On The Region of Absolute Stability of A New Numerical Scheme For The Solution Of Initial Value Problems In Ordinary Differential Equations

¹Ogunrinde R.B., ²Aashikpelokhai U. S.U. and ¹Ibijola E.A.

 ¹Department of Mathematical Sciences, Ekiti State university Ado -Ekiti, Nigeria.
 ²Department of Mathematics and Statistics, Ambrose Alli University, Ekpoma.

Abstract

This paper presents the detail analysis of the region of absolute stability (RAS) of a new numerical scheme suitable for solving oscillatory system. The work also presents the Comparison of the RAS analyzed with other existing ones and a relationship was established which we present as a theorem.

1.0 Introduction

Over the years, many Numerical integrating schemes to generate the numerical solutions to problems in Ordinary Differential Equations (ODE) have been developed by several authors [1 - 7]. Generally the efficiency of any of the methods depends on the method's stability and certain accuracy properties. The accuracy properties of different methods are usually compared by considering the order of convergence as well as the truncation error coefficient of the various methods.

[7] and [8] is an improvement on [3], [4] and [2]. [8] Proposed a numerical integration scheme of order six which is particularly well suited to solve initial value problem having oscillatory or exponential solutions. This method was based on the local representation of the theoretical solution y(x) to the initial value problem of the form

$$y' = f(x, y), y(a) = h$$
 (1.1)

In the interval (x_t, x_{t+1}) by a polynomial interpolating function

$$F(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + b \operatorname{Re}(e^{rx+m})$$
(1.2)

Where a_0, a_1, a_2, a_3 and b are real undetermined coefficients, while r and m are complex parameters.

1.2 The Basic Interpolant

Let us assume that the theoretical solution y(x) to the initial value problem (1.1) can be locally represented in the interval $(x_r, x_{r+1}), t^3$ 0 by the polynomial interpolating function (1.2). If we put,

$$r = r_1 + ir_2 \tag{1.5}$$

and m = is, $i^2 = -1$ in (1.2), we obtain the following interpolating function; $F(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + b e^{r_1 x} \cos(r_2 x + s)$ (1.6)

Let

$$R(x) = e^{r_1 x}$$
(1.7)

Corresponding author: Ogunrinde R.B., E-mail:-, Tel.: +2347031343029

and

$$q(x) = r_2 x + s$$
Then, we obtain
$$(1.8)$$

$$F(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + bR(x)\cos q(x)$$
(1.9)

We shall assume that y_t is a numerical estimate to the theoretical solution $y(x_t)$ and that $f_t = f(x_t, y_t)$. We define mesh points as follows

$$x_t = a + th \tag{1.10}$$

t=0, 1, 2, 3...

