

A difference method for a system of second order ordinary differential equations

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Abstract. The paper concerns a system of second order ordinary differential equations of elliptic type, together with a two-point boundary condition. This boundary value problem is approached by a difference one and the proof of convergence is the our main goal.

Introduction. The present paper concerns a system of nonlinear ordinary differential equations of second order

$$f_{\alpha}(t, x_1, \dots, x_p, x'_{\alpha}, x''_{\alpha}) = 0 \quad (t \in [0, \tau], \alpha = 1, \dots, p),$$

together with the two-point boundary condition

$$x_{\alpha}(0) = a_{\alpha}, \quad x_{\alpha}(\tau) = b_{\alpha}, \quad \alpha = 1, \dots, p.$$

We will approach this system with a system of suitable difference equations (with two-side differences).

Our goal is to give a proof of convergence of the difference method and the technique we use is that of difference inequalities. An inequality like ours (with $p = 1$) can be found in [1]. It comes from partial differential equations of elliptic type. In our case the proof becomes simpler and the resulting error estimate is better than that of [1] (cf. the last section).

1. A difference inequality

1.1. Let h be fixed positive number. Let $u = (u_0, \dots, u_{n+1}) \in \mathbf{R}^{n+2}$ be a system of $n+2$ real numbers which we call a *discrete function*.

The central two-side differences are defined as follows:

$$(1.1) \quad u_i^{(1)} = \frac{1}{2h}(u_{i+1} - u_{i-1}),$$

$$(1.2) \quad u_i^{(2)} = \frac{1}{h^2}(u_{i+1} - 2u_i + u_{i-1}) \quad (i = 1, \dots, n).$$

The following simple observation will be crucial for our purposes.



LEMMA 1. Suppose discrete function u attains its maximum for some different from 0 and $n+1$, i.e.

$$u_i \leq u_{i_0} \quad \text{for every } i = 0, 1, \dots, n+1.$$

Then

$$(1.3) \quad u_{i_0}^{(2)} \leq 0,$$

$$(1.4) \quad 2|u_{i_0}^{(1)}| \leq -hu_{i_0}^{(2)}.$$

Proof. (1.3) follows immediately from (1.2). Indeed,

$$u_{i_0}^{(2)} = \frac{1}{h^2}(u_{i_0+1} - u_{i_0}) + \frac{1}{h^2}(u_{i_0-1} - u_{i_0}).$$

Both differences are nonpositive and this establishes (1.3).

By (1.1) and (1.2),

$$(1.5) \quad 2hu_i^{(1)} + h^2 u_i^{(2)} = 2(u_{i+1} - u_i),$$

$$(1.6) \quad 2hu_i^{(1)} - h^2 u_i^{(2)} = 2(u_i - u_{i-1}) \quad (i = 1, \dots, n).$$

Condition (1.5) implies

$$2u_{i_0}^{(1)} = -hu_{i_0}^{(2)} + \frac{2}{h}(u_{i_0+1} - u_{i_0}) \leq -hu_{i_0}^{(2)},$$

because

$$u_{i_0+1} - u_{i_0} \leq 0.$$

Condition (1.6) implies

$$2u_{i_0}^{(1)} = h^2 u_{i_0}^{(2)} + \frac{2}{h}(u_{i_0} - u_{i_0-1}) \geq hu_{i_0}^{(2)},$$

because

$$u_{i_0+1} - u_{i_0-1} \geq 0.$$

Both above inequalities give (1.4).

1.2. We will consider the following difference inequalities

$$(1.7) \quad a_i u_i^{(2)} + b_i u_i^{(1)} + c_i u_i \geq -\varepsilon$$

($i = 1, \dots, n$) for $\varepsilon > 0$, together with the boundary condition

$$(1.8) \quad u_0 = u_{n+1} = 0.$$

In the sequel we will need the following assumption concerning a_i , b_i and c_i :

ASSUMPTION A_1 . There exists constants ω , λ and η such that

$$(1.9) \quad a_i \geq \omega > 0 \quad (i = 1, \dots, n),$$

$$(1.10) \quad |b_i| \leq 2\lambda \quad (i = 1, \dots, n),$$

$$(1.11) \quad c_i \leq \eta < 0 \quad (i = 1, \dots, n),$$

$$(1.12) \quad \omega - \lambda h \geq 0.$$

Now we can prove the basic result concerning our difference inequality.

