

**A COLLOCATION METHOD USING CUBIC B-SPLINES  
FUNCTIONS FOR SOLVING SECOND ORDER LINEAR VALUE  
PROBLEMS WITH CONDITIONS INSIDE THE INTERVAL  $[0, 1]$**

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**Abstract.** Consider the problem:

$$\begin{aligned}y''(x) - Q(x)y(x) &= R(x), & x \in [0, 1] \\y(a) &= \alpha \\y(b) &= \beta, & a, b \in (0, 1).\end{aligned}$$

where  $Q(x), R(x) \in C[0, 1]$ ;  $y \in C^2[0, 1]$ . The aim of this paper is to present an approximate solution of this problem based on cubic B-splines. The approximate solution uses a mesh based on Legendre points. A numerical solution is also given.

## 1. Introduction

Consider the problem(PVP):

$$\begin{aligned}y''(x) - Q(x)y(x) &= R(x), & x \in [0, 1] \\y(a) &= \alpha \\y(b) &= \beta, & a, b \in (0, 1).\end{aligned}\tag{1.1}$$

where  $Q(x), R(x) \in C[0, 1]$ ;  $y \in C^2[0, 1]$ ,  $a, b, \alpha, \beta \in \mathbb{R}$ . This is not a two point boundary value problem (BVP), since  $a, b \in (0, 1)$ .

If the solution of the two-point boundary value problem (BVP):

$$\begin{aligned}y''(x) - Q(x)y(x) &= r(x), & x \in [a, b] \\y(a) &= \alpha \\y(b) &= \beta,\end{aligned}\tag{1.2}$$

exists and it is unique, then the requirement  $y \in C^2[0, 1]$  assures the existence and the uniqueness of (1.1).

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I have two initial value problems on  $[0, a]$  and  $[b, 1]$ , respectively, and the existence and the uniqueness for (1.2) assure existence and uniqueness of these problems. It is possible to solve this problem by dividing it into the three above-mentioned problems and to solve each of these problem separately, but I am interested to a unitary approach that solve it as a whole.

**Remark 1.1.** • If  $a = 0$  and  $b = 1$  the problem (PVP) becomes a classical (BVP).

• If  $a = 0$  or  $b = 1$  the problem (PVP) may be decomposed into an (BVP) and one initial value problem(IVP).

### Historical Note

In 1966, two researchers from *Tiberiu Popoviciu Institute of Romanian Academy Cluj Napoca*, D. Rîpianu and O. Aramă published a paper on polylocal problem (see [10]).

## 2. Preliminaries

Consider a partition of  $[0, 1]$  like:

$$\pi : 0 = x_0 < x_1 < \dots < x_N < x_{N+1} = 1, \quad (2.1)$$

and the step sizes:

$$H_i := x_{i+1} - x_i, \quad i = 0, \dots, N. \quad (2.2)$$

In each subinterval  $[x_i, x_{i+1}]$  we construct the collocation points as follows

$$\xi_{ij} := x_i + H_i \rho_j; \quad i = 0, 1, \dots, N, \quad j = 0, 1, 2, \dots, k, \quad (2.3)$$

where

$$0 \leq \rho_0 < \rho_1 < \rho_2 < \dots < \rho_k \leq 1 \quad (2.4)$$

are the roots of  $k$ -th Legendre polynomial on each subintervals:  $[x_i, x_{i+1}]$ ,  $i = 0, 1, \dots, N$  with the stepsize given by (2.2) (see [1] for more details). I insert the points  $a, b$  so I obtained  $N(k+1)+2$  points. One rennumbers the collocation points such that the first is  $\xi_0 := x_0 + H_0 \rho_0 = 0$ , and the last is  $\xi_{n+2} := x_N + H_N \rho_k = 1$ , where  $n = N(K+1)$ . Therefore the partition of  $[0, 1]$  becomes:

$$\Delta := 0 \leq \xi_0 < \xi_1 < \dots < \xi_{n+2} = 1$$

We augment the above partition  $\Delta$  to form:

$$\bar{\Delta} : \xi_{-2} < \xi_{-1} < \xi_0 = 0 < \xi_1 < \dots < \xi_{n+2} = 1 < \xi_{n+3} < \xi_{n+4} \quad (2.5)$$

where:  $\xi_l := a$ ;  $\xi_{l+p} := b$ ;  $0 < l < n+1$ ;  $1 < l+p < n+2$ ,  $\xi_{-1} - \xi_{-2} = \xi_0 - \xi_{-1} = \xi_1 - \xi_0$ ,  $\xi_{n+4} - \xi_{n+3} = \xi_{n+3} - \xi_{n+2} = \xi_{n+2} - \xi_{n+1}$ .

