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First Order Parameter Uniform Numerical Method for a System of Two Singularly Perturbed Delay Differential Equations with Robin Initial Conditions

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ABSTRACT

In this paper, an IVP for a system of two singularly perturbed delay differential equations with Robin initial conditions is considered. A Shishkin piecewise uniform mesh is implemented and combined with a classical finite difference method to create a numerical method for solving this problem. The numerical approximations obtained are essentially first order convergence uniformly with respect to the singular perturbation parameters. Numerical result is provided in support of the theory.

Keywords: Singularly perturbed delay differential equations, Initial Value Problem, Robin initial condition, Finite difference schemes, Shishkin mesh, Parameter uniform convergence.

1. Introduction:

In this section, the initial value problem for a system of two singularly perturbed delay differential equations with Robin initial conditions is considered

$$\vec{L}\vec{u}(x) = E\vec{u}\,'(x) + A(x)\vec{u}(x) + B(x)\vec{u}(x-1) = \vec{f}(x) \text{ on } (0, 2] \qquad (1.1)$$

$$\vec{\beta}\vec{u}(x) = \vec{u}(x) - E\vec{u}\,'(x) = \vec{l}(x) \text{ where } x \in \Omega^* = [-1,0], \qquad (1.2)$$

For all $x \in [0,2]$, $\vec{u}(x) = \left(u_1(x), u_2(x)\right)^T$ and $\vec{f}(x) = \left(f_1(x), f_2(x)\right)^T. E, A(x)$ and $B(x)$ are 2×2 matrices. $E = diag(\vec{\varepsilon}), \vec{\varepsilon} = (\varepsilon_1, \varepsilon_2)$ with $0 < \varepsilon_1 \le \varepsilon_2 < 1, B(x) = diag\,(\vec{b}), \vec{b} = \left(b_1(x), b_2(x)\right)$. For all $x \in [0,2]$, the components $a_{ij}(x)$ and $b_i(x)$ of $A(x)$ and $B(x)$ are expected to satisfy

$$b_i(x), a_{ij}(x) \le 0 \text{ for } 1 \le i \ne j \le 2 \text{ and } a_{ii}(x) > \sum_{i \ne j} \left|a_{ij}(x) + b_i(x)\right| \qquad (1.3)$$

$$\text{and } 0 < \alpha < \min_{x \in [0,2]} \left(\sum_{j=1}^{2} a_{ij}(x) + b_i(x)\right) \qquad (1.4)$$

Furthermore, the functions $f_i(x), a_{ij}(x), b_i(x), \le\ i, j \le 2$ are considered to be in $C^2([0,2])$.

Based on the foregoing assumptions, $\vec{u} \in C^2$ where $C = C^0([-1,2]) \cap C^1([0,2]) \cap C^2((0,1) \cup (1,2])$. The problems (1) and (2) can be rephrased as follows;

$$\vec{L}\vec{u}(x) = \begin{cases} \vec{L}_1\vec{u}(x) = E\vec{u}'(x) + A(x)\vec{u}(x) = \vec{g}(x)\ \ on\ (0,1] \\ \vec{L}_2\vec{u}(x) = E\vec{u}'(x) + A(x)\vec{u}(x) + B(x)\vec{u}(x-1) = \vec{g}(x)\ \ on\ (1,2] \end{cases} \qquad (1.5)$$

where $\vec{g}(x) = \vec{f}(x) - B(x)\vec{\phi}(x-1)$ and $\vec{u}(0) = \vec{\phi}(0)$. The reduced problem that corresponds to (1.5) is

JOURNAL OF ALGEBRAIC STATISTICS
Volume 13, No. 2, 2022, p. 1063 - 1071
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$$\begin{cases} A(x)\vec{u}_0(x) = \vec{f}(x) - B(x)\vec{\phi}(x-1) \ on\ (0,1] \\ A(x)\vec{u}_0(x) + B(x)\vec{\phi}(x-1) = \vec{f}(x) \ on\ (1,2]. \end{cases}$$

2. Analytical Results

Lemma 2.1 Maximum Principle

If $\vec{\zeta}$ is any function in the domain of $\vec{L}$ such that $\vec{\beta}\vec{\zeta}(0) \geq \vec{0}$, then $\vec{L}\vec{\zeta}(x) \geq \vec{0}$ on (0,2] implies that $\vec{\zeta}(x) \geq \vec{0}$ on [0, 2].