With some imposed constraints, [8] came out with a scheme of order six,

$$\begin{split} y_{t+1} &= y_t + \prod_{i=1}^{k} f_i - \bigoplus_{i=1}^{k} f_i^{(2)} - \frac{\left[(r_1^3 - 3r_1r_2^2)\cos q_t + (r_2^3 - 3r_1^2r_2)\sin q_t \right] f_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \bigoplus_{i=1}^{k} (a + th) \\ &- \frac{1}{2} \bigoplus_{i=1}^{k} f_t^{(2)} - \frac{\left[(r_1^3 - 3r_1r_2^2)\cos q_t + (r_2^3 - 3r_1^2r_2\sin q_t) \right] f_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \bigoplus_{i=1}^{k} (a + th) \\ &- \frac{\xi}{g_t^{(1)}} - \frac{\left[(r_1 \cos q_t - r_2\sin q_t) \right] f_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \bigoplus_{i=1}^{k} (a + th) \\ &- \frac{\xi}{g_t^{(1)}} - \bigoplus_{i=1}^{k} f_t^{(2)} - \frac{\left[(r_1^3 - 3r_1r_2^2)\cos q_t + (r_2^3 - 3r_1^2r_2)\sin q_t \right] g_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \bigoplus_{i=1}^{k} (2ah + (1 + 2t)h^2) \\ &+ \frac{1}{6} \bigoplus_{i=1}^{k} f_t^{(2)} - \frac{\left[(r_1^3 - 3r_1r_2^2)\cos q_t + (r_2^2 - 3r_1^2r_2)\sin q_t \right] g_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \\ &+ \frac{1}{6} \bigoplus_{i=1}^{k} f_t^{(2)} - \frac{\left[(r_1^3 - 3r_1r_2^2)\cos q_t + (r_2^2 - 3r_1^2r_2)\sin q_t \right] g_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \\ &+ \frac{1}{6} \bigoplus_{i=1}^{k} f_t^{(2)} - \frac{\left[(r_1^3 - 3r_1r_2^2)\cos q_t + (r_2^2 - 3r_1^2r_2)\sin q_t \right] g_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \\ &+ \frac{1}{6} \bigoplus_{i=1}^{k} f_t^{(2)} - \frac{\left[(r_1^3 - 3r_1r_2^2)\cos q_t + (r_2^2 - 3r_1^2r_2)\sin q_t \right] g_t^{(3)}}{\left[(r_1^4 + r_2^4 - 6r_1^2r_2^2)\cos q_t + (4r_1r_2^3 - 4r_1^3r_2)\sin q_t \right] g_t^{(3)}} \\ &+ \frac{1}{6} \bigoplus_{i=1}^{k} \left[e^{r_1h}(\cos q_t\cos r_2h - \sin q_t\sin r_2h) - \cos q_t \right] f_t^{(3)}} \\ &+ \frac{\xi}{6} \left[e^{r_1h}(\cos q_t\cos r_2h - \sin q_t\sin r_2h) - \cos q_t \right] f_t^{(3)}} \\ &+ \frac{\xi}{6} \left[e^{r_1h}(\cos q_t\cos r_2h - \sin q_t\sin r_2h) - \cos q_t \right] f_t^{(3)}} \\ &+ \frac{\xi}{6} \left[e^{r_1h}(\cos q_t\cos r_2h - \sin q_t\sin r_2h) - \cos q_t \right] f_t^{(3)}} \\ &+ \frac{\xi}{6} \left[e^{r_1h}(\cos q_t\cos r_2h - \sin q_t\sin r_2h) - \cos q_t \right] f_t^{(3)}} \\ &+ \frac{\xi}{6} \left[e^{r_1h}(\cos q_t\cos r_2h - \sin q_t\sin r_$$

$$+ \underbrace{\underbrace{\frac{1}{2}}_{q} \left(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2}\right) \cos q_{t} + \left(4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2}\right) \sin q_{t}}_{q} \underbrace{\frac{1}{2}}_{q} \left(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2}\right) \cos q_{t} + \left(4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2}\right) \sin q_{t}}_{q} \underbrace{\frac{1}{2}}_{q} \left(1.11\right)$$

DERIVATION OF THE STABILITY FUNCTION

To obtain the stability function for the new scheme (1.11), we proceed as follows; Put

$$A_{1} = \iint_{t} f_{t} \oint_{t} f_{t}^{(1)} - \iint_{t} f_{t}^{(2)} - \frac{[(r_{1}^{3} - 3r_{1}r_{2}^{2})\cos q_{t} + (r_{2}^{3} - 3r_{1}^{2}r_{2})\sin q_{t}]f_{t}^{(3)}}{[(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t}]} \bigoplus_{t} (a + th)$$

$$- \frac{1}{2} \oint_{t} f_{t}^{(2)} - \frac{[(r_{1}^{3} - 3r_{1}r_{2}^{2})\cos q_{t} + (r_{2}^{3} - 3r_{1}^{2}r_{2})\sin q_{t}]f_{t}^{(3)}(a + th)^{2}}{[(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t}]}{[(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t}]} \bigoplus_{t} h$$

$$+ \oint_{t} \frac{(r_{1}\cos q_{t} - r_{2}\sin q_{t})f_{t}^{(3)}}{[(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t}]} \bigoplus_{t} h$$

