Taylor collocation method for a system of nonlinear Volterra delay integro-differential equations with application to COVID-19 epidemic

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Received: date / Accepted: date

Abstract The present paper deals with the numerical solution for a general form of a system of nonlinear Volterra delay integro-differential equations (VDIDEs). The main purpose of this work is to provide a current numerical method based on the use of continuous collocation Taylor polynomials for the numerical solution of nonlinear VDIDEs systems. It is shown that this method is convergent. Numerical results will be presented to prove the validity and effectiveness of this convergent algorithm. We apply two models to the COVID-19 epidemic in China and one for the Predator-Prey model in mathematical ecology.

Keywords Nonlinear Volterra delay integro-differential equations · Collocation method · Taylor polynomials · Epidemic mathematical model · Corona virus

Mathematics Subject Classification (2010) 45G15 · 34K28 · 45D05 · 45L05 · 65L60

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1 Introduction

In this paper, a numerical method is presented to obtain an approximate solution for the following system of nonlinear delay integro-differential equations

\[ y'(t) = f(t, y(t), y(t - \tau)) + \int_{t-\tau}^{t} k(t, \tau, y(t), y(s))ds, \tag{1} \]

for \( t \in [0, T] \) and \( y(t) = \Phi(t) \) for \( t \in [-\tau, 0] \) with \( \Phi : \mathbb{R} \to \mathbb{R}^d \), where the functions \( f : \mathbb{R} \times \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}^d \) and \( k : \mathbb{R} \times \mathbb{R} \times \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}^d \) are sufficiently smooth.

The existence and the uniqueness of the solution of (1) can be found, for example, in [10,11]. The delay integro-differential equations and their systems have become important in the mathematical modeling of many fields of sciences and engineering (see, e.g., [9,12,18,21,25,29,30]). As a particular case in traditional population biology, The system of ‘predator–prey’ dynamics, which was first modeled by Volterra [27]. Moreover, Liu et al. [22] presents a COVID-19 epidemic model, which can be described by a particular form of the system of nonlinear delay integro-differential (1). We will present some applications of this system in Section 4.

Recently, many numerical methods have been proposed to approximate the solution of system of nonlinear integro-differential equations. For example, operational Tau method [1], linear barycentric rational method [2], Adomian decomposition method [3], differential transform method [5], He’s homotopy perturbation method [8], variational iteration method ([20,24,25]), collocation method [13–15,17,26].

The Taylor polynomial method for approximating the solution of integral equations and integro-differential equations has been proposed. Bellour and Bousselsal [6,7] used Taylor collocation method for solving delay integral equations and integro-differential equations, Taylor collocation method for the Volterra Fredholm integral equations is used in [28], Gülsu and Sezer [16] applied a Taylor collocation method for the solution of systems of high-order Fredholm Volterra integro-differential equations.

The aim of this paper is to generalize the Taylor collocation method in [6] and [7] to construct an approximate solution for a general form of the system of nonlinear Volterra delay integro-differential equations (1). In our method, the approximate solution is explicit, direct, high order of convergence and obtained by using simple iterative formulas.

The paper is organized as follows: In section 2, we divide the interval \([0,T]\) into subintervals, and we approximate the solution of (1) in each interval by a Taylor polynomial. The convergence analysis is established in section 3, and the numerical illustrations are provided in section 4.

2 Description of the Method

We suppose that \( T = r\tau \), where \( r \in \{1, 2, 3, \ldots\} \). Let \( \Pi \) be a uniform partition of the interval \( I = [0, T] \) defined by \( t_i^n = i\tau + nh, \ n = 0, 1, \ldots, N, \ i = 0, 1, \ldots, r - 1, \)
where the stepsize is given by $h = \frac{\tau}{N}$. Define the subintervals $\sigma^j_n = [t_n^j; t_{n+1}^j), n = 0, 1, \ldots, N - 1$, $i = 0, 1, \ldots, r - 1$ and $\sigma^{N-1}_{N-1} = [t_{N-1}^j; t^j_N]$. Moreover, denote by $\pi_m$ the set of all real polynomials of degree not exceeding $m$. We define the real polynomial spline space of degree $m$ as follows:

$$S_m^{(0)}(\Pi_N) = \{ u \in C(I, \mathbb{R}^d) : u'_n = u'|_{\sigma^j_n} \in \pi_m, n = 0, \ldots, N - 1, i = 0, 1, \ldots, r - 1 \}.$$ 

This is the space of piecewise polynomials of degree (at most) $m$. Its dimension is $rNm + 1$, i.e., the same as the total number of the coefficients of the polynomials $u'_n, n = 0, \ldots, N - 1, i = 0, 1, \ldots, r - 1$. To find these coefficients, we use Taylor polynomial on each subinterval.

First, we approximate the exact solution $y$ in the interval $\sigma^0_0$ by the polynomial

$$u^0_0(t) = \sum_{j=0}^{m} \frac{y^{(j)}(0)}{j!} t^j ; \quad t \in \sigma^0_0. \tag{2}$$

To find $y^{(j)}(0)$, we differentiate equation (1) $j$-times, we obtain

$$y^{(j+1)}(0) = f^{(j)}(0, \Phi(0), \Phi(-\tau)) + \left( \int_{t-\tau}^{0} k(t, s, \Phi(t), \Phi(s)) ds \right)^{(j)}(0)$$

$$+ \sum_{i=0}^{j-1} \left[ \frac{\partial_d^{(j)} k(t, t, y(t), y(t))}{(j-1-i)!} \right](0),$$

for $j = 0, 1, \ldots, m$, where $y(0) = \Phi(0)$.

Second, we approximate $y$ by the polynomial $u^0_n (n \in \{1, 2, \ldots, N - 1\})$ on the interval $\sigma^0_n$ such that

$$u^0_n(t) = \sum_{j=0}^{m} \frac{\hat{u}^{(j)}_{n,0}(t)}{j!} (t - t^0_n)^j; \quad t \in \sigma^0_n, \tag{3}$$

where $\hat{u}_{n,0}$ is the exact solution of the integro-differential equation

$$\hat{u}'_{n,0}(t) = f(t, \hat{u}_{n-1}^0(t), \Phi(t - \tau)) + \int_{t-\tau}^{0} k(t, s, \Phi(t), \Phi(s)) ds$$

$$+ \sum_{i=0}^{n-1} \int_{t^0_i}^{t^0_{i+1}} k(t, s, \hat{u}_{i}^0(t), \hat{u}_{i}^0(s)) ds + \int_{t^0_n}^{t} k(t, s, \hat{u}_{n,0}(t), \hat{u}_{n,0}(s)) ds. \tag{4}$$
for \( t \in \sigma_0^p \) such that \( \hat{u}_{n,0}(t_0^n) = u_{n-1}(t_0^n) \).

The coefficients \( \hat{u}_{n,0}^{(j)}(t_0^n) \) are given by the following formula

\[
\hat{u}_{n,0}^{(j+1)}(t_0^n) = f^{(j)}(t_0^n, u_{n-1}^0(t_0^n), \Phi((t_0^n - \tau))) + \left( \int_{t_0^n}^0 k(t,s, \Phi(t), \Phi(s))ds \right)^{(j)}(t_0^n)
\]

\[+ \sum_{i=0}^{j-1} \left[ \frac{\partial^{i,j}}{\partial t^i \partial \tau^{j-i}} k(t_0^n, t, u_{n,0}(t), \Phi(t)) \right]^{(j-1-i)}(t_0^n)\]

\[+ \sum_{i=0}^{N-j} \int_{t_0^n}^{0} \frac{\partial^{i,j}}{\partial t^i \partial s^{j-i}} k(t_0^n, s, u_{n,0}^0(t_0^n), u_{n,0}^0(s))ds,\]

for \( j \in \{0,1,...,m\} \) and \( \hat{u}_{n,0}(t_0^n) = u_{n-1}(t_0^n) \).

Third, for \( y \) to be approximated by \( u_k^p \) \((p \in \{1,2,...,r-1\})\) on the interval \( \sigma^p_k \), \( y \) is to be approximated by \( u_k^p \) \((0 \leq k \leq N-1\) and \( 0 \leq j < p \)) on each interval \( \sigma^p_k \) such that

\[
u_k^p(t) = \sum_{j=0}^{m} \frac{\hat{u}_{0,p}^{(j)}(t_0^n)}{j!}(t-t_0^n)^j; \quad t \in \sigma_0^p,
\]

where \( \hat{u}_{0,p} \) is the exact solution of the integro-differential equation

\[
\hat{u}_{0,p}(t) = f(t, u_{N-1}^{p-1}(t), u_{0}^{p-1}(t - \tau)) + \int_{t_0^n}^0 k(t,s, u_{p-1}^{p-1}(t), u_{p-1}^{p-1}(s))ds
\]

\[+ \int_{t_0^n}^t k(t,s, \hat{u}_{0,p}(t), \hat{u}_{0,p}(s))ds,\]

for \( t \in \sigma_0^p \) such that \( \hat{u}_{0,p}(t_0^n) = u_{N-1}^{p-1}(t_0^n) \), where \( u^{p-1} = u \) on the interval \( \sigma^{p-1} = \left[t_0^n, t_0^n\right] \) for \( p \in \{0,...,r\} \).

The coefficients \( \hat{u}_{0,p}^{(j)}(t_0^n) \) are given by the following formula

\[
\hat{u}_{0,p}^{(j+1)}(t_0^n) = f^{(j)}(t_0^n, \hat{u}_{n-1}^{p-1}(t_0^n), \hat{u}_{0}^{p-1}(t_0^n - \tau))
\]

\[\quad - \sum_{i=0}^{j-1} \left[ \frac{\partial^{i,j}}{\partial t^i \partial \tau^{j-i}} k(t_0^n, t - \tau, \hat{u}_{n-1}^{p-1}(t), \hat{u}_{0}^{p-1}(t - \tau)) \right]^{(j-1-i)}(t_0^n)\]

\[\quad + \sum_{i=0}^{N-j} \int_{t_0^n}^{0} \frac{\partial^{i,j}}{\partial t^i \partial s^{j-i}} k(t_0^n, s, \hat{u}_{n-1}^{p-1}(t_0^n), \hat{u}_{0}^{p-1}(s))ds\]

\[\quad + \sum_{i=0}^{N-j} \int_{t_0^n}^{t} \frac{\partial^{i,j}}{\partial t^i \partial s^{j-i}} k(t_0^n, s, \hat{u}_{0,p}(t), \hat{u}_{0,p}(s))ds,\]

for \( j \in \{0,1,...,m\} \) and \( \hat{u}_{0,p}(t_0^n) = u_{N-1}(t_0^n) \).

Finally, on the interval \( \sigma_0^p \) \((n \in \{1,2,...,N-1\})\), the polynomial \( u_n^p \) is defined by the following formula

\[
u_n^p(t) = \sum_{j=0}^{m} \frac{\hat{u}_{n,p}^{(j)}(t_0^n)}{j!}(t-t_0^n)^j; \quad t \in \sigma_n^p,
\]
where $\hat{u}_{n,p}$ is the exact solution of the integro-differential equation

$$
\hat{u}_{n,p}'(t) = f(t, u_{n-1}^p(t), u_{n-1}^p(t - \tau)) + \int_{t-\tau}^{t} k(t, s, u_{n-1}^p(t), u_{n-1}^p(s))ds + \sum_{i=0}^{p-1} \int_{t-\tau}^{t} k(t, s, u_i^p(t), u_i^p(s))ds + \int_{t-\tau}^{t} k(t, s, \hat{u}_{n,p}(t), \hat{u}_{n,p}(s))ds,
$$

(10)

for $t \in \mathbb{R}$ such that $\hat{u}_{n,p}(t^0) = u_{n-1}^p(t^0)$.