Proof.

Let $\zeta_{i^*}(x^*) = \min_{i,x} \zeta_i(x)$, $i = 1,2$ and assume that $\zeta_{i^*}(x^*) < 0$. Without loss of generality, let $i^* = 1$. By the hypothesis, $x^* \neq 0$ and note that $\zeta_1'(x^*) = 0$.

If $x^* = 0$,

$$\left(\vec{\beta}\vec{\zeta}\right)_1(x^*) = \zeta_1(x^*) - \varepsilon_i\zeta_1'(x^*)$$

$$< 0, \text{ a contradiction.}$$

$\therefore x^* \neq 0$.

Suppose $x^* \in \Omega^- = (0,1]$, then

$$\begin{aligned} \left(\vec{L}\vec{\zeta}\right)_1(x^*) = \left(\vec{L}_1\vec{\zeta}\right)_1(x^*) &= \varepsilon_1\zeta_1'(x^*) + a_{11}(x^*)\zeta_1(x^*) + a_{12}(x^*)\zeta_2(x^*) \\ &\leq (a_{11} + a_{12})(x^*)\zeta_1(x^*) \\ &< 0, \end{aligned}$$

which is a contradiction.

Suppose $x^* \in \Omega^+ = (1,2]$,

$$\begin{aligned} \left(\vec{L}\vec{\zeta}\right)_1(x^*) = \left(\vec{L}_2\vec{\zeta}\right)_1(x^*) &= \varepsilon_1\zeta_1'(x^*) + a_{11}(x^*)\zeta_1(x^*) + a_{12}(x^*)\zeta_2(x^*) + b_1(x^*)\zeta_1(x^* - 1) \\ &\leq (a_{11} + a_{12})(x^*)\zeta_1(x^*) + b_1(x^*)\zeta_1(x^*) \\ &< 0, \end{aligned}$$

which is a contradiction. As a result, the inference is incorrect. Therefore, $\zeta_{i^*}(x^*) \geq 0$, which establishes the lemma.

As a direct result of the above lemma, the stability result is defined as follows.

Lemma 2.2 Let $\vec{\zeta}$ is any function in the domain of $\vec{L}$, such that for each $x \in [0,2]$, then for each $i, 1 \leq i \leq 2$,

$$\left|\vec{\zeta}(x)\right| \leq C\, max\left\{\left\|\vec{\beta}\vec{\zeta}(0)\right\|, \frac{1}{\alpha}\left\|\vec{L}\vec{\zeta}\right\|\right\}.$$

Proof.

Consider the barrier functions

$$\vec{\Lambda}^{\pm}(x) = CM \pm \vec{\zeta}$$

where $M = max\left\{\left\|\vec{\beta}\vec{\zeta}(0)\right\|, \frac{1}{\alpha}\left\|\vec{L}\vec{\zeta}\right\|\right\}$. Then it is not difficult to verify that $\vec{\beta}\,\vec{\Lambda}^{\pm}(0) \geq \vec{0}$ and $\vec{L}\,\vec{\Lambda}^{\pm}(x) \geq \vec{0}$ on Ω.

From lemma (2.1), it follows that

JOURNAL OF ALGEBRAIC STATISTICS
Volume 13, No. 2, 2022, p. 1063 - 1071
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$\vec{\Lambda}^{\pm}(x) \geq \vec{0}$ on $\overline{\Omega}$.

Hence $|\vec{\zeta}(x)| \leq C\, max\left\{\|\vec{\beta}\vec{\zeta}(0)\|, \frac{1}{\alpha}\|\vec{L}\vec{\zeta}\|\right\}$.

Lemma 2.3 Let $\vec{u}$ be the solution of (1.1), (1.2). Then, there exists a constant C such that for each $i = 1,2,\ x \in (0,2]$, we have

$$|u_i(x)| \leq C\{\|\vec{l}\| + \|\vec{f}\|\}$$

$$|u_i'(x)| \leq C\varepsilon_i^{-1}\{\|\vec{l}\| + \|\vec{f}\|\}$$

$$|u_i''(x)| \leq C\varepsilon_i^{-2}\{\|\vec{l}\| + \|\vec{f}\| + \|\vec{f}'\|\}$$

Proof. The proof is analogous to [9]

