A COMPUTATIONAL STRATEGY OF VARIABLE STEP, VARIABLE ORDER FOR SOLVING STIFF SYSTEMS OF ORDINARY DIFFERENTIAL EQUATIONS

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ABSTRACT: This research study focuses on a computational strategy of variable step, variable order (CSVSO) for solving stiff systems of ordinary differential equations. The idea of Newton’s interpolation formula combine with divided difference as the basis function approximation will be very useful to design the method. Analysis of the performance strategy of variable step, variable order of the method will be justified. Some examples of stiff systems of ordinary differential equations will be solved to demonstrate the efficiency and accuracy.

NOMENCLATURE

CSVSO: errors in CSVSO for solving test application problem 1, 2 and 3.

M_{employed}: approach employed.

Max_{errors}: the magnitude of the maximum errors of CSVSO.

ConvCriteria: convergence criteria

Source of Application Problem I: see [5] for more info
Source of Application Problem II: see [28] for more info.
Source of Application Problem III: see [18] for more info.

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1. INTRODUCTION

In diverse applied sciences, like chemical kinetics, mass-spring-damper systems, and control system analysis, we find systems of differential equations whose analytical solutions comprise terms with magnitudes that change at rates that are substantially unlike. For instance, whenever the analytical solution includes the terms $e^{-at}$ and $e^{-bt}$, with $a, b > 0$, where the magnitude of $a$ is majorly greater than $b$, then $e^{-at}$ decays to zero at extremely quicker rate than $e^{-bt}$ does. In cases of a quickly decaying transient analytical solution, a sure computational technique turns unstable except the step length is immoderately small. Explicit techniques universally are submitted to this stability control, which necessitates the usage of very small step length not only necessarily improve the amount of functions to find the analytic solution, and as such stimulates round-off error to spring up, hence, having bounded accuracy and efficiency. Implicit techniques, then again, are release of stability limitations and are thus favourable for computing stiff systems differential equations [27].

The conception of stiff initial value problems can be best valued by studying the succeeding general one-dimensional systems with changeless constants:

$$y' = Ay + B(x), \quad y(a) = y_0,$$

where $A$ is an $m \times m$ matrix with actual entries and $B(x), y, y'$ are $m$ – vectors.

The theoretic solutions to (1) is seen as

$$y(x) = \sum_{i=1}^{m} \alpha_i e^{\lambda_i x} c_i + y_p(x),$$

where $\lambda_i, i = 1(1)m$ are the eigenvalues of $A$, with $c_i, i = 1(1)m$ the matching eigenvectors. $y_p(x)$ is a special solution to (1), and $\alpha_i, i = 1(1)m$ are actual constants that are unambiguously determined by the related initial conditions $y(a) = y_0$ [14, 18-19].

Definition 1: A solution vector (or solution) of the system (1) on the interval $I$ is an $m \times 1$ matrix (or vector) of the form

$$y(x) = \begin{pmatrix} y_1(x) \\ y_2(x) \\ \vdots \\ y_m(x) \end{pmatrix},$$

where the $y_i(x)$ are differentiable functions that gratifies (1) on $I$ [1] for details.

Definition 2: Any set $\{\alpha_i\}_{i=1}^m$ of $m$ linearly independent solution vectors of $y' = Ay$ on an interval $I$ is called a fundamental set of solutions of $y' = Ay$ on $I$. See [1] for more info.
Definition 3: The stiffness ratio $S$ of the system (1) is established as
\[
S = \frac{\max|\lambda_i|}{\ln(TOL)},
\]
where $\ln(TOL)$ is the exponential logarithm of $TOL$.

The stiffness ratio as established by (3) is a standard of the dispersion of the fourth dimension constants for (1), and in actual problems, may be of the order of $10^8$. See [8] for more info.

Definition 4: The initial value problem (1) is stated to be stiff if it gratifies (4) and (5); i.e.,
(i) $\Re(\lambda_i) < 0, i = 1(1)m$, and
(ii) the stiffness ratio $s > 1$.

Nevertheless, it should be observed that this is a quite general resolution with respect to mathematics. Stiffness takes place whenever the step length is limited by stability, rather than order, conditions. See [8] for more info.

Definition 5: The initial value problem
\[
y' = f(x,y), \quad y(a) = y_0, \quad y = (y_1, y_2, ..., y_m)^T, \quad y_0 = (\eta_1, \eta_2, ..., \eta_m)^T
\]
is stated to stiff oscillatory whenever the eigenvalues $\lambda_i = u_i + jv_i, i = 1(1)m$ of the Jacobian $J = \left(\frac{\partial f}{\partial y}\right)$ have the succeeding attributes:

\[
u_i < 0, i = 1(1)m,
\]
\[
\max_{1 \leq i \leq m} |u_i| > \min_{1 \leq i \leq m} |u_i|,
\]
or whenever the stiffness ratio gratifies
\[
\max_{1 \leq i \leq m} \frac{|u_i|}{|v_i|} > 1
\]
and
\[
|u_i| < |v_i|
\]
for at least single pair of $i \in 1 \leq i \leq m$. See [8] for more info.

