et al. (2009), Kosti et al. (2012), Samat et al. (2011) and Ahmad et al. (2013a, b). On the other hand, the simplicity of the interpolation and collocation methods has caught the attention of various researchers to develop different types of collocation methods for solving Eq. 1 such as the research of researchers by Guo (2007), Jator (2008) and Yap et al. (2014).

Hence, in this study, we developed a new extra derivative Linear Multistep Method (LMM) with collocation technique using Chebyshev polynomial as basis function. In order to improve the efficiency of the methods, we trigonometrically fitted the methods, so that, the coefficients will depend on the fitted frequency and step size of the problems.

MATERIALS AND METHODS

Derivation of LMM using collocation technique: The general k-step LMM for solving special second order ODEs is given as:

\[ \sum_{i=1}^{k} \alpha_i y_{n+i} = h^2 \sum_{i=1}^{k} \beta_i f_{n+i} \]

where, \( f_{n+i} \) = \( y''_{n+i} \), \( \alpha_i \) and \( \beta_i \) are uniquely determined and \( \alpha_i + \beta_i e^{0} \), \( \alpha_i = 1 \). Aboiyar et al. has constructed a LMM with collocation technique using Probabilist’s Hermite polynomial as basis function for solving first order ODEs. Here, we will use Chebyshev polynomials as basis function. The following are the first five terms of the sequence from Chebyshev polynomials:

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\[ T_1(x) = 1, \quad T_2(x) = x, \quad T_3(x) = 2x^2 - 1 \]
\[ T_4(x) = 4x^2 - 3x, \quad T_5(x) = 8x^4 - 8x^2 + 1 \]

(2)

In this study, we are going to develop linear multistep method with extra derivatives of the form of:

\[ \sum_{j=0}^{4} \alpha_j y_{n+j} = h^4 \sum_{j=0}^{4} \mu_j f_{n+j} + h^8 \sum_{j=0}^{4} \eta_j g_{n+j} \]  

(3)

where, \( \alpha_j, \mu_j, \) and \( \eta_j \) are constant values, \( f_{n+j} = y'_{n+j} \) and \( g_{n+j} = y''''_{n+j} \). We proceed to approximate the exact solution \( y(x) \) by the interpolating function of the form:

\[ y(x) = \sum_{j=0}^{4} \alpha_j T_j(x) \]

(4)

which is the polynomial of degree \( n \) and satisfied Eq. 5:

\[ y''(x) - f(x, y(x), x) \leq x \leq x + \gamma \}, y(x_k) - y_k \]

(5)

\textbf{Derivation of LMMLC (3)}: For \( n = 4 \), Eq. 4 can be written as:

\[ y(x) = a_0 + a_1(x-x_k) + a_2 \left[(x-x_k)^2 - 1\right] + a_3 \left[(x-x_k)^3 - 3(x-x_k)\right] + a_4 \left[(x-x_k)^4 - 8(x-x_k)^2 + 1\right] \]

(6)

Differentiating Eq. 6, three times and we get the first, second and third derivatives of Eq. 7-9 as follows:

\[ y'(x) = a_1 + a_2(2(x-x_k)) + a_3 \left[(x-x_k)^2 - 1\right] + a_4 \left[(x-x_k)^3 - 4(x-x_k)\right] \]

(7)

\[ y''(x) = 2a_2 + a_4(6(x-x_k)) + a_4 \left[(x-x_k)^2 - 4\right] \]

(8)

\[ y'''(x) = 6a_2 + a_4(24(x-x_k)) \]

(9)

Next, Eq. 6 and 8 are collocated at \( x = x_{k+1}, x_{k+2} \) and interpolated Eq. 9 at \( x = x_{k+3} \) which yields:

\[ y(x_{k+1}) = a_0 + a_1(x_{k+1}-x_k) + a_2 \left[(x_{k+1}-x_k)^2 - 1\right] + a_3 \left[(x_{k+1}-x_k)^3 - 3(x_{k+1}-x_k)\right] + a_4 \left[(x_{k+1}-x_k)^4 - 8(x_{k+1}-x_k)^2 + 1\right] \]

