Asian Research Journal of Mathematics



Volume 19, Issue 6, Page 25-44, 2023; Article no.ARJOM.98197 ISSN: 2456-477X

Three-step Four-point Optimized Hybrid Block Method for Direct Solution of General Third Order Differential Equations

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Author's contribution

The sole author designed, analysed, interpreted and prepared the manuscript.

Article Information

DOI: 10.9734/ARJOM/2023/v19i6664

Open Peer Review History:

This journal follows the Advanced Open Peer Review policy. Identity of the Reviewers, Editor(s) and additional Reviewers, peer review comments, different versions of the manuscript, comments of the editors, etc are available here: https://www.sdiarticle5.com/review-history/98197

Original Research Article

Received: 28/01/2023 Accepted: 29/03/2023 Published: 06/04/2023

Abstract

This research work considers derivation of three step four point optimized hybrid block method for solving general third order differential equations (odes) without reduction to systems of lower order odes. A combination of power series and exponential function is used as an approximate solution to the general third order ode problems. Continuous linear multistep method is developed by interpolating the basis function at both grid and off-grid points and collocating the differential function at only grid points. The unknown parameters in the system of linear equations arising from the collocation and interpolation functions were determined and the values substituted in the approximate solution to the problem. The required continuous method is obtained after necessary simplification. The derived method is tested and found to be consistent, symmetric and of low error constant. The results obtained showed a better performance than the existing methods in literature under review.

Keywords: Linear multistep method; power series; exponential function; symmetric; low error constant.

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Asian Res. J. Math., vol. 19, no. 6, pp. 25-44, 2023

1 Introduction

The use of Mathematics to understand the physical world has been in use for centuries, but the manner and degree to which it can be used has drastically changed in recent years due to the intervention of computer and its ability to perform incredibly complex and computational-intensive tasks. These tasks is especially applicable in the study of rocket launch trajectory analysis, airflow over airplane bodies (aerodynamics), transport and disposition of chemicals through the body, immune-assay chemistry for developing new blood tests. seismic underwater acoustic signal processing, eco-systems. psychology and the likes. The modeling of these physical and biological problems give rise to different forms of ordinary differential equations (odes) of different orders and forms. Most of the time analytic solution of such equations and finding an exact solution cannot be solved, therefore numerical methods is applied for the solution. As a result of our subject which is solving general third order ordinary differential equations, we will refer to some solution methods which have been proposed in recent years by other researchers to solve the equations. Lambert [1-2] discussed extensively the approach of reducing higher order ODEs to system of lower order, specifically first order equations and then applying various methods available for solving the resulting system of first order IVPs. The direct solution of higher order numerically without reducing to a system of first order initial value problems have been studied by various authors such as Mohammed and [3-7]. Kuboye and Omar [8] proposed seven-step block method for solving third order ODEs. Abdelrahim [9] developed a one-step hybrid block method for solving third order ODEs. Alabi et al. [10] proposed initial value solvers for second order ODEs using chebyshev polynomial as basis function. Sunday et al. [11] developed numerical solution of stiff and oscillatory first order differential equations, using the combination of power series and exponential function as basis function. Momoh et al. [12] used the same basis function to produce a new numerical integration for the solution of stiff first order ODEs. More so, most of the methods mentioned above for solving higher order ODEs which were implemented in block mode was an attempt to overcome very early setback of predictor-corrector method for instance, the combination of predictors of lower order with the correctors in the predictor-corrector method and they are more or less have low order of accuracy. In the implementation, it should be noted that the block method is problem independent as against the conventional block methods of problem dependent and hence the motivation of this work. In this paper, an order eight block method with four inter-steps embedded in the step length of three is presented for the solution of general thirdorder ODEs.

For the purpose of completeness and readability of this paper, we will employ the combination of a power series and an exponential function as the basis function to recover the method as reported in Sunday et al. [11] in Section 2. In Section 3, the basic properties of the method is examined to determine its applicability. Section 4 provides numerical examples to demonstrate the method's applicability in support of the new method, and Section 5 concludes the study with some last thoughts.