THEOREM 1. *Suppose Assumption A_1 holds. Let $u = (u_0, \dots, u_{n+1})$ be a discrete function satisfying (1.8) and $u_{i_0} = \max \{u_j; j = 0, \dots, n+1\} > 0$. If the function u satisfies for $i = i_0$ the inequality*

$$(1.13) \quad a_{i_0} u_{i_0}^{(2)} + b_{i_0} u_{i_0}^{(1)} + c_{i_0} u_{i_0} \geq -\varepsilon,$$

then

$$(1.14) \quad u_i \leq \mu_1 \quad (i = 0, \dots, n+1),$$

where

$$(1.15) \quad \mu_1 = -\eta^{-1} \varepsilon > 0.$$

Proof. Suppose on the contrary that there exists an i such that $u_i > \mu_1$. Then also

$$(1.16) \quad u_{i_0} > \mu_1.$$

We claim that

$$(1.17) \quad a_{i_0} u_{i_0}^{(2)} + b_{i_0} u_{i_0}^{(1)} \leq (\omega - \lambda h) u_{i_0}^{(2)},$$

$$(1.18) \quad c_{i_0} u_{i_0} < \eta \mu_1.$$

Indeed (1.17) follows from Lemma 1. More precisely, comparing (1.15), (1.16) and (1.18) we see that $i_0 \neq 0$ and $i_0 \neq n+1$. Thus (1.3) and (1.9) imply

$$(1.19) \quad a_{i_0} u_{i_0}^{(2)} \leq \omega u_{i_0}^{(2)}.$$

Moreover, (1.4) and (1.10) imply

$$(1.20) \quad |b_{i_0} u_{i_0}^{(1)}| \leq -\lambda h u_{i_0}^{(2)}.$$

Now, (1.19) and (1.20) give (1.17).

Inequality (1.18) follows from (1.11) and (1.16). More precisely, (1.11) and (1.16) imply

$$c_{i_0} u_{i_0} \leq \eta u_{i_0}.$$

Using once again (1.11) and (1.16) we infer that

$$\eta u_{i_0} < \eta \mu_1.$$

The above inequalities together imply (1.18). Summing (1.17) and (1.18) we obtain

$$(1.21) \quad a_{i_0} u_{i_0}^{(2)} + b_{i_0} u_{i_0}^{(1)} + c_{i_0} u_{i_0} < (\omega - \lambda h) u_{i_0}^{(2)} + \eta \mu_1.$$

The ingredient $(\omega - \lambda h) u_{i_0}^{(2)}$ is nonpositive, by (1.12) and (1.3) and consequently we can drop it making the right-hand side of (1.21) greater. Moreover, $\eta \mu_1 = -\varepsilon$, by (1.15), we get

$$(1.22) \quad a_{i_0} u_{i_0}^{(2)} + b_{i_0} u_{i_0}^{(1)} + c_{i_0} u_{i_0} < -\varepsilon.$$

Since, as we have checked, $i_0 \neq 0$ and $i_0 \neq n+1$, and $u_{i_0} > 0$, inequality (1.13) contradicts (1.22), and this completes the proof.

2. A system of difference inequalities

2.1. Now we deal with a system of p discrete functions $u_\alpha = (u_{\alpha,0}, \dots, u_{\alpha,n+1})$ ($\alpha = 1, \dots, p$) and a system of inequalities

$$(2.1) \quad a_{\alpha i} u_{\alpha i}^{(2)} + b_{\alpha i} u_{\alpha i}^{(1)} + \sum_{\beta=1}^p c_{\alpha\beta i} u_{\beta i} \geq -\varepsilon \quad (i = 1, \dots, n)$$

$\alpha = 1, \dots, p$, $\varepsilon > 0$, together with the boundary conditions

$$(2.2) \quad u_{\alpha 0} = u_{\alpha, n+1} = 0 \quad (\alpha = 1, \dots, p).$$

(Note that in (2.1) the difference quotients are taken with respect to i , while the Greek letters α, β indicate the number of a discrete function.)