(10)

\[ y(x_{k+2}) = a_0 + a_1(x_{k+2}-x_k) + a_2 \left[(x_{k+2}-x_k)^2 - 1\right] + a_3 \left[(x_{k+2}-x_k)^3 - 3(x_{k+2}-x_k)\right] + a_4 \left[(x_{k+2}-x_k)^4 - 8(x_{k+2}-x_k)^2 + 1\right] \]

(11)

\[ y'(x_{k+1}) = 2a_2 + a_4(6(x_{k+1}-x_k)) + a_4 \left[(x_{k+1}-x_k)^3 - 4(x_{k+1}-x_k)\right] \]

(12)

\[ y'(x_{k+2}) = 2a_2 + a_4(6(x_{k+2}-x_k)) + a_4 \left[(x_{k+2}-x_k)^3 - 4(x_{k+2}-x_k)\right] \]

(13)

\[ y''(x_{k+2}) = 6a_2 + a_4(24(x_{k+2}-x_k)) \]

(14)

By substituting \( h = x_{k+1} - x_k \) and \( 2h = x_{k+2} - x_k \) into Eq. 10-14, we obtain the following:

\[ y_{k+1} = a_0 + (h)a_1 + a_2 \left[h^2 - 1\right] + a_3 \left[h^3 - 3h\right] + a_4 \left[h^4 - 8h^2 + 1\right] \]

(15)

\[ y_{k+2} = a_0 + (2h)a_1 + a_2 \left[4h^2 - 1\right] + a_3 \left[8h^3 - 6h\right] + a_4 \left[16h^4 - 32h^2 + 1\right] \]

(16)

\[ f_{k+1} = 2a_2 + a_4(6h) + a_4 \left[12h^2 - 16\right] \]

(17)

\[ f_{k+2} = 2a_2 + a_3(12h) + a_4 \left[48h^2 - 16\right] \]

(18)

\[ g_{k+1} = 6a_1 + a_4(24h) \]

(19)

Rearranging Eq. 15-19 into matrix form as follows:

\[
\begin{bmatrix}
1 & h^2 - 1 & h^3 - 3h & h^4 - 8h^2 + 1 \\
1 & 2h & 4h^2 - 1 & 8h^3 - 6h & 16h^4 - 16h^2 + 1 \\
0 & 0 & 2h & 6h^2 & 12h^2 - 16 \\
0 & 0 & 2h & 12h^2 & 48h^2 - 16 \\
0 & 0 & 0 & 6h & 24h^2 
\end{bmatrix}
\begin{bmatrix}
a_0 \\
a_1 \\
a_2 \\
a_3 \\
a_4 
\end{bmatrix} =
\begin{bmatrix}
y_{k+1} \\
y_{k+2} \\
f_{k+1} \\
f_{k+2} \\
g_{k+1} 
\end{bmatrix}
\]

(20)

\[ \text{XA} = Y \]

(23)
Where:
\[
\begin{bmatrix}
1 & h^2 - 1 & h^3 - 3h & h^4 - 8h + 1 \\
1 & 2h & 4h^2 - 1 & 8h^3 - 6h^2 & 16h^4 - 16h^3 + 1 \\
0 & 0 & 2h & 6h^2 & 12h^3 - 16 \\
0 & 0 & 2h & 12h^3 & 48h^4 - 16 \\
0 & 0 & 0 & 6h & 24h^2 \\
\end{bmatrix}
\]

\[
A = [a_0, a_1, a_2, a_3, a_4]^T
\[
Y = [y_{k+1}, y_{k+2}, f_{k+1}, f_{k+2}, g_{k+1}]^T
\]

From Eq. 20, we can solve for A, where:
\[
A = X^T Y
\]  

(21)