$$\begin{split} A_{2} &= \frac{1}{2!} \int_{t}^{t} f_{t}^{(1)} - \oint_{e}^{e} f_{t}^{(2)} - \frac{\left[(r_{1}^{3} - 3r_{1}r_{2}^{2})\cos q_{t} + (r_{2}^{3} - 3r_{1}^{2}r_{2})\sin q_{t} \right] f_{t}^{(3)}(a + th) \psi}{\left[(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t} \right] \psi} \\ &- \oint_{e}^{e} \frac{\left[(r_{1}^{2} - r_{2}^{2})\cos q_{t} - 2r_{1}r_{2}\sin q_{t} \right] f_{t}^{(3)}}{\left[(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t} \right] \psi} (2ah + (1 + 2t)h^{2} \\ A_{3} &= \frac{1}{6!} \oint_{e}^{e} f_{t}^{(2)} - \frac{\left[(r_{1}^{3} - 3r_{1}r_{2}^{2})\cos q_{t} + (r_{2}^{3} - 3r_{1}^{2}r_{2})\sin q_{t} \right] f_{t}^{(3)}}{\left[(r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t} \right] \psi} \\ (3a^{2}h + ah^{2}(3 + 6t) + h^{3}(3t^{2} + 3t + 1) \Big\} \\ A_{4} &= \oint_{e}^{e} (e^{r_{1}h}(\cos q_{t}\cos r_{2}h - \sin q_{t}\sin r_{2}h) - \cos q_{t})f_{t}^{(3)}} \psi \\ \oint_{e}^{e} (r_{1}^{4} + r_{2}^{4} - 6r_{1}^{2}r_{2}^{2})\cos q_{t} + (4r_{1}r_{2}^{3} - 4r_{1}^{3}r_{2})\sin q_{t} \psi} \end{split}$$

We proceed to expand the above terms with the fact that f(x,y) = l y

$$f_{t} = l y_{t}$$

$$f_{t}^{1} = l f_{t} = l (l y_{t}) = l^{2} y_{t}$$

$$f_{t}^{2} = l f_{t}^{1} = l^{3} y_{t}$$

$$f_{t}^{3} = l^{4} y_{t}$$

and the expression of e^{r_1h} , $\cos r_2h$ and $\sin r_2h$ are defined as,

$$\cos(r_{2}h) = \overset{\forall}{\underset{r=0}{a}} (-1)^{r} \frac{(r_{2}h)^{2r}}{(2r)!}$$

$$\sin(r_{2}h) = \overset{\forall}{\underset{r=0}{a}} (-1)^{r} \frac{(r_{2}h)^{2r+1}}{(2r+1)!}$$

and

$$\underset{r,h}{\overset{\forall}{\underset{r=0}{a}}} (r_{1}h)^{r}$$

а

$$e^{r_1h} = \mathop{\mathbf{a}}_{r=0}^{\underbrace{\mathbf{Y}}} \frac{(r_1h)^r}{r!}$$

then

On simplification, equation (1.1) yields

$$y_{t+1} = y_t + l h y_t + \frac{1}{2} h^2 l^2 y_t + \frac{1}{6} h^3 l^3 y_t$$

$$P \quad y_{t+1} = y_t (1 + l h + \frac{1}{2} h^2 l^2 + \frac{1}{6} h^3 l^3)$$

$$\frac{y_{t+1}}{y_t} = (1 + l h + \frac{1}{2} h^2 l^2 + \frac{1}{6} h^3 l^3)$$

We define, z = l hWe have

$$m(z) = \frac{y_{t+1}}{y_t} = (1 + z + \frac{1}{2}z^2 + \frac{1}{6}z^3)$$

Therefore

$$m(z) = \oint_{i=1}^{i} \frac{1}{2} z^{2} + \frac{1}{2} z^{2} + \frac{1}{6} z^{3} \psi_{i=1}^{i}$$

Is the stability polynomial

Definition 2.1

The One step scheme is said to be absolutely stable at a point Z in the complex plane provided the stability function or polynomial m(z) fulfils the condition |m(z)| < 1

Definition 2.2

A region D of the complex plane is said to be a REGION OF ABSOLUTE STABILITY (RAS) of a system if the method is absolutely stable for every $z \in D$ consequently D will be regarded as a region of absolute stability for a one-step integrator if |m(z)| < 1