Definition 6: Stiffness occurs when stability requirements, rather than those of accuracy constrain the step length. See [18-19] for details.

Definition 7: Stiffness occurs when some components of the solution decay much more rapidly than others. See [18-19] for details.

Authors have contributed immensely towards solving stiff systems of ordinary differential equations using diverse strategies. [9] implemented the extensions of the predictor-corrector method for the solution of systems of ordinary differential equations. [11] formulated
the resultant of variable mesh size on the constancy of multi-step methods. [12] constructed the constancy and convergency of variable order multi-step methods. [14] developed the diagonally implicit block backward differentiation formula with optimal stability properties for stiff ordinary differential equations. [15] launched a varying-step, varying-order multistep method for the numerical solution of ordinary differential equations. [16] designed the algorithms for changing the step size. [17] worked on changing step-size in the integration of differential equations using modified divided differences. [21-25] developed and implemented a variable step, variable step size with same order for solving ordinary differential equations. [26] derived the constancy, consistence and convergency of varying K-step methods for numerical integration of large-systems of ordinary differential equations. This research is designed to extend the idea of [21-25] by inventing variable step, variable order together with variable step size for solving stiff systems of ordinary differential equations. [18-19] specifies that this idea leads to better efficiency and accuracy and as well bypass theorem 4.

Nevertheless, nonstiff algorithmic program possess a limited region of absolute stability (RAS), whilst stiff algorithmic program possess unlimited RAS. This describes why stiff algorithmic program adapt the usage of large step length beyond the transient (nonstiff) phase. In the transient phase (boundary layer), automatic codification seeks to name the optimal mesh size that holds the local truncation error inside the bound of the observed accuracy. Again, for the transient phase, accuracy necessities oblige a numeric integrator to accept a mesh size of the order of the littlest time constant. Beyond the transient phase (i.e., in the stiff phase) the increase of disseminated errors (instability) checks the selection of mesh size whenever a nonstiff technique is followed, since stability limitations are autonomous of the accuracy necessities. For the transient phase, there is ever the need to accept fairly large mesh size, but this is frequently bounded by stability conditions. See [8] for more info.

Theorem 1: The set \( \{ \alpha_i \}_{i=1}^m = \left\{ \begin{pmatrix} \alpha_{1i} \\ \alpha_{2i} \\ \vdots \\ \alpha_{mi} \end{pmatrix} \right\}_{i=1}^m \) is linearly independent if and only if the Wronskian

\[
W(\{ \alpha_i \}_{i=1}^m) = |\alpha_1, \alpha_2, ..., \alpha_m| = \begin{vmatrix} \alpha_{11} & \alpha_{12} & ... & \alpha_{1m} \\ \alpha_{21} & \alpha_{22} & ... & \alpha_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ \alpha_{m1} & \alpha_{m2} & ... & \alpha_{mm} \end{vmatrix} \neq 0
\]

See [1] for more info.
Theorem 2: Let \( S = \{\alpha_i\}_{i=1}^m = \left\{ \begin{pmatrix} \alpha_{1i} \\ \alpha_{2i} \\ \vdots \\ \alpha_{mi} \end{pmatrix} \right\}_{i=1}^m \) be a set of \( m \) linearly independent solutions of \( y' = Ay \). Then every solution of \( y' = Ay \) is a linear combination of these solutions. See [1] for more info.

Theorem 3 (Existence and Uniqueness): Assume that each of the functions
\[
\begin{align*}
f_1(x, y_1, y_2, \ldots, y_m), & \quad f_2(x, y_1, y_2, \ldots, y_m), \ldots, f_m(x, y_1, y_2, \ldots, y_m)
\end{align*}
\]
and the partial derivatives \( \frac{\partial f_1}{\partial x_1}, \frac{\partial f_2}{\partial x_2}, \ldots, \frac{\partial f_m}{\partial x_m} \) are continuous in a region \( R \) containing the point \((x, y_1, y_2, \ldots, y_m)\). Then, the initial-value problem
\[
\begin{align*}
y_1' &= f_1(x, y_1, y_2, \ldots, y_m) \\
y_2' &= f_2(x, y_1, y_2, \ldots, y_m) \\
&\quad \vdots \\
y_m' &= f_m(x, y_1, y_2, \ldots, y_m) \\
y_1(x_0) &= t_1, \ldots, y_m(x_0) = t_m
\end{align*}
\]
has a unique solution
\[
\begin{align*}
y_1 &= \varnothing_1(x) \\
y_2 &= \varnothing_2(x) \\
&\quad \vdots \\
y_m &= \varnothing_m(x)
\end{align*}
\]
on the interval \( I \) containing \( x = x_0 \). See [1, 3] for more info.

Theorem 4 (Dahlquist Barrier Theorem): An \( A \) - stable linear multistep method
- must be implicit and
- The most accurate \( A \)-stable linear multistep method is the trapezoidal scheme of order \( p = 2 \) and error constant \( c_3 = -\frac{1}{12} \). See [8] for more info.