**Remark 2.1.** If  $a = \xi_i$  or  $b = \xi_{i+p}$ ,  $1 \leq i \leq n-2$ ,  $1 < p < n+1-i$  we increment  $k$ .

**Notation 2.2.**

$$Q_i := Q(\xi_i); h_i := \xi_{i+1} - \xi_i; H := \max_{0 \leq i \leq n+1} (\xi_{i+1} - \xi_i); h := \min_{0 \leq i \leq n+1} (\xi_{i+1} - \xi_i).$$

**Definition 2.3.** Given the meshpoint (2.5) I define the vector space:

$$S(\overline{\Delta}) = \{p(x) \in C^2[0, 1] : p(x) \text{ is a cubic polynomial of each subinterval } [\xi_{i-2}, \xi_{i+2}], 0 \leq i \leq n+2\}.$$

$$\dim S(\overline{\Delta}) = n+2 \text{ (numbers of subintervals, see [12, pp. 73])}$$

**Definition 2.4.** For  $x \in \mathbb{R}; 0 \leq i \leq n$ , the cubic B-splines with the five knots:  $\xi_{i-2}, \xi_{i-1}, \xi, \xi, \xi$  are given by:

$$B_{i,3}(x) = \frac{x - \xi_{i-2}}{h_{i-2} + h_{i-1} + h_i} B_{i,2}(x) + \frac{\xi_{i+2} - x}{h_{i+1} + h_i + h_{i-1}} B_{i+1,2}(x) \quad (2.6)$$

where

$$B_{i,0} = \begin{cases} 1 & \text{if } \xi_{i-2} \leq x < \xi_{i-1} \\ 0 & \text{otherwise} \end{cases}$$

$$B_{i,2}(x) = \begin{cases} \frac{(x - \xi_{i-2})^2}{h_{i-2}(h_{i-2} + h_{i-1})}, & \text{if } \xi_{i-2} \leq x \leq \xi_{i-1} \\ \frac{(x - \xi_{i-2})(\xi_i - x)}{h_{i-1}(h_{i-1} + h_{i-2})} + \frac{(\xi_{i+1} - x)(x - \xi_{i-1})}{h_{i-1}(h_{i-1} + h_i)}, & \text{if } \xi_{i-1} \leq x \leq \xi_i \\ \frac{(\xi_{i+1} - x)^2}{(h_{i-1} + h_i)h_i}, & \text{if } \xi_i \leq x \leq \xi_{i+1} \\ 0 & , \quad \text{otherwise .} \end{cases}$$

We need a bases from  $S(\overline{\Delta})$  having  $(n+2)$  cubic B-splines. Our choice is based on some special properties of cubic B-splines (see [11, pp.19-21] for details):

- The set

$$\{B_i\} \quad i = 0, \dots, n+1 \quad (2.7)$$

form a basis for  $S(\overline{\Delta})$ .

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$$\{B_i\} \text{ is positive on } (\xi_{i-2}, \xi_{i+2}) \text{ and zero elsewhere.} \quad (2.8)$$

- $\{B_i\}$  has local support  $(\xi_{i-2}, \xi_{i+2})$  so computations using B-splines lead to linear system of equations with banded matrices.