The coefficients $\hat{u}_{n,p}^{(j)}(t_n^p)$ are given by the following formula

$$
\hat{u}_{n,p}^{(j+1)}(t_n^p) = f^{(j)}(t_n^p, u_{n-1}^p(t_n^p), u_{n-1}^p(t_n^p - \tau))
- \sum_{i=0}^{j-1} \left[ \partial^{(j-i)} f(t, t - \tau, u_{n-1}^p(t), u_{n-1}^p(t - \tau)) \right](t_n^p)
+ \sum_{i=0}^{j-1} \int_{t-\tau}^{t} \partial^{(j-i)} k(t, s, u_{n-1}^p(t), u_{n-1}^p(s))ds
+ \sum_{i=0}^{j-1} \int_{t-\tau}^{t} \partial^{(j-i)} k(t, s, \hat{u}_{n,p}(t), \hat{u}_{n,p}(s))ds
+ \sum_{i=0}^{j-1} \int_{t-\tau}^{t} \partial^{(j-i)} k(t, s, u_i^p(t), u_i^p(s))ds,
$$

(11)

for $j \in \{0, 1, \ldots, m\}$ and $\hat{u}_{n,p}(t_n^p) = u_{n-1}^p(t_n^p)$.

3 Analysis of Convergence

For ease of exposition, we will consider a feasible linear form of (1), namely

$$
y'(t) = g(t) + a(t)y(t) + b(t)y(t - \tau) + \int_{t-\tau}^{t} k(t, s)y(s)ds,
$$

(12)

More precisely, the equations (4), (5), (7), (8), (10) and (11) may be written in the following linear forms, respectively,

$$
\hat{u}_{n,0}'(t) = g(t) + a(t)\hat{u}_{n,0}(t) + b(t)\Phi(t - \tau) + \int_{t-\tau}^{t} k(t, s)\Phi(s)ds
+ \sum_{i=0}^{n-1} \int_{t-\tau}^{t} k(t, s)u_i^0(s)ds + \int_{t-\tau}^{t} k(t, s)\hat{u}_{n,0}(s)ds,
$$

(13)
\[
\hat{u}^{(j+1)}_{n,0}(t_n^0) = f^{(j)}(t_n^0) + \sum_{i=0}^{j} \binom{j}{i} \left( a^{(j-i)}(t_n^0) \hat{u}^{(i)}_{n,0}(t_n^0) + b^{(j-i)}(t_n^0) \Phi^{(i)}(t_n^0 - \tau) \right) \\
+ \left( \int_{t_n^0}^{0} k(t,s) \Phi(s) ds \right) \left( \frac{d^{(j-1)} k(t_n^0, t_n^0)}{dt_n^0} \right) + \sum_{i=0}^{n-1} \int_{t_i^0}^{0} \frac{d^{(j)} k(t_i^0, s)}{dt_i^0} u_i^0(s) ds \\
= f^{(j)}(t_n^0) + \sum_{i=0}^{j} \binom{j}{i} \left( a^{(j-i)}(t_n^0) \hat{u}^{(i)}_{n,0}(t_n^0) + b^{(j-i)}(t_n^0) \Phi^{(i)}(t_n^0 - \tau) \right) \\
+ \left( \int_{t_n^0}^{0} k(t,s) \Phi(s) ds \right) \left( \frac{d^{(j-1)} k(t_n^0, t_n^0)}{dt_n^0} \right) + \sum_{i=0}^{j} \sum_{l=0}^{j-1} \left( \int_{t_i^0}^{0} \frac{d^{(j-1-i)} k(t_i^0, s)}{dt_i^0} \Phi^{(i)}(t_i^0 - \tau) \right) u_i^0(s) ds,
\]

\[\hat{u}_{0,p}(t) = g(t) + a(t) \hat{u}_{0,p}(t) + b(t) \hat{u}_{0,p-1}(t - \tau) + \int_{t-\tau}^{0} k(t,s) u^{p-1}(s) ds \]

\[+ \int_{t-\tau}^{0} k(t,s) \hat{u}_{0,p}(s) ds,\]

\[\hat{u}^{(j+1)}_{0,p}(t_0^p) = f^{(j)}(t_0^p) + \sum_{i=0}^{j} \binom{j}{i} \left( a^{(j-i)}(t_0^p) \hat{u}^{(i)}_{0,p}(t_0^p) + b^{(j-i)}(t_0^p) \Phi^{(i)}(t_0^p - \tau) \right) \\
+ \sum_{i=0}^{j} \sum_{l=0}^{j-1} \left( \int_{t_i^0}^{0} \frac{d^{(j-1-i)} k(t_i^0, s)}{dt_i^0} \Phi^{(i)}(t_i^0 - \tau) \right) u_i^0(s) ds,
\]

\[\hat{u}_{n,p}(t) = g(t) + a(t) \hat{u}_{n,p}(t) + b(t) \hat{u}_{n,p-1}(t - \tau) + \int_{t-\tau}^{0} k(t,s) u^{p-1}(s) ds \]

\[+ \sum_{i=0}^{n-1} \int_{t_i^0}^{0} k(t,s) u_i^p(s) ds + \int_{t-\tau}^{0} k(t,s) \hat{u}_{n,p}(s) ds,\]
and
\[
\hat{a}_{n,p}^{(j+1)}(t^p_n) = f^{(j)}(t^p_n) + \sum_{i=0}^{j} \binom{j}{i} \left( \hat{a}_{n-p}^{(j-i)}(t^p_n) \hat{a}_{n,p}^{(i)}(t^p_n) + b^{(j-i)}(t^p_n) \hat{a}_{n,p}^{(i)}(t^p_n) \right)
\]
\[
- \sum_{i=0}^{j} \frac{j-1-i}{l} \left[ \hat{a}_{n-p-1}^{(j-i)}(t^p_n) \hat{a}_{n,p-1}^{(i)}(t^p_n) \right] + \sum_{i=0}^{j} \frac{1}{l!} \int_{t^p_n}^{t^p_{n+1}} \frac{d^j}{dt^j} \left( k(t,s) \right) (s-t^p_{n+1})^i ds
\]
\[
+ \sum_{i=0}^{j} \frac{1}{l!} \int_{t^p_n}^{t^p_{n+1}} \frac{d^j}{dt^j} \left( k(t,s) \right) (s-t^p_n + t^p_{n+1})^i ds,
\]
(18)

The following three lemmas will be used in this section.

Lemma 1 (Discrete Gronwall-type inequality [10]) Let \( \{k_j\}_{j=0}^n \) be a given nonnegative sequence and the sequence \( \{\varepsilon_n\} \) satisfies \( \varepsilon_0 \leq \varepsilon_0 \) and

\[
\varepsilon_n \leq \varepsilon_0 + \sum_{i=0}^{n-1} k_i \varepsilon_i, \quad n \geq 1,
\]

with \( \varepsilon_0 \geq 0 \). Then \( \varepsilon_n \) can be bounded by

\[
\varepsilon_n \leq \varepsilon_0 \exp \left( \sum_{i=0}^{n-1} k_i \right), \quad n \geq 1.
\]

Lemma 2 (Discrete Gronwall-type inequality [4]) If \( \{f_n\}_{n=0}^\infty \), \( \{g_n\}_{n=0}^\infty \) and \( \{\varepsilon_n\}_{n=0}^\infty \) are nonnegative sequences and

\[
\varepsilon_n \leq f_n + \sum_{i=0}^{n-1} g_i \varepsilon_i, \quad n \geq 0,
\]

Then,

\[
\varepsilon_n \leq f_n + \sum_{i=0}^{n-1} f_i g_i \exp \left( \sum_{k=0}^{n-1} g_k \right), \quad n \geq 0.
\]

Lemma 3 [19] Assume that the sequence \( \{\varepsilon_n\}_{n=0}^\infty \) of nonnegative numbers satisfies

\[
\varepsilon_n \leq A \varepsilon_{n-1} + B \sum_{i=0}^{n-1} \varepsilon_i + K, \quad n \geq 1,
\]

where \( A, B \) and \( K \) are nonnegative constants, then

\[
\varepsilon_n \leq \frac{\varepsilon_0}{R_2 - R_1} \left[ (R_2 - 1)R_2^2 + (1 - R_2)R_1^2 \right] + \frac{K}{R_2 - R_1} \left[ R_2^2 - R_1^2 \right],
\]
where

\[ R_1 = \left( 1 + A + B - \sqrt{(1-A)^2 + B^2 + 2AB + 2B} \right) / 2, \]
\[ R_2 = \left( 1 + A + B + \sqrt{(1-A)^2 + B^2 + 2AB + 2B} \right) / 2, \]

therefore, \( 0 \leq R_1 \leq 1 \leq R_2 \).

The next lemma will be crucial for establishing the convergence of the approximate solution.

In the following, for a given function \( \Psi \in C(I, \mathbb{R}^d) \), we define the norm \( \| \Psi \| \) by

\[ \| \Psi \| = \{ \max |\Psi(t)|, \; t \in I, \; i = 1, ..., d \} \]

Lemma 4 Let \( g,k,a,b \) and \( \Phi \) be \( m \) times continuously differentiable on their respective domains. Then, there exists a positive number \( \alpha(m) \) such that for all \( n = 0,1,...,N-1, \; p = 0,1,...,r-1 \) and \( j = 0,1,...,m+1 \), we have,

\[ \| \tilde{a}_{n,p}^j \| \leq \alpha(m) \]

provided that \( h \) is sufficiently small, where \( \tilde{a}_{0,0}(t) = y(t) \) for \( t \in [0] \).

Proof. The proof is split into two steps.

Claim 1. There exists a positive constant \( \alpha_2(m) \) such that \( \| \tilde{a}_{n,0}^j \| \leq \alpha_2(m) \).