The Dahlquist Barrier Theorem 4 can be outwitted by accepting unconventional numeric integrators, some of which are
- nonlinear multistep schemes,
- multiderivative multistep schemes,
- exponentially fitting, and
- extrapolation process.

The variable step, variable order of the predictor-corrector algorithmic program came forth as result of the broad computational experience that holds throughout the years. This VSVO-P-
CAP is fundamental to high level efficiency and accuracy with the potential to change automatically not exclusively the step length but as well the order (and thus the step number) of the techniques utilized. Algorithmic program with such a potential are recognized as variable step, variable order or VSVO, algorithmic program. Apart from been built to handle nonstiff initial value problems, though various subsisting VSVO codification admit alternative for stiff systems. The necessary elements of VSVO algorithmic programs are:

- a family of methods,
- a starting procedure,
- a local error estimator,
- a strategy for determining when to vary step length and/ or order, and
- a technique for varying step length and/ or order
- a written softcode in any mathematical packages is required if manual computation is very tedious.
- a special basis function approximation for estimating stiff systems is necessary if the desired accuracy and efficiency is not achieved.

In addition, the convergence attributes of predictor-corrector methods antecedently proved on the presumption of changeless step length and changeless order still maintain in a VSVO algorithmic program conceptualizations. The results of [11-12] indicate that a VSVO algorithmic program established on Adams-Bashforth-Moulton pair in PECE mode (ABM) with step-varying attained by a variable coefficient technique is ever convergent (as the maximal step length used in the time interval of integration inclines to zero). Whenever an interpolatory technique is utilized then convergence is ensured whenever the step/order-varying technique is such that there subsists a changeless $N$ such that in any $N$ sequential steps there are ever $k$ steps of changeless length considered by the same $kth$ – order ABM method, for some value of $k$. These results stress so far once again that variable coefficient technique, although in general is more costly and cumbersome to carry out, are essentially more effective than interpolatory techniques. See [18-19] for more details.

The succeeding sections will demonstrate the usefulness of these strategies.
II. MATERIALS AND METHODS

[4] was evidently the first author to propose a “placid” conversion of a step-size \( h \) to novel step-size \( \text{wh.} \) [9, 15] unfolded his ideas: we study an arbitrary grid \((x_n)\) and announce the step sizes by \( h_n = x_{n+1} - x_n \). We presume that estimations \( y_i \) to \( y(x) \) are recognized for \( i = n - k + 1, ..., n \) and insert \( f_i(x_i, y_i) \) and announce \( p(x) \) as the multinomial which interpolates the values \((x_i, f_i)\) for \( i = n - k + 1, ..., n \). Utilizing Newton’s interpolation formula we get

\[
p(x) = \sum_{i=0}^{k-1} \prod_{j=0}^{i-1} (x - x_{n-j}) \delta^i f [x_n, x_{n-1}, ..., x_{n-i}]
\]

where the divided differences \( \delta^i f [x_n, x_{n-1}, ..., x_{n-i}] \) are specified algorithmic by

\[
\delta^i f [x_n, x_{n-1}, ..., x_{n-i}] = \frac{\delta^{i-1} f [x_n x_{n-1} ..., x_{n-i+1}] - \delta^{i-1} f [x_{n-1} ..., x_{n-i}]}{x_n - x_{n-i}}
\]

It is virtual to rescript (6) as

\[
p(x) = \sum_{i=0}^{k-1} \prod_{j=0}^{i-1} \frac{x - x_{n-j}}{x_{n+i-1} - x_{n-i}} \cdot \Phi_i(n)
\]

where

\[
\Phi_i(n) = \prod_{j=0}^{i-1} (x_{n+1} - x_{n-j}) \cdot \delta^i f [x_n, x_{n-1}, ..., x_{n-i}]
\]

We immediately specify the estimations to \( y(x_{n+1}) \) by

\[
y_{n+1} = y_n + \int_{x_n}^{x_{n+1}} p(x) dx
\]

Replacing equation (6) into (10) we have

\[
y_{n+1} = y_n + h_n \sum_{i=0}^{k-1} g_i(n) \Phi_i(n)
\]

with

\[
g_i(n) = \frac{1}{h_n} \int_{x_n}^{x_{n+1}} \prod_{j=0}^{i-1} \frac{x - x_{n-j}}{x_{n+i-1} - x_{n-j}} dx.
\]

Equation (11) is the elongation of the explicit Adams method (1) to variable step sizes [13].

The variable step size implicit Adams methods can be inferred likewise. We assume \( p^*(x) \) be the multinomial of degree \( k \) that interpolates \((x_i, f_i)\) for \( i = n - k + 1 \) (the value \( f_{n+1} = f(x_{n+1}, y_{n+1}) \) comprises the unknown physical solution \( y_{n+1} \)). Once more, employing Newton’s interpolation formula, we get

\[
p^*(x) = p(x) + \prod_{i=0}^{k-1} (x - x_{n-i}) \cdot \delta^k f [x_{n+1}, x_n, ..., x_{n-k+1}].
\]

The numeric solution specified by
\[ y_{n+1} = y_n + \int_{x_n}^{x_{n+1}} p^*(x)dx, \]
is established immediately by
\[ y_{n+1} = p_{n+1} + h_n g_k(n) \Phi_k(n + 1) \] (13)
where \( p_{n+1} \) is the numeric estimation got by the explicit Adams method
\[ p_{n+1} = y_n + h_n \sum_{i=0}^{k-1} g_i(n) \Phi_i(n) \]
and where
\[ \Phi_k(n + 1) = \prod_{i=0}^{k-1} (x_{n+i+1} - x_{n+i}) \cdot \delta^k f[x_{n+1}, x_n, ..., x_{n-k+1}]. \] (14)

Defining the reoccurrence relations for \( g_i(n), \Phi_i(n) \) and \( \Phi_i^*(n) \).

