

A Sinc-Collocation Method for Second-Order Boundary Value Problems of Nonlinear Integro-Differential Equation

S. Yeganeh 1, Y. Ordokhani 1 and A. Saadatmandi 2

1Department of Mathematics, Alzahra University, Tehran, Iran 2Department of Applied Mathematics, Faculty of Mathematical Sciences, University of Kashan, Kashan 87317-51167, Iran (*Received November07, 2011, accepted March 1, 2012*)

Abstract. The sinc-collocation method is presented for solving second-order boundary value problems of nonlinear integro-differential equation. The method is effective for approximation in the case of the presence of end-point singularities. Some properties of the sinc-collocation method required for our subsequent development are given and are utilized to reduce the computation of solution of the second-order boundary value problems of nonlinear integro-differential equation to some algebraic equations. Some numerical results are also given to demonstrate the validity and applicability of the presented technique.

Keywords: Sinc function, Collocation method, Boundary value problems, Second-order, Nonlinear integro-differential equation.

1. Introduction

Boundary value problems for integro-differential equations are important because they have many applications in the study of physical, biological and chemical phenomena [1]. Liz and Nieto [2], study a two point boundary value problem for a nonlinear second order integro-differential equation of Fredholm type by using upper and lower solutions. In [1], an iterative method is presented to solve a class of boundary value problems for second-order integro-differential equation in the reproducing kernel space. For linear and nonlinear second order Fredholm integro-differential equations, semiorthogonal spline wavelets was developed in [3] and Chebyshev finite difference method was discussed in [4]. Also in [5], Saadatmandi and Dehghan applied the Legendre polynomials for the solution of the linear Fredholm integro-differential-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-differential-fredholm integro-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-differential-fredholm integro-differential-differential-fredholm integro-differential-fredholm integro-differential-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-fredholm integro-differential-fredh

In this paper, a sinc-collocation procedure is developed for the numerical solution second-order boundary value problems of nonlinear integro-differential equation of the form:

$$u''(x) + p(x)u'(x) + q(x)u(x) + \lambda_1 \int_a^x k_1(x,t)u(t)dt + \lambda_2 \int_{\Gamma} k_2(x,t)u(t)dt = f(x,u(x)), \quad (1)$$

x, t \epsilon \Gamma = [a, b], \quad u(a) = \alpha, \quad u(b) = \beta,

where the parameters λ_1 , λ_2 , the kernels $k_1(x,t)$, $k_2(x,t)$, the functions p(x), q(x) are given and f(x, u(x)) is nonlinear in u(x), where u(x) is the unknown function to be determined. There has been a great deal of research work on the existence of solutions for boundary value problems, for instance see [6, 7, 8].

Sinc methods have increasingly been recognized as powerful tools for problems in applied physics and engineering [9, 10]. The sinc-collocation method is a simple method with high accuracy for solving a large variety of nonlinear problems. In Reference [11], the sinc-collocation method is presented for solving boundary value problems for nonlinear third-order differential equations. Authors of [12], used the sinc-collocation method for solving a nonlinear system of second-order boundary value problems. Mohsen and El-Gamel [13], used the sinc-collocation method for solving the linear integro-differential equations of the Fredholm type. Also in [14], the sinc-collocation is presented for solving linear and nonlinear Volterra

integral and integro-differential equations. In [15, 16], the sinc-collocation is used for the numerical solution Fredholm and Volterra integro-differential equations. Also sinc-collocation method is used for solving of a system of nonlinear second-order integro-differential equations with boundary conditions of the Fredholm and Volterra types [17]. We also refer the interested reader to [18, 19, 20, 21, 22, 23] for more research works on sinc methods.

The main purpose of the present paper is to develop methods for numerical solution of the second-order boundary value problems of nonlinear integro-differential equation (1). Our method consists of reducing the solution of (1) to a set of algebraic equations. The properties of sinc function are then utilized to evaluate the unknown coefficients. The organization of the rest of this article is as follows. In Section 2, we review some of the main properties of sinc function that are necessary for our subsequent development. In Section 3, we illustrate how the sinc method may be used to replace Eq. (1) by an explicit system of nonlinear algebraic equations. Section 4, presents appropriate techniques to treat no homogeneous boundary conditions. In Section 5, some numerical results are given to clarify the method.