Solving Eq. 21, the coefficients of \(a_0, a_1, a_2, a_3, \) and \(a_4\) are obtained in terms of \(y_{k+1}, y_{k+2}, f_{k+1}, f_{k+2}, \) and \(g_{k+1}\):

\[
a_0 = \frac{2y_{k+1} - y_{k+2} + \frac{10h^4 - 7}{12} f_{k+1} + \frac{1}{12} h^4 + \frac{6h^2 + 7}{12} f_{k+2} - \frac{1}{12} h^2 + \frac{12h^4 + 7}{12} g_{k+1}}{h^4}
\]

\[
a_1 = \frac{y_{k+1} - y_{k+2} + \frac{13h^4}{12} f_{k+1} - \frac{1}{12} h^4 + \frac{5h^2}{12} f_{k+2} + \frac{3}{4} (h^2 + 2) g_{k+1}}{h^4}
\]

\[
a_2 = \frac{2 f_{k+1} + \frac{13h^4}{6} f_{k+2} - \frac{1}{3} h^4}{6 h^2} + \frac{1}{3} \left( \frac{3h^4 + 2}{h} \right) g_{k+1}
\]

\[
a_3 = \frac{1 f_{k+1} + \frac{13h^4}{2} f_{k+2} + \frac{1}{2} g_{k+1}}{12 h^2 + 12 h^4}
\]

Substituting the coefficients into Eq. 6 and letting \(x = x_{k+3}\), we obtain the following equation:

\[
y(x_{k+3}) = \left( \frac{2y_{k+1} - y_{k+2} + \frac{10h^4 - 7}{12} f_{k+1} + \frac{1}{12} h^4 + \frac{6h^2 + 7}{12} f_{k+2} - \frac{1}{12} h^2 + \frac{12h^4 + 7}{12} g_{k+1}}{h^4} \right) + \left( \frac{y_{k+1} - y_{k+2} + \frac{13h^4}{12} f_{k+1} - \frac{1}{12} h^4 + \frac{5h^2}{12} f_{k+2} + \frac{3}{4} (h^2 + 2) g_{k+1}}{h^4} \right) (x_{k+3} - x_k) + \left( \frac{2 f_{k+1} + \frac{13h^4}{6} f_{k+2} - \frac{1}{3} h^4}{6 h^2} + \frac{1}{3} \left( \frac{3h^4 + 2}{h} \right) g_{k+1} \right) (x_{k+3} - x_k)^2 + \left( \frac{1 f_{k+1} + \frac{13h^4}{2} f_{k+2} + \frac{1}{2} g_{k+1}}{12 h^2 + 12 h^4} \right) (x_{k+3} - x_k)^3 + \left( \frac{1 f_{k+1} + \frac{13h^4}{3} f_{k+2} + \frac{1}{2} g_{k+1}}{12 h^2 + 12 h^4} \right) (x_{k+3} - x_k)^4 = y_{k+3}
\]

Letting \(3h = (x_{k+3} - x_k)\), we obtain the discrete form of LM/MC as:

\[
y_{k+3} = 2y_{k+2} - y_{k+1} + h^2 \left( \frac{1}{6} f_{k+1} + 7 f_{k+2} \right) + h^3 \left( \frac{1}{6} g_{k+1} \right)
\]

(22)

**Order and Consistency of LM/MC method**

**Definition 1; Lambert (1973):** The linear difference operator \(L\) is defined by:

\[
L[y(x); h] = \sum_{j=0}^{h} \alpha_j y(x + jh) - h^2 \mu f(x + jh) - h^3 g(x + jh)
\]

where, \(y(x)\) is an arbitrary function that is sufficiently differentiable on \([a, b]\). By expanding the test function and its first derivative as Taylor series about \(x\) and collecting the terms to obtain:

\[
L[y(x); h] = c_0 y(x) + c_1 h y'(x) + \ldots + c_k h^{k-1} y^{(k)}(x)
\]
where, the coefficients of \( c_i \) are constants independent of \( y(x) \). In particular:

\[
\begin{align*}
  c_0 &= \sum_{i=0}^{k} \alpha_1, \\
  c_i &= \sum_{i=0}^{k} \left( \frac{j^{(i)}}{i!} \alpha_i \right) \\
  c_2 &= \sum_{i=0}^{k} \left( \frac{j^{(3)}}{3!} \alpha_i \right) \\
  c_4 &= \sum_{i=0}^{k} \left( \frac{j^{(6)}}{6!} \alpha_i \right)
\end{align*}
\]  

(23)

**Definition 2; Order of the method (Henrici, 1962):** The associated linear multistep method (Eq. 22) is said to be of the order \( p \) if \( c_0 = c_1 = \ldots = c_{p-1} = 0 \) and \( c_{p} \neq 0 \).