The price of calculating consolidation coefficients is the greatest weakness to allowing arbitrary fluctuations in the step Size [16].

The values \( \Phi_i^*(n)(i = 0, ..., k - 1) \) and \( \Phi_k(n + 1) \) can be calculated expeditiously with reoccurrence relations
\[ \Phi_0(n) = \Phi_i^*(n) = f_n \]
\[ \Phi_{i+1}(n) = \Phi_i(n) - \Phi_i^*(n - 1) \]
\[ \Phi_i^*(n) = \beta_i(n) \Phi_i(n), \] (15)
which are an instant effect of (9) and (14). The coefficients
\[ \beta_i(n) = \prod_{i=0}^{i-1} \frac{x_{n+i+1} - x_{n+i}}{x_n - x_{n-i-1}} dx \]
can be computed by
\[ \beta_0(n) = 1, \quad \beta_i(n) = \beta_{i-1}(n) \frac{x_{n+i+1} - x_{n-i}}{x_n - x_{n-i}}. \]

The computation of the coefficients \( g_i(n) \) is wilier [17]. We bring in the \( q - fold \) integral
\[ c_{i_q}(x) = \frac{(q-1)!}{h_n^{q-1}} \int_{x_n}^{x_{n+1}} \cdots \int_{x_n}^{x_{n+1}} \prod_{i=0}^{i-1} \frac{x_{n+i+1} - x_{n+i}}{x_n - x_{n-i}} d\epsilon_0 ... d\epsilon_{q-1} \] (16)
and remark that
\[ g_i(n) = c_{i_q}(x_{n+1}) [13]. \]

A. Theoretical Analysis of the Method

Definition 8: The order of the operator \( L_n \) is the highest \( r \) such that whenever \( y(x) \) possesses a continuous \( (r + 1)th \) the derivative, then
\[ L_h(y(x)) = 0(h^{r+1}). \]  

(17)

Whenever we presume a continuous \((r + 2)\text{th}\) derivative for \(y\), then we can replace the Taylor’s series for \(y\) and \(y'\) with \(0(h^{r+1})\) remains. Whenever the terms in \(h^0, h^2, \ldots, h^{r+1}\) are assembled unitedly, we will arrive at

\[
L_h(y(x)) = \sum_{q=0}^{r+1} C_q h^q y^{(q)}(x) + 0(h^{r+1})
\]

where

\[
C_q = \begin{cases} 
\sum_{i=0}^{q} \alpha_i & \text{if } q = 0 \\
\sum_{i=0}^{q} \left[ (-i)^q \frac{\alpha_i}{q!} - \frac{(-1)^q-1}{(q-1)!} \beta_i \right] & \text{if } q > 0
\end{cases}
\]

(18)

The linear equations \(C_q = 0, q \leq r\), are the equations which decides an \(r\text{th}\) order method.

Given the number of truncation error put in for each one step is

\[
\frac{C_{r+1}}{\sum_{i=0}^{r} \beta_i} h^{r+1} y^{(r+1)} + 0(h^{r+2}).
\]

Therefore the natural standization is to take

\[
\sum_{i=0}^{k} \beta_i = 1\]  

(19)

Theorem 5: Whenever the multi-step method (29) is unchanging and of order 1 so it is convergent. Whenever the method (29) is unchanging and of order \(p\) so it is convergent of order \(p\) [13].

Theorem 6: The multi-step method (29) is of order \(p\), whenever one and only of the following tantamount precondition is true conditions is met:

(i) \(\sum_{i=0}^{k} \alpha_i = 0\) and \(\sum_{i=0}^{k} \alpha_i i^q = q \sum_{i=0}^{k} \beta_i i^{q-1}\) for \(q = 1, \ldots, p\);

(ii) \(\frac{q(e^h) - h \sigma(e^h)}{\log \zeta} = 0(h^{p+1})\) for \(h \to 0\);

(iii) \(\frac{\sigma(q)}{\log \zeta} - \sigma(\zeta) = 0((\zeta - 1)^p)\) for \(\zeta \to 1\).