Let \( a_{n}^j = \| \tilde{a}_{n,0}^j \| \), we have for all \( j = 0,1,...,m+1 \),

\[ a_{n}^j \leq \max \{ \| y^j \|, j = 0,1,...,m+1 \} = \alpha_2^j(m). \quad (19) \]

On the other hand, for \( n \geq 1 \), by differentiating equation (13) \( j \)-times, we obtain, for all \( j = 0,1,...,m \),

\[ a_{n+1}^j \leq c_1 + A \sum_{k=0}^{j} a_{n}^k + (mb_{1}^1 + b_{1}^2) \sum_{k=0}^{j} a_{n}^k + hd_{1} \sum_{k=0}^{m} a_{n+1}^k, \]

where

\[ A = \max \{ \left( \frac{J}{l} \right) \| a^{(j-l)} \|, l = 0,...,j; \; j = 0,...,m \}, \]
\[ c_1 = \max \{ \| g^j \| + \int_{-\tau}^{0} k(t,s)\Phi(s)ds)^j + \left( b(t)\Phi(t-\tau)^j \right), j = 0,...,m \}, \]
\[ b_{1}^1 = \max \{ (j-1-i-l)^j \| \tilde{a}^{(j)}_{n}(t,t)\|^{(j+1-i-l)}; j = 1,...,m; \; i = 0,...,j-1; l = 0,...,j-1-i \}, \]
\[ b_{1}^2 = \max \{ \| \int_{0}^{t} \tilde{a}^{(j)}_{n}(t,s)ds \|, j = 0,...,m \}, \]

and

\[ d_1 = \max \{ \frac{1}{m!} \| \tilde{a}^{(j)}_{n}(t,s)(s-v)^j \|; j = 0,...,m; \; l = 0,...,m \}, \]
which implies that, for all $j \geq 1$,
\[
a_n^j \leq c_1 + A \sum_{k=0}^{j-1} a_n^k + (mb_1 + b_1^2) \sum_{k=0}^{j-2} a_n^k + h d_1 \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k
\]
\[
\leq c_1 + (A + m b_1 + b_1^2) \sum_{k=0}^{j-1} a_n^k + h d_1 \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k
\]
\[
\leq c_1 + b_1 a_n^0 + b_1 \sum_{k=1}^{j-1} a_n^k + h d_1 \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k.
\]

Now, for each fixed $n \geq 1$, we consider the sequence $y_j = a_n^j$ for $j = 1, 2, \ldots, m+1$. Then by (20), the sequence $(y_j)$ satisfies for all $j = 1, 2, \ldots, m+1$
\[
y_j \leq c_1 + b_1 a_n^0 + b_1 \sum_{k=1}^{j-1} y_k + h d_1 \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k,
\]
hence, by Lemma 1, for all $j = 1, 2, \ldots, m+1$
\[
y_j \leq c_1 \exp(b_1 m) + b_1 \exp(b_1 m) a_n^0 + h d_1 \exp(b_1 m) \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k
\]
\[
\leq c_2 + b_2 a_n^0 + h d_2 \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k.
\]
Consider the sequence $z_n = \sum_{j=1}^{m+1} y_j = \sum_{j=1}^{m+1} a_n^j$ for $n \geq 0$.

Then by (21), the sequence $(z_n)$ satisfies
\[
z_n \leq \left( \sum_{j=1}^{m+1} c_2 \right) + \left( \sum_{j=1}^{m+1} b_3 a_n^0 + h (m+1) d_3 \right) \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k
\]
\[
\leq c_3 + b_3 a_n^0 + h d_3 \sum_{i=0}^{n-1} \sum_{k=0}^{m} a_i^k
\]
\[
\leq c_3 + b_3 a_n^0 + h d_3 \sum_{i=0}^{n} a_i^0 + h d_3 \sum_{i=0}^{n-1} z_i.
\]

Moreover, from (19), we obtain,
\[
z_0 \leq (m+2) a_n^0 (m) = c_3.
\]
Let $c_3 = \max(c_1^4, c_3^4)$, then from (22) and (23), we get for all $n \geq 0$
\[
z_n \leq c_3 + b_3 a_n^0 + h d_3 \sum_{i=0}^{n} a_i^0 + h d_3 \sum_{i=0}^{n-1} z_i.
\]
Then, by Lemma 2, we obtain

\[
\begin{aligned}
z_n \leq c_3 + b_3 d_n^0 + h d_3 \sum_{i=0}^{n} a_i^0 + \sum_{j=0}^{n-1} h d_3 (c_3 + b_3 d_j^0) d_j^0 \exp(\tau d_3)
\end{aligned}
\]

\[
\leq c_3 (1 + \tau d_3 \exp(\tau d_3)) + (b_3 + h d_3) a_n^0 + h (d_3 + d_4 b_3 \exp(\tau d_3) + \tau d_3^2 \exp(\tau d_3)) \sum_{i=0}^{n-1} d_i^0,
\]

\[(24)\]

On the other hand, by integrating (13) from \(t_n^0\) to \(t \in \sigma_n^0\), we get,

\[
\begin{aligned}
a_n^0 &\leq |u_{n-1}^0(t_n^0)| + hc_1 + h A a_n^0 + h b_1 a_n^0 + h^2 d_1 \sum_{i=0}^{n-1} \sum_{k=0}^{m} d_i^k \\
&\leq |u_{n-1}^0(t_n^0)| + hc_1 + h b_1 a_n^0 + h^2 d_1 \sum_{i=0}^{n-1} a_i^0 + h^2 d_1 \sum_{i=0}^{n-1} z_i.
\end{aligned}
\]

Moreover, from (3), we obtain,

\[
|u_{n-1}^0(t_n^0)| \leq a_{n-1}^0 + h \sum_{j=1}^{m} a_j^0,
\]

hence,

\[
a_n^0 \leq a_{n-1}^0 + h c_{n-1} + h b_1 a_n^0 + h^2 d_1 \sum_{i=0}^{n-1} a_i^0 + h^2 d_1 \sum_{i=0}^{n-1} z_i.
\]

using (24), we deduce that

\[
\begin{aligned}
a_n^0 &\leq a_{n-1}^0 + h (c_4 + b_4 a_{n-1}^0 + h d_4 \sum_{i=0}^{n-1} d_i^0) + h c_1 + h b_1 a_n^0 \\
&+ h^2 d_1 \sum_{i=0}^{n-1} d_i^0 + h^2 d_1 \sum_{i=0}^{n-1} (c_4 + b_4 a_i^0 + h d_4 \sum_{k=0}^{n-1} d_k^0) \\
&\leq \left(1 + h b_4 \right) a_{n-1}^0 + h \left(c_4 \cdot c_1 + \tau d_1 c_4 \right) + h b_1 a_n^0 \\
&+ h^2 \left(d_4 + d_1 + d_4 b_4 + \tau d_1 d_4 \right) \sum_{i=0}^{n-1} d_i^0.
\end{aligned}
\]
Hence, the first step is completed by setting
\[(1 - hb_1)a_n^0 \leq (1 + h b_4) a_{n-1}^0 + h c_5 + h^2 d s \sum_{i=0}^{n-1} d_i^0 ,\]
hence, for all \( h \in (0, \frac{1}{n}) \), we have
\[a_n^0 \leq \frac{1 + h b_4}{1 - h b_1} a_{n-1}^0 + \frac{h^2 d s}{1 - h b_1} \sum_{i=0}^{n-1} d_i^0 + \frac{h c_5}{1 - h b_1} .\]

Then, by Lemma 3, we get for all \( n \in \{0, 1, \ldots, N - 1\} \)
\[
a_n^0 \leq \frac{a_0}{R_2 - R_1} \left[ (R_2 - 1) R_2^n + (1 - R_1) R_1^n \right] + \frac{h c_5}{(R_2 - R_1)(1 - h b_1)} [R_2^n - R_1^n] \leq \frac{\alpha_1^1(m)}{R_2 - R_1} \left[ (R_2 - 1) R_2^n + (1 - R_1) R_1^n \right] + \frac{h c_5}{(R_2 - R_1)(1 - h b_1)} [R_2^n - R_1^n],
\]
(25)

where
\[R_1 = \left( 1 + \frac{1 + h b_4 + h^2 d s}{1 - h b_1} - h \sqrt{\left( 1 + b_4 \right)^2 + h^2 d s^2 + 2 ds (1 + h b_4)} \right) / 2,\]
\[R_2 = \left( 1 + \frac{1 + h b_4 + h^2 d s}{1 - h b_1} + h \sqrt{\left( 1 + b_4 \right)^2 + h^2 d s^2 + 2 ds (1 + h b_4)} \right) / 2.\]

Since \( 0 < R_1 \leq 1 \leq R_2 \), then for all \( h \in (0, \frac{1}{n}) \), we have
\[R_1^n \leq 1 \leq R_2^n \leq R_2^n, n = 0, 1, \ldots, N - 1,\]
which implies, from (25), that
\[a_n^0 \leq \alpha_1^1(m) \left( 1 + b_4 \right) R_1^n \frac{R_2^n + (1 - R_1) R_1^n}{R_2 - R_1} + c_5 \frac{h R_2^n}{(1 - h b_1)}.\]

Then, there exist \( h_1 \in (0, \frac{1}{n}) \) and \( \alpha_2^1(m) \geq 0 \) such that for all \( h \in (0, h_1] \)
\[a_n^0 \leq \alpha_2^1(m), n = 0, 1, \ldots, N - 1,\]
which implies, from (24), that for all \( j = 1, 2, \ldots, m + 1 \) and \( n = 0, 1, \ldots, N - 1 \)
\[a_n^j \leq z_n \leq c_4 + b_4 \alpha_2^1(m) + d_4 \alpha_2^1(m) \tau = \alpha_3^1(m).\]

Hence, the first step is completed by setting
\[\alpha_1(m) = \max(\alpha_1^1(m), \alpha_2^1(m)).\]

Claim 2. There exists a positive constant \( \alpha(m) \) such that \( \| \alpha_j^{(p)} \| \leq \alpha(m) \) for all \( n = 0, 1, \ldots, N - 1, j = 0, 1,\ldots, m + 1 \) and \( p = 1, \ldots, r - 1 \).
Let $a_{n,p} = \|\tilde{a}_{n,p}\|$ and $\xi_p = \max\{a_{i,p}, j = 0, ..., m + 1, i = 0, ..., N - 1\}$ for $p = 0, ..., r - 1$.

Similarly to Claim 1, by differentiating equation (15) $j$-times, we obtain for all $j = 1, ..., m + 1$,

$$a_{0,p}^j \leq c_1 + b_1 \xi_p + d_1 \sum_{i=0}^{j-1} a_{i,p}^j,$$

where $c_1, b_1, d_1$ are positive numbers.

On the other hand, by integrating (15) from $t_0^p$ to $t \in \mathcal{A}_0^p$, we get,

$$a_{0,p}^0 \leq c_2 + b_2 \xi_p + hd_2 a_{0,p}^0,$$

where $c_2, b_2, d_2$ are positive numbers.

hence, there exists $h_2 \in (0, h_1]$ and positive numbers $c_3, b_3, d_3$ such that for all $h \in (0, h_2]$ and $j \in \{0, 1, ..., m + 1\}$, we have

$$a_{0,p}^j \leq c_3 + b_3 \xi_p + d_3 \sum_{i=0}^{j-1} a_{i,p}^j.$$

Then, by Lemma 1, for all $j \in \{0, 1, ..., m + 1\}$

$$a_{0,p}^j \leq c_4 \exp(d_3(m + 1)) + b_3 \exp(d_3(m + 1)) \xi_p + d_3 \sum_{i=0}^{j-1} a_{i,p}^j,$$

hence, for $c_4 = \max(\alpha_1(m), c_4)$, we get for all $p = 0, 1, ..., r - 1$, $j \in \{0, 1, ..., m + 1\}$

$$a_{0,p}^j \leq c_4 + b_4 \xi_p + d_3 \sum_{i=0}^{j-1} a_{i,p}^j.$$

Next, by differentiating equation (17) $j$-times, we obtain for all $n = 1, ..., N - 1$ and $j = 1, ..., m + 1$,

$$a_{n,p}^j \leq c_5 + b_5 \xi_p + e_5 \sum_{i=0}^{j-1} a_{n,p}^i + d_5 h \sum_{i=0}^{n-1} \sum_{p=1}^{m+1} a_{i,p}^i,$$

where $c_5, b_5, e_5, d_5$ are positive numbers.