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$$\sum_{i=0}^{n+1} B_{i,3}(x) = 1 \text{ for every } x \in [0, 1] \quad (2.9)$$

I recall some results from matrix theory ([7, pp. 359-361], [8, pp. 50-55]):

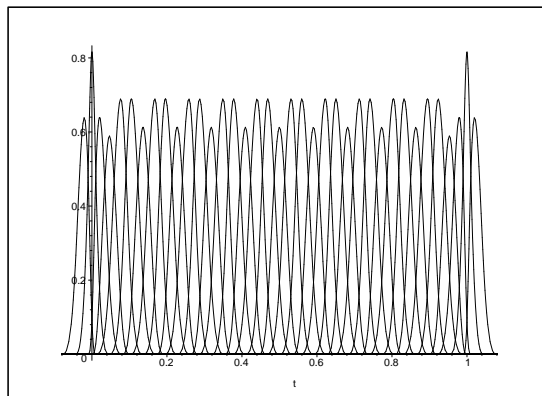


FIGURE 1. **B-spline bases**

**Definition 2.5.** A matrix  $A = [a_{i,j}]$ ,  $i = 1, 2, \dots, m$ ,  $j = 1, 2, \dots, n$  is called *reducible* if there is a permutation that puts it into the form

$$\tilde{A} = \begin{pmatrix} B & 0 \\ C & D \end{pmatrix},$$

where  $B$  and  $D$  are square matrices. Otherwise  $A$  is called *irreducible*.

**Definition 2.6.** A matrix  $A = [a_{i,j}]$ ,  $i = 1, 2, \dots, m$ ,  $j = 1, 2, \dots, n$  is called *monotone* if  $Az \geq 0$  implies  $z \geq 0$ .

**Theorem 2.7.** A square tridiagonal matrix  $A = [a_{ij}]$   $i, j = 1, 2, \dots, n$  is irreducible iff:

$$a_{i,i-1} \neq 0 \ (i = 2, 3, \dots, n) \ \text{and} \ a_{i,i+1} \neq 0 \ (i = 1, 2, \dots, n-1)$$

and is reducible iff:

$$a_{i,i-1} = 0 \ \text{or} \ a_{i,i+1} = 0 \ \text{for some } i = 2, 3, \dots, n$$

**Theorem 2.8.** A monotone matrix is nonsingular.

### 3. Main Results

**3.1. Consistency of the method.** I wish to find a approximate solution of the problem (1.1) in the following form:

$$u_{\Delta}(x) = \sum_{i=0}^{n+1} c_i B_{i,3}(x). \tag{3.1}$$

where  $B_{i,3}(x)$  is a cubic B-splines with knots  $\{\xi_{i+k}\}_{k=-2}^2$ .

**Remark 3.1.** My approximation method is inspired from ([3], chap. 2,5)

I impose the conditions:

(c1) The approximate solution (3.1) verifies the differential equation (1.1) at  $\xi_j, j = 1, \dots, n+2, j \neq l, j \neq l+p$ .

(c2) The solution verifies  $u_{\Delta}(\xi_l) = \alpha, u_{\Delta}(\xi_{l+p}) = \beta$  (we recall that  $a = \xi_l, b = \xi_{l+p}$ ).

Conditions (c1) and (c2) yield to a linear system:

$$A \cdot c = \gamma \quad (3.2)$$

with  $(n+2)$  equations and  $(n+2)$  unknowns  $c_i, i = 0, \dots, n+1$ . The system matrix  $A$  is tridiagonal with 3 nonzero elements on each row.

We denote by:

$$f_i(x) := B''_{i,3}(x) - Q(x)B_{i,3}(x), \quad i = 0, 1, \dots, n+1;$$

then

$$A = \begin{bmatrix} f_i(\xi_j); i \in \{0, 1, 2, \dots, n+1\}, & j \in \{1, 2, \dots, n+2\} \setminus \{l, l+p\} \\ B_{i,3}(\xi_l); i = l-1, l, l+1 \\ B_{i,3}(\xi_{l+p}); i = l+p-1, l+p, l+p+1 \end{bmatrix}$$

The right hand side of (3.2) is:

$$\gamma = [R(\xi_1), \dots, R(\xi_{l-1}), \alpha, R(\xi_{l+1}), \dots, R(\xi_{l+p-1}), \beta, R(\xi_{l+p+1}), \dots, R(\xi_{n+2})]$$