2 Derivation of the Method

In this work, the combination of power series and exponential function of the form

$$y(x) = \sum_{j=0}^{c+i-1} a_j x^j + a_{c+i} \sum_{j=0}^{c+i} \frac{\alpha^j x^j}{j!}$$
(1)

is considered as the basic function for the development of the method, where c and i are the number of collocation and interpolation points respectively. a_j 's are the parameters to be determined and $\frac{\alpha^j}{j!}$ is the exponential polynomial.

The differential system arising from equation (1) is as given below

$$y'''(x) = \sum_{j=3}^{c+i-1} j(j-1)(j-2)a_j x^{j-3} + a_{c+i} \sum_{j=3}^{c+i} \frac{\alpha^j x^{j-3}}{(j-3)!}$$
(2)

Interpolating the basic function (1) at all the grid points $x = x_{n+i}$, i = 0, r, s, 1, 2, u, v except the point of evaluation and collocating the differential system (2) at the four grid points $x = x_{n+i}$, i = 0, 1, 2, 3 where 0 < r, s < 1 and 2 < u, v < 3 respectively which give rise to a system of equations

$$\sum_{j=0}^{c+i-1} a_j x_{n+i}^j + a_{c+i} \sum_{j=0}^{c+i} \frac{\alpha^j x^j}{j!} = y_{n+j}, i = 0, r, s,$$
(3)
$$1, 2, u, v$$

$$\sum_{j=3}^{c+i-1} j(j-1)(j-2)a_j x^{j-3} + a_{c+i} \sum_{j=3}^{c+i} \frac{\alpha^j x^{j-3}}{(j-3)!} = f_{n+i},$$

$$i = 0, 1, 2, 3$$
(4)

where

$$f_{n+i} = f(x_{n+i}, y_{n+i}, y'_{n+i}, y''_{n+i})$$
 and $y_{n+i} = y(x_{n+i}); x_{n+i} = x_n + ih$, h is the stepsize.

Solving for a_j 's from equations (3) and (4) and substituting the values back into equation (1) gives the continuous hybrid method:

$$y(x) = \sum_{j=0}^{k=1} \alpha_j(x) y_{n+j} + \tau_1(x) y_{n+r} + \tau_2(x) y_{n+s} + \tau_3(x) y_{n+u} + \tau_4(x) y_{n+v} + h^3 \sum_{j=0}^k \beta_j(x) f_{n+j}$$
(5)

Taking the values of r, s, u, v to be $\frac{1}{3}$, $\frac{2}{3}$, $\frac{7}{3}$, $\frac{8}{3}$ and using the transformation in Obarhua and Adegboro [13], $t = \frac{1}{h} (x - x_{n+k-1}), \quad \frac{dt}{dx} = \frac{1}{h}, \quad k = 3$, the continuous coefficients α_j 's, τ_i 's, β_j 's and their respective first and second derivatives as functions of t are respectively obtained as:

		334611	3035227033647	5004884019033	1 340285954823	39783782166039	412941486483	1954469720367	2353347693	126162537039	14069586951	245298393
		2754944	3359198781320	26873590250560	1679 599390660	26873590250560	3359198781320	53747180501120	6718397562640	6718397562640	6718397562640	6718397562640
		1673055	787296360717	5916551292801	689983320033	41219629879743	74052806337	3224251648143	1077011595	17262127377	1625254308	27788931
		2754944	167959939066	5374718050112	1679599390660	5374718050112	83979969533	10749436100224	671839756264	167959939066	83979969533	83979969533
	7,∞]	10021563	14778754347861	48099775873743	44590496925321	192234397595121	48638951134739	316146947940567	1563777871	75150932811	77106667533	776908529
[¤,]		19284608	3359198781320	26873590250560	11757195734620	26873590250560	23514391469240	376230263507840	1343679512528	671839756264	1343679512528	671839756264
α,	r	15091029	4987185092406	10696457023137	31001673238002	264835394616159	2485005259256	92536492995207	1395356855	86366916157	4299655443	614982655
α,	ť	9642304	419899847665	13436795125280	2939298933655	13436795125280	2939298933655	188115131753920	335919878132	335919878132	1 67959939066	335919878132
7	t^{τ}	7026831	8456675836833	136411676304309	7566844055121	901763606819691	2119974235344	108927741542139	377867362609	10300161224719	3406265308241	54683191421
	fó	2754944	419899847665	26873590250560	419899847665	26873590250560	419899847665	53747180501120	60465578063760	20155192687920	20155192687920	50465578063760
	4	1037367	921924248364	173619955135683	1011186898308	122623307363907	4352720495832	227955062217213	720600587	45008396801	67728598114	860445169
'	- 4	2754944	419899847665	26873590250560	419899847665	26873590250560	419899847665	53747180501120	671839756264	1007759634396	251939908599	1007759634396
Ĩ.	f	5052699	5038457699232	141485001281847	5038457699232	624033002785591	3358397181276	146289279781449	5375057575441	204072154045	85467293263	1471293169
β.	t ³	2754944	419899847665	26873590250560	419899847665	26873590250560	419899847665	53747180501120	12093115612752	503879817198	4031038537584	1511639451594
р. Р,	t^2 t	0	0	0	0	0	0	0	0	0	1 6	0
p.	p	2046805	482371985992	32775723990193	9028586979504	32913101005029	1238203537927	2 41114147498847	15134577 60 7	46408224041	22573 4 69 4817	633859037
	Ľ, T	4821152	419899847665	6718397562640	2939298933655	6718397562640	2939298933655	94057565876960	15116394515940	419899847665	5038798171980	3779098628985
		97925	655528736	69116481981	1753076198592	73670325552	1198363629024	69116481981	15661771	5965219084	2411603503	4064732
		1205288	83979969533	419899847665	2939298933655	83979969533	587859786731	4702878293848	83979969533	251939908599	83979969533	251939908599
		0	0	1	0	0	0	0	0	0	0	0
		L										J

(6)

		1673055	303 522 70 336 47	500488401903	690142977416	39783782166039	412941486483	1954469720367	23533476693	126162537039	14069586951	24 52 983 93
		1377472	335919878132	2687359025056	83979969533	2687359025056	335919878132	5374718050112	671839756264	671839756264	671839756264	671839756264
D1		15057495	7085667246453	53248961635209	6209849880297	370976668917687	666475257033	29018264833287	9693104355	155359146393	14627288772	250100379
^α 0	[t ⁹]'	2754944	167959939066	5374718050112	1679599390660	5374718050112	83979969533	10749436100224	671839756264	167959939066	83979969533	83979969533
αí	8	10031563	14778754347861	48099775873743	891 809 93 850 643	192234397595121	49638951134739	316146947940567	1563777871	75150932811	77106667533	776908529
a'	t ^o	2410576	419899847665	3359198781320	2939298933655	3359198781320	2939298933655	47028782938480	167959939066	83979969533	167959939066	83979969533
2	t ⁷	15091029	34910295646842	74875199161959	31001673238002	1853847762313113	2485005259356	92536492995207	9767497985	604414413099	30097588101	4304878585
Γ ₁	6	1377472	419899847665	13436795125280	419899847665	13436795125280	419899847665	26873590250560	335919878132	335919878132	167959939066	335919878132
τ'2	ľ	21080493	50740055020998	409235028912927	45401064330726	2705290820459073	12719845412064	4 326783224626417	377867362609	10300161224719	3406265308241	54683191421
1	$ t^{S} $	1377472	419899847665	13436795125280	419899847665	13436795125280	419899847665	26873590250560	10077596343960	3359198781320	33 591 98 781 320	10077596343960
3	₄	5186835	921924248364	173619955135683	1011186898308	122623307363907	4352720495832	227955062217213	3603002935	225041984005	338642990570	4302225845
τ' ₄	ľ,	2754944	83979969533	5374718050112	83979969533	5374718050112	83979969533	10749436100224	671839756264	1007759634396	251939908599	10077596343960
ß	t ³	5052699	20153830796928	141485001281847	20153830796928	624023002785591	13433588725104	4 146289279781449	53750575441	408144308090	85467293263	2942586338
R	t ²	688736	419899847665	6718397562640	419899847665	6718397562640	419899847665	13436795125280	302327890318	251939908599	1007759634396	755819725797
β_{2}^{\prime}	t	0	0	0	0	0	0	0	0	0	$\frac{1}{2}$	0
B	t^0	2046805	964743971984	32775723990193	18057173959008	32913101005029	24764070758544	41114147498847	15134577607	2816448082	225734694817	1267718074
['3]		2410576	419899847665	3359198781320	2939298933655	33 59 198 781 320	2939298933655	47028782938480	7558197257970	419899847665	2519399085990	3779098628985
		979 25	655528736	69116481981	1753076198592	73670325552	1198363629024	691 164 81 981	15661771	5965219084	241 1603503	4064732
		1205288	83979969533	419899847665	2939298933655	83979969533	587859786731	4702878293848 8	33979969533 2	51939908599	83979969533	251939908599