2. Sinc function properties

Sinc function properties are discussed thoroughly in [9, 10]. In this section an overview of the formulation of the sinc function required for our subsequent development is presented. The sinc function is defined on the whole real line, $-\infty < x < \infty$, by

$$Sinc(x) = \begin{cases} \frac{sin(\pi x)}{\pi x}, & x \neq 0, \\ 1, & x = 0. \end{cases}$$
(2)

For any h > 0, the translated sinc functions with evenly spaced nodes are given by

$$S(j,h)(x) = Sinc\left(\frac{x-jh}{h}\right) = \begin{cases} \frac{sin\left[\frac{\pi}{h}(x-jh)\right]}{\frac{\pi}{h}(x-jh)}, & x \neq jh \\ 1 & , & x = jh \end{cases}$$
(3)

which are called the \dot{J} th sinc functions. The sinc function form for the interpolating point $x_k = kh$ is given by

$$S(j,h)(kh) = \delta_{jk} = \begin{cases} 1, & j = k, \\ 0, & j \neq k. \end{cases}$$

$$\tag{4}$$

If u is defined on the real line, then for h > 0 the series

$$C(u,h)(x) = \sum_{j=-\infty}^{\infty} u(jh) Sinc\left(\frac{x-jh}{h}\right),$$
(5)

is called the Wittaker cardinal expansion of u, whenever this series converges [9,10]. But in practice we need to use some specific numbers of terms in the above series, such as j = -N, ..., N, where N is the number of sinc grid points. They are based in the infinite strip D_s in the complex plane

$$D_{S} = \left\{ w = u + iv : |v| < d \le \frac{\pi}{2} \right\}.$$
 (6)

To construct an approximation on the interval (a, b), we consider the conformal map

$$\phi(z) = Ln\left(\frac{z-a}{b-z}\right). \tag{7}$$

The map carries the eye-shaped region

$$D_E = \left\{ z \in \mathbb{C} : \left| arg\left(\frac{z-a}{b-z}\right) \right| < d \le \frac{\pi}{2} \right\}.$$
(8)

For the sinc method, the basis functions on the interval (a, b) for $z \in D_E$ are derived from the composite translated sinc functions,

Journal of Information and Computing Science, Vol. 7 (2012) No. 2, pp 151-160

$$S(j,h)o\phi(z) = Sinc\left(\frac{\phi(z) - jh}{h}\right).$$
(9)

The function

$$z = \phi^{-1}(w) = \frac{a + be^w}{1 + e^w},$$
(10)

is an inverse mapping of $w = \phi(z)$. We define the range of ϕ^{-1} on the real line as

$$\Gamma = \left\{ \phi^{-1}(u) \in D_E; -\infty < u < \infty \right\}.$$
(11)

The sinc grid points $z_j \in (a, b)$ in D_E will be denoted by x_j because they are real. For the evenly spaced nodes $\{jh\}_{j=-\infty}^{\infty}$ on the real line, the image which corresponds to these nodes is denoted by

$$x_j = \phi^{-1}(jh) = \frac{a + be^{jh}}{1 + e^{jh}}, \qquad j = 0, \pm 1, \pm 2, \dots$$
(12)

For further explanation of the procedure, the important class of functions is denoted by $L_{\alpha}(D_E)$. The properties of functions in $L_{\alpha}(D_E)$ and detailed discussions are given in [9, 10]. We recall the following definitions and theorems for our purpose.

Definition 1. Let $L_{\alpha}(D_E)$ be the set of all analytic functions, for which there exists a constant, C, such that

$$|u(z)| \le C \frac{|\rho(z)|^{\alpha}}{[1+|\rho(z)|]^{2\alpha}}, \quad z \in D_E, \qquad 0 < \alpha \le 1,$$
(13)

where $\rho(z) = e^{\phi(z)}$.

Theorem 1. Let $u \in L_{\alpha}(D_E)$, let N be a positive integer, and let h be selected by the formula

$$h = \left(\frac{\pi d}{\alpha N}\right)^{1/2},\tag{14}$$

then there exists positive constant c_1 , independent of N_r , such that

$$\sup_{z\in\Gamma} \left| u(z) - \sum_{j=-N}^{N} u(z_j) S(j,h) o \phi(z) \right| \leq c_1 e^{-(\pi d\alpha N)^{1/2}}.$$
 (15)

Theorem 2. Let $\frac{u}{\phi'} \in L_{\alpha}(D_E)$, let N be a positive integer and let h be selected by the formula (14), then there exist positive constant c_2 , independent of N, such that

$$\left| \int_{\Gamma} \mathbf{u}(z) dz - h \sum_{k=-N}^{N} \frac{u(z_k)}{\phi'(z_k)} \right| \le c_2 e^{-(\pi d\alpha N)^{1/2}}.$$
(16)
 $h \alpha > 0, \text{ and } d > 0, \text{ let } \delta_{ki}^{(-1)}$ be defined as