Then, by Lemma 1, for all $j \in \{1, ..., m + 1\}$

$$a_{n,p}^j \leq c_6 \exp(e_5(m + 1)) + b_6 \exp(e_5(m + 1)) \xi_p + e_6 \exp(e_5(m + 1)) a_{n,p}^0 + d_6 \exp(e_5(m + 1)) h \sum_{i=0}^{n-1} \sum_{p=1}^{m+1} a_{i,p}^i.$$
Consider the sequence \( y_n = \sum_{j=1}^{m+1} a_{n,p}^j, \) \( n = 0, 1, \ldots, N - 1, \) hence, by the above inequality, the sequence \((y_n)\) satisfies for all \( n = 1, \ldots, N - 1,\)

\[
y_n \leq (m+1)c_0 + (m+1)b_0 \xi_{p-1} + (m+1)e_0 a_{n,p}^0 + (m+1)d_0 h \sum_{i=0}^{n} a_{i,p}^0 \tag{27}
\]

\[+ (m+1)d_0 h \sum_{i=0}^{n-1} y_i. \]

Moreover, from (26), we obtain,

\[
y_0 \leq (m+1)c_4 + (m+1)b_4 \xi_{p-1}. \tag{28}
\]

Let \( c_7 = \max\{c_1^2, c_7^2\} \) and \( b_7 = \max\{b_1^2, b_7^2\}. \)

Then, from (27) and (28), we get for all \( n = 0, 1, \ldots, N - 1,\)

\[
y_n \leq c_7 + b_7 \xi_{p-1} + e_7 a_{n,p}^0 + d_7 h \sum_{i=0}^{n} a_{i,p}^0 + d_7 h \sum_{i=0}^{n-1} y_i,
\]

hence, by Lemma 2, we obtain

\[
y_n \leq c_7(1 + \tau d_7 \exp(\tau d_7)) + b_7(1 + \tau d_7 \exp(\tau d_7)) \xi_{p-1} + (e_7 + \tau d_7) a_{n,p}^0 \tag{29}
\]

\[+ h (d_7 + d_7 e_7 \exp(\tau d_7) + \tau d_7^2 \exp(\tau d_7)) \sum_{i=0}^{n-1} a_{i,p}^0.
\]

On the other hand, by integrating (17) from \( t_n^p \) to \( t \in \sigma_n^p, \) we get

\[
da_{n,p}^0 \leq |u_{n-1}^p(t_n^p)| + hc_9 + hb_9 \xi_{p-1} + he_9 a_{n,p}^0 + dh^2 \sum_{i=0}^{n} d_{i,p}^j
\]

\[\leq |u_{n-1}^p(t_n^p)| + hc_9 + hb_9 \xi_{p-1} + he_9 a_{n,p}^0 + dh^2 \sum_{i=0}^{n-1} a_{i,p}^0 + dh^2 \sum_{i=0}^{n-1} y_i,
\]

for all \( n = 1, \ldots, N - 1, \) where \( c_9, b_9, e_9, d_9 \) are positive numbers.

Moreover, from (9), we obtain,

\[
|u_{n-1}^p(t_n^p)| \leq a_{n-1,p}^0 + h \sum_{j=1}^{m} d_{n-1,p}^j
\]

\[\leq a_{n-1,p}^0 + h y_{n-1}.
\]
then,

\[ a_{n,p}^0 \leq a_{n-1,p}^0 + \varepsilon_n + \varepsilon_0 a_{n-1,p} + d_0 + d_0^2 \sum_{j=0}^{n-1} a_{i,j}^0 + d_0 + d_0^2 \sum_{j=0}^{n-1} \gamma_j, \]

which implies, by using (29), that

\[
(1 - \varepsilon_0) a_{n,p}^0 \leq a_{n-1,p}^0 + h(c_8 + b_8 \xi_{p-1} + \varepsilon_8 a_{n-1,p} + hd_n \sum_{i=0}^{n-1} a_{i,p}^0) + \varepsilon_0 a_{n-1,p} + h(c_9 + b_9 \xi_{p-1})
\]

\[ + d_0 h^2 \sum_{i=0}^{n-1} \gamma_i^0 + d_0 h^2 \sum_{i=0}^{n-1} (c_8 + b_8 \xi_{p-1} + \varepsilon_8 a_{i,p}^0 + hd_n \sum_{k=0}^{n-1} a_{k,p}^0)
\]

\[ \leq (1 + \varepsilon_0) a_{n-1,p}^0 + h(c_8 + c_9 + \varepsilon_9 c_8) + h(b_8 + b_9 + \varepsilon_9 b_8) \xi_{p-1}
\]

\[ + h^2 (d_8 + d_9 + d_8 e_8 + \varepsilon_9 d_8) \sum_{i=0}^{n-1} a_{i,p}^0, \]

hence, there exists \( h_3 \in (0,h_2) \) such that for all \( h \in (0,h_3) \), we have

\[ a_{n,p}^0 \leq \frac{1 + \varepsilon_0 h_3}{1 - \varepsilon_0 h_3} a_{n-1,p}^0 + \frac{h(c_{10} + b_{10} \xi_{p-1})}{1 - \varepsilon_0 h_3} + \frac{h^2 d_{10}}{1 - \varepsilon_0 h_3} \sum_{i=0}^{n-1} a_{i,p}^0. \]

Then, by Lemma 3, we get for all \( n \in \{0,1,\ldots,N-1\} \)

\[ a_{n,p}^0 \leq \frac{a_{0,p}^0}{R_2 / R_1} [(R_2 - 1)R_2^p + (1 - R_1)] + \frac{h(c_{10} + b_{10} \xi_{p-1})}{R_2 / R_1} [(R_2 - 1)R_2^p - R_1], \]

where

\[ R_1 = \left( 1 + \frac{1 + h_0 c + h^2 d_{10}}{1 - h_0} - h \sqrt{\frac{(e_8 + e_9)^2 + h^2 d_{10}^2 + 2 d_{10}(1 + h_0 c)}{(1 - h_0)^2}} + 2 \frac{d_{10}}{1 - h_0 c}. \right) / 2, \]

\[ R_2 = \left( 1 + \frac{1 + h_0 c + h^2 d_{10}}{1 - h_0} + h \sqrt{\frac{(e_8 + e_9)^2 + h^2 d_{10}^2 + 2 d_{10}(1 + h_0 c)}{(1 - h_0)^2}} + 2 \frac{d_{10}}{1 - h_0 c}. \right) / 2. \]

Hence, similar as in (25), there exist \( h_4 \in (0,h_3) \) and \( \bar{R} > 0 \) such that for all \( h \in (0,h_4) \), we have

\[ a_{n,p}^0 \leq a_{0,p}^0 \bar{R} + (c_{10} + b_{10} \xi_{p-1}) \bar{R}, \]

which implies, by using(26), that for all \( n \in \{0,1,\ldots,N-1\} \) and \( p \in \{0,1,\ldots,r-1\} \)

\[ a_{n,p}^0 \leq (c_{11} + c_{10}) \bar{R} + (b_{11} + b_{10}) \bar{R} \xi_{p-1}. \]
Then, from (29), we get for all \(n \in \{0, 1, \ldots, N - 1\}\), \(j \in \{1, \ldots, m + 1\}\) and \(p \in \{0, 1, \ldots, r - 1\}\),

\[
a_{n,p}^j \leq y_n \leq (c_8 + e_{8c11} + \tau d_8c_{11}) + (b_8 + e_{8b11} + \tau d_8b_{11}) \xi_{p-1},
\]

Let \(c_{12} = \max(c_{11}, c_{12}^1)\) and \(b_{12} = \max(b_{11}, b_{12}^1)\).

We deduce that, for all \(p \in \{0, 1, \ldots, r - 1\}\),

\[
\xi_p \leq c_{12} + b_{12} \xi_{p-1} \\
\leq c_{12} + b_{12} \sum_{i=0}^{p-1} \xi_i.
\]

Then, by Lemma 1, we get for all \(p \in \{0, 1, \ldots, r - 1\}\), \(n \in \{0, 1, \ldots, N - 1\}\) and \(j \in \{1, \ldots, m + 1\}\),

\[
a_{n,p}^j \leq \xi_p \leq c_{12} \exp(rb_{12}) = \alpha(m).
\]

This completes the proof of Lemma 4.

The following theorem describes the order of convergence of the method.

Theorem 1 Let \(g, k, a, b\) and \(\Phi\) be \(m\) times continuously differentiable on their respective domains. Then equations (2), (3), (6), (9) define a unique approximation \(u \in S_m^0(\Pi_N)\), and the resulting error function \(e := y - u\) satisfies:

\[
\|e\| \leq Ch^m
\]

provided that \(h\) is sufficiently small, where \(C\) is a finite constant independent of \(h\).

Proof. The proof is split into two steps.

Claim 1. There exists a constant \(C_0\) independent of \(h\) such that \(\|e^0\| \leq C_0h^m\), where the error \(e^0 = e^0_{\rho_0}\) which is defined on \(\sigma_{m}^0\), by \(e^0_{\rho}(t) = e^0(t) = y(t) - u^0_{\rho}(t)\) for all \(n \in \{0, 1, \ldots, N - 1\}\).

Let \(t \in \sigma_{m}^0\), we have from Lemma 4, for sufficient small \(h\)

\[
\|e^0_{\rho}(t)\| = \|y(t) - u^0_{\rho}(t)\| \leq \frac{\|y^{(m+1)}\|}{(m+1)!} h^{m+1} \leq \frac{\alpha(m)}{(m+1)!} h^{m+1}.
\]

In general for \(n = 1, 2, \ldots, N - 1\) and \(t \in \sigma_{m}^0\), we have from (13),

\[
y'(t) - \hat{u}_{n,0}'(t) = a(t)(y(t) - \hat{u}_{n,0}(t)) + \sum_{i=0}^{n-1} \int_{\tau_i}^{\tau_{i+1}} k(t,s) (y(s) - u^0_{\rho}(s)) ds \\
+ \int_{\tau_n}^{t} k(t,s) (y(s) - \hat{u}_{n,0}(s)) ds,
\]
this implies that,

\[
\|y' - \dot{u}_{n,0}\| \leq h k_0 \sum_{i=0}^{n-1} \|e_i^0\| + \left( A + \tau k_0 \right) \|y - \dot{u}_{n,0}\|,
\]  

(30)

where, \( k_0 = \|k\|_{L^\infty}(\sigma^0 \times \sigma^0) \).