For $z \in D$. That is $RAS = \{z : | m(z) | < | \}$

With the Stability Polynomials of [7] scheme

$$\begin{split} \mu(z) &= 1 + z + \frac{z^2}{2} + \frac{z^3}{3!} \\ &= 1 + (u + iv) + \frac{(u + iv)^2}{2} + \frac{(u + iv)^3}{6}, where \ z = u + iv \\ &= 1 + u + iv + \frac{u^2 + i2uv - v^2}{2} + \frac{u^3 + i3u^2v - 3uv^2 - v^3}{6} \\ &= \frac{6 + 6u + i6v + 3u^2 + i6uv - 3v^2 + u^3 + i3u^2v - 3uv^2 - iv^3}{6} \\ &= \frac{6 + 6u + 3u^2 - 3v^2 + u^3 - 3uv^2}{6} + i\frac{6v + 6uv + 3u^2v - v^3}{6} \\ &= A(u, v) + iB(uv) \\ \left| \mu(u, v) \right| \le 1 \Leftrightarrow A^2(u, v) + B^2(u, v) \le 1 \end{split}$$

Which in turn holds if and only if

 $(6+6u+3u^{2}-3v^{2}+u^{3}-3uv^{2})^{2}+(6v+6uv+3u^{2}v-v^{3})^{2} \leq 36$ 36+72u+72u^{2}+48u^{3}+(21u^{2}-3v^{2})(u^{2}+v^{2})+6u(u^{2}+v^{2})^{2}+(u^{2}+v^{2})^{3} \leq 36 employing $u = R\cos\theta, v = R\sin\theta$

$$72R\cos\theta + 72R^{2}\cos^{2}\theta + 48R^{3}\cos^{3}\theta + (21\cos^{2}\theta - 3\sin^{2}\theta)R^{4} + 6\cos R^{5} + R^{6} \le 0$$

 $\therefore \quad our \quad Jordan \; Curve \quad F(R,\theta) = 0 \; becomes$ $F(R,\theta) = R \begin{bmatrix} 72\cos\theta + 72R\cos^2\theta + 48R^2\cos^3\theta + (21\cos^2\theta - 3\sin^2\theta)R^3 \\ +6(\cos\theta R^4 + R^5 \end{bmatrix}$ $At \quad \theta = 0^0,$ $F(R,0^0) = R \begin{bmatrix} 72 + 72R + 48R^2 + 21R^3 + 6R^4 + R^5 \end{bmatrix}$ $= 0 \iff R = 0$ $OR \qquad R^5 + 6R^4 + 21R^3 + 48R^2 + 72R + 72 = 0$

$$F(-2,0) = (-2) \Big[72 - 144 + 48(-2)^2 + 21(-2)^3 + 6(-2)^4 + (-2)^5 \Big]$$

= (-2) [72 - 144 + 192 - 168 + 96 - 32]
= (-2) [(72 + 192 + 96) - (144 + 168 + 32)]
= (-2) [360 - 344]
= (-2)(16) < 0

so (-2,0) is an interior point

$$F(-3,0) = (-3) \Big[72 - 216 + 48(-3)^2 + 21(-3)^3 + 6(-3)^4 + (-3)^5 \Big]$$

= (-3) [72 - 216 + 432 - 567 + 486 - 243]
= (-3) [(72 + 432 + 486) - (216 + 567 + 243)]
= (-3) [990 - 1026]
= (-3)(-36) > 0
: (-3,0) is an arterior point of $F(R, \theta)$

 $\therefore (-3,0) \text{ is an exterior point of } F(R,\theta)$ $\therefore \exists$

a point $au \in (-3,-2)$ such that

$$F(\tau,0) = 0$$

Which implies that τ is closer to -2 than it is to -3 Hence IAS = (τ , 0) where $\tau \in (-3, -2)$ confirming the conformity of [7] with the graphical solution.