Theorem 3. Let $\frac{u}{\phi'} \in L_{\alpha}(D_E)$, with $\alpha > 0$, and d > 0, let $\delta_{kj}^{(-1)}$ be defined as $\delta_{kj}^{(-1)} = \frac{1}{2} + \int_0^{k-j} \frac{\sin(\pi t)}{\pi t} dt$,

and let $h = \left(\frac{\pi d}{\alpha N}\right)^{1/2}$. Then there exists a constant c_3 , which is independent of N, such $\left|\int_{-\infty}^{z_k} u(z) dz - b \sum_{n=1}^{N} \delta_{n+1}^{(-1)} \frac{u(z_j)}{u(z_j)}\right| \le c_3 e^{-(\pi d\alpha N)^{1/2}}$

$$\int_{a}^{z_{k}} u(t)dt - h \sum_{j=-N}^{N} \delta_{kj}^{(-1)} \frac{u(z_{j})}{\phi'(z_{j})} \le c_{3} e^{-(\pi d\alpha N)^{1/2}}.$$
(17)

We also require derivatives of composite sinc functions evaluated at the nodes. The *n*th derivative u(x) at some points x_j can be approximated using a finite number of terms as

$$u^{(n)}(x_j) \simeq h^{-n} \sum_{i=-N}^{N} \delta_{ij}^{(n)} u(x_j), \qquad (18)$$

where

$$\delta_{ij}^{(n)} = h^n \frac{d^n}{d\phi^n} \left[S(i,h) o\phi(x) \right] \Big|_{x=x_j}.$$
(19)

JIC email for subscription: publishing@WAU.org.uk

In particular

$$\delta_{ij}^{(0)} = \left[S(i,h) o \phi(x) \right] \Big|_{x = x_j} = \begin{cases} 1, & i = j, \\ 0, & i \neq j. \end{cases}$$
(20)

$$\delta_{ij}^{(1)} = h \frac{d}{d\phi} [S(i,h)o\phi(x)] \Big|_{x=x_j} = \begin{cases} (-1)^{j-i} \\ \frac{(-1)^{j-i}}{j-i}, & i \neq j. \end{cases}$$
(21)

and

$$\delta_{ij}^{(2)} = h \frac{d^2}{d\phi^2} [S(i,h)o\phi(x)] \Big|_{x=x_j} = \begin{cases} \frac{-\pi^2}{3}, & i=j, \\ \frac{-2(-1)^{j-i}}{(j-i)^2}, & i\neq j. \end{cases}$$
(22)

3. The sinc-collocation method

Let us consider the nonlinear equation (1), with homogeneous boundary conditions. We assume u(x) to be the exact solution of the boundary value problem (1) and let $u \in L_{\alpha}(D_E)$, We consider the Whittaker cardinal expansion (5). The series in relation (5) contains an infinite number of terms. Let N be a positive integer, then function u(x) defined over the interval [a, b] is approximated by using a finite number of terms in (5) as

$$u(x) \simeq \sum_{i=-N}^{N} u_i S(i,h) o \phi(x), \qquad (23)$$

where $u_i = u(x_i)$ and $\phi(x)$ is defined by (7). We consider the equation (1), and let

$$g(x) = f(x, u(x)),$$

then

$$u''(x) + p(x)u'(x) + q(x)u(x) + \lambda_1 \int_a^x k_1(x,t)u(t)dt + \lambda_2 \int_{\Gamma} k_2(x,t)u(t)dt = g(x), \quad (24)$$

By using Eq. (23) we have

$$u'(x) \simeq \sum_{\substack{i=-N\\N}}^{N} u_i \frac{d}{dx} [S(i,h)o\phi(x)],$$

 $u''(x) \simeq \sum_{\substack{i=-N\\i=-N}}^{N} u_i \frac{d^2}{dx^2} [S(i,h)o\phi(x)].$

Note that

$$\frac{d}{dx}[S(i,h)o\phi(x)] = \phi'(x)\frac{d}{d\phi}[S(i,h)o\phi(x)],$$

and

$$\frac{d^2}{dx^2}[S(i,h)o\phi(x)] = \phi^{\prime\prime}(x)\frac{d}{d\phi}[S(i,h)o\phi(x)] + (\phi^{\prime}(x))^2\frac{d^2}{d\phi^2}[S(i,h)o\phi(x)].$$