Instead of Assumption A_1 we need the following:

ASSUMPTION A_p . There are ω, λ, η and δ such that

$$(2.3) \quad a_{\alpha i} \geq \omega > 0 \quad (i = 1, \dots, n, \alpha = 1, \dots, p),$$

$$(2.4) \quad |b_{\alpha i}| \leq 2\lambda \quad (i = 1, \dots, n, \alpha = 1, \dots, p),$$

$$(2.5) \quad c_{\alpha\alpha i} \leq \eta < 0 \quad (i = 1, \dots, n, \alpha = 1, \dots, p),$$

$$(2.6) \quad \omega - \lambda h \geq 0,$$

$$(2.7) \quad 0 \leq c_{\alpha\beta i} \leq \delta \quad (i = 1, \dots, n, \alpha = 1, \dots, p, \beta = 1, \dots, p, \alpha \neq \beta),$$

$$(2.8) \quad \eta + (p-1)\delta < 0.$$

Notice that, by (2.3), inequality (2.6) holds automatically when h is sufficiently small – this is important for of the limit procedure.

Using Theorem 1 we prove a theorem concerning the above of difference inequalities.

THEOREM 2. *Suppose Assumption A_p is satisfied.*

Let $u_\alpha = (u_{\alpha,0}, \dots, u_{\alpha,n+1})$ ($\alpha = 1, \dots, p$) be a system of p discrete function satisfying (2.2) such that if $u_{\alpha_0 i_0} > 0$ for some α_0, i_0 ; then

$$(2.9) \quad a_{\alpha i} u_{\alpha i}^{(2)} + b_{\alpha i} u_{\alpha i}^{(1)} + \sum_{\beta=1}^p c_{\alpha \beta i} u_{\beta i} \geq -\varepsilon, \quad \varepsilon > 0$$

for $\alpha = \alpha_0$ and $i = i_0$.

Then

$$(2.10) \quad u_{\alpha i} \leq \mu_p \quad (i = 0, \dots, n+1, \alpha = 1, \dots, p),$$

where

$$(2.11) \quad \mu_p = -(\eta + (p-1)\delta)^{-1} \varepsilon \quad (\mu_p > 0).$$

Proof. Let i_α be such that

$$(2.12) \quad u_{\alpha i_\alpha} = \max \{u_{\alpha i} : i = 0, \dots, n+1\},$$

$$(2.13) \quad u_{\alpha_0 i_0} = \max \{u_{\alpha i_\alpha} : \alpha = 1, \dots, p\}.$$

Notice that (2.2) implies

$$(2.14) \quad u_{\alpha i_\alpha} \geq 0 \quad \text{for all } \alpha.$$

Since $\mu_p > 0$ (cf. (2.11) with (2.8)), the only nontrivial case is that of $u_{\alpha_0 i_0} > 0$. Then, by our assumption,

$$(2.15) \quad a_{\alpha_0 i_0} u_{\alpha_0 i_0}^{(2)} + b_{\alpha_0 i_0} u_{\alpha_0 i_0}^{(1)} + \sum_{\beta=1}^p c_{\alpha_0 \beta i_0} u_{\beta i_0} \geq -\varepsilon.$$

Since for $\beta \neq \alpha_0$, $c_{\alpha_0 \beta i_0} \geq 0$ by (2.7), and, moreover, $u_{\beta i_0} \leq u_{\alpha_0 i_0}$ by (2.13), it follows that

$$(2.16) \quad c_{\alpha_0 \beta i_0} u_{\beta i_0} \leq c_{\alpha_0 \beta i_0} u_{\alpha_0 i_0} \quad \text{for } \beta \neq \alpha_0.$$

By (2.7), $c_{\alpha_0 \beta i_0} \leq \delta$. Since $u_{\alpha_0 i_0} > 0$ we get

$$(2.17) \quad c_{\alpha_0 \beta i_0} u_{\alpha_0 i_0} \leq \delta u_{\alpha_0 i_0} \quad \text{for } \beta \neq \alpha_0.$$