**Definition 3; Consistency of the method:** The method is said to be consistent if it has order at least one. In order to find the order and consistency of LMMC, we compare equation in Definition 1 with Eq. 23. We obtain the coefficients of:

\[
\alpha_0 = 1, \alpha_i = 2, \alpha_2 = 1, \mu_0 = \frac{1}{6}, \mu_1 = \frac{1}{3}, \eta_0 = \frac{1}{6}
\]  

(24)

By substituting the coefficients into Eq. 23, we obtain:

\[
c_0 = c_1 = c_2 = c_3 = c_4 = 0 \quad \text{and} \quad c_5 = \frac{1}{8}
\]

Hence, the new method has order \( p = 3 \), it is consistent, since, it has order \( p=1 \), thus, it is convergent. The method is denoted as linear multistep method with extra derivative using collocation technique of order three (LMMC (3)).

**Derivation of LMMC (4) order and consistency of the method:** In this study, we derive the LMMC of order four. For \( n = 5 \), we obtain Eq. 4 as:

\[
y(x) = a_4 + a_2(x-x_0) + a_3\left[(x-x_0)^2 - 1\right] + a_1\left[(x-x_0)^2 - 3(x-x_0) + a_3\left[(x-x_0)^3 - 8(x-x_0)^2 + 1\right] + a_0\left[(x-x_0)^3 - 20(x-x_0) + 5(x-x_0)^2\right]
\]

(25)

Differentiating Eq. 26, three times gives:

\[
y'(x) = a_4 + a_2(2(x-x_0)) + a_3\left[(x-x_0)^2 - 1\right] + a_2\left[(x-x_0)^2 - 4(x-x_0) + a_3\left[(x-x_0)^3 - 12(x-x_0)^2 + 1\right] + a_1\left[(x-x_0)^3 - 6(x-x_0)^2\right]
\]

(26)

\[
y''(x) = 2a_4 + 6a_2(2(x-x_0)) + a_4\left[3(x-x_0)^2 - 4\right] + a_2\left[3(x-x_0)^2 - 6(x-x_0)\right]
\]

(27)

\[
y'''(x) = 6a_4 + a_2(24(x-x_0)) + a_4\left[3(x-x_0)^2 - 2\right]
\]

(28)

Equation 26 and 28 are collocated at \( x = x_0, x_1, \ldots, x_3 \), which yields:

\[
y_{k+1} = a_0 + (h) a_1 + a_2\left[h^2 - 1\right] + a_3\left[h^3 - 3h\right] + a_4\left[h^4 - 8h^2 + 1\right] + a_1\left[h^5 - 20h^3 + 5h\right]
\]

(29)

\[
y_{k+2} = a_0 + (2h) a_1 + a_2\left[4h^2 - 1\right] + a_3\left[8h^3 - 6h\right] + a_4\left[16h^4 - 32h^2 + 1\right] + a_1\left[32h^5 - 160h^3 + 10h\right]
\]

(30)

\[
f_{k+2} = 2a_2 + a_3\left[6h\right] + a_4\left[12h^2 - 16\right] + a_5\left[20h^3 - 120h\right]
\]

(31)

\[
g_{k+3} = 6a_3 + a_4\left[24h\right] + a_5\left[240h^2 - 120\right]
\]

(32)

\[
g_{k+4} = 6a_3 + a_4\left[48h\right] + a_5\left[240h^2 - 120\right]
\]

(33)

Equation 29-34 can be written in matrix form as follows:

\[
XA = Y
\]

(35)

Where:

\[
X = \begin{bmatrix}
1 & h & h^2 - 1 & h^3 - 3h & h^4 - 8h^2 + 1 & h^5 - 20h^3 + 5h \\
1 & 2h & 4h^2 - 1 & 8h^3 - 6h & 16h^4 - 32h^2 + 1 & 32h^5 - 160h^3 + 10h \\
0 & 2h & 12h^2 & 48h^3 - 16h & 160h^4 - 240h^2 \\
0 & 2h & 18h^2 & 108h^3 - 16h & 540h^4 - 360h^2 \\
0 & 0 & 6h & 24h^2 & 60h^3 - 120h \\
0 & 0 & 6h & 48h^2 & 240h^3 - 120h \\
\end{bmatrix}
\]
\[ A = [a_0, a_1, a_2, a_3, a_4] \]

\[ Y = [y_{xv}, y_{e}, y_{h}, y_{k}, y_{g}] \]