Having substituted $x = x_i$ for j = -N, ..., N, where x_i are sinc grid points given in (12), and by using relations (4), (19), we have

$$u'(x_j) \simeq \sum_{i=-N}^{N} u_i \phi'_j h^{-1} \delta_{ij}^{(1)},$$
 (25)

and

JIC email for contribution: editor@jic.org.uk

$$u''(x_j) \simeq \sum_{i=-N}^{N} u_i \left(\phi_j'' h^{-1} \delta_{ij}^{(1)} + (\phi_j')^2 h^{-2} \delta_{ij}^{(2)} \right), \tag{26}$$

where $\boldsymbol{\phi}'_i = \boldsymbol{\phi}'(\boldsymbol{x}_i), \ \boldsymbol{\phi}''_i = \boldsymbol{\phi}''(\boldsymbol{x}_i).$

We suppose that $\frac{k_i(x_r)}{\phi} u \in L_{\alpha}(D_E)$, i = 1, 2, by applying Theorems 2, 3 and setting $x = x_j$, we obtain

$$\int_{a}^{x_{j}} k_{1}(x_{j},t) u(t) dt \simeq h \sum_{i=-N} \frac{k_{1j,i}}{\phi'_{i}} \delta_{ji}^{(-1)} u_{ij}$$
(27)

and

$$\int \mathbf{k}_{2}(\mathbf{x}_{j},t)u(t)dt \simeq h \sum_{i=-N}^{N} \frac{\mathbf{k}_{2j,i}}{\phi'_{i}}u_{i},$$

$$\mathbf{k}_{i}(\mathbf{x},t)$$
(28)

where $\mathbf{k}_{1j,i} = \mathbf{k}_1(\mathbf{x}_j, \mathbf{t}_i), \mathbf{k}_{2j,i} = \mathbf{k}_2(\mathbf{x}_j, \mathbf{t}_i).$ By using relations (25-28), and substituting \mathbf{k}_1

g relations (25-28), and substituting
$$x = x_j$$
, $j = -N, ..., N$, we can rewrite (24) as

$$\sum_{i=-N}^{N} \left(\phi_j'' \frac{\delta_{ij}^{(1)}}{h} + (\phi_j')^2 \frac{\delta_{ij}^{(2)}}{h^2} \right) u_i + p_j \sum_{i=-N}^{N} \phi_j' \frac{\delta_{ij}^{(1)}}{h} u_i + q_j u_j + \lambda_1 h \sum_{i=-N}^{N} \frac{k_{1j,i}}{\phi_i'} \delta_{ji}^{(-1)} u_i + \lambda_2 h \sum_{i=-N}^{N} \frac{k_{2j,i}}{\phi_i'} u_i = g_j, \qquad (29)$$

where $g_{j} = f(x_{j}, u_{j}), \text{ for } j = -N, ..., N$, with ordering the up formula, we have $\frac{1}{h} \sum_{i=-N}^{N} (\phi_{j}'' + p_{j} \phi_{j}') \delta_{ij}^{(1)} u_{i} + \frac{1}{h^{2}} \sum_{i=-N}^{N} (\phi_{j}')^{2} \delta_{ij}^{(2)} u_{i} + q_{j} u_{j} + \lambda_{1} h \sum_{i=-N}^{N} \frac{k_{1j,i}}{\phi_{i}'} \delta_{ji}^{(-1)} u_{i} + \lambda_{2} h \sum_{i=-N}^{N} \frac{k_{2j,i}}{\phi_{i}'} u_{i} = g_{j},$ (30)

where j = -N, ..., N. We now rewrite this system which is the nonlinear system of equations in matrix form. Corresponding to a given function u(x) defined on Γ , we use the notation $D(u) = diag(u(x_{-N}), ..., u(x_N))$, $K_l = \lfloor k_l(x_j, t_i) \rfloor$, l = 1, 2 and j, i = -N, ..., N.