On the other hand, for \( t \in \sigma^0 \),

\[
y(t) - \ddot{u}_{n,0}(t) = y(t_0) - \ddot{u}_{n,0}(t_0) + \int_{t_0}^{t} (y'(s) - \ddot{u}_{n,0}(s)) ds
\]

\[
= e_{n-1}^0(t_0) + \int_{t_0}^{t} (y'(s) - \ddot{u}_{n,0}(s)) ds,
\]

it follows that,

\[
\|y - \ddot{u}_{n,0}\| \leq \|e_{n-1}^0\| + h \|y' - \dot{u}_{n,0}\|,
\]

hence, by using (30), we get,

\[
\|y - \ddot{u}_{n,0}\| \leq \frac{1}{1 - hA} \|e_{n-1}^0\| + \frac{h^2 k_0}{1 - hA} \sum_{i=0}^{n-1} \|e_i^0\|,
\]

Therefore, by Lemma 4,

\[
\|e_n^0\| \leq \|y - \ddot{u}_{n,0}\| + \|\ddot{u}_{n,0} - u_n^0\|
\]

\[
\leq \|y - \ddot{u}_{n,0}\| + \frac{\alpha(m)}{(m+1)!} h^{m+1}.
\]

Then,

\[
\|e_n^0\| \leq \frac{1}{1 - hA} \|e_{n-1}^0\| + \frac{h^2 k_0}{1 - hA} \sum_{i=0}^{n-1} \|e_i^0\| + \frac{\alpha(m)}{(m+1)!} h^{m+1},
\]

hence by Lemma 3, for all \( n \in \{0, 1, ..., N - 1\} \)

\[
\|e_n^0\| \leq \frac{\|e_{n-1}^0\|}{R_2 - R_1} \left[ (R_2 - 1)R_2^2 + (1 - R_1)R_1^2 \right] + \frac{\alpha(m)}{(m+1)!} h^{m+1}
\]

\[
\leq \frac{\alpha(m)}{(m+1)!} h^{m+1} \left[ (R_2 - 1)R_2^2 + (1 - R_1)R_1^2 \right] + \frac{\alpha(m)}{(m+1)!} h^{m+1}
\]

(31)

where

\[
R_1 = \left( 1 + \frac{1 + \frac{h^2 k_0}{1 - hA} \sqrt{\xi}}{1 - hA} \right) / 2 = \frac{1 - h(\Delta + \sqrt{\xi})}{2(1 - hA)},
\]

\[
R_2 = \left( 1 + \frac{1 + \frac{h^2 k_0}{1 - hA} \sqrt{\xi}}{1 - hA} \right) / 2 = \frac{1 - h(\Delta - \sqrt{\xi})}{2(1 - hA)},
\]

\[
\xi = \Delta^2 + (hk_0)^2 + 2k_0(2 - h\Delta).
\]

(32)
Since $0 < R_1 \leq 1 \leq R_2$, then

$$R_1^n \leq 1 \leq R_2^n \leq R_2^\xi, n = 0, 1, \ldots, N - 1,$$

which implies, from (31), that

$$\| e^0_n \| \leq \frac{\alpha(m)}{(m + 1)!} h^m (1 - hA) \frac{(R_2 - 1)R_2^\xi + (1 - R_1)}{\sqrt{\xi}},$$

we deduce that, there exist $\tilde{R}_1$ and $h_1$ such that, for all $h \in (0, h_1]$

$$\| e^0_n \| \leq \tilde{R}_1 h^m.$$ 

Thus,

$$\| e^0 \| = \max_{n = 0, \ldots, N - 1} \| e^0_n \| \leq \tilde{R}_1 h^m. \quad (33)$$

Hence, the first step is completed by taking $C_0 = \tilde{R}_1$.

Claim 2. There exists a constant $C$ independent of $h$ such that $\| e^0 \| \leq Ch^m$.

Define the error $e^p(t)$ on $\sigma^0$ by $e^p(t) = y(t) - u^p(t)$ and on $\sigma^m$ by $e^p(t) = e^p_n(t) = y(t) - \tilde{u}^n(t)$ for all $n \in \{0, 1, \ldots, N - 1\}$ and $p \in \{0, 1, \ldots, r - 1\}$.

First, let $t \in \sigma^p$, we have from (15),

$$y'(t) - \tilde{u}'_p(t) = a(t)(y(t) - \tilde{u}_p(t)) + b(t)(e^p_n(t - \tau)) + \int_{t - \tau}^t k(t, s)e^p_{n-1}(s)ds + \int_t^\infty k(t, s)(y(s) - \tilde{u}_p(s))ds,$$

such that $y(t_p^n) - \tilde{u}_p(t_p^n) = y(t_p^n) - u^{p-1}(t_p^n) = e^{p-1}(t_p^n)$, hence,

$$\| y - \tilde{u}_n \| \leq \| e^{p-1} \| + h \| y' - \tilde{u}'_n \|$$

$$\leq \| e^{p-1} \| + h \left( \frac{(B + \tau k_0)}{\tilde{B}} \| e^{p-1} \| + \tilde{A} \| y - \tilde{u}_n \| \right),$$

where $B = \| b \|$ and $\tilde{A} = A + \tau k_0$, this implies that

$$\| y - \tilde{u}_n \| \leq \frac{1 + hB}{1 - hA} \| e^{p-1} \|.$$

Therefore, by Lemma 4,

$$\| e^p_n \| \leq \| y - \tilde{u}_n \| + \| \tilde{u}_n - u^p_n \|$$

$$\leq \| y - \tilde{u}_n \| + \frac{\alpha(m)}{(m + 1)!} h^{m+1},$$
then,
\[
\|e_n^p\| \leq \frac{1 + h\hat{B}}{1 - hA} \|e^{p-1}\| + \frac{\alpha(m)}{(m+1)!} h^{m+1}.
\] (34)

Next, let \( t \in \sigma_n^p \) for \( n \in \{1, 2, ..., N\} \), we have from (17)
\[
y'(t) - \hat{u}_{n,p}(t) = a(t)(y(t) - \hat{u}_{n,p}(t)) + b(t)(e_n^p(t - \tau)) + \int_{t-\tau}^t k(t,s)e_n^{p-1}(s)ds + \sum_{i=0}^{n-1} \int_{t-\tau}^t k(t,s)e_i^p(s)ds + \int_{t-\tau}^t k(t,s)(y(s) - \hat{u}_{n,p}(s))ds,
\]
such that \( y(t_n^p) - \hat{u}_{n,p}(t_n^p) = y(t_n^p) - u_{n-1}^p(t_n^p) = e_{n-1}^p(t_n^p) \), hence,
\[
\|y - \hat{u}_{n,p}\| \leq \|e_{n-1}^p\| + h\|y' - \hat{u}_{n,p}'\|
\leq \|e_{n-1}^p\| + h\frac{\hat{B}}{1 - hA} \|e^{p-1}\| + \hat{A} \|y - \hat{u}_{n,p}\| + h^2k_0 \sum_{i=0}^{n-1} \|e_i^p\|,
\]
this implies that
\[
\|y - \hat{u}_{n,p}\| \leq \frac{1}{1 - hA} \|e_{n-1}^p\| + \frac{h\hat{B}}{1 - hA} \|e^{p-1}\| + \frac{h^2k_0}{1 - hA} \sum_{i=0}^{n-1} \|e_i^p\| + \frac{\alpha(m)}{(m+1)!} h^{m+1}.
\]

Then, by Lemma 4,
\[
\|e_n^p\| \leq \|y - \hat{u}_{n,p}\| + \|\hat{u}_{n,p} - u_n^p\|
\leq \frac{1}{1 - hA} \|e_{n-1}^p\| + \frac{h\hat{B}}{1 - hA} \|e^{p-1}\| + \frac{h^2k_0}{1 - hA} \sum_{i=0}^{n-1} \|e_i^p\| + \frac{\alpha(m)}{(m+1)!} h^{m+1}.
\]

It follows from Lemma 3, for all \( n \in \{0, 1, ..., N-1\} \),
\[
\|e_n^p\| \leq \frac{\|e_n^p\|}{R_2 - R_1} \left\{ (R_2 - 1)R_2^\xi + (1 - R_1)R_1^\xi \right\} + \frac{\frac{h\hat{B}}{1 - hA} \|e^{p-1}\| + \frac{\alpha(m)}{(m+1)!} h^{m+1}}{R_2 - R_1} \left[ R_2^\xi - R_1^\xi \right]
\leq \frac{\|e_0^p\|}{R_2 - R_1} \left\{ (R_2 - 1)R_2^\xi + (1 - R_1) \right\} + \frac{\hat{B} \|e^{p-1}\| + (1 - h\hat{A}) \frac{(1 - hA)}{R_2 - R_1} \|e^{p-1}\|}{\sqrt{\xi}} \frac{\alpha(m)}{(m+1)!} h^m R_2^\xi,
\]
where \( R_1 \) and \( R_2 \) are defined by (32).

So, there exist \( R_2 \) and \( h_2 \) such that, for all \( h \in (0, h_2] \)
\[
\|e_n^p\| \leq \left\{ \|e_0^p\| + \|e^{p-1}\| + h^m \right\} R_2^\xi
\]
which implies, by (34), that for all \( h \leq h_2 \),
\[
\|e_n^p\| \leq \left( \frac{1 + h\hat{B}}{1 - hA} + 1 \right) \|e^{p-1}\| + \frac{\alpha(m)}{(m+1)!} h^{m+1} + h^m \right) R_2^\xi
\leq \left( \frac{1 + h_2\hat{B}}{1 - h_2A} + 1 \right) \|e^{p-1}\| + \frac{\alpha(m)}{(m+1)!} h_2^{m+1} + h^m \right) R_2^\xi,
\]
hence, for \( \tilde{R}_3 = \max\{ (\frac{1+h_3}{1-h_3}+1)\tilde{R}_2, (\frac{a(m)}{(m+1)}h_2+1)\tilde{R}_2 \} \), we obtain,
\[
\|e^p\| \leq \tilde{R}_3 \|e^{p-1}\| + \tilde{R}_3 b^m,
\]
we deduce that,
\[
\|e^p\| \leq \tilde{R}_3 \sum_{i=0}^{p-1} \|e^i\| + \tilde{R}_3 \sum_{i=0}^{p-1} \|e^i\| + \tilde{R}_3 b^m, \tag{35}
\]
where \( \tilde{R}_3 = \max\{ \tilde{R}_1, \tilde{R}_3 \} \).

Then, from (33), (35) and by using Lemma 1, we get,
\[
\|e^p\| \leq \tilde{R}_3 b^m \exp(r\tilde{R}_3). \tag{36}
\]
Thus, the proof is completed by taking \( C = \tilde{R}_4 \exp(r\tilde{R}_3) \).

4 Numerical Examples

In this section, we present several examples with analytical solutions to show the performance of the described method in Section 2 for solving the system of Eqs. (1). In each example, we present a different dimensional nonlinear system (one-dimensional in example (1), two-dimensional in examples (2), (3), (4), (5), (6), four-dimensional in example (8) and five-dimensional in examples (7) and (9)). We calculate the error between \( y \) and \( u \). Also, the results obtained in examples (3), (4), (5), and (6), which arise in mathematical modeling of "predator-prey" dynamics in Ecology, are compared with those obtained from the application of Variational Iteration Method (VIM) [20], Adomian Decomposition Method (ADM) [3] and Pseudospectral Legendre Method (PLM) [25]. Moreover, we apply two mathematical models that simulate the evolution of the COVID-19 epidemic in China, namely the SEIR [18] model in example (8) and the SEIRU [22] model in example (9).

Example 1 ([23]) Consider the Volterra delay integro-differential equation
\[
y'(t) = -(6 + \sin(t))y(t) + y(t - \frac{\pi}{2}) - \int_{t-\frac{\pi}{2}}^{t} \sin(s)y(s)ds,
\]
for \( t \in [0, \frac{\pi}{2}] \) and \( y(t) = e^{\cos(t)} \) for \( t \in [-\frac{\pi}{2}, 0] \) with \( \Phi(t) = e^{\cos(t)} \).

The absolute errors for \( (N,m) = \{(4,4),(6,6),(8,8), (10,10)\} \) are presented in Table 1.