Both inequalities (2.16) and (2.17) imply

$$(2.18) \quad c_{\alpha_0 \beta i_0} u_{\beta i_0} \leq \delta u_{\alpha_0 i_0} \quad \text{for } \beta \neq \alpha_0.$$

Inequalities (2.18) and (2.5) yield

$$\begin{aligned}
& a_{x_0 i_0} u_{x_0 i_0}^{(2)} + b_{x_0 i_0} u_{x_0 i_0}^{(1)} + \sum_{\beta=1}^p c_{x_0 \beta i_0} u_{\beta i_0} \\
&= a_{x_0 i_0} u_{x_0 i_0}^{(2)} + b_{x_0 i_0} u_{x_0 i_0}^{(1)} + c_{x_0 x_0 i_0} u_{x_0 i_0} + \sum_{\substack{\beta=1 \\ \beta \neq x_0}}^p c_{x_0 \beta i_0} u_{\beta i_0} \\
&\leq a_{x_0 i_0} u_{x_0 i_0}^{(2)} + b_{x_0 i_0} u_{x_0 i_0}^{(1)} + \eta u_{x_0 i_0} + (p-1) \delta u_{x_0 i_0}.
\end{aligned}$$

Comparing this with (2.15) we obtain

$$(2.19) \quad a_{x_0 i_0} u_{x_0 i_0}^{(2)} + b_{x_0 i_0} u_{x_0 i_0}^{(1)} + (\eta + (p-1) \delta) u_{x_0 i_0} \geq -\varepsilon.$$

This is a difference inequality for a single discrete function

$$u_{x_0} = (u_{x_0,0}, u_{x_0,1}, \dots, u_{x_0,n+1}).$$

Thus we are able to use Theorem 1. Conditions (2.3), (2.4), (2.6) imply (1.9), (1.10), (1.12) respectively (2.19).

Moreover, since all c_i are equal to $\eta + (p-1) \delta$ and (2.8) is satisfied, so is (1.11). Theorem 1 gives us the following estimate:

$$u_{x_0 i_0} \leq -(\eta + (p-1) \delta)^{-1} \varepsilon$$

which combined with (2.13) and (2.12) yields (2.10) and completes the proof of Theorem 2.

Remark 1. Let us point out that for $p = 1$, A_p coincides with A_1 of the preceding section, and so in that case Theorem 2 is just Theorem 1.

2.2. It is plain that by replacing each u_x by $-u_x$. Theorem 2 gives the following

THEOREM 3. *Suppose Assumption A_p holds. Let $u_x = (u_{x,0}, \dots, u_{x,n+1})$, $\alpha = 1, \dots, p$ be a system of p discrete functions satisfying (2.2) and such that if $u_{x_1 i_1} < 0$ for some α_1, i_1 , then*

$$(2.20) \quad a_{x_i} u_{x_i}^{(2)} + b_{x_i} u_{x_i}^{(1)} + \sum_{\beta=1}^p c_{x \beta i} u_{\beta i} \leq \varepsilon$$

for $\alpha = \alpha_1$ and $i = i_1$. Then

$$(2.21) \quad u_{x_i} \geq -\mu_p \quad (i = 0, \dots, n+1, \alpha = 1, \dots, p)$$

(see (2.11) for the definition of μ_p).

3. Convergence of the difference method

Now we consider a system of p ordinary differential equation of second order

$$(3.1) \quad f_{\alpha}(t, x_1, \dots, x_p, x'_{\alpha}, x''_{\alpha}) = 0 \quad (\alpha = 1, \dots, p)$$

together with the boundary conditions

$$(3.2) \quad x_{\alpha}(0) = a_{\alpha}, \quad x_{\alpha}(\tau) = b_{\alpha} \quad (\alpha = 1, \dots, p).$$