3. Bounds on the solution and its derivatives

The decomposition of $\vec{u}$ by Shishkin is given by $\vec{u} = \vec{v} + \vec{w}$, where $\vec{v} = (v_1, v_2)^T$ is the solution of

$$\vec{L}_1\vec{v}(x) = E\vec{v}'(x) + A(x)\vec{v}(x) = \vec{g}(x)\ on\ (0,1] \tag{1.6}$$

$$\vec{L}_2\vec{v}(x) = E\vec{v}'(x) + A(x)\vec{v}(x) + B(x)\vec{v}(x-1) = \vec{f}(x)\ on\ (1,2] \tag{1.7}$$

with $\vec{\beta}\vec{v}(0) = \vec{u}_0(0) - E\vec{u}_0'(0)$ and $\vec{w} = (w_1, w_2)^T$ satisfies $\vec{L}_1\vec{w}(x) = \vec{0}$ for $x \in (0,1]$ and $\vec{L}_2\vec{w}(x) = \vec{0}$ for $x \in (1,2]$ with $\vec{\beta}\vec{w}(0) = \vec{\beta}(\vec{u}(0) - \vec{v}(0))$. Here, $\vec{v}$ and $\vec{w}$, are called the smooth and the singular component of $\vec{u}$.

Lemma 2.4

For $i = 1,2$ there exists a constant C such that $\left\|v_i^{(k)}\right\| \leq C$ for $k = 0,1$ and $\|v_i''\| \leq C\varepsilon_i^{-1}$.

Proof. The proof is analogous to [7].

The solution components $u_i, i = 1,2$ have exponential layers represented by $e^{\alpha x/\varepsilon_i}$ and $e^{\alpha(x-1)/\varepsilon_i}$. The following layer functions are defined as

$$\mathfrak{B}_{p,i}(x) = e^{-(x-p)\alpha/\varepsilon_i}, \qquad p = 0,1; i = 1,2\ \ on\ [0,2].$$

The bounds on the singular component $\vec{w}$, in terms of these layer functions, are contained in the following lemma.

Lemma 3.2. Let $A(x),\ B(x)$ satisfies (1.3) and (1.4). Then there exist a constant C, such that for each $x \in [0,1)$,

$|w_i(x)| \leq C\mathfrak{B}_{0,2}(x)$,

$$|w_i'(x)| \leq C\sum_{q=1}^{2}\frac{\mathfrak{B}_{0,q}(x)}{\varepsilon_q}$$

$$|\varepsilon_i w_i''(x)| \leq C\sum_{q=1}^{2}\frac{\mathfrak{B}_{0,q}(x)}{\varepsilon_q}$$

JOURNAL OF ALGEBRAIC STATISTICS
Volume 13, No. 2, 2022, p. 1063 - 1071
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and for $x \in [1,2]$

$|w_i(x)| \leq C\mathfrak{B}_{1,2}(x),$

$$|w_i'(x)| \leq C\sum_{q=1}^{2}\frac{\mathfrak{B}_{1,q}(x)}{\varepsilon_q}$$

$$|\varepsilon_i w_i''(x)| \leq C\sum_{q=1}^{2}\frac{\mathfrak{B}_{1,q}(x)}{\varepsilon_q}$$

Lemma 3.4.

Suppose that $\varepsilon_2 \in (2\varepsilon_1, 2\alpha)$. Then, the functions are

$$w_{1,1}(x), w_{1,2}(x), w_{2,1}(x), w_{2,2}(x)$$

such that

$$w_1(x) = w_{1,1}(x) + w_{1,2}(x), \qquad w_2(x) = w_{2,1}(x) + w_{2,2}(x)$$

and

$$\left|w_{1,1}'(x)\right| \leq C\varepsilon_1^{-1}\mathfrak{B}_{0,1}(x), \qquad \left|w_{1,2}'(x)\right| \leq C\varepsilon_1^{-1}\varepsilon_2^{-1}\mathfrak{B}_{0,2}(x)$$

$$\left|w_{2,1}'(x)\right| \leq C\varepsilon_2^{-1}\mathfrak{B}_{0,1}(x), \qquad \left|w_{2,2}'(x)\right| \leq C\varepsilon_2^{-1}\mathfrak{B}_{0,2}(x), \qquad x \in [0,1]$$

and

$$\left|w_{1,1}'(x)\right| \leq C\varepsilon_1^{-1}\mathfrak{B}_{1,1}(x), \qquad \left|w_{1,2}'(x)\right| \leq C\varepsilon_1^{-1}\varepsilon_2^{-1}\mathfrak{B}_{1,2}(x)$$

$$\left|w_{2,1}'(x)\right| \leq C\varepsilon_2^{-1}\mathfrak{B}_{1,1}(x), \qquad \left|w_{2,2}'(x)\right| \leq C\varepsilon_2^{-1}\mathfrak{B}_{1,2}(x), \qquad x \in [1,2]$$