Where the linear difference operator \(L\) specified by

\[
L(y, x, h) = \sum_{i=0}^{k} (\alpha_i y(x + ih) - h \beta_i y'(x + ih))\]  

(20)

Proof

Enlarging \(y(x + ih)\) and \(y'(x + ih)\) using Taylor series and inserting the truncated series. Put the Taylor series expansion into (20) gives

\[
L(y, x, h) = \sum_{i=0}^{k} \left( \sum_{q=0}^{r} \frac{i^q}{q!} h^q y^{(q)}(x) - h \beta_i \sum_{r=0}^{r} \frac{i^r}{r!} h^r y^{(r+1)}(x) \right)
\]

(21)

\[
y(x) \sum_{i=0}^{k} \alpha_i + \sum_{q=1}^{k} \frac{h^q}{q!} y^{(q)}(x) \left( \sum_{i=0}^{k} \alpha_i i^q - q \sum_{i=0}^{k} \beta_i i^{q-1} \right).
\]
This means the par of precondition (i) with \( L(y, x, h) = O(h^{p+1}) \) for entirely sufficient degree of regular functions \( y(x) \).

We will continue to express that the three precondition of proposition 1 are tantamount. The individuality operator

\[
L(exp, 0, h) = \varphi(e^h) - h\sigma(e^h)
\]

where \( exp \) announces the exponential function, unitedly with

\[
L(exp, 0, h) = \sum_{i=0}^{k} \alpha_i y_{n+i} + \sum_{q=1}^{\infty} \frac{h^q}{q!} \left( \sum_{i=0}^{k} \alpha_i i^q q - q \sum_{i=0}^{k} \beta_i i^{q-1} \right),
\]

which succeeds from (21), proves the par of the preconditions (i) and (ii).

By use of the translation \( \zeta = e^h \) (or \( h = \log\zeta \)) precondition (ii) can be spelt in the pattern

\[
\varphi(\zeta) - \log\zeta. \sigma(\zeta) = O((\log\zeta)^{p+1}) \text{ for } \zeta \to 1.
\]

But this precondition is par to (iii), since

\[
\log\zeta = (\zeta - 1) + O((\zeta - 1)^2) \text{ for } \zeta \to 1.
\]

See [13] for more info.

B. Convergence

Convergence for variable step size Adams method was first considered by [26]. In order to show convergence for the general case we present the vector

\[
Y_n = (y_{n+k-1}, \ldots, y_{n+1}, y_{n})^T.
\]

The method

\[
y_{n+k} + \sum_{i=0}^{k-1} \alpha_i y_{n+i} = h_{n+k-1} \sum_{i=0}^{k} \beta_i f_{n+i}
\]

then turns tantamount to

\[
Y_{n+1} = (A_n \otimes I) Y_n + h_{n+k-1} \Phi_n(x_n, Y_n, h_n),
\]

where \( A_n \) is established by

\[
A_n = \begin{pmatrix}
-\alpha_{k-1,n} & \cdots & -\alpha_{1,n} & -\alpha_{0,n} \\
1 & 0 & \cdots & 0 & 0 \\
\vdots & \ddots & \ddots & \vdots & \vdots \\
1 & 0 & 0 & \vdots & \vdots \\
1 & 0 & & & \\
\end{pmatrix}
\]

(24)

the comrade matrix and

\[
\Phi_n(x_n, Y_n, h_n) = (e_1 \otimes I) \Psi_n(x_n, Y_n, h_n).
\]

The value \( \Psi = \Psi_n(x_n, Y_n, h_n) \) is specified without any doubt by

\[
\Psi = y_{n+k} + \sum_{i=0}^{k-1} \beta_i f(x_{n+i}, y_{n+i}) + \beta_{kn} f(x_{n+k}, h\Psi - \sum_{i=0}^{k-1} \alpha_i y_{n+i}).
\]

We advance by announcing
\[ Y(x_n) = (y(x_{n+k}),\ldots,y(x_{n+1}),y(x_n))^T \]

the precise values to be estimated by \( Y_n \). The convergence theorem can immediately be developed as succeeds. See [13] for more info.

**Theorem 7:** Assume that

- the method (27) is stable of order \( p \), and has bounded coefficients \( \alpha_{in} \) and \( \beta_{in} \);
- the starting values satisfy \( \|Y(x_n) - Y_0\| = O(h_0^p) \);
- the step size ratios are bounded \( \left( \frac{h_n}{h_{n-1}} \leq \Omega \right) \).

Then the method is convergent of order \( p \), i.e., for each differential equation

\[ y' = f(x,y), \quad y(x_0) = y_0 \]

with \( f \) sufficiently differentiable the global error satisfies

\[ \|Y(x_n) - y_n\| \leq C h_p \quad \text{for} \quad x_n \leq x, \]

where \( h = max_i h_i \). See [13] for more info.