**Lemma 3.2.** (see [11, p. 23]) *For each  $l > 0$ , and  $x \in [0, 1]$ , we have  $B_{i,l}(x) \in C^1[0, 1]$  and*

$$B'_{i,l}(x) = l \left[ \frac{B_{i,l-1}(x)}{\xi_{i+l-2} - \xi_{i-2}} - \frac{B_{i+1,l-1}(x)}{\xi_{i+l-1} - \xi_{i-1}} \right]. \quad (3.3)$$

First I prove the next lemmas:

**Lemma 3.3.** *For each  $x \in [0, 1]$ ,  $B_{i,3}(x) \in C^2[0, 1]$  and*

$$B''_{i,3}(x) = 3! \left[ \frac{B_{i,1}(x)}{(h_i + h_{i-1} + h_{i-2})(h_{i-1} + h_{i-2})} - \right. \quad (3.4a)$$

$$\left. - \frac{B_{i+1,1}(x)(h_{i-2} + 2h_{i-1} + 2h_i + h_{i+1})}{(h_i + h_{i-1})(h_i + h_{i-1} + h_{i-2})(h_{i+1} + h_i + h_{i-1})} + \right. \quad (3.4b)$$

$$\left. + \frac{B_{i+2,1}(x)}{(h_{i+1} + h_i + h_{i-1})(h_i + h_{i+1})} \right], \quad (3.4c)$$

where

$$B_{i,1}(x) = \begin{cases} \frac{x - \xi_{i-2}}{h_{i-2}}, & \text{if } \xi_{i-2} \leq x < \xi_{i-1} \\ \frac{\xi_i - x}{h_{i-1}}, & \text{if } \xi_{i-1} \leq x < \xi_i \\ 0, & \text{otherwise.} \end{cases}$$

*Proof.* For  $l = 3$  we obtain from (3.3)

$$B'_{i,3}(x) = 3 \left[ \frac{B_{i,2}(x)}{h_i + h_{i-1} + h_{i-2}} - \frac{B_{i+1,2}(x)}{(h_{i+1} + h_i + h_{i-1})} \right].$$

Then

$$B''_{i,3}(x) = 3 \left[ \frac{B'_{i,2}(x)}{h_i + h_{i-1} + h_{i-2}} - \frac{B'_{i+1,2}(x)}{h_{i+1} + h_i + h_{i-1}} \right]. \quad (3.5)$$

Using again (3.3) for  $l = 2$ , it results:

$$B'_{i,2}(x) = 2 \left[ \frac{B_{i,1}(x)}{h_{i-1} + h_{i-2}} - \frac{B_{i+1,1}(x)}{h_i + h_{i-1}} \right], \quad (3.6)$$

$$B'_{i+1,2}(x) = 2 \left[ \frac{B_{i+1,1}(x)}{h_i + h_{i-1}} - \frac{B_{i+2,1}(x)}{h_{i+1} + h_i} \right]. \quad (3.7)$$

By substituting (3.6) and (3.7) into (3.5), I obtain (3.4a), □

**Lemma 3.4.** *For every  $i = 0, 1, \dots, n + 1$ , it holds*

$$\frac{h^2}{3H^2} < B_{i,3}(\xi_i) < \frac{H^2}{3h^2} \quad (3.8)$$

$$-\frac{2}{h^2} < B''_{i,3}(\xi_i) < -\frac{2}{H^2} \quad (3.9)$$

*Proof.* By substituting  $\xi_i$  into (2.6) I obtain:

$$B_{i,3}(\xi_i) = \frac{1}{(h_{i-1} + h_i)} \left[ \frac{h_i(h_{i-1} + h_{i-2})}{(h_i + h_{i-1} + h_{i-2})} + \frac{h_{i-1}(h_{i+1} + h_i)}{(h_i + h_{i-1} + h_{i+1})} \right]$$

But since

$$h \leq h_i \leq H, \text{ for every } i = 0, 1, \dots, n \quad (3.10)$$

we obtain (3.8). Also substituting  $\xi_i$  into (3.4a) we have:

$$B''_{i,3}(\xi_i) = -\frac{1}{(h_{i-1} + h_i)} \left[ \frac{1}{(h_i + h_{i-1} + h_{i-2})} + \frac{1}{(h_i + h_{i-1} + h_{i+1})} \right]$$