4. The Shishkin mesh

A piecewise uniform Shishkin mesh $\overline{\Omega}^N = \overline{\Omega}^{-N} \cup \overline{\Omega}^{+N}$ where $\overline{\Omega}^{-N} = \{x_j\}_0^{N/2}$ and $\overline{\Omega}^{+N} = \{x_j\}_{\frac{N}{2}+1}^{N}$ with N mesh intervals is now constructed on $\overline{\Omega} = [0,2]$ as follows for the case $\varepsilon_1 < \varepsilon_2$. In the case $\varepsilon_1 = \varepsilon_2$ α simpler construction requiring just one parameter τ suffices. The interval [0, 1] is subdivided into 3 subintervals, $[0,\tau_1] \cup (\tau_1,\tau_2] \cup (\tau_2, 1]$. The parameters $\tau_r, r = 1,2$ The points dividing the uniform meshes are determined by

$$\tau_2 = min\left\{\frac{1}{2}, \frac{\varepsilon_2}{\alpha} ln\, N\right\} \tag{4.1}$$

and

$$\tau_1 = min\left\{\frac{\tau_2}{2}, \frac{\varepsilon_1}{\alpha} ln\, N\right\} \tag{4.2}$$

Clearly $0 < \tau_1 < \tau_2 \leq \frac{1}{2}$

Then on the subinterval $(\tau_2, 1]$ a uniform mesh with $\frac{N}{4}$ mesh points is placed and on each of the subintervals $(0,\tau_1]$ and $(\tau_1,\tau_2]$, a uniform mesh of $\frac{N}{8}$ mesh points is placed. Similarly, the interval [1,2] is also divided into 3 subintervals $[1, 1+\tau_1)$,

JOURNAL OF ALGEBRAIC STATISTICS
Volume 13, No. 2, 2022, p. 1063 - 1071
https://publishoa.com
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$(1+\tau_1, 1+\tau_2]$, $(1+\tau_2, 2]$ having the same number of mesh intervals as in the interval $[0,\tau_1] \cup (\tau_1,\tau_2] \cup (\tau_2, 1]$ respectively.

Note that, when both the parameters $\tau_r, r = 1,2$, take on their hand value, the Shishkin mesh becomes a classical uniform mesh on [0,2]. This construction leads to a class of eight possible Shishkin piecewise uniform meshes $M_{\vec{b}}$ where $\vec{b} = (b_1, b_2)$ with $b_i = 0$ if $\tau_i = \frac{\tau_{i+1}}{2}$ and $b_i = 1$ otherwise.

5. The Discrete Problem

The backward Euler technique is applied to the Piecewise uniform fitted mesh $\overline{\Omega}^N$ to discretize the initial value problem (1.1), (1.2). The discrete problem is as follows:

$$\vec{L}^N \vec{U}(x_j) = ED^-\vec{U}(x_j) + A(x_j)\vec{U}(x_j) + B(x_j)\vec{U}(x_j - 1) = \vec{f}(x_j), \qquad x_j \in \Omega^N \tag{5.1}$$

$$\vec{\beta}^N \vec{U}(x_j) = \vec{U}(x_j) - ED^+\vec{U}(x_j),\ x_j \in \Omega^{*N}, \tag{5.2}$$

where $D^-\vec{U}(x_j) = \frac{\vec{U}(x_j) - \vec{U}(x_j - 1)}{x_j - x_{j-1}}$, $D^+\vec{U}(x_j) = \frac{\vec{U}(x_{j+1}) - \vec{U}(x_j)}{x_{j+1} - x_j}$, $\qquad j = 1,2\ldots, N$

The problem (5.1) - (5.2) can be rephrased as follows.