We set
$$I^{(m)} = \left[\delta_{ij}^{(m)}\right]$$
, $m = -1, 1, 2$, where $\delta_{ij}^{(m)}$ denotes the (i, j) th element of the matrix $I^{(m)}$, and since $\delta_{ij}^{(0)} = \delta_{ji}^{(0)}, \delta_{ij}^{(1)} = -\delta_{ji}^{(1)}, \delta_{ij}^{(2)} = \delta_{ji}^{(2)}$,

we can simplify the system (30) in the matrix AU = G, where

$$A = -\frac{1}{h} \left[D(\phi'') + D(p)D(\phi') \right] I^{(1)} + \frac{1}{h^2} D(\phi')^2 I^{(2)} + D(q) + \lambda_1 h \left[\left(I^{(-1)} D\left(\frac{1}{\phi'}\right) \right) oK_1 \right] + \lambda_2 h \left[K_2 D\left(\frac{1}{\phi'}\right) \right],$$

$$U = [u(x_{-N}), u(x_{-N+1}), \dots, u(x_{N-1}), u(x_N)]^T, G = [g(x_{-N}), g(x_{-N+1}), \dots, g(x_{N-1}), g(x_N)]^T.$$

The notation "o" denotes the Hadamard matrix multiplication. The above nonlinear system consists of 2N + 1 equations with 2N + 1 unknown coefficients $\{u_i\}_{i=-N}^N$. Solving this nonlinear system by the well known Newton's method. Consequently u(x) given in (23) can be calculated.

3. Treatment of boundary conditions

In the previous section the development of the sinc-collocation technique for homogeneous boundary conditions provided a practical approach, since the sinc functions composed with the various conformal maps, $S(i,h)o\phi(x)$, are zero at the endpoints of the interval. If the boundary conditions are

155

nonhomogeneous, then these conditions need be converted to homogeneous conditions via an interpolation by a known function. Using the transformation

$$y(x) = u(x) - \frac{b-x}{b-a}\alpha - \frac{x-a}{b-a}\beta,$$
(31)

to the problem (1), yields the equation

$$y''(x) + p(x)y'(x) + q(x)y(x) + \lambda_1 \int_a^x k_1(x,t)y(t)dt + \lambda_2 \int_{\Gamma} k_2(x,t)y(t)dt = \hat{f}(x,y(x)), \quad (32)$$

$$\in \Gamma = [a,b], \quad y(a) = 0, \quad y(b) = 0.$$

Table 1: Comparison absolute error u(x) for Example 1

where

x

$$\hat{f}(x,y(x)) = f\left(x,y(x) + \frac{b-x}{b-a}\alpha + \frac{x-a}{b-a}\beta\right) - p(x)\left(\frac{\beta-\alpha}{b-a}\right) - q(x)\left(\frac{b-x}{b-a}\alpha + \frac{x-a}{b-a}\beta\right) - \lambda_1 \int_a^x k_1(x,t)\left(\frac{b-t}{b-a}\alpha + \frac{t-a}{b-a}\beta\right) dt - \lambda_2 \int_F k_2(x,t)\left(\frac{b-t}{b-a}\alpha + \frac{t-a}{b-a}\beta\right) dt.$$

	Exact	Method of [1]	Present method	
x	solution		N = 20	N = 25
0.08	0.00588172	$4.6259 imes 10^{-5}$	$5.3868 imes 10^{-6}$	$2.8293 imes 10^{-6}$
0.16	0.0214124	4.81776×10^{-5}	$1.8045 imes 10^{-5}$	$8.9730 imes 10^{-6}$
0.32	0.0684497	$4.16744 \!\times\! 10^{-5}$	$7.6048 imes 10^{-6}$	$7.3063 imes 10^{-6}$
0.48	0.11526	3.48007×10^{-5}	$1.6378 imes 10^{-5}$	1.2008×10^{-5}
0.64	0.137594	$2.96533 imes 10^{-5}$	3.1392×10^{-6}	$8.7603 imes 10^{-6}$
0.80	0.114777	$2.69251 \!\times\! 10^{-5}$	7.9223×10^{-6}	4.9231×10^{-6}
0.96	0.031457	2.39306×10^{-5}	$3.7492 imes 10^{-7}$	$1.0128 imes 10^{-6}$