Solving Eq. 35, we obtained the coefficients of \( a_i \) in terms of \( y_{xv}, y_e, y_{h}, y_{k}, y_{g} \):

\[
a_0 = \frac{1}{h^2} \left[ \frac{153h^4 + 120h^2 + 110}{100h^3} f_{k+2} + \frac{392h^4 + 480h^2 + 165}{300h^2} g_{k+1} + \frac{149h^4 - 690h^2 + 495}{300h^2} g_{k+2} \right]
\]

\[
a_1 = \frac{1}{h^2} \left[ \frac{(153h^4 + 120h^2 + 110)}{100h^3} f_{k+2} + \frac{(392h^4 + 480h^2 + 165)}{300h^2} g_{k+1} + \frac{(149h^4 - 690h^2 + 495)}{300h^2} g_{k+2} \right]
\]

\[
a_2 = \frac{1}{10h^2} \left[ \frac{(3h^4 + 4)}{10h^2} f_{k+2} + \frac{2(9h^2 + 7)}{15h^2} g_{k+1} + \frac{(9h^2 + 32)}{15h^2} g_{k+2} \right]
\]

\[
a_3 = \frac{3}{20h^2} \left[ \frac{(9h^2 + 7)}{15h^2} g_{k+1} + \frac{(23h^2 + 18)}{30h^2} g_{k+2} \right]
\]

\[
a_4 = \frac{3}{50h^2} f_{k+2} + \frac{1}{50h^2} f_{k+3} + \frac{1}{100h^2} g_{k+1} - \frac{3}{100h^2} g_{k+2}
\]

We substitute \( a_0, a_1, a_2 \) and \( a_4 \) into Eq. 35 and by letting \( x = x_{xv} + 3h = (x_{xv} - x_0) \), we obtain the discrete form of LMMC as:

\[
y_{k+3} = 2y_{k+2} - y_{k+1} + \frac{h^2}{10} (9f_{k+2} + 4f_{k+3}) - \frac{h^2}{30} (g_{k+1} + 2g_{k+2})
\]

(36)

In order to find the order and consistency of the LMMC, we compare equation in definition 1 with Eq. 36. We obtain the coefficients of:

\[
\alpha_0 = 1, \alpha_1 = -2, \alpha_2 = 1, \alpha_4 = -2, \alpha_3 = 1, \mu_1 = \frac{9}{10}, \mu_2 = \frac{1}{10}, \eta_1 = \frac{1}{30}, \eta_2 = \frac{1}{15}
\]

By substituting back the coefficients into Eq. 23, we obtain:

\[ c_0 = c_1 = c_2 = c_3 = c_4 = 0 \text{ and } c_5 = \frac{1}{144} \]

From definition 2, the new method is considered as having order \( p = 4 \). The new method is consistent, since, the order \( p > 1 \). The method is denoted as linear multistep method with extra derivative using collocation technique of order four (LMMC (4)).

**Trigonometrically-fitting the methods:** In this study, we adopt the trigonometrically-fitting technique to LMMC (3). By letting some of the coefficients to be unknown values of \( k \), for \( i = 1, 2, 3 \), LMMC (3) in general form can be written as follows:

\[
y_{k+3} = 2y_{k+2} - y_{k+1} + h^2 \left[ (k_1 f_{k+2} + k_2 f_{k+3}) + h^3 (k_3 g_{k+1}) \right]
\]

(37)

Integrating Eq. 37 using the linear combination of the functions \( \sin(vx), \cos(vx) \) for \( v \in \mathbb{R} \). We obtain the following Eq. 38:

\[
\begin{align*}
\cos(H) &= -2\cos(H) + H^2 (k_1 \cos(H) + k_2 + k_3 H \sin(H)) \\
k_3 \sin(H) &= k_3 H \cos(H)
\end{align*}
\]

(38)

Where:

\[ H = vh \]

\[ h = \text{The step size} \]

\[ v = \text{The fitted frequency} \]