$$\begin{cases} \left(\vec{L}_1^{\ N}\vec{U}\right)(x_j) = ED^-\vec{U}(x_j) + A(x_j)\vec{U}(x_j) = \vec{f}(x_j) - B(x_j)\vec{\varphi}(x_j - 1),\ x_j \in \Omega^{-N} \\ \left(\vec{L}_2^{\ N}\vec{U}\right)(x_j) = ED^-\vec{U}(x_j) + A(x_j)\vec{U}(x_j) + B(x_j)\vec{U}(x_j - 1) = \vec{f}(x_j),\ x_j \in \Omega^{+N} \end{cases} \tag{5.3}$$

with $\quad \vec{\beta}^N \vec{U}(x_j) = \vec{U}(x_j) - ED^+\vec{U}(x_j) = \vec{l}(x_j),\ x_j \in \Omega^{*N}$.

Lemma 5.1 If $\vec{u}(\boldsymbol{x_j})$ is any mesh function such that $\vec{\boldsymbol{\beta}}\,\vec{\Upsilon}(\boldsymbol{0}) \geq \vec{\boldsymbol{0}}$ and $\vec{\boldsymbol{L}}^{\boldsymbol{N}}\,\vec{\Upsilon}(\boldsymbol{x_j}) \geq \vec{\boldsymbol{0}}$ for $1 \leq k \leq N$, then $\vec{\Upsilon}(x_j) \geq \vec{0}$ for all $0 \leq j \leq N$.

Proof.

Let i^*, k be such that $\Upsilon_{\boldsymbol{i}^*}(x_k) = \min_{i,j}\{\Upsilon_{\boldsymbol{i}}(x_j)\}, for\ 0 \leq j \leq N$.

If $x_k = 0$,

$$\left(\vec{\beta}^{\ N}\vec{\Upsilon}\right)_{i^*}(0) = \Upsilon_{\boldsymbol{i}^*}(x_k) - \varepsilon_{i^*}D^+\Upsilon_{\boldsymbol{i}^*}(x_k)$$

$$= \Upsilon_{\boldsymbol{i}^*}(x_k) - \varepsilon_{i^*}\left(\frac{\Upsilon_{i^*}(x_{k+1}) - \Upsilon_{i^*}(x_k)}{h_{k+1}}\right) < 0,$$

$$< 0$$

which is a contradiction.

Suppose $j^* \in \Omega^{-N}$

$\left(\vec{L}^N\vec{\Upsilon}\right)_{i^*}(x_k) = \left(\vec{L}_1^{\ N}\vec{\Upsilon}\right)_{i^*}(x_k) = \varepsilon_{i^*}D^-\Upsilon_{\boldsymbol{i}^*}(x_k) + \sum_{j=1}^{2} a_{i^*j}(x_k)\Upsilon_j(x_k)$

$$= \varepsilon_{i^*}D^-\Upsilon_{\boldsymbol{i}^*}(x_k) + \sum_{j=1}^{2} a_{i^*j}(x_k)\Upsilon_{i^*}(x_k)$$

JOURNAL OF ALGEBRAIC STATISTICS
Volume 13, No. 2, 2022, p. 1063 - 1071
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which is false and for $x_k \in \Omega^{+N}$

$$\left(\vec{L}^N\vec{\Upsilon}\right)_{i^*}(x_k) = \left(\vec{L}_2{}^N\vec{\Upsilon}\right)_{i^*}(x_k) = \varepsilon_{i^*}D^-\Upsilon_{i^*}(x_k) + \sum_{j=1}^{2} a_{i^*j}(x_k)\Upsilon_j(x_k) + b_{i^*}$$

$$= \varepsilon_{i^*}D^-\Upsilon_{i^*}(x_k) + \sum_{j=1}^{2} a_{i^*j}(x_k)\Upsilon_j(x_k) + b_{i^*}(x_k)\Upsilon_j(x_k-1) < 0,$$

which contradicts the given statement and proves the lemma.