3. Illustrative Examples

We applied the method presented in this paper and solved some examples. We also compare our method with introduced in [1, 24]. It is shown that the sinc-collocation method yields better results. The solutions of the given examples are obtained for $\alpha = \frac{1}{2}$, $d = \frac{\pi}{2}$ and for different values of N. Let u(x), u'(x) denote the exact solutions of the given examples, and let $u_N(x)$, $u'_N(x)$ be the computed solutions by our method. Let $\Gamma = [a, b]$ and ϕ a conformal map onto D_E , where $\phi(x)$ is defined by (7). We use the absolute errors, defined as

$$E_N(x) = |u_N(x) - u(x)|,$$
 $E'_N(x) = |u'_N(x) - u'(x)|,$ $a < x < b.$

So the numerical technique described in previous sections was applied to the following examples: Example 1: Consider the singular boundary value problem [1],

$$u''(x) + \frac{1}{\sqrt{x}}u'(x) + \frac{1}{x}u(x) + \int_0^x (t+x)u(t)dt + \int_0^1 txu(t)dt - \frac{1}{1+sin(u^2(x))} -e^{u^9(x)} + u^{11}(x) = f(x), \quad 0 < x < 1,$$
(33)

where $u(\mathbf{0}) = u(\mathbf{1}) = \mathbf{0}$ and

JIC email for contribution: editor@jic.org.uk

$$f(x) = \frac{1}{\sqrt{x}} \left(\left(2\sqrt{x} + x - 4x\sqrt{x} - x^2 \right) \cos x + \left(1 - \sqrt{x} - 2x - 2x\sqrt{x} + x^2\sqrt{x} \right) \sin x \right) \\ + 2\left(1 - 4x - x^2 + x^3 \right) \cos x + \left(6 + 3x - 5x^2 \right) \sin x - \left(2 + 4\cos 1 - 5\sin 1 \right) x \\ - \frac{1}{1 + \sin\left(\left(\left((x - x^2)\sin x \right)^2 \right) - e^{\left(\left(x - x^2 \right)\sin x \right)^2} + \left(\left(x - x^2 \right)\sin x \right)^{11} + 2(x - 1), \right)}$$
(34)

for which the exact solution is $u(x) = (x - x^2)sinx$.

	Table 2: Comparison absolute error $m{u}'(m{x})$ for Example 1			
	Exact	Method of [1]	Present method	
x	solution		N = 25	N = 30
0.08	0.140493	1.26577×10^{-5}	1.2953×10^{-4}	$3.0105 imes 10^{-6}$
0.16	0.24102	6.05795×10^{-5}	7.7563×10^{-5}	6.0314×10^{-5}
0.32	0.319798	$4.45588\!\times\!10^{-5}$	$8.1110 imes 10^{-5}$	$2.7979 imes 10^{-5}$
0.48	0.239865	$3.8886 imes 10^{-5}$	$6.3109 imes 10^{-5}$	$1.7409 imes 10^{-5}$
0.64	0.0175881	$2.52869 imes 10^{-5}$	$4.6633 imes 10^{-5}$	$3.9654 imes 10^{-6}$
0.80	-0.318941	$7.07368 imes 10^{-5}$	$7.6312 imes 10^{-5}$	3.4064×10^{-5}
0.96	-0.731633	$4.60855 \!\times 10^{-5}$	$2.6826 imes 10^{-5}$	$3.2563 imes 10^{-5}$

Table 3: Comparison absolute error u(x) for Example 2

x	Method of [24]	Present method		
		N = 10	N = 15	
0.1	$3.95622 imes 10^{-3}$	1.0641×10^{-2}	$1.3982 imes 10^{-3}$	
0.2	6.01293×10^{-3}	9.6044×10^{-3}	$2.0176 imes 10^{-3}$	
0.3	6.00105×10^{-3}	3.2104×10^{-3}	$1.5292 imes 10^{-3}$	
0.4	6.35575×10^{-3}	$1.1736{\times}10^{-2}$	1.0231×10^{-3}	
0.5	$7.02651 imes 10^{-3}$	1.2435×10^{-2}	1.3113×10^{-3}	
0.6	6.70261×10^{-3}	$1.1736{\times}10^{-2}$	1.0231×10^{-3}	
0.7	6.44357×10^{-3}	3.2104×10^{-3}	1.5292×10^{-3}	
0.8	6.40303×10^{-3}	9.6044×10^{-3}	$2.0176 imes 10^{-3}$	
0.9	4.33703×10^{-3}	1.0641×10^{-2}	$1.3982 imes 10^{-3}$	

JIC email for subscription: publishing@WAU.org.uk

Table 1, presents the absolute error u(x), for N = 20 and N = 25, using the present method at the same points as [1], together with the results given in [1]. Also Table 2, presents the absolute error u'(x), for N = 25 and N = 30, using the present method at the same points as [1], together with the results obtained by given in [1].