(7)

			15057495	27317043302823	4504395617127	6031286796744	358054039494351	3716473378347	17590227483303	21180129237	1135462833351	126626282559	2207685537
			1377472	335919878132	2687359025056	83979969533	2687359025056	335919878132	5374718050112	671839756264	671839756264	671839756264	671839756264
_	_		15057495	28342668985812	53248961635209	12419699760594	370976668917687	5331802056264	29018264833287	9693104355	671436585572	117018310176	2000803032
a	Ί.	7,	344368	83979969533	671839756264	419899847665	671839756264	83979969533	1343679512528	83979969533	83979969533	83979969533	83979969533
a	r r		10031563	103451280435027	336698431116201	891 8099 38 506 43	1345640783165847	49638951134739	316146947940567	10946445097	526056529677	539746672731	5438359703
a,	· ť		344368	419899847665	3359198781320	419899847665	3359198781320	419899847665	6718397562640	167959939066	83979969533	167959939066	83979969533
T.	r		45273087	209461773881052	224625597485877	186010039428012	5561543286939339	14910031556136	277609478985621	29302493955	1813243239297	90292764303	12914635755
1	1		688736	419899847665	6718397562640	419899847665	6718397562640	419899847665	13436795125280	167959939066	167959939066	83979969533	167959939066
			105402465	50740055020998	409235028912927	45401064330726	2705290820459073	12719845412064	326783224626417	377867362609	10300161224719	340626530824	54683191421
Ľ	-l',		1377472	83979969533	2687359025056	83979969533	2687359025056	83979969533	5374718050112	2015519268792	671839756264	671839756264	2015519268792
1	, [†]		5186835	3687696993456	173619955135683	3687696993456	122623307363907	17410881983328	227955062217213	3603002935	225041984005	1354571962280	4302225845
β	ł		688736	83979969533	1343679512528	83979969533	1343679512528	83979969533	2687359025056	167959939066	251939908599	251939908599	251939908599
β	' t		15158097	60461492390784	424455003845541	60461492390784	1872069008356773	4030076617531	2 438867839344347	53750575441	408144308090	85467293263	2942586338
β,	· /		688736	419899847665	6718397562640	419899847665	6718397562640	419899847665	13436795125280	100775963439	6 83979969533	335919878132	251939908599
ß	·۱۰	1	0	0	0	0	0	0	0	0	0	1	0
			2046805	964743971984	32775723990193	18057173959008	32913101005029	247 6 4070758544	41114147498847	15134577607	92816448082	225734694817	1267718074
			2410576	419899847665	3359198781320	2939298933655	3359198781320	2939298933655	47028782938480	7558197257970	419899847665	2519399085990	3779098628985
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Putting t = 1 in (5) and evaluate its first and second differentials at points $x = x_n$, $x_{n+\frac{1}{3}}$, $x_{n+\frac{2}{3}}$, x_{n+1} , x_{n+2} , $x_{n+\frac{7}{3}}$, $x_{n+\frac{8}{3}}$, while the third derivative of (5) is evaluated at points