**Proof**

Because the approach has order \( p \) and the physical coefficients and step-size ratios are restricted, the expression becomes

\[ y(x_{n+k}) + \sum_{i=0}^{k-1} \alpha_{in} y(x_{n+i}) - h_{n+k-1} \sum_{i=0}^{k} \beta_{in} y' (x_{n+i}) = O(h_n^{p+1}) \]

We justify that the truncated-local error

\[ \delta_{n+1} = Y(x_{n+1}) - (A_n \otimes I)Y(x_n) - h_{n+k-1} \Phi_n(x_n,Y(x_n),h_n) \]

(25)

gratifies

\[ \delta_{n+1} = O(h_n^{p+1}). \]

(26)

Deducting (23) from (25) we get

\[ Y(x_{n+1}) - Y_{n+1} = (A_n \otimes I)Y(x_n) - Y_0 + h_{n+k-1} (\Phi_n(x_n,Y(x_n),h_n) - \Phi_n(x_n,Y_n,h_n)) + \delta_{n+1} \]

and by induction it succeeds that

\[ Y(x_{n+1}) - Y_{n+1} = (A_n \ldots A_0) \otimes I)Y(x_0) - Y_0 + \sum_{i=0}^{n} h_{i+k-1} (A_n \ldots A_{i+1}) \otimes I) (\Phi_i(x_i,Y(x_i),h_i) \]

\[ - \Phi_i(x_i,Y_i,h_i)) + \sum_{i=0}^{n} (A_n \ldots A_{i+1}) \otimes I) \delta_{i+1}. \]

As in the proof of theorem 1, we derive that the \( \Phi_n \) gratifies a uniform Lipschitz precondition with respect to \( Y_n \). This unitedly with stability and (26), means that

\[ \|Y(x_{n+1}) - Y_{n+1}\| \leq \sum_{i=0}^{n} h_{i+k-1} L \|Y(x_i) - Y_i\| + C_i h_p. \]
To figure out this difference, we bring in the succession \( \{ \varepsilon_n \} \) specified as
\[
\varepsilon_0 = \| Y(x_0) - Y_0 \|, \\
\varepsilon_{n+1} = \sum_{i=0}^{n} h_{i+k-1} L \varepsilon_i + C_1 h^p.
\] (27)

A simple induction statement proves that
\[
\| Y(x_n) - Y_n \| \leq \varepsilon_n.
\] (28)

From (27) we get for \( n \geq 1 \)
\[
\varepsilon_{n+1} = \varepsilon_n + h_{n+k-1} L \varepsilon_n \leq \exp (L h_{n+k-1}) \varepsilon_n
\]
so that in addition
\[
\varepsilon_n \leq \exp (\bar{x} - x_0) L \varepsilon_1 = \exp (\bar{x} - x_0) L \cdot (h_{k-1} L \| Y(x_0) - Y_0 \| + C_1 h^p).
\]
The inequality unitedly with (28) completes the proof of theorem 7. See [13] for more info.

C. Implementing the Convergence Criteria of Variable Step, Variable Order

The use of Milne’s estimate for the principal local truncation error necessitate that predictor-corrector method possess like order. This is attained by accepting the predictor to be a \( k \)-\textit{step} Adams Bashforth method and the corrector to be a \((k-1)\)-\textit{step} Adams-Moulton, both then possess order \( p = k \). The \( k \)-\textit{step} \( k \)th order ABM pair is therefore
\[
\begin{align*}
  y_{n+1} &= y_n + h \sum_{i=0}^{k-1} \gamma_i \nabla f_n, \quad p^* = k, \quad C_{k+1}^* = \gamma_k^* \\
  y_{n+1} &= y_n + h \sum_{i=0}^{k-1} \gamma_i \nabla f_{n+1}, \quad p = k, \quad C_{k+1} = \gamma_k
\end{align*}
\] (29)

Whenever we imagine (29) being employed in \( P(EC)^p E^{1-t} \) mode then, in the second of (29), \( y_{n+1} \) will be substituted by \( y_{n+1}^{[p+1]} \), and the one value \( f_{n+1} \) on the right side by \( f_{n+1}^{[p]} \), the leftover values \( f_{n-j} \) being substituted by \( f_{n-j}^{[p-t]} \). We can surmount this trouble by defining \( \nabla f_{n+1}^{[\mu]} \) to be \( \nabla f_{n+1}^{[\mu]} \) with the one value \( f_{n+1}^{[\mu]} \) substituted by \( f_{n+1}^{[p]} \). That is,
\[
\nabla f_{n+1}^{[\mu]} = \nabla f_{n+1}^{[\mu]} + f_{n+1}^{[p]} - f_{n+1}^{[\mu]}
\] (30)

We may rewrite (30) in the form
\[
\sum_{i=0}^{k-1} \left( \gamma_i \nabla f_{n+1}^{[\mu]} - \gamma_i^* \nabla f_{n}^{[\mu]} \right) = y_{k-1} f_{n+1}^{[\mu]}
\] (31)

where the notational system is specified by (29).

We immediately employ the pair (29) in \( P(EC)^p E^{1-t} \) mode, and utilize the structure of the Adams methods to formulate a form of ABM method which is computationally commodious and frugal. The mode is specified by
\[
P: \quad y_{n+1}^{[0]} = y_n^{[\mu]} + h \sum_{i=0}^{k-1} \gamma_i \nabla f_{n}^{[\mu-1]}
\] (32)
$$(EC)\mu_f[n+1] = f\left(x_{n+1}, y_{n+1}\right)_{\nu, 0, 1, \ldots, \mu - 1}$$

$$(E^{1-t})\quad f[\mu] = f\left(x_{n+1}, y_{n+1}\right)$$

whenever $t = 0$.