Example 2: In this example we consider the nonlinear second-order differential equation [24],

$$u''(x) - u^2(x) = 2\pi^2 \cos(2\pi x) - \sin^4(\pi x), \quad 0 \le x \le 1$$

with the boundary conditions

$$u(0) = 0, \quad u(1) = 0.$$

The exact solution of this problem is $u(x) = sin^2(\pi x)$. Table 3, presents the absolute values of errors for N = 10 and N = 15, by using the present method at the same points as [24].

Example 3: We consider the second-order boundary value problem of volterra integro- differential equation

$$u''(x) + \frac{1}{1+u^2(x)} + xe^{u(x)} + \int_0^x xtu(t)dt = f(x), \qquad 0 \le x \le 1,$$
$$u(0) = 1, \qquad u(1) = 2,$$

where

$$f(x) = 2 + \frac{1}{1 + (1 + x^2)^2} + xe^{1 + x^2} + \frac{x^3}{4}(2 + x^2).$$

The true solution is $u(x) = 1 + x^2$.

We solve this problem, for N = 15 and N = 30. The absolute errors are tabulated in Table 4.

Table 4: Results for Example 3

x	E ₁₅	E ₃₀
0.05	1.9141×10^{-5}	8.0853×10 ⁻⁸
0.15	$3.4870 imes 10^{-6}$	$4.1152 imes 10^{-8}$
0.25	1.8463×10^{-5}	4.0552×10^{-10}
0.35	6.5224×10^{-6}	$5.0559 imes 10^{-8}$
0.45	$1.6167 imes 10^{-6}$	2.6244×10^{-8}
0.55	1.9012×10^{-6}	$2.5612 imes 10^{-8}$
0.65	7.2555×10^{-6}	5.1438×10^{-8}
0.75	$1.9338 imes 10^{-5}$	$1.3473 imes 10^{-10}$
0.85	$2.7679 imes 10^{-6}$	$4.1907 imes 10^{-8}$
0.95	$1.9517 {\times} 10^{-5}$	$8.1172 imes 10^{-8}$

Example 4: Consider the second-order boundary value problem of fredholm integro- differential equation

$$u''(x) + \frac{1}{\sqrt{1+x}}u'(x) + \frac{1}{x-1}u(x) + \int_{-1}^{1}e^{(x+t)}u(t)dt = u^{2}(x) + 3e^{-u(x)} + f(x),$$

with the boundary conditions u(-1) = 0, u(1) = 0

where
$$f(x) = 2 + \frac{2x}{\sqrt{x+1}} + x + 1 - 4e^{x-1} - (x^2 - 1)^2 - 3e^{-x^2+1}$$

with exact solution $u(x) = x^2 - 1$. We solve equation for N = 15 and N = 25. The absolute errors are tabulated in Table 5.

3. Conclusion

The sinc-collocation method is used to solve the second-order boundary value problems of nonlinear integrodifferential equation. Properties of the sinc function are utilized to reduce the computation of this problem to some algebraic equations. The method is computationally attractive and applications are demonstrated through illustrative examples. The results of the present method for this type of problem clearly indicate that our methods is accurate even when singularity occurs at the boundary.

	-	
x	<i>E</i> ₁₅	E ₂₅
-0.95	$4.6482 imes 10^{-5}$	$1.2347 imes 10^{-6}$
-0.75	7.4734×10^{-5}	$5.4515 imes 10^{-7}$
-0.55	$2.0712 imes 10^{-5}$	$8.5048 \times \mathbf{10^{-7}}$
-0.35	3.5332×10^{-5}	${\bf 1.6112 \times 10^{-7}}$
-0.15	$6.3807 imes 10^{-5}$	${\bf 1.5565 \times 10^{-6}}$
0.05	$3.6695 imes 10^{-5}$	${\bf 9.5408 \times 10^{-7}}$
0.25	$5.5576 imes 10^{-6}$	${\bf 3.7185 \times 10^{-7}}$
0.45	6.7451×10^{-5}	$1.5479 imes 10^{-6}$
0.65	1.9001×10^{-5}	$1.3849 imes 10^{-6}$
0.85	$5.9382 imes 10^{-5}$	$9.9596 imes 10^{-8}$

Table 5: Results for Example 4

4. References

- [1] W. Yulan, T. Chaolu, P. Jing, New algorithm for second-order boundary value problems of integro-differential equation, J. Comput. Appl. Math. 229 (2009), pp. 1-6.
- [2] E. Liz, J. J. Nieto, Boundary value problems for second order integro-differential equations of Fredholm type, J. Comput. Appl. Math. 72 (1996), pp. 215-225.
- [3] M. Lakestani, M. Razzaghi, M. Dehghan, Semiorthogonal wavelets approximation for Fredholm integro-

differential equations, Mathematical Problems in Engineering, article ID 96184, (2006), pp. 1-12.