We will need the following

ASSUMPTION CA_p . The functions $f_{\alpha}(t, x_1, \dots, x_p, y, z)$, $t \in [0, \tau]$, $(x_1, \dots, x_p, y, z) \in \mathbf{R}^{p+2}$, are continuously differentiable in $[0, \tau] \times \mathbf{R}^{p+2}$ and satisfy the following conditions:

$$(3.3) \quad \frac{\partial}{\partial x_{\alpha}} f_{\alpha} \leq \eta < 0 \quad (\alpha = 1, \dots, p),$$

$$(3.4) \quad 0 \leq \frac{\partial}{\partial x_{\beta}} f_{\alpha} \leq \delta \quad (\beta \neq \alpha, \beta = 1, \dots, p, \alpha = 1, \dots, p),$$

$$(3.5) \quad \left| \frac{\partial}{\partial y} f_{\alpha} \right| \leq 2\lambda \quad (\alpha = 1, \dots, p),$$

$$(3.6) \quad 0 < \omega \leq \frac{\partial}{\partial z} f_{\alpha} \quad (\alpha = 1, \dots, p),$$

$$(3.7) \quad \eta + (p-1)\delta < 0,$$

where $\omega, \eta, \lambda, \delta$ are some constants.

We wish to approach a solution of the problem (3.1), (3.2) by a solution of

$$(3.8) \quad f_{\alpha}(t_i, v_{1i}, \dots, v_{pi}, v_{\alpha i}^{(1)}, v_{\alpha i}^{(2)}) = 0 \quad (i = 1, \dots, n, \alpha = 1, \dots, p),$$

$$(3.9) \quad v_{\alpha,0} = a_{\alpha}, \quad v_{\alpha,n+1} = b_{\alpha} \quad (\alpha = 1, \dots, p),$$

where $t_i = ih$, $i = 0, 1, \dots, (n+1)$, $h = \tau(n+1)^{-1}$.

We show that solutions of (3.8), (3.9) converge to a solution of (3.1), (3.2) as $h \rightarrow 0$.

THEOREM 4. Suppose Assumption CA_p holds. Let C^2 functions x_{α} ($\alpha = 1, \dots, p$) be solutions of (3.1) satisfying (3.2). Then discrete functions $v_{\alpha} = (v_{\alpha,0}, \dots, v_{\alpha,n+1})$ ($\alpha = 1, \dots, p$) which are solutions of (3.8), (3.9) satisfy, with $t_i = ih$, $h = \tau(n+1)^{-1}$,

$$(3.10) \quad |x_{\alpha}(t_i) - v_{\alpha i}| \leq -\varepsilon(\eta + (p-1)\delta)^{-1}$$

for $i = 0, \dots, n+1$, $\alpha = 1, \dots, p$, provided h is small enough, i.e.,

$$(3.11) \quad 0 \leq h \leq \omega\lambda^{-1}.$$

The number $\varepsilon \in \varepsilon(h)$ (defined below, cf. (3.15)) is such that

$$(3.12) \quad \varepsilon(h) \rightarrow 0 \quad \text{as } h \rightarrow 0.$$

Proof. Put $x_{\alpha i} = x_{\alpha}(t_i)$. The discrete functions $x_{\alpha} = (x_{\alpha,0}, \dots, x_{\alpha,n+1})$, $\alpha = 1, \dots, p$, satisfy a system

$$(3.13) \quad f_{\alpha}(t_i, x_{1i}, \dots, x_{pi}, x_{\alpha i}^{(1)}, x_{\alpha i}^{(2)}) = \varepsilon_{\alpha i}(h)$$

for $\alpha = 1, \dots, p$, $i = 1, \dots, n$. Continuity of f_{α} as well as of x'_{α} and x''_{α} implies that

$$(3.14) \quad \varepsilon(h) \rightarrow 0 \quad \text{as } h \rightarrow 0,$$

where

$$(3.15) \quad \varepsilon(h) = \max \{|\varepsilon_{\alpha i}(h)|: \alpha = 1, \dots, p, i = 1, \dots, n\}.$$

Set

$$(3.16) \quad r_{\alpha i} = x_{\alpha i} - v_{\alpha i} \quad (i = 0, \dots, n+1, \alpha = 1, \dots, p).$$

By the Mean Value Theorem, the functions $r_{\alpha} = (r_{\alpha,0}, \dots, r_{\alpha,n+1})$ satisfy the following system of difference equations:

$$(3.17) \quad \sum_{\beta=1}^p \frac{\partial f_{\alpha}}{\partial x_{\beta}}(A_i) r_{\beta i} + \frac{\partial f_{\alpha}}{\partial y}(A_i) r_{\alpha i}^{(1)} + \frac{\partial f_{\alpha}}{\partial z}(A_i) r_{\alpha i}^{(2)} = \varepsilon_{\alpha i}$$

(A_i denotes here a suitable intermediate point depending on i).