Example 2 ([2]) Consider the nonlinear system of VDIDEs:
\[
\begin{pmatrix}
  y'_1(t) \\
  y'_2(t)
\end{pmatrix} = \begin{pmatrix}
  0 & \sin(t) \\
  \cos(t) & 0
\end{pmatrix}\begin{pmatrix}
  y_1(t) \\
  y_2(t)
\end{pmatrix} + \int_{t-\frac{\pi}{2}}^{t} \begin{pmatrix}
  \frac{(1+\sin^2(t))y_1(s)}{\sqrt{2+2\cos^2(s)(1+\cos^2(s)))}} \\
  \frac{(1+\cos^2(s))y_2(s)}{\sqrt{2+2\cos^2(s)(1+\cos^2(s)))}}
\end{pmatrix} ds + \begin{pmatrix}
  g_1(t) \\
  g_2(t)
\end{pmatrix}
\]
for \( t \in [0, \frac{\pi}{2}] \), \( g(t) = (g_1(t),g_2(t))' \) is chosen so that the exact solution is \( y(t) = (\sin(t), \cos(t)) \) and \( \Phi(t) = y(t) \) for \( t \in [-\frac{\pi}{2}, 0] \).

The absolute errors for \( (N,m) = \{(4,4), (8,8)\} \) are presented in Table 2.
Example 4 ([25]) Consider the system (1) of two nonlinear delay integro-differential equations with

\[ y'(t) = \frac{1}{2} t e^{-t} \quad \text{for} \quad t \in [-\frac{1}{4}, 0], \]

\[ k_1(t, s, y(t), y(s)) = (3 - 2(t - s)) y_1(t) y_2(s), \]

\[ k_2(t, s, y(t), y(s)) = (t - s) y_1(s) y_2(t), \]

\[ f_1(t, y(t)) = t^2 \left( 2 - 3te^{-t} - \frac{1}{2} e^{-t} + \frac{10}{5} te^t - \frac{22}{5} e^{2t} \right) - 2y_1(t) (2 - y_2(t)), \]

\[ f_2(t, y(t)) = \frac{1}{500} e^{-t} \left( 34t^3 - 8t^2 + 325t + 324 \right) + y_2(t) (-2 + y_1(t)). \]

The exact solution of this system is in the following form

\[ y_1(t) = -t^2, \quad y_2(t) = \frac{1}{4} t e^{-t}. \]

The absolute errors of Taylor Collocation Method (TCM) for \((N,m) = (8,8)\) are compared with the absolute error of the Variational Iteration Method (VIM), Adomian Decomposition Method (ADM) and Pseudospectral Legendre Method (PLM) given in [25] in Table 3 and Table 4.

Example 4 ([25]) Consider the system (1) of two nonlinear delay integro-differential equations

\[ y_1'(t) = \left( -\frac{1}{2} t^3 + \frac{49}{12} t^2 + \frac{17}{12} t - \frac{23}{10} \right) + y_1(t) \left( 1 - \frac{1}{4} y_2(t) + \int_{t-\frac{1}{2}}^{t} -y_1(t) y_2(s) \right) ds \]

\[ y_2'(t) = \left( \frac{16}{9} t^3 - \frac{1}{2} t^2 - \frac{8}{5} t - 1 \right) + y_2(t) (-2 + y_1(t)) + \int_{t-\frac{1}{2}}^{t} (t-s-1) y_1(s) y_2(t) ds, \]

for \( t \in [0,1] \) and \( y(t) = \Phi(t) \) for \( t \in [-\frac{1}{2}, 0] \) with \( \Phi_1(t) = -3t + 1, \Phi_2(t) = t^2 - t, \)
Table 3: Comparison of the absolute errors for $y_1(t)$ of Example 3

| $t$   | PLM      | ADM      | VIM      | TCM      |
|-------|----------|----------|----------|----------|
| 0.1   | $1.02 \times 10^{-4}$ | $1.68 \times 10^{-6}$ | $4.50 \times 10^{-10}$ | $1.40 \times 10^{-13}$ |
| 0.2   | $1.76 \times 10^{-4}$ | $2.56 \times 10^{-6}$ | $4.07 \times 10^{-9}$ | $2.75 \times 10^{-12}$ |
| 0.3   | $2.29 \times 10^{-4}$ | $3.70 \times 10^{-5}$ | $4.72 \times 10^{-8}$ | $1.21 \times 10^{-11}$ |
| 0.4   | $2.69 \times 10^{-4}$ | $1.88 \times 10^{-4}$ | $3.64 \times 10^{-7}$ | $6.08 \times 10^{-12}$ |
| 0.5   | $3.04 \times 10^{-4}$ | $6.92 \times 10^{-4}$ | $2.03 \times 10^{-6}$ | $6.66 \times 10^{-15}$ |
| 0.6   | $3.42 \times 10^{-4}$ | $2.07 \times 10^{-3}$ | $8.80 \times 10^{-6}$ | $3.39 \times 10^{-11}$ |
| 0.7   | $3.90 \times 10^{-4}$ | $5.27 \times 10^{-3}$ | $3.12 \times 10^{-5}$ | $5.61 \times 10^{-12}$ |
| 0.8   | $4.56 \times 10^{-4}$ | $1.17 \times 10^{-2}$ | $9.44 \times 10^{-5}$ | $1.02 \times 10^{-10}$ |
| 0.9   | $5.48 \times 10^{-4}$ | $2.39 \times 10^{-2}$ | $2.51 \times 10^{-4}$ | $9.29 \times 10^{-11}$ |
| 1.0   | $6.74 \times 10^{-4}$ | $4.51 \times 10^{-2}$ | $6.04 \times 10^{-4}$ | $1.49 \times 10^{-10}$ |

Table 4: Comparison of the absolute errors for $y_2(t)$ of Example 3

| $t$   | PLM      | ADM      | VIM      | Present method |
|-------|----------|----------|----------|----------------|
| 0.1   | $1.76 \times 10^{-3}$ | $2.53 \times 10^{-6}$ | $9.80 \times 10^{-8}$ | $4.82 \times 10^{-15}$ |
| 0.2   | $2.20 \times 10^{-3}$ | $2.12 \times 10^{-5}$ | $6.93 \times 10^{-8}$ | $2.88 \times 10^{-13}$ |
| 0.3   | $1.91 \times 10^{-3}$ | $1.50 \times 10^{-4}$ | $2.69 \times 10^{-7}$ | $1.43 \times 10^{-12}$ |
| 0.4   | $1.33 \times 10^{-3}$ | $6.29 \times 10^{-4}$ | $3.55 \times 10^{-7}$ | $2.82 \times 10^{-12}$ |
| 0.5   | $7.39 \times 10^{-4}$ | $1.89 \times 10^{-3}$ | $2.49 \times 10^{-6}$ | $9.11 \times 10^{-12}$ |
| 0.6   | $3.17 \times 10^{-4}$ | $4.69 \times 10^{-3}$ | $1.08 \times 10^{-5}$ | $1.13 \times 10^{-11}$ |
| 0.7   | $1.30 \times 10^{-4}$ | $1.00 \times 10^{-2}$ | $3.85 \times 10^{-5}$ | $9.67 \times 10^{-12}$ |
| 0.8   | $1.51 \times 10^{-4}$ | $1.95 \times 10^{-2}$ | $1.14 \times 10^{-4}$ | $1.64 \times 10^{-11}$ |
| 0.9   | $2.70 \times 10^{-4}$ | $3.48 \times 10^{-2}$ | $3.00 \times 10^{-4}$ | $2.63 \times 10^{-11}$ |
| 1.0   | $3.08 \times 10^{-4}$ | $5.84 \times 10^{-2}$ | $7.11 \times 10^{-4}$ | $3.76 \times 10^{-11}$ |

$k_1(t,s,y(t),y(s)) = -y_1(t)y_2(s)$,

$f_1(t,y(t)) = -\frac{5}{2}t^2 + 17y_1(t) + \frac{1}{2} + y_1(t)\left(1 - \frac{1}{3}y_2(t)\right)$,

$f_2(t,y(t)) = \frac{15}{2}t^2 - \frac{1}{3}t^3 + \frac{1}{3} - 1 + y_2(t)(-2 + y_1(t))$.

The exact solution of this system is in the following form

$y_1(t) = -3t + 1, \quad y_2(t) = t^2 - t$.

The absolute errors of Taylor Collocation Method (TCM) for $m = 10, N = 10$ are compared with the absolute error of the Variational Iteration Method (VIM), Adomian Decomposition Method (ADM) and Pseudospectral Legendre Method (PLM) given in [25] in Table 5 and Table 6.

Example 5 ([25]) As the last example, consider the system (1) of two nonlinear delay integro-differential equations for $t \in [0,3]$ and $y(t) = \Phi(t)$ for $t \in [-\frac{3}{10},0]$ with

$\Phi(t) = \frac{1}{2}\sin(t)$, \quad $\Phi(t) = -\frac{1}{2}\sin(t)$,

$k_1(t,s,y(t),y(s)) = -y_1(t)y_2(s)$,

$k_2(t,s,y(t),y(s)) = e^{-t}y_1(t)y_2(s)$,

$f_1(t,y(t)) = g_1(t) + y_1(t)(-2 + y_1(t))$,

$f_2(t,y(t)) = g_2(t) + y_2(t)(-2 + y_1(t))$ where

$g_1(t) = \frac{1}{2}\cos(t) - \frac{1}{4}\sin(t)\left(\frac{1}{3} + \frac{1}{3}\sin(t) - \frac{1}{4}\cos(t) + \frac{1}{4}\cos(t - \frac{3}{10})\right)$ and
Table 5: Comparison of the absolute errors for $y_1(t)$ of Example 4

| t   | PLM        | ADM        | VIM        | TCM        |
|-----|------------|------------|------------|------------|
| 0.1 | $1.98 \times 10^{-13}$ | $1.09 \times 10^{-4}$ | $3.15 \times 10^{-4}$ | $1.66 \times 10^{-11}$ |
| 0.2 | $3.23 \times 10^{-13}$ | $1.78 \times 10^{-4}$ | $4.27 \times 10^{-4}$ | $6.49 \times 10^{-11}$ |
| 0.3 | $3.61 \times 10^{-13}$ | $1.08 \times 10^{-4}$ | $4.72 \times 10^{-4}$ | $1.14 \times 10^{-10}$ |
| 0.4 | $3.21 \times 10^{-13}$ | $3.09 \times 10^{-4}$ | $4.85 \times 10^{-4}$ | $1.92 \times 10^{-10}$ |
| 0.5 | $2.09 \times 10^{-13}$ | $1.35 \times 10^{-3}$ | $4.74 \times 10^{-4}$ | $3.03 \times 10^{-10}$ |
| 0.6 | $3.37 \times 10^{-14}$ | $1.35 \times 10^{-3}$ | $4.45 \times 10^{-4}$ | $4.17 \times 10^{-10}$ |
| 0.7 | $1.98 \times 10^{-13}$ | $6.37 \times 10^{-3}$ | $4.36 \times 10^{-4}$ | $4.62 \times 10^{-10}$ |
| 0.8 | $4.81 \times 10^{-13}$ | $1.04 \times 10^{-2}$ | $5.35 \times 10^{-4}$ | $5.82 \times 10^{-10}$ |
| 0.9 | $8.05 \times 10^{-13}$ | $1.52 \times 10^{-2}$ | $9.10 \times 10^{-4}$ | $6.53 \times 10^{-10}$ |
| 1.0 | $1.16 \times 10^{-12}$ | $1.99 \times 10^{-2}$ | $1.82 \times 10^{-3}$ | $7.02 \times 10^{-10}$ |