Solving Eq. 38 and letting, \( k_1 = -1/6 \), the value of the remaining coefficients is obtained in terms of \( H \):

\[
k_2 = \frac{7}{3} + \frac{3}{60} H + \frac{851}{60480} H^4 + \frac{20777}{3628800} H^4 + \frac{7939}{3421440} H^4 + O(H^5)
\]
\[ k_i = \frac{1}{6} - \frac{1}{18} H^2 - \frac{1}{45} H^4 + \frac{17}{1890} H^6 + \frac{31}{8505} H^8 + \frac{601}{467775} H^{10} + O(H^{12}) \]

This new method is denoted as trigonometrically-fitted linear multistep method with extra derivative using collocation technique of order three (TF-LMMC(3)).

Then we apply the trigonometrically-fitting technique to LMMC (4). By letting some of the coefficients to be unknown values of \(k_i\) for \(i - 1, 2, 3, 4\), rewrite the formula in general form, we have:

\[ y_{n+1} = 2y_n - y_{n-1} + h^2 (k_1 f_n + k_2 f_{n+1}) + h^3 (k_3 g_{n+1} + k_4 g_n) \]

(39)

We integrate Eq. 39 using the linear combination of the function \{\sin vh, \cos vh\} for \(v \in \mathbb{R}\). Therefore, the following equation are obtained:

\[ \cos(H) - 2\cos(H)H^2 \left[ k_1 \cos(H) + k_2 \sin(H) \right] \]

\[ k_3 \sin(H) = -H \left[ k_1 \cos(H) + k_4 \right] \]

Where:

\[ H = \text{vh} \]

\[ h = \text{The step size} \]

\[ v = \text{The fitted frequency} \]

Solving Eq. 40 simultaneously by letting \(k_1 = 9/10\) and \(k_3 = -1/30\) the value of the remaining coefficients is obtained in terms of H as follows:

\[ k_4 = \frac{1}{2} \left[ \frac{1}{10} H^2 - \frac{1}{144} H^4 - \frac{313}{10800} H^6 - \frac{923}{725760} H^8 - \frac{6437}{12474000} H^{10} + O(H^{12}) \right] \]

\[ k_3 = \frac{3}{400} H^4 + \frac{83}{432000} H^6 + \frac{983}{1209600} H^8 + O(H^{10}) \]

This new method is denoted as trigonometrically-fitted linear multistep method with extra derivative using collocation technique of order four (TF-LMMC(4)).

\[ y(x) = \begin{bmatrix} \frac{1}{2} \cos(2x) & \frac{1}{2} \sin(2x) \\ \frac{1}{2} \sin(2x) & \frac{1}{2} \cos(2x) \end{bmatrix} y(x) + \begin{bmatrix} \frac{93}{2} & \frac{99}{2} \\ \frac{93}{2} & \frac{99}{2} \end{bmatrix} y(0) = \begin{bmatrix} 10 \sin(2x) \\ 10 \cos(2x) \end{bmatrix} \]

\[ y(0) = \begin{bmatrix} -1+8 \delta \\ 1 \end{bmatrix}, y(0) = \begin{bmatrix} -10 \\ 10+28 \end{bmatrix}, \delta = 10^{-3} \]

Exact solution is given by:

\[ y(t) = \begin{bmatrix} -\cos(10x) \sin(10x) + \delta \cos(2x) \\ \cos(10x) + \sin(10x) \end{bmatrix} \]

The fitted frequency is \(\omega = 10\).
Problem 4; Homogeneous problem from Chakravarti and Worland (1971):

\[ y'(x) = -y(x), y(0) = 0, y'(0) = 1 \]

Exact solution is \( y(x) = \sin(x) \). The fitted frequency is \( \omega = 1 \).

Problem 5; Homogenous given by Attili et al. (2006):

\[ y'(x) = -64y(x), y(0) = \frac{1}{4}, y'(0) = -\frac{1}{2} \]

Exact solution is:

\[ y = \frac{\sqrt{17}}{16} \sin(8x + 0), \theta = \pi - \tan^{-1}(4) \]

The fitted frequency is \( \omega = 8 \).