$$R\left[72(\frac{\sqrt{3}}{2}) + 72R(\frac{3}{4}) + 48R^{2}(\frac{\sqrt{3}}{2})^{3} + (21(\frac{3}{4}) - 3(\frac{1}{4}))R^{3} + 6(\frac{\sqrt{3}}{2})R^{4} + R^{5}\right]$$
$$= R\left[36\sqrt{3} + 54R + 18\sqrt{3}R^{2} + 15R^{3} + 3\sqrt{3}R^{4} + R^{5}\right] = F(R, 30^{0})$$

$$F(-3,30^{\circ}) = (-3) \Big[441\sqrt{3} - 810 \Big] > 0$$

$$\therefore (-3,30^{\circ}) \text{ is an exterior point of } F(R,\theta) = 0$$

Next is $F(-2,30^{\circ}) = (-2) \Big[156\sqrt{3} - 260 \Big] < 0$

$$\Rightarrow (-2,30^{\circ}) \text{ is an int erior point of } F(R,\theta) = 0$$

And so $\exists \tau \in (-3,2) \ni F(\tau,30^{\circ}) = 0$
just like Ibijola[4] when $\theta = 45^{\circ}$ we have
 $F(R,45^{\circ}) = R \Big[36\sqrt{2} + 36R + 12\sqrt{2}R^{2} + 9R^{3} + 3\sqrt{2}R^{4} + R^{5} \Big]$
this leads us to

$$F(-3,45^{\circ}) > 0 \quad and \quad F(-2,45^{\circ}) > 0, \quad F(\tau,45^{\circ}) = 0$$
where $(\tau,45^{\circ})$ is on the Jordan curve $F(R,\theta) = 0$

$$At \quad \theta = 60^{\circ} \quad we \quad obtain \quad (note \quad \sin 60^{\circ} = \frac{\sqrt{3}}{2}, \quad \cos 60^{\circ} = \frac{1}{2})$$

$$F(R,60^{\circ}) = R\left[36 + 18R + 6R^{2} + 3R^{3} + 3R^{4} + R^{5}\right]$$
hence
$$F(-3,60^{\circ}) > 0, \quad F(-2,60^{\circ}) < 0 \quad \Rightarrow \exists$$

$$\Rightarrow \quad F(\tau,60^{\circ}) = 0$$

$$At \quad \theta = 90^{\circ}, we \quad have$$

$$F(R,90^{\circ}) = R^{4}\left[R^{2} - 3\right]$$
Next $is \quad \theta = 135^{\circ}, Note \quad \cos 135 = -\cos 45 = -\frac{\sqrt{2}}{2}, \sin 135 = \sin 45 = \frac{\sqrt{2}}{2}$

$$\Rightarrow F(R,135^{\circ}) = R\left[72\cos(-\frac{\sqrt{2}}{2}) + 72R(-\frac{\sqrt{2}}{2})^{2} + 48R^{2}(-\frac{\sqrt{2}}{2})^{3} + \left\{21(-\frac{\sqrt{2}}{2})^{2} - 3(\frac{\sqrt{2}}{2})^{2}\right\}R^{3} + 6(-\frac{\sqrt{2}}{2})R^{4} + R^{5}\right]$$

$$= R\left[-36\sqrt{2} + 36R - 12\sqrt{2}R^{2} + \left\{\frac{21 - 3}{2}\right\}R^{3} - 3\sqrt{2}R^{4} + R^{5}\right]$$

$$\Rightarrow F(R,135^{\circ}) = R\left[-36\sqrt{2} + 36R - 12\sqrt{2}R^{2} + 9R^{3} - 3\sqrt{2}(3)^{4} + (3)^{5}\right] > 0$$

and
$$so(3,135^{\circ})$$
 is an exterior point of $F(R,\theta) = 0$
similarly $F(2,135) > 0 \Rightarrow (2,135)$ is an interior point of $F(R,\theta) = 0$
 $\therefore \exists a \text{ point } \tau \in (2,3) \Rightarrow F(\tau,135^{\circ}) = 0$