Lemma 5.2(Stability result)

Let $\vec{Q}$ be any vector-valued function in the domain of $\vec{L}^N$. Then

$$\left\|\vec{Q}(x_j)\right\| \le max\left\{\left\|\vec{\beta}^N\vec{Q}(0)\right\|, \frac{1}{\alpha}\left\|\vec{L}^N\vec{Q}(x_j)\right\|_{x_j\in\Omega^N}\right\}.$$

6. The Local Truncation Error

From the discrete stability result, it is seen that in order to bound the error $\vec{U}-\vec{u}$, it suffices to bound $\vec{L}^N(\vec{U}-\vec{u})$. Notice that, for $x_j \in \Omega^N$,

$$\vec{L}^N\left(\vec{u}(x_j) - \vec{U}(x_j)\right) = \vec{L}^N\vec{u}(x_j) - \vec{L}^N\vec{U}(x_j)$$

$$= \left(\vec{L} - \vec{L}^N\right)\vec{u}(x_j)$$

and

$$\left(\vec{L} - \vec{L}^N\right)\vec{u}(x_j) = \varepsilon_i(D^- - D)v_i(x_j) + \varepsilon_i(D^- - D)w_i(x_j)$$

which is the local truncation of the first derivative. Then, by the triangle inequality,

$$\left|\left(\vec{L} - \vec{L}^N\right)\vec{u}(x_j)\right| \le \left|\varepsilon_i(D^- - D)v_i(x_j)\right| + \left|\varepsilon_i(D^- - D)w_i(x_j)\right|$$

The proof is similar to [9]

In the same way as the continuous case, the discrete solution $\vec{U}$ can be split into $\vec{V}$ and $\vec{W}$ which are defined as the solutions to the discrete problems listed below

$$\left(\vec{L}_1{}^N\vec{V}\right)(x_j^*) = ED^-\vec{V}(x_j) + A(x_j)\vec{V}(x_j) = \vec{f}(x_j) - B(x_j)\vec{\varphi}(x_j-1), \quad x_j \in \Omega^{-N} \quad (6.1)$$

$$\left(\vec{L}_2{}^N\vec{V}\right)(x_j^*) = ED^-\vec{V}(x_j) + A(x_j)\vec{V}(x_j) + B(x_j)\vec{V}(x_j-1) = \vec{f}(x_j), \quad x_j \in \Omega^{+N} \quad (6.2)$$

$$\vec{\beta}^N\vec{V}(x_j) = \vec{\beta}^N\vec{v}(x_j)$$

and

$$\left(\vec{L}_1{}^N\vec{W}\right)(x_j) = 0, x_j \in \Omega^{-N}$$

$$\left(\vec{L}_2{}^N\vec{W}\right)(x_j) = 0, x_j \in \Omega^{+N}$$

JOURNAL OF ALGEBRAIC STATISTICS
Volume 13, No. 2, 2022, p. 1063 - 1071
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$$\vec{\beta}^N \vec{W}(x_j) = \vec{\beta}^N \vec{w}(x_j)$$

The error at each point $x_j \in \overline{\Omega}^N$ is denoted by $\vec{U}(x_j) - \vec{u}(x_j)$. Then the local truncation error $\vec{L}^N \vec{e}(x_j)$ has the decomposition $\vec{L}^N \vec{e}(x_j) = \vec{L}^N(\vec{V} - \vec{v})(x_j) + \vec{L}^N(\vec{W} - \vec{w})(x_j)$. It is to be noted that for any smooth function σ, the following two distinct estimates of the local truncation of its first derivative hold.

$$\left|(D^- - D)\vec{\sigma}(x_j)\right| \le 2\max_{s \in I_j} |\vec{\sigma}'(s)| \quad (6.3)$$

&

$$\left|(D^- - D)\vec{\sigma}(x_j)\right| \le \frac{h_j}{2}\max_{s \in I_j} |\vec{\sigma}''(s)| \quad (6.4)$$

where $I_j = x_j - x_{j-1}$

7. Error estimate

Theorem 6.1

Let $\vec{v}$ denote the smooth component of the solution of the problem (1.1), (1.2) and Vdenote the smooth component of the solution of the problem (5.1), (5.2). Then

$$\left|\vec{L}^N(\vec{V} - \vec{v})(x_j)\right| \le CN^{-1}.$$

Theorem 6.2 Let $\vec{w}$ denote the singular component of the solution of the problem (1.1), (1.2) and $\vec{W}$denote the singular component of the solution of the problem (5.1), (5.2). Then

$$\left|\vec{L}^N(\vec{W} - \vec{w})(x_j)\right| \le CN^{-1} \ln N$$

Theorem 6.3 Let $\vec{u}$ denote the singular component of the solution of the problem (1.1), (1.2) and $\vec{U}$denote the singular component of the solution of the problem (5.1), (5.2). Then

$$\left\|\vec{U}(x_j) - \vec{u}(x_j)\right\| \le CN^{-1} \ln N.$$

Proof. It is clear that, in order to prove the above theorem it suffices to prove that $\left\|(\vec{L}^N(\vec{U} - \vec{u}))\right\| \le CN^{-1} \ln N$. But $\left\|(\vec{L}^N(\vec{U} - \vec{u}))\right\| \le \left\|(\vec{L}^N(\vec{V} - \vec{v}))\right\| + \left\|(\vec{L}^N(\vec{W} - \vec{w}))\right\|$. Hence using theorem (6.1) and (6.2), the above result is derived.