Table 6: Comparison of the absolute errors for $y_2(t)$ of Example 4

| t   | PLM        | ADM        | VIM        | TCM        |
|-----|------------|------------|------------|------------|
| 0.1 | $4.46 \times 10^{-14}$ | $7.58 \times 10^{-6}$ | $3.34 \times 10^{-5}$ | 0 |
| 0.2 | $3.74 \times 10^{-14}$ | $1.36 \times 10^{-4}$ | $8.54 \times 10^{-5}$ | $2.50 \times 10^{-14}$ |
| 0.3 | $1.10 \times 10^{-14}$ | $7.65 \times 10^{-4}$ | $1.33 \times 10^{-4}$ | $4.32 \times 10^{-13}$ |
| 0.4 | $9.03 \times 10^{-14}$ | $2.75 \times 10^{-3}$ | $1.79 \times 10^{-4}$ | $6.36 \times 10^{-12}$ |
| 0.5 | $1.89 \times 10^{-13}$ | $7.63 \times 10^{-3}$ | $2.22 \times 10^{-4}$ | $1.03 \times 10^{-11}$ |
| 0.6 | $2.98 \times 10^{-13}$ | $1.77 \times 10^{-2}$ | $2.37 \times 10^{-4}$ | $2.13 \times 10^{-11}$ |
| 0.7 | $4.06 \times 10^{-13}$ | $3.61 \times 10^{-2}$ | $1.62 \times 10^{-4}$ | $2.00 \times 10^{-11}$ |
| 0.8 | $5.02 \times 10^{-13}$ | $6.66 \times 10^{-2}$ | $1.07 \times 10^{-4}$ | $3.29 \times 10^{-11}$ |
| 0.9 | $5.76 \times 10^{-13}$ | $1.13 \times 10^{-1}$ | $7.31 \times 10^{-4}$ | $4.45 \times 10^{-11}$ |
| 1.0 | $6.18 \times 10^{-13}$ | $1.83 \times 10^{-1}$ | $1.90 \times 10^{-3}$ | $8.10 \times 10^{-11}$ |

$$g_2(t) = -\frac{1}{4} \cos(t) + \frac{1}{4} \sin(t) \left( -\frac{1}{2} + \frac{3}{8} \sin(t) - \frac{1}{8} \cos(t) + \frac{3}{2} e^{\frac{1}{3} (-\frac{3}{4} m t - \frac{3}{4} m t^3)} \right).$$

The exact solution of this system is in the following form
$$y_1(t) = \frac{1}{4} \sin(t), \ y_2(t) = -\frac{1}{4} \sin(t).$$

The absolute errors for $N = 3$ and $m = \{5, 10\}$ are presented in Table 7.

Table 7: Absolute errors for $y(t)$ of Example 5

| t   | $y_1(t)$ for $m = 5$ | $y_1(t)$ for $m = 10$ | $y_2(t)$ for $m = 5$ | $y_2(t)$ for $m = 10$ |
|-----|----------------------|----------------------|----------------------|----------------------|
| 0.0 | 0.00                 | 0.00                 | 0.00                 | 0.00                 |
| 0.5 | 7.16 $\times 10^{-10}$ | 6.60 $\times 10^{-13}$ | 2.63 $\times 10^{-10}$ | 4.08 $\times 10^{-13}$ |
| 1.0 | 5.04 $\times 10^{-9}$  | 7.02 $\times 10^{-12}$ | 1.51 $\times 10^{-9}$  | 6.99 $\times 10^{-12}$ |
| 1.5 | 1.64 $\times 10^{-8}$  | 1.88 $\times 10^{-11}$ | 4.71 $\times 10^{-9}$  | 5.71 $\times 10^{-12}$ |
| 2.0 | 3.74 $\times 10^{-8}$  | 9.08 $\times 10^{-11}$ | 1.01 $\times 10^{-8}$  | 1.79 $\times 10^{-12}$ |
| 2.5 | 6.53 $\times 10^{-8}$  | 1.49 $\times 10^{-10}$ | 1.55 $\times 10^{-8}$  | 4.72 $\times 10^{-11}$ |
| 3.0 | 9.18 $\times 10^{-8}$  | 7.20 $\times 10^{-11}$ | 1.72 $\times 10^{-8}$  | 1.21 $\times 10^{-10}$ |

Example 6 ([25]) Consider the system (1) of two nonlinear delay integro-differential equations with
\[ \Phi_1(t) = t^2 - t, \quad \Phi_2(t) = -e^{-3t} \text{ for } t \in \left[ -\frac{1}{3}, 0 \right], \]

\[ k_1(t, s, y(t), y(s)) = (s - t)y_1(t)y_2(s), \]

\[ k_2(t, s, y(t), y(s)) = (t - s + 1)y_1(s)y_2(t), \]

\[ f_1(t, y(t)) = 2t - 1 - (t^2 - t) \left( 1 + \frac{11}{18}e^{-3t} - \frac{1}{36}e^{\frac{1}{3} - 3t} \right) + y_1(t) \left( 1 - \frac{1}{2}y_2(t) \right), \]

\[ f_2(t, y(t)) = \frac{1}{3072}e^{-3t}(10080t^2 - 10304t + 6275) + y_2(t)(-1 + 3y_1(t)). \]

The exact solution of this system is in the following form \( y_1(t) = t^2 - t, \quad y_2(t) = -e^{-3t}. \)

The absolute errors of Taylor Collocation Method (TCM) for \( m = 8, \quad N = 8 \) are compared with the absolute error of the Variational Iteration Method (VIM), Adomian Decomposition Method (ADM) and Pseudospectral Legendre Method (PLM) given in [25] in Table 8 and Table 9.

### Table 8: Comparison of the absolute errors for \( y_1(t) \) of Example 6

| t       | PLM     | ADM     | VIM     | TCM     |
|---------|---------|---------|---------|---------|
| 0.1     | 7.99 \times 10^{-4} | 2.48 \times 10^{-5} | 3.59 \times 10^{-7} | 1.51 \times 10^{-12} |
| 0.2     | 1.48 \times 10^{-3} | 9.91 \times 10^{-5} | 2.66 \times 10^{-7} | 7.21 \times 10^{-12} |
| 0.3     | 2.05 \times 10^{-3} | 2.16 \times 10^{-4} | 4.66 \times 10^{-7} | 3.86 \times 10^{-12} |
| 0.4     | 2.52 \times 10^{-3} | 3.80 \times 10^{-4} | 1.64 \times 10^{-5} | 8.68 \times 10^{-12} |
| 0.5     | 2.91 \times 10^{-3} | 6.11 \times 10^{-4} | 6.93 \times 10^{-5} | 2.48 \times 10^{-11} |
| 0.6     | 3.22 \times 10^{-3} | 9.58 \times 10^{-4} | 1.73 \times 10^{-4} | 2.94 \times 10^{-11} |
| 0.7     | 3.47 \times 10^{-3} | 1.50 \times 10^{-3} | 3.23 \times 10^{-4} | 3.78 \times 10^{-11} |
| 0.8     | 3.67 \times 10^{-3} | 2.40 \times 10^{-3} | 4.92 \times 10^{-4} | 7.34 \times 10^{-12} |
| 0.9     | 3.82 \times 10^{-3} | 3.81 \times 10^{-3} | 6.41 \times 10^{-4} | 4.08 \times 10^{-11} |
| 1.0     | 3.95 \times 10^{-3} | 5.92 \times 10^{-3} | 7.37 \times 10^{-4} | 9.12 \times 10^{-11} |

### Table 9: Comparison of the absolute errors for \( y_2(t) \) of Example 6

| t       | PLM     | ADM     | VIM     | TCM     |
|---------|---------|---------|---------|---------|
| 0.1     | 3.61 \times 10^{-2} | 4.87 \times 10^{-5} | 1.09 \times 10^{-5} | 2.88 \times 10^{-12} |
| 0.2     | 4.53 \times 10^{-2} | 4.44 \times 10^{-5} | 1.55 \times 10^{-5} | 4.44 \times 10^{-12} |
| 0.3     | 4.06 \times 10^{-2} | 1.62 \times 10^{-4} | 8.22 \times 10^{-6} | 3.35 \times 10^{-11} |
| 0.4     | 3.06 \times 10^{-2} | 8.70 \times 10^{-4} | 9.26 \times 10^{-5} | 5.90 \times 10^{-11} |
| 0.5     | 2.04 \times 10^{-2} | 2.49 \times 10^{-3} | 3.95 \times 10^{-4} | 3.91 \times 10^{-11} |
| 0.6     | 1.30 \times 10^{-2} | 5.43 \times 10^{-3} | 9.37 \times 10^{-4} | 4.34 \times 10^{-11} |
| 0.7     | 9.06 \times 10^{-3} | 9.83 \times 10^{-3} | 1.62 \times 10^{-3} | 5.66 \times 10^{-11} |
| 0.8     | 8.19 \times 10^{-3} | 1.53 \times 10^{-2} | 2.26 \times 10^{-3} | 2.15 \times 10^{-10} |
| 0.9     | 8.96 \times 10^{-3} | 2.10 \times 10^{-2} | 2.63 \times 10^{-3} | 7.67 \times 10^{-11} |
| 1.0     | 9.14 \times 10^{-3} | 2.54 \times 10^{-2} | 2.57 \times 10^{-3} | 2.61 \times 10^{-10} |
Example 7 Consider the following five-dimensional nonlinear system:

\[
\begin{align*}
\frac{dy_1(t)}{dt} &= g_1(t) - y_1(t)y_3(t) - y_1(t) \\
\frac{dy_2(t)}{dt} &= y_1(t) - y_5(t) - y_2(t) \\
\frac{dy_3(t)}{dt} &= y_3(t)(2 - y_3(t)) - y_4(t)y_5(t), \quad t \in [0, 2]. \\
\frac{dy_4(t)}{dt} &= g_2(t) + \int_{t-\frac{1}{2}}^{t} (s - y_3(t))ds - \frac{1}{4}y_4(t) \\
\frac{dy_5(t)}{dt} &= g_3(t) + \int_{t-\frac{1}{2}}^{t} sy_3(t)ds - \frac{1}{2}y_5(t)
\end{align*}
\]  

(37)

\(g_1(t), g_2(t), g_3(t)\) are chosen so that the exact solution is

\(y(t) = (-e^{-2t} + \cos(t), e^{-2t}, t^2 + 1, 1 - 2t - t^4 - \cos(t), \cos(t))\) and

\(y(t) = \Phi(t)\) for \(t \in [-\frac{1}{2}, 0]\). The maximum errors that have been obtained for system (37) for

\((N,m) = \{(3,3),(4,4),(5,5),(6,6)\}\) are presented in Table 10.