Denote the derivatives involved in (3.17) by $c_{\alpha\beta i}$, $b_{\alpha i}$, $a_{\alpha i}$ respectively. System (3.17) takes now the form

$$(3.18) \quad a_{\alpha i} r_{\alpha i}^{(2)} + b_{\alpha i} r_{\alpha i}^{(1)} + \sum_{\beta=1}^p c_{\alpha\beta i} r_{\beta i} = \varepsilon_{\alpha i}.$$

Moreover, by (3.2) and (3.9)

$$(3.19) \quad r_{\alpha,0} = r_{\alpha,n+1} = 0 \quad (\alpha = 1, \dots, p).$$

Notice that Assumption CA_p and (3.11) imply that the coefficients $a_{\alpha i}$, $b_{\alpha i}$ and $c_{\alpha\beta i}$ satisfy A_p .

Suppose for some α_0, i_0

$$(3.20) \quad r_{\alpha_0 i_0} > 0.$$

The discrete functions r_{α} satisfy, by (3.18) and (3.15), the inequality

$$(3.21) \quad a_{\alpha_0 i_0} r_{\alpha_0 i_0}^{(2)} + b_{\alpha_0 i_0} r_{\alpha_0 i_0}^{(1)} + \sum_{\beta=1}^p c_{\alpha\beta i_0} r_{\beta_0 i_0} \geq -\varepsilon.$$

Using (3.20) and (3.21) we can apply Theorem 2, getting right away

$$(3.22) \quad r_{\alpha i} \leq \mu_p$$

for all indices α and i , where μ_p is defined by (2.11).

Suppose now that for some α_1, i_1

$$(3.23) \quad r_{\alpha_1 i_1} < 0.$$

(3.18) and (3.15) yield

$$(3.24) \quad a_{\alpha_1 i_1} r_{\alpha_1 i_1}^{(2)} + b_{\alpha_1 i_1} r_{\alpha_1 i_1}^{(1)} + \sum_{\beta=1}^p c_{\alpha_1 \beta i_1} r_{\beta i_1} \leq \varepsilon.$$

Theorem 3 now gives the estimate

$$(3.25) \quad r_{\alpha i} \geq -\mu_p \quad \text{for all } \alpha \text{ and } i.$$

Comparing (3.22) and (3.25) we obtain

$$(3.26) \quad |r_{\alpha i}| \leq \mu_p = -\varepsilon(\eta + (p-1)\delta)^{-1},$$

which is (3.10). This completes the proof.

4. Concluding remarks

As we have mentioned in the introduction, Plis and Kowalski [1] considered the difference inequality of elliptic type

$$(4.1) \quad \sum_{i,j} a_{ij}^M u^{Mij} + \sum_j b_j^M u^{Mj} + c^M u^M \geq -\varepsilon,$$

where u^{Mj} and u^{Mij} ($i, j = 1, \dots, n$) denote the difference quotients of the partial derivatives $\partial u / \partial x_j$ and $\partial^2 u / \partial x_i \partial x_j$ at a suitable nodal point M .

Inequality (4.1) in the case of a function of a single variable is just (1.7).

Plis and Kowalski got the following estimate

$$(4.2) \quad u^M \leq -\eta^{-1}(\varepsilon + n\lambda h\Lambda + E(h)),$$

where a positive constant Λ (depending on n) dominates all difference quotients of second order, $E(h)$ depends on h, Λ and on how rapidly all second order difference quotients change, the remainder has the same meaning as in this paper. The explicit form of $E(h)$ is too complicated to be stated here; it depends essentially on the quadratic form $\sum a_{ij}^M \xi_i \xi_j$.

In [2] we have been able to eliminate, in our context, the term $E(h)$. In the present paper it turns out that, for h sufficiently small, i.e., satisfying (1.12), the term $n\lambda h\Lambda$ is needless too, and the right-hand side of (4.2) is as in (1.15).

The paper is based on the author's Ph.D. dissertation [Jagiellonian University, 1975].

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