Next is
$$F(R, 150^{\circ})$$
, which, by $\cos 150 = -\cos 30$ and $\sin 150^{\circ} = \sin 30^{\circ}$)
 $F(R, 150^{\circ}) = R \left[72(\frac{\sqrt{3}}{2}) + 72R(\frac{3}{2})^2 + 48R^2(\frac{\sqrt{3}}{2})^3 + (21(\frac{3}{2})^2 - 3(\frac{1}{2})^2)R^3 + 6(\frac{\sqrt{3}}{2})R^4 + R^5 \right]$
 $= R \left[-36\sqrt{3} + 54R - 18\sqrt{3}R^2 + \left\{ \frac{63 - 3}{4} \right\}R^2 - 3\sqrt{3}R^4 + R^5 \right]$
 $\therefore F(R, 135^{\circ}) = R \left[-36\sqrt{3} + 54R - 18\sqrt{3}R^2 + 15R^2 - 3\sqrt{3}R^4 + R^5 \right]$

From where we get

 $F(3,150) = 3\left[-441\sqrt{3} + 810\right] > 0 \quad and \quad F(2,150^{0}) = 2\left[-156\sqrt{3} + 260\right] < 0$ i.e $(3,150^{0})$ is an enterior point of $F(R,\theta) = 0$ while $(2,150^{0})$ is an interior point of $F(R,\theta) = 0$ hence $\exists \tau \in (2,3) \ni F(\tau,150^{0}) = 0$ Next is 180^{0} which gives $\cos 180^{0} = -1$ and $\sin 180^{0} = 0$ i.e $F(R,180^{0}) = R\left[-72 + 72R - 48R^{2} + 21R^{3} - 6R^{4} + R^{5}\right]$ here, as in the previous cases, we obtain $F(3,180^{0}) = 3(36) > 0, \quad F(2,180^{0}) = 2(-16) < 0$ $\Rightarrow (3,180^{0}), (2,180^{0})$ are anterior, interior points of $F(R,\theta)$ respectively. $consequently \quad \exists \tau \in (2,3) \ni \quad F(\tau,180^{0}) = 0$

We find from elementary trigonometric ratios that;

$$F (R, 2 1 0^{0}) = F (R, 1 5 0^{0})$$

$$F (R, 2 2 5^{0}) = F (R, 1 3 5^{0})$$

$$F (R, 2 4 0^{0}) = F (R, 1 2 0^{0})$$

$$F (R, 2 7 0^{0}) = F (R, 9 0^{0})$$

$$F (R, 3 0 0^{0}) = F (R, 6 0^{0})$$

$$F (R, 3 1 5^{0}) = F (R, 4 5^{0})$$

$$F (R, 3 3 0^{0}) = F (R, 4 5^{0})$$

$$F (R, 3 3 0^{0}) = F (R, 4 5^{0})$$

$$F (R, 3 3 0^{0}) = F (R, 4 5^{0})$$

$$F (R, 3 6 0^{0}) = F (R, 0^{0})$$

We have at each point of the angle $\theta \in [0, 360)$

$$\left| R[3] \right| \leq \left| R[2] \right| \leq \left| R[7] \right|$$

Hence RAS [3] \subseteq RAS [2] \subseteq RAS [7]

THEOREM

The RAS of [2] is a sub region of the RAS of [7].

Proof

The stability function of [2] is

$$\mu(z) = 1 + z + z^{2}$$

$$= \frac{1}{2}(2 + 2u + u^{2} - v^{2}) + i(uv + v), i = \sqrt{-1}$$
By employing the transformation
$$u = R\cos\theta \text{ and } v = R\sin\theta$$
We obtain
$$|\mu(R,\theta)| \le 1$$

$$R\left[R^{3} + 4R^{2}\cos\theta + 8R\cos^{2}\theta + 8\cos\theta\right] \le 0$$
Define
$$F(R,\theta) = R\left[R^{3} + 4R^{2}\cos\theta + 8R\cos^{2}\theta + 8\cos\theta\right]$$

Then,

 $F(R, \theta) = 0$ Is the Jordan curve of the RAS. In this case,

 $F(R,\theta) < 0$ representing the interior of the Jordan curve is the RAS of the [2] while $F(R,\theta) > 0$ representing the exterior of the Jordan curve is the RIS of [2].