The numerical method proposed above is illustrated through an example presented in this section.
Example 1. Consider the initial value problem

$$E\vec{u}'(x) + A(x)\vec{u}(x) = \vec{g}(x) \quad \forall x \in (0,1]$$
$$E\vec{u}'(x) + A(x)\vec{u}(x) + B(x)\vec{u}(x-1) = \vec{f}(x) \quad \forall x \in (1,2]$$

with

$$-u_1(0) - \varepsilon u_1'(0) = 1$$
$$u_2(0) - \varepsilon u_2'(0) = 1.$$

Where $A(x) = \begin{pmatrix} 3+x & -1 \\ -1 & 5+x \end{pmatrix}$, $B(x) = diag(-1,-1)$, $\vec{f}(x) = (1,1)^T$, $\vec{g}(x) = (3,1)^T$, $E = diag(\varepsilon_1, \varepsilon_2)$

The numerical solution obtained by applying the fitted mesh method (6.1) and (6.2) to the Example is shown in Figure 1. The order of convergence and the error constant are calculated and are presented in Table 1.

JOURNAL OF ALGEBRAIC STATISTICS
Volume 13, No. 2, 2022, p. 1063 - 1071
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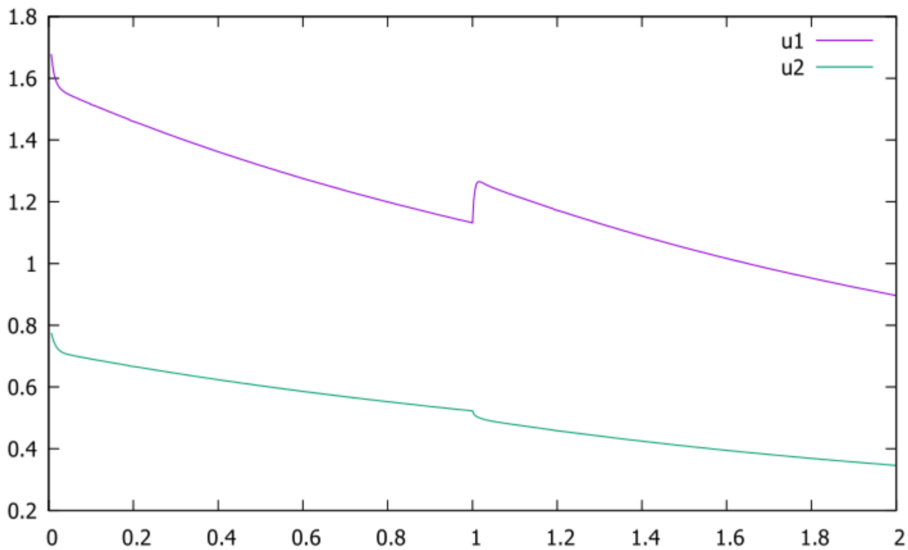
TABLE I
Values of $D_\varepsilon^N, D^N, p^N, p^*$ and $C_{p^*}^N$ generated for the example

η	Number of mesh points			
	64	**128**	**256**	**512**
0.100E+01	0.312E-01	0.195E-01	0.111E-01	0.591E-02
0.125E+00	0.427E-01	0.367E-01	0.278E-01	0.189E-01
0.156E-01	0.434E-01	0.374E-01	0.284E-01	0.194E-01
0.195E-02	0.435E-01	0.375E-01	0.285E-01	0.194E-01
0.244E-03	0.435E-01	0.375E-01	0.285E-01	0.194E-01
D^N	0.435E-01	0.375E-01	0.285E-01	0.194E-01
p^N	0.215E+00	0.396E+00	0.552E+00	
C_p^N	0.768E+00	0.768E+00	0.678E+00	0.537E+00
The Order of Convergence = 0.2150E+00				
The Error Constant = 0.7684E+00				



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