Using again (3.10), it results (3.9). □

**Lemma 3.5.** *If  $Q(x) < -1$  for all  $x \in [0, 1]$ , then the elements of the matrix  $A$  are strictly positive.*

*Proof.* From (2.8)

$$\begin{aligned} B_{i,3}(\xi_l) &> 0; i = l - 1, l, l + 1 \\ B_{i,3}(\xi_{l+p}) &> 0; i = l + p - 1, l + p, l + p + 1. \end{aligned}$$

Using (3.4a)

$$B''_{i,3}(\xi_{i-1}) = \frac{3!}{(h_i + h_{i-1} + h_{i-2})(h_{i-1} + h_{i-2})} > 0,$$

$$B''_{i,3}(\xi_{i+1}) = \frac{3!}{(h_{i+1} + h_i + h_{i-1})(h_i + h_{i+1})} > 0$$

and:

$$Q(x) < 0, B_{i,3}(\xi_{i-1}) > 0, B_{i,3}(\xi_{i+1}) > 0 \text{ then } f_i(\xi_{i-1}) > 0, f_i(\xi_{i+1}) > 0.$$

Also since

$$f_i(\xi_i) = B''_{i,3}(\xi_i) - Q_i \cdot B_{i,3}(\xi_i)$$

it follows:

$$\text{If } Q_i < \frac{B''_{i,3}(\xi_i)}{B_{i,3}(\xi_i)} < -\frac{2}{H^2} \frac{3H^2}{h^2} < -\frac{1}{h^2} < -1; \text{ then for all } i = 0, 1, 2, \dots, n : f_i(\xi_i) > 0$$

□

**Lemma 3.6.** *If  $A = [a_{i,j}]$  is a square tridiagonal matrix with all elements strict positive then  $A$  is monotone.*

*Proof.* By hypothesis  $a_{i,i-1} > 0; a_{i,i} > 0; a_{i,i+1} > 0$  then, cf. Theorem 2.7, the matrix  $A$  is irreducible, and moreover

$$a_{i,i-1} + a_{i,i} + a_{i,i+1} > 0 \tag{3.11}$$

*Reductio ad absurdum.* I assume that there exists a vector  $z$  with a negative component  $z_q < 0$  but such  $Az \geq 0$ . This assumption is equivalent to assuming that  $A$  is not monotone. I shall show that this contradicts the assumption that  $A$  is irreducible. Denote by  $W := \{1, 2, \dots, n\}$  and  $e$  the vector whose components are all 1. Then from (3.11) we have

$$A \cdot e > 0, A \cdot e \neq 0. \tag{3.12}$$

Since the sum of two nonnegative vectors is nonnegative, it follows that for  $0 \leq \lambda \leq 1$

$$\lambda Az + (1 - \lambda)Ae = A[\lambda z + (1 - \lambda)e] > 0 \tag{3.13}$$

Consider the vector  $w_\lambda = \lambda z + (1 - \lambda)e$  as a function of  $\lambda$ . For  $\lambda = 0$  all components  $w_\lambda$  are positive, namely  $+1$ . For  $\lambda = 1$  there is a least one negative component, namely  $z_q, q \in W$ . The components of  $w_\lambda$  are continuous functions of  $\lambda$ . Since  $0 \leq \lambda \leq 1$ , at least one component of  $w_\lambda$  must pass through the value 0. Let  $\delta$  the smallest value of  $\lambda$  such that  $w_\lambda$  has a zero component ( $0 < \delta < 1$ ). Now let  $S$  be a set of indices of zero components of  $w_\lambda$  and let  $T = W - S$ . (By construction,