To employ the Milne estimate, we require calculating $y_{n+1}[\mu] - y^{[0]}_{n+1}$. Deducting (32) from (33) with $\nu = \mu - 1$ establishes

$$y_{n+1}[\mu] - y^{[0]}_{n+1} = h \sum_{i=0}^{k-1} \left( y_i \nabla^i f_{\mu-t}^{[\mu-t]} - y^*_i \nabla^i f_n^{[\mu-t]} \right)$$

Since $C^*_{k+1} = y^*_k$ and $C_{k+1} = y_k$, the Milne estimate

$$W = \frac{C_{p+1}}{C_{p+1}^* - C_{p+1}}$$

for the principal local truncation error at $x_{n+1}$ (which we shall denote by $T_{n+1}$) is established by

$$T_{n+1} = \frac{C_{p+1}}{C_{p+1}^* - C_{p+1}} \left( y_{n+1}[\mu] - y^{[0]}_{n+1} \right) = \frac{y_k}{y_k - y_k} = h y^*_i \nabla^i f_{\mu-t}^{[\mu-t]}.$$\n
Whenever $y^*_k - y_k = y_{k+1}$, wherefrom

$$T_{n+1} = h y^*_i \nabla^i f_{\mu-t}^{[\mu-t]}.$$ See [2, 6-7, 18-19, 21-25] for more info.

### III. Practical Examples of Stiff Systems of First Order ODEs

We are interested with the computation interpretation of these attributes.

A problem is stiff whenever the analytical solution being looked for changes tardily, but there are close solutions that change speedily, so the numerical approach must consider small steps size to get acceptable results. See [20] for more info.

**Application Problem 1**

An Engineering Example: In chemical engineering, a complicated production activity may involve several reactors connected with inflow and outflow pipes. If there are $n$ reactors, the whole process is governed by a system of $n$ differential equations of the form

$$\begin{bmatrix} x'(t) \\ y'(t) \\ z'(t) \end{bmatrix} = \begin{bmatrix} -\frac{8}{3} & -\frac{4}{3} & 1 \\ -\frac{17}{3} & -\frac{4}{3} & 1 \\ -\frac{35}{3} & \frac{14}{3} & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 12 \\ 29 \\ 48 \end{bmatrix}$$

**Analytical Solution**


\[ x(t) = \frac{1}{6} e^{-3t} (6 - 50e^t + 10e^{2t} + 34e^{3t}), \]

\[ y(t) = \frac{1}{6} e^{-3t} (12 - 125e^t + 40e^{2t} + 73e^{3t}), \]

\[ z(t) = \frac{1}{6} e^{-3t} (14 - 200e^t + 70e^{2t} + 116e^{3t}). \] See [5] for more info.

Application Problem 2
We examine the coefficient matrix \( A \) with the initial conditions \( y(0) \) and the forcing function \( g(t) \) given by

\[
A = \begin{bmatrix}
0 & -1 & 1 \\
0 & 2 & 0 \\
-2 & -1 & 3
\end{bmatrix},
\]

\[
y(0) = \begin{bmatrix}
0 \\
0 \\
1
\end{bmatrix},
\]

\[
g(t) = \begin{bmatrix}
1 \\
t \\
e^{-t}
\end{bmatrix}.
\]

Analytical Solution

\[
y(t) = \begin{bmatrix}
\frac{7}{12} e^{2t} + \frac{3}{2} e^t + \frac{e^{-t}}{6} - \frac{t}{2} - \frac{9}{4} \\
\frac{e^{2t}}{4} - \frac{t}{2} - \frac{1}{4} \\
\frac{17}{12} e^{2t} + \frac{3}{2} - \frac{e^{-t}}{6} - \frac{t}{2} - \frac{7}{4}
\end{bmatrix}.
\]

See [28] for more info.

Application Problem 3
We study the initial value problem \( y'(t) = Ay(t), y(0) = [1, 0, -1]^T \), where

\[
A = \begin{bmatrix}
-21 & 19 & -20 \\
19 & -21 & 20 \\
40 & -40 & -40
\end{bmatrix}.
\]

Analytical Solution

\[
y(t) = \begin{bmatrix}
\frac{1}{2} e^{-2t} + \frac{1}{2} e^{-40t} (\cos(40t) + \sin(40t)) \\
\frac{1}{2} e^{-2t} - \frac{1}{2} e^{-40t} (\cos(40t) + \sin(40t)) \\
-e^{-40t} + (\cos(40t) - \sin(40t))
\end{bmatrix}.
\]

See [18] for more info.
IV. RESULTS

This aspect implements the computational strategy of variable step, variable order for solving stiff systems of ordinary differential equations. The different application problems of stiff system of ordinary differential equations were implemented on diverse convergence criteria of the following: $10^{-3}, 10^{-4}, 10^{-5}, 10^{-6}, 10^{-7}, 10^{-8}, 10^{-9}, 10^{-10}$ and $10^{-11}$. The results of the application problems 1, 2 and 3 are displayed on tables 1, 2 and 3.