For [7], the stability function

$$\mu(z) = 1 + z + \frac{z^2}{2} + \frac{z^3}{6}$$

yielding

$$\mu(u,v) = \frac{6+6u+3u^2-3v^2+u^3-3uv^2}{6} + i\frac{6v+6uv+3u^2v_v^2}{6}, i = \sqrt{-1}$$

The use of the polar transformation

$$u = R \cos \theta, \quad v = R \sin \theta$$

$$|eads \quad us \quad to$$

$$|\mu(R,\theta)| \le 1$$

if and only if

$$R \begin{bmatrix} R^5 + 6R^4 \cos \theta + \{21\cos^2 \theta - 3\sin^2 \theta\}R^3 + 48R^2 \cos^3 \theta + \\ 72R\cos^2 + 72\cos \theta \end{bmatrix} \le 0$$

Our Jordan curve $F(R, \theta) = 0$ in this case becomes

$$F(R,\theta) = R \begin{bmatrix} R^{5} + 6R^{4}\cos\theta + \{21\cos^{2}\theta - 3\sin^{2}\theta\}R^{3} + 48R^{2}\cos^{3}\theta + 72R\cos^{2}\theta + \\ 72\cos\theta \end{bmatrix}$$

Hence $F(R, \theta) < 0$ representing the interior of the Jordan curve is the RAS of [7] while $F(R, \theta) > 0$ representing the exterior of the Jordan curve is the RIS of [7].

The curves of the two functions are both located in the second and third quadrants of the U-V plane. They both pass through the origin.

On [2] the curve has its radial value zero at 90° and at 270°. From these two points, the radial value rise in absolute variationally to its peak at 180°. If we denote the respective radial values by R [2] to mean the radial value of the Jordan curve of [2] at each angle $\theta \in [0, 360]$ R [7] to mean the radial value of the Jordan curve of [7] at each point $\theta \in [0, 360]$ Then we have $|R[2]| \leq |R[7]|$ Hence

$$\left\{ (R,\theta) : R \left[R^3 + 4R\cos\theta + 8R\cos^2\theta + 8\cos\theta \right] \le 0, \quad 0 \le \theta \le 360^0 \right\}$$

$$\frac{c}{\neq} \left\{ (R,\theta) : R \left[R^5 + 6R^4\cos\theta + \{21\cos^2\theta - 3\sin^2\theta\}R^3 + 4R^2\cos^3\theta \\ + 72R\cos^2\theta + 72\cos\theta \le 0 \right], 0 \le \theta \le 360^0 \right\}$$

$$i.e \quad RAS [2] \subset RAS [7]$$

REFERENCES

[1] Aashikpelokhai, U.S.U. (1991)," A class of Non – linear one – step Rational Integrators" Ph.D. Thesis, University of Benin, Nigeria.

[2] Ibijola, 1997 "A new Numerical Scheme for the of initial value Problem (IVPS) Ph. D Thesis University of Benin, Nigeria.

[3] Fatunla, S.O (1976) "a new algorithm for the Numerical Solution of ODE computers and Mathematics with Applications 2, 247-253

[4] Fatunla, S. O. (1978b), "A Variable Order One Step scheme for Numerical Solutions of ODE", Computer and Mathematics with Application 4,33 – 41.

[5] Fatunla, S. O. (1980), "Numerical Integrators for Stiff and Highly Oscillatory Differential Equations", Mathematics of Computation 34, 373 – 390.

[6] Lambert, J.D (1973) "Computational Methods in ODE New York; John Wiley, U.K.

.

[7] Ogunrinde R.B (2010), A new numerical Scheme for the solution of initial value problems (IVP) Ph.D Thesis, University of Ado- Ekiti, Nigeria.

[8] E.A Ibijola and **R.B Ogunrinde** (2010): On a New Numerical Scheme for the Solution of Initial Value Problems (IVP) in Ordinary Differential Equation. Australian Journal of Basic and Applied Sciences, 4(10): 5277-5282, ISSN 1991-8178