- [4] M. Dehghan, A. Saadatmandi, Chebyshev finite difference method for Fredholm integro-differential equation, International Journal of Computer Mathematics 85 (2008), pp. 123-130.
- [5] A. Saadatmandi, M. Dehghan, Numerical solution of the higher-order linear Fredholm integro-differentialdifference equation with variable coefficients, Computers and Mathematics with Applications, 59 (2010), pp. 2996-3004.
- [6] Z. Wang, L. Liu, Y. Wu, The unique solution of boundary value problems for nonlinear second-order integraldifferential equations of mixed type in Banach spaces, Comput. Math. Appl. 54 (2007), pp. 1293-1301.
- [7] M. Feng, H. Pang, A class of three point boundary value problems for second order impulsive integrodifferential equations in Banach spaces, J. Nonlinear Analysis, 70 (2009), pp. 64-82.
- [8] X. Yang, J. Shen, Periodic boundary value problems for second-order impulsive integro-differential equations, J. Comput. Appl. Math. 209 (2007), pp. 176-186.
- [9] F. Stenger, Numerical Methods Based on Sinc and Analytic Functions, Springer, NewYork, 1993.
- [10] J. Lund and K. Bowers, Sinc Methods for Quadrature and Differential Equations, SIAM, Philadelphia, PA 1992.
- [11] A. Saadatmandi, M. Razzaghi, The numerical solution of third-order boundary value problems using Sinccollocation method, Commun. Numer. Meth. Engng 23 (2007), pp. 681-689.
- [12] M. Dehghan, A. Saadatmandi, The numerical solution of a nonlinear system of second-order boundary value problems using the sinc-collocation method, Math. Comput. Modelling, 46 (2007), pp. 1434-1441.
- [13] A. Mohsen, M. El-Gamel, A Sinc-Collocation method for the linear Fredholm integro-differential equations, Z. angew. Math. Phys, 58 (2007), pp. 380-390.
- [14] A. Mohsen, M. El-Gamel, On the numerical solution of linear and nonlinear volterra integral and integrodifferential equations, Appl. Math. Comp. 217 (2010), pp. 3330-3337.
- [15] J. Rashidinia, M. Zarebnia, The numerical solution of integro-differential equation by means of the Sinc method, Appl. Math. Comput. 188 (2007), pp. 1124-1130.
- [16] M. Zarebnia, Sinc numerical solution for the Volterra integro-differential equation, Commun Nonlinear Sci. Numer. Simulat. 15 (2010), pp. 700-706.
- [17] M. Zarebnia, M. G. Ali Abadi, Numerical solution of system of nonlinear second-order integro-differential equations, Comput. Appl. Math. 60 (2010), pp. 591-601.
- [18] A. Saadatmandi, M. Razzaghi, M. Dehghan, Sinc-collocation methods for the solution of Hallen's integral equation, J. Electromagan. Waves Appl., 19 (2) (2005), pp. 245-256.
- [19] A. Saadatmandi, M. Dehghan, The use of Sinc-collocation method for solving multi-point boundary value problems, Commun. Nonlinear Sci. Numer. Simulat. 17 (2012), pp. 593-601.
- [20] K. Parand, M. Dehghan, A. Pirkhedri, Sinc-collocation method for solving the Blasius equation, Physics Letters A, 373 (2009), pp. 4060-4065.
- [21] K. Parand, Z. Delafkar, N. Pakniat, A. Pirkhedri, M. Kazemnasab Haji, Collocation method using sinc and rational Legendre functions for solving Volterra's population model, Commun. Nonlinear Sci. Numer. Simulat. 16 (2011), pp. 1811-1819.
- [22] M. Muhammad, A. Nurmuhammad, M. Mori, M. Sugihara, Numerical solution of integral equations by means of the sinc-collocation method based on the double exponential transformation, J. Compt. Appl. Math., 177 (2005), pp. 269-286.
- [23] J. Rashidinia, M. Zarebnia, New approach for numerical solution of Hammerstein integral equations, Appl. Math. Comput. 185 (2007), pp. 147-154.
- [24] W. Jiang, M. Cui, Constructive proof for existence of nonlinear two-point boundary value problems, Appl. Math. Comput. 215 (2009), pp. 1937-1948.

JIC email for contribution: editor@jic.org.uk