Problem 6; In homogeneous equation studied by Papadopouloes et al. (2009):

\[ y'(x) - \omega^2 y(x) + (\omega^2 - 1)\sin(x), y(0) = 1, y'(0) = \omega + 1 \]

\[ y(x) = \cos(\omega x) + \sin(\omega x) + \sin(x) \]

Exact solution is \( y(x) = \cos(\omega x) + \sin(\omega x) + \sin(x) \). The fitted frequency is \( \omega = 10 \). The following are the notation used in Fig. 1-12. The numerical results are shown in efficiency curves in Fig. 1-6 for TF-LMMC (3, 4) are shown in Fig. 7-12.
Fig. 5: The efficiency curve for TF-LMMC (3) for problem 5 with $T_{md} = 10^i$ and $h = 0.1/2^i$ for $i = 3, ..., 7$

Fig. 6: The efficiency curve for TF-LMMC (3) for problem 6 with $T_{md} = 10^i$ and $h = 0.125/2^i$ for $i = 3, ..., 7$

Fig. 7: The efficiency curve for TF-LMMC (4) for Problem 1 with $T_{md} = 10^i$ and $h = 0.9/2^i$ for $i = 1, ..., 5$

Fig. 8: The efficiency curve for TF-LMMC (4) for problem 2 with $T_{md} = 10^i$ and $h = 0.125/2^i$ for $i = 2, ..., 6$

Fig. 9: The efficiency curve for TF-LMMC (4) for problem 3 with $T_{md} = 10^i$ and $h = 0.125/2^i$ for $i = 1, ..., 5$

Fig. 10: The efficiency curve for TF-LMMC (4) for problem 4 with $T_{md} = 10^i$ and $h = 0.5/2^i$ for $i = 1, ..., 5$
Fig. 11: The efficiency curve for TF-LMMC (4) for problem 5 with $T_{md} = 10^i$ and $h = 0.1/2^i$ for $i = 3, ..., 7$

Fig. 12: The efficiency curve for TF-LMMC (4) for problem 6 with $T_{md} = 10^i$ and $h = 0.125/2^i$ for $i = 3, ..., 7$

CONCLUSION

In this study, we developed linear multistep methods with extra derivatives using collocation technique of order three (LMMC (3)) and four (LMMC (4)) and modified version of the methods which are Trigonometrically-Fitted Linear Multistep Method denoted as (TF-LMMC (3, 4)), respectively.

The results show a significant improvement in accuracy for the method when adapted to trigonometrically-fitted. Numerical results for LMMC (3) which has order three is as comparable as other existing methods which are of order four and numerical results for LMMC (4) which is order four is slightly better than other existing methods in comparisons. Hence, having extra derivatives in the multistep method do improved the accuracy of the methods. However, TF-LMMC (3, 4) are clearly superior in solving special second order ODEs with oscillatory solutions, since, it involves lesser computational time and better accuracy. Although, TF-LMMC (4) is an implicit method, the method is more accurate in terms of accuracy and need lesser time to do the computation compared to the existing the methods in comparisons. We can conclude that TF-LMMC (3, 4) are very promising methods for integrating oscillating problems.

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NOMENCLATURE

$h$ = Step size used
Method = Method employed
$T_{md}$ = Size of interval
TF-LMMC (3) = Trigonometrically-Fitted Linear Multistep Method with Collocation method of order three developed in this chapter
LMMC (3) = A Linear Multistep Method with collocation method of order three developed in this chapter
TF-LMMC (4) = Trigonometrically-Fitted Linear Multistep Method with Collocation method of order four developed in this chapter
LMMC (4) = A Linear Multistep Method with Collocation method of order four developed in this chapter
EHM3 (4) = Explicit three-stage fourth-order Hybrid Method derived by Franco (2006)
RKN3 (4) = Explicit three-stage fourth-order RKN method by Hairer et al. (2010)
PFRKN4 (4) = Explicit four-stage fourth-order Phase-fitted RKN method by Papadopoulos et al. (2009)
DIRK (HS) = Diagonally implicit three-stage fourth-order RKN method derived by Sommeijer (1987)
DIRK3 (4) = Diagonally implicit three-stage fourth-order RKN method derived by Senu et al. (2010)
SIHM3 (4) = Semi-implicit three-stage fourth-order hybrid method developed by Ahmad et al. (2013a, b)
REFERENCES