$S \neq \Phi, T \neq \Phi$ ). For if all components of  $w_\lambda$  were zero, then the vectors  $z$  and  $e$  would be proportional:

$$e = -\frac{\delta}{1-\delta}z, \tag{3.14}$$

and from  $Az \geq 0$  it would follow that:

$$Ae = -\frac{\delta}{1-\delta}Az \leq 0$$

contradicting (3.12). By (3.13),  $Aw_\delta \geq 0$ , so in particular, if  $i \in S$ :

$$(Aw_\delta)_i = \sum_{j \in T} a_{i,j} w_{\delta,j} \geq 0 \tag{3.15}$$

by construction  $w_{\delta,j} > 0$ , if  $j \in T$ . In view of  $a_{i,j} > 0$  if  $j \in T$ , (3.15) is thus possible if  $a_{i,i-1} = a_{i,i} = a_{i,i+1} = 0$ . Then  $A$  is reducible, contradicting our assumption, that implies  $A$  is monotone.  $\square$

**Theorem 3.7.** *If  $Q(x) < -1$  the system(3.2) has a unique solution.*

*Proof.* Using above lemmas the system matrix  $A$  is monotone. By Theorem 2.8  $A$  is nonsingular and moreover  $\det A \neq 0$ .  $\square$

To solve the system (3.2), I use *Crout Reduction for Tridiagonal Linear Systems Algorithm* (see [5, pp. 336-340]). This algorithm requires only  $(5n - 4)$  multiplications/divisions and  $(3n - 3)$  addition/subtractions, and consequently it has considerable computational advantages over the methods that do not consider the tridiagonality of the matrix, especially for large values of  $n$ .

**3.2. Error analysis.** I recall ([2, pp. 58-62]):

**Theorem 3.8.** *If the exact solution of (PVP)  $y(x) \in C^2[0, 1]$ , then there exists a B-spline  $B(x) \in S(\overline{\Delta})$  determined locally as follows*

$$\max_{\xi_{i-2} \leq x \leq \xi_{i+2}} |y(x) - B_i(x)| := \|y - B_i\|_{[\xi_{i-2}, \xi_{i+2}]} \leq K \cdot H_1^2 \cdot \|y^{(2)}\|_{[\xi_{i-2}, \xi_{i+2}]}, \tag{3.16}$$

where  $H_1 := \max\{h_{i-2}, h_{i-1}, h_i, h_{i+1}\}$  and  $K$  is a real constant independent of  $\overline{\Delta}$  and  $y(x)$ .

Since the points of  $\overline{\Delta}$ , except  $\xi_l = a$  and  $\xi_{l+p} = b$  are the roots of the  $k$ th Legendre polynomial, the orthogonality relation

$$\int_0^1 \rho(t) \prod_{j=1}^k (t - \rho_j) dt = 0$$

holds for all polynomials  $\rho(t)$  of degree  $q(2 \leq q \leq k)$ , and then the superconvergence occurs at the meshpoints:

$$\left| y^{(j)}(\xi_i) - u_{\overline{\Delta}}^{(j)}(\xi_i) \right| = \mathcal{O}(H^{k+q}); 0 \leq i \leq n+2, 0 \leq j \leq 1 \tag{3.17}$$



(see [1], [4]). I use as collocation points the Gaussian points taking  $q = k$ . Then the *superconvergence* of my method at the meshpoints  $\xi_i, i \in \{0, 1, 2, \dots, n+2\} \setminus \{l, l+p\}$  is assured.

$$\left| y^{(j)}(\xi_i) - u_{\bar{\Delta}}^{(j)}(\xi_i) \right| = \mathcal{O}(H^{2k}); 0 \leq i \leq n+2, 0 \leq j \leq 1$$

Since  $Q(x) \in C^1[0, 1]$ , then there exists  $N = \max_{0 \leq x \leq 1} |Q(x)|$  such that

$$\left| y''(\xi_i) - u_{\bar{\Delta}}''(\xi_i) \right| \leq N |y(\xi_i) - u_{\bar{\Delta}}(\xi_i)| = N \cdot \mathcal{O}(H^{2k}).$$

In  $\xi_l = a, \xi_{l+p} = b$  cf(3.16)

$$|y(\xi_l) - B_i(\xi_l)|_{[\xi_{l-2}, \xi_{l+2}]} \leq K_1 \cdot H^2 \cdot \left\| y^{(2)} \right\|_{[\xi_{l-2}, \xi_{l+2}]}$$

$$|y(\xi_{l+p}) - B_i(\xi_{l+p})|_{[\xi_{l+p-2}, \xi_{l+p+2}]} \leq K_1 \cdot H^2 \cdot \left\| y^{(2)} \right\|_{[\xi_{l+p-2}, \xi_{l+p+2}]}$$

where  $K_1, K_2$  are constants, independent of  $\bar{\Delta}$  and  $y(x)$ . It follows that my method is *superconvergent* of order  $\mathcal{O}(H^2)$ .