| $\text{M}_{\text{employed}}$ | $\text{Max}_{\text{errors}}$ | $\text{Conv}_{\text{criteria}}$ |
|-------------------------------|-------------------------------|-------------------------------|
| CSVSVO                        | 6.73296E-05                   | $10^{-2}$                     |
| CSVSVO                        | 1.50195E-01                   | $10^{-2}$                     |
| CSVSVO                        | 2.30889E-01                   | $10^{-2}$                     |
| CSVSVO                        | 7.17852E-09                   | $10^{-4}$                     |
| CSVSVO                        | 1.81011E-03                   | $10^{-4}$                     |
| CSVSVO                        | 3.07211E-03                   | $10^{-4}$                     |
| CSVSVO                        | 7.17852E-13                   | $10^{-6}$                     |
| CSVSVO                        | 1.84418E-05                   | $10^{-6}$                     |
| CSVSVO                        | 3.16097E-05                   | $10^{-6}$                     |
| CSVSVO                        | 6.24284E-16                   | $10^{-8}$                     |
| CSVSVO                        | 1.84762E-07                   | $10^{-8}$                     |
| CSVSVO                        | 3.17E-07                      | $10^{-8}$                     |
| CSVSVO                        | 1.96457E-16                   | $10^{-10}$                    |
| CSVSVO                        | 1.84796E-09                   | $10^{-10}$                    |
| CSVSVO                        | 3.17E-10                      | $10^{-10}$                    |
**TABLE II. CSVSVO IMPLEMENTATION**

| $M_{employed}$ | $Max_{errors}$  | $Conv_{criteria}$ |
|----------------|------------------|-------------------|
| CSVSVO         | 1.33456E-04      | $10^{-3}$         |
| CSVSVO         | 1.10578E-02      | $10^{-3}$         |
| CSVSVO         | 3.81005E-02      | $10^{-3}$         |
| CSVSVO         | 1.43869E-08      | $10^{-5}$         |
| CSVSVO         | 2.10822E-04      | $10^{-5}$         |
| CSVSVO         | 4.47082E-04      | $10^{-5}$         |
| CSVSVO         | 1.43996E-12      | $10^{-7}$         |
| CSVSVO         | 2.22913E-06      | $10^{-7}$         |
| CSVSVO         | 4.47991E-06      | $10^{-7}$         |
| CSVSVO         | 1.11022E-16      | $10^{-9}$         |
| CSVSVO         | 2.24143E-08      | $10^{-9}$         |
| CSVSVO         | 4.48E-08         | $10^{-9}$         |
| CSVSVO         | 1.11022E-16      | $10^{-11}$        |
| CSVSVO         | 2.24226E-10      | $10^{-11}$        |
| CSVSVO         | 4.48E-10         | $10^{-11}$        |
TABLE III. CSVSVO IMPLEMENTATION

| $M_{employed}$ | $Max_{errors}$   | $Conv_{criteria}$ |
|----------------|------------------|------------------|
| CSVSVO         | 6.73296E-05      | $10^{-2}$        |
| CSVSVO         | 1.50195E-01      | $10^{-2}$        |
| CSVSVO         | 2.30889E-01      | $10^{-2}$        |
| CSVSVO         | 7.17852E-09      | $10^{-4}$        |
| CSVSVO         | 1.81011E-03      | $10^{-4}$        |
| CSVSVO         | 3.07211E-03      | $10^{-4}$        |
| CSVSVO         | 7.17852E-13      | $10^{-6}$        |
| CSVSVO         | 1.84418E-05      | $10^{-6}$        |
| CSVSVO         | 3.16097E-05      | $10^{-6}$        |
| CSVSVO         | 6.24284E-16      | $10^{-8}$        |
| CSVSVO         | 1.84762E-07      | $10^{-8}$        |
| CSVSVO         | 3.17E-07         | $10^{-8}$        |
| CSVSVO         | 1.96457E-16      | $10^{-10}$       |
| CSVSVO         | 1.84796E-09      | $10^{-10}$       |
| CSVSVO         | 3.17E-09         | $10^{-10}$       |

V. CONCLUSION

Applications problem 1, 2 and 3 represents Stiff systems of ordinary differential equations which seems to generates an unstable system behavior, and as such requires a technical approach like CSVSVO to guarantee an improve efficiency and better accuracy. The stiff systems of ordinary differential equations are carried out employing the CSVSVO implementation. The CSVSVO has the capacity to introduce the convergence criteria in order to engender the desired result is achieved. These convergence criteria decide whether the result is accepted or rejected. The CSVSVO implementation is done utilizing a multiprocessor approach executed under the Mathematica Software platform. Tables 1, 2 and 3 displays the
computational results established that the CSVSVO is reached via the convergence criteria of the following: \(10^{-3}, 10^{-4}, 10^{-5}, 10^{-6}, 10^{-7}, 10^{-8}, 10^{-9}, 10^{-10}\) and \(10^{-11}\). In addition, with the trend of the maximum errors achieved via the different convergence criteria, we can conclude that the CSVSVO is capable of resolving stiff systems of ordinary differential equations with better efficiency and accuracy as exhibited in Tables 1, 2 and 3. See [5, 18, 21—25, 28] for details.

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