| \((N,m)\) | (3,3) | (4,4) | (5,5) | (6,6) |
|-----------|-------|-------|-------|-------|
| \(y_1(t)\) | \(4.83 \times 10^{-5}\) | \(1.96 \times 10^{-7}\) | \(1.25 \times 10^{-9}\) | \(3.68 \times 10^{-10}\) |
| \(y_2(t)\) | \(3.83 \times 10^{-5}\) | \(2.15 \times 10^{-7}\) | \(8.87 \times 10^{-10}\) | \(7.26 \times 10^{-10}\) |
| \(y_3(t)\) | \(2.61 \times 10^{-4}\) | \(7.12 \times 10^{-9}\) | \(1.19 \times 10^{-9}\) | \(1.12 \times 10^{-9}\) |
| \(y_4(t)\) | \(9.37 \times 10^{-4}\) | \(1.32 \times 10^{-7}\) | \(2.01 \times 10^{-9}\) | \(7.41 \times 10^{-10}\) |
| \(y_5(t)\) | \(7.84 \times 10^{-5}\) | \(9.89 \times 10^{-8}\) | \(4.01 \times 10^{-10}\) | \(1.06 \times 10^{-10}\) |

Example 8 ([18]) In this example, we found a numerical solution for the SEIR model based on the four nonlinear ordinary differential equations describing the COVID-19 epidemic in China. It has four elements which are S (susceptible), E (exposed), I (infectious) and R (recovered) and can be represented as follows:

\[
\begin{align*}
\frac{dS}{dt}(t) &= -\beta \frac{S(t)}{N}I(t) - \frac{Z}{N}S(t) + \rho \gamma + \rho E - \left(\frac{\rho I}{N} + \frac{\rho E}{N}\right)S(t) + \nu N(t) - \mu S(t) \\
\frac{dE}{dt}(t) &= \beta \frac{S(t)}{N}I(t) + \frac{Z}{N}S(t) - \alpha E(t) - \left(\frac{\rho I}{N} + \frac{\rho E}{N}\right)E(t) - \mu E(t) - \sigma E(t) \\
\frac{dI}{dt}(t) &= \alpha E(t) - \gamma I(t) - \left(\frac{\rho I}{N} + \frac{\rho E}{N}\right)I(t) - \mu I(t) \\
\frac{dR}{dt}(t) &= \gamma I(t) - \mu R(t) + \sigma E(t).
\end{align*}
\]  

(38)

For \(t \in [0, 20]\), with initial conditions \(S(0) = 2500, E(0) = 1, I(0) = 1, R(0) = 0, N(t) = S(t) + E(t) + I(t) + R(t) = 2502\) and parameters \(\beta = 0.8, \alpha = 0.75, \sigma = 0.1, \gamma = 0.05, \nu = 0.009/N, \mu = 0.01, Z = 0.001, \rho I = 0.15, \rho E = 0.15, \rho I = 0.01, \rho E = 0.03\).

We used Taylor Collocation Method (TCM) for \(h = \frac{1}{4}, (N,m) = (80,6)\) and
compared the approximate solution obtained with the approximate solution of the variational iteration method (VIM) and the differential transformation method (DTM) given in [18] in table (11). For more information about the model refer to [9].

Table 11: Comparison of approximate solutions of the SEIR model (38) for compartment S, E, I and R using VIM, DTM and TCM.

| t   | DTM | VIM | TCM |
|-----|-----|-----|-----|
| 0   | 2500| 2500| 2500|
| 2   | 2448| 2448| 2448|
| 4   | 2396| 2396| 2394|
| 6   | 2345| 2345| 2334|
| 8   | 2294| 2293| 2260|
| 10  | 2244| 2243| 2157|
| 12  | 2197| 2195| 2000|
| 14  | 2152| 2149| 1754|
| 16  | 2111| 2105| 1398|
| 18  | 2075| 2065| 967 |
| 20  | 2043| 2028| 567 |

| t   | DTM | VIM | TCM |
|-----|-----|-----|-----|
| 0   | 1   | 1   | 1   |
| 2   | 3   | 3   | 3   |
| 4   | 8   | 8   | 6   |
| 6   | 20  | 19  | 13  |
| 8   | 42  | 40  | 28  |
| 10  | 79  | 74  | 59  |
| 12  | 133 | 124 | 122 |
| 14  | 209 | 193 | 237 |
| 16  | 309 | 283 | 425 |
| 18  | 438 | 396 | 675 |
| 20  | 599 | 537 | 923 |

| t   | DTM | VIM | TCM |
|-----|-----|-----|-----|
| 0   | 1   | 1   | 1   |
| 2   | 3   | 3   | 3   |
| 4   | 8   | 8   | 6   |
| 6   | 20  | 19  | 13  |
| 8   | 42  | 40  | 28  |
| 10  | 79  | 74  | 59  |
| 12  | 133 | 124 | 122 |
| 14  | 209 | 193 | 237 |
| 16  | 309 | 283 | 425 |
| 18  | 438 | 396 | 675 |
| 20  | 599 | 537 | 923 |

| t   | DTM | VIM | TCM |
|-----|-----|-----|-----|
| 0   | 0   | 0   | 0   |
| 2   | 0   | 0   | 0   |
| 4   | 1   | 1   | 1   |
| 6   | 3   | 3   | 3   |
| 8   | 7   | 7   | 7   |
| 10  | 12  | 12  | 16  |
| 12  | 20  | 19  | 34  |
| 14  | 30  | 28  | 69  |
| 16  | 43  | 40  | 129 |
| 18  | 60  | 56  | 223 |
| 20  | 82  | 74  | 343 |
Example 9 ([22]) In this example, we found a numerical solution for the SEIRU model based on DDEs (delay differential equations), describing the COVID-19 epidemic in China. This system has five elements which are: 

- $S$ is the number of individuals susceptible to infection,
- $E$ is the number of asymptomatic noninfectious individuals,
- $I$ is the number of asymptomatic but infectious individuals,
- $R$ is the number of reported symptomatic infectious individuals, and
- $U$ is the number of unreported symptomatic infectious individuals, can be represented in the following system:

\[
\begin{align*}
\frac{dS}{dt}(t) &= -D(t)S(t)(I(t) + U(t)) \\
\frac{dE}{dt}(t) &= D(t)S(t)(I(t) + U(t)) - D(t - \tau)S(t - \tau)(I(t - \tau) + U(t - \tau)) \\
\frac{dI}{dt}(t) &= D(t - \tau)S(t - \tau)(I(t - \tau) + U(t - \tau)) - \nu I(t) \\
\frac{dR}{dt}(t) &= v_1 I(t) - \eta R(t) \\
\frac{dU}{dt}(t) &= v_2 I(t) - \eta U(t).
\end{align*}
\]

(39)
For $t \in [0, 72] = [\text{January 6, March 18}]$, this system is supplemented by initial functions for $t \in [-\tau, 0]$

\[
\begin{align*}
S(t) &= 1400050000 \\
E(t) &= \tau(0.3762 + v)I(t) \\
I(t) &= \frac{0.3762}{0.8}\exp(0.3762t) \\
R(t) &= 0 \\
U(t) &= \frac{0.2v}{\eta + 0.3762}I(t).
\end{align*}
\]

The time-dependent transmission rate parameter $D$ is

\[
D(t) = \begin{cases} 
D_0 = \left( \frac{0.3762 + v}{1400050000} \right) \left( \frac{\eta + 0.3762}{v_2 + \eta + 0.3762} \right) \exp(0.3762\tau) & 0 \leq t \leq N_0 \\
D_0 \exp(-\mu(t-N_0)) & N_0 < t
\end{cases}
\]

Where the day $N_0 = 19$ (January 25) corresponds to the day when the public measures take effect, $\mu = 0.62$ is the rate at which they take effect, it is chosen so that the simulations align with the cumulative reported case data and the parameters $\tau = -\frac{1}{4}$, $v = \frac{1}{4}$, $v_1 = \frac{9}{8}$, $v_2 = \frac{5}{2}$, $\eta = \frac{1}{4}$. For more information about the model refer to [22].

Fig. 2: Approximate solutions of the SEIRU model (39) for compartment E, I, R and U using TCM.

5 Conclusion

In this paper, we have proposed a collocation method based on the use of Taylor polynomials to approximate the solution of the general system of nonlinear delay integro-differential equations (1) in the spline space $S_m^0(\Pi_N)$. We have shown that the numerical solution is convergent. This method is easy to implement and the coefficients of the approximation solution are determined by
Table 12: Comparison of cumulative daily reported case data [22] with approximate solutions of the SEIRU model (39) for the cumulative number of reported symptomatic infectious cases ($t \rightarrow CR(t)$) using TCM.

| Day     | CR(China data) | CR(TCM) |
|---------|----------------|---------|
| January |                |         |
| Day 16  | 16             | 63      |
| Day 17  | 17             | 94      |
| Day 18  | 18             | 139     |
| Day 19  | 19             | 205     |
| Day 20  | 20             | 302     |
| Day 21  | 21             | 442     |
| Day 22  | 22             | 647     |
| Day 23  | 23             | 945     |

| Day 24  | CR(China data) | CR(TCM) |
|---------|----------------|---------|
| Day 25  | 24             | 26      |
| Day 26  | 25             | 27      |
| Day 27  | 26             | 28      |
| Day 28  | 27             | 29      |
| Day 29  | 28             | 30      |
| Day 30  | 29             | 31      |

| February |                |         |
| Day 1   | CR(China data) | CR(TCM) |
| 1       | 14380          | 16880   |
| 2       | 17205          | 20019   |
| 3       | 20438          | 23158   |
| 4       | 24324          | 26250   |
| 5       | 28018          | 29253   |
| 6       | 31161          | 32136   |
| 7       | 34546          | 34878   |
| 8       | 37198          | 37466   |

| Day 9   | CR(China data) | CR(TCM) |
|---------|----------------|---------|
| Day 10  | 40171          | 39891   |
| Day 11  | 42638          | 42153   |
| Day 12  | 44653          | 44251   |
| Day 13  | 46472          | 46188   |
| Day 14  | 48467          | 47971   |
| Day 15  | 49970          | 49606   |
| Day 16  | 51091          | 51101   |
| Day 17  | 53139          | 52464   |

| Day 18  | CR(China data) | CR(TCM) |
|---------|----------------|---------|
| Day 19  | 55027          | 53704   |
| Day 20  | 56776          | 54829   |
| Day 21  | 57593          | 55849   |
| Day 22  | 58482          | 56770   |
| Day 23  | 58879          | 57602   |
| Day 24  | 59527          | 58352   |
| Day 25  | 59741          | 59026   |
| Day 26  | 60249          | 59633   |

| March   |                |         |
| Day 1   | CR(China data) | CR(TCM) |
| 1       | 62617          | 62183   |
| 2       | 62742          | 62432   |
| 3       | 62861          | 62680   |
| 4       | 63000          | 62901   |
| 5       | 63143          | 63097   |
| 6       | 63242          | 63272   |
| 7       | 63286          | 63428   |
| 8       | 63326          | 63566   |

| Day 9   | CR(China data) | CR(TCM) |
|---------|----------------|---------|
| Day 10  | 63345          | 63688   |
| Day 11  | 63369          | 63797   |
| Day 12  | 63384          | 63894   |
| Day 13  | 63404          | 64055   |
| Day 14  | 63415          | 64122   |
| Day 15  | 63435          | 64182   |
| Day 16  | 63451          | 64235   |

| Day 17  | CR(China data) | CR(TCM) |
|---------|----------------|---------|
| Day 18  | 63485          | 64281   |
| Day 19  | 63519          | 64322   |

Iterative formulas without the need to solve any system of algebraic equations. The numerical examples which were introduced have shown that the method is convergent with a good accuracy.

Acknowledgements This work is supported by the Directorate General for Scientific Research and Technological Development (DGRSDT), Ministry of Higher Education and Scientific Research, Algeria.
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