**3.3. Numerical examples.** I shall give one example. For this example, I plot the approximate solution, error in semilogarithmic scale and I generate the execution profile with the pair `profile – showprofile`, see ([6]).

I want to approximate the oscillating solution of the following problem:

$$Z''(t) - 50 \cdot Z(t) = \sin(t); 0 \leq t \leq 1 \tag{3.18}$$

with conditions:

$$Z\left(\frac{1}{6}\right) = \frac{1 - \sin\left(\frac{5\sqrt{2}}{6}\right) \sin 1 + \sin \frac{1}{6} \sin(5\sqrt{2})}{49 \sin(5\sqrt{2})} \tag{3.19}$$

$$Z\left(\frac{3}{4}\right) = \frac{1 - \sin\left(\frac{15\sqrt{2}}{4}\right) \sin 1 + \sin \frac{3}{4} \sin(5\sqrt{2})}{49 \sin(5\sqrt{2})}$$

The exact solution provided by `dsolve` is:

$$Z(t) = \frac{1 - \sin(5\sqrt{2}t) \sin 1 + \sin t \sin(5\sqrt{2})}{49 \sin(5\sqrt{2})}$$

Since

$$\int_0^1 |Q(x)| dx > 4,$$

due to disconjugate criteria given by *Lyapunov* (1893), the problem (3.18) has an oscillatory solution. I used Maple 8 to solve the problem exactly and to approximate the solution, for  $n = 10$  and  $k = 3$ . I obtained a very good approximation, but I must increase the number of decimals with Maple command:

$$> \text{Digits} := 18;$$

If I use a method based on orthogonal polynomials, for example first kind Chebyshev polynomials, I observe that the B-spline method is faster and requires less memory. The reason is that for the B-spline method the matrix of the system that provides the coefficients is a band matrix with at most 3 nonzero elements per line, while for Chebyshev method the matrix is dense. This example with oscillating solution supports this conclusion (see for more details [9]).

Here are the profiles for the procedures `genspline` and `genceb` in the case of oscillating solution to problem (3.18):

function	depth	calls	time	time	bytes	bytes
<code>genspline</code>	1	1	7.691	100.0	156424156	100.00
<code>genceb</code>	1	1	17115	100.0	156424156	100.00

The the graphs of approximate solution and the error in semilogarithmic scale are given in Figure 2 and Figure 3, respectively.

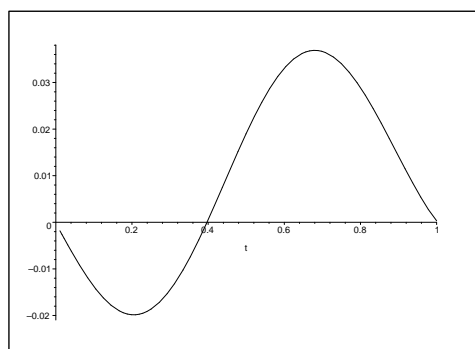


FIGURE 2. **Approximate solution**  $n = 10$ ,  $k = 3$

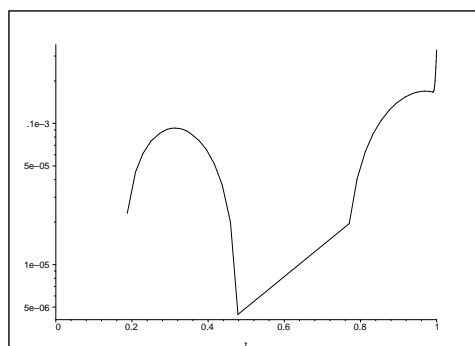


FIGURE 3. **Error plot**,  $n = 10$ ,  $k = 3$

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