 x_{n+3} $x = x_{n+\frac{1}{3}}, x_{n+\frac{2}{3}}, x_{n+\frac{7}{3}}, x_{n+\frac{8}{3}}$ to produce the following discrete schemes represented in matrix form:

$$Y_m = A_i y_i + h^3 b_i f_i$$

 A_i

(9)

[- 1	134017173	257536746	175049238	175049238	257536746	134017173
	1	19509355	19509355	19509355	19509355	19509355	19509355
	8401737	7452814323456	17079998145273	4480078025024	1402813301827	1603594387008	51494808213
	1205288	419899847665	839799695330	419899847665	839799695330	2939298933655	3359198781320
	73725	13716788614478	2871903006483	1287053969019	945828983841	58146772253	61633008219
	172184	2939298933655	335919878132	335919878132	1679599390660	335919878132	4702878293848
	21645	308099977152	2248573008103	290332979424	68135693643	339833458848	77771704901
	1205288	587859786731	839799695330	83979969533	167959939066	2939298933655	4702878293848
	21645	308099977152	2248573008103	290332979424	68135693643	339833458848	77771704901
	1205288	587859786731	839799695330	83979969533	167959939066	2939298933655	4702878293848
	97925	1753076198592	73670325552	655528736	701053136481	1198363629024	69116481981
	1205288	2939298933655	83979969533	83979969533	419899847665	587859786731	4702878293848
	21645	8971225661	592360752711	190399112379	1215459642789	1215459642789	269234210757
	1205288	83979969533	1679599390660	335919878132	335919878132	11757195734620	671839756264
	73725	1721368687872	978418216069	1849645379904	1288802238087	1192648166592	178897221471799
	172184	587859786731	167959939066	419899847665	167959939066	83979969533	23514391469240
	8401737	140792188085874	153637660902267	2044912696107	5 87130949308933	842758029830079	141723887783193
	1205288	2939298933655	1679599390660	335919878132	1679599390660	11757195734620	4702878293848
	71845639	352454681771712	589130396234811	40026637807856	50996079753593	14893662351024	2875799846853
	2410576	2939298933655	3359198781320	419899847665	3359198781320	2939298933655	47028782938480
	17034855	35284939011291	43975991803371	22828178874039	7949710399893	9468619099701	163175504397
-	2410576	5878597867310	3359198781320	1679599390660	3359198781320	11757195734620	47028782938480
	1739523	33638118110112	70456993732131	4352068723056	518693997993	13814618736	2176047115113
	2410576	2939298933655	3359198781320	419899847665	3359198781320	2939298933655	47028782938480
	2046805	39427645910139	65953759395231	29183992551689	1774309337313	16586021331531	14607763561863
	2410576	5878597867310	3359198781320	1679599390660	3359198781320	11757195734620	47028782938480
	2046805	18057173959008	32913101005029	964743971984	32775723990193	24764070758544	41114147498847
	2410576	2939298933655	3359198781320	419899847665	3359198781320	2939298933655	47028782938480
	1739523	29412750242949	32015151922281	10615730702199	13066394382057	134601704809419	305083934933313
	2410576	5878597867310	3359198781320	1679599390660	3359198781320	11757195734620	47028782938480
	17034855	142695392816832	316069685834331	27618163685616	258651956833113	312672813158064	2000683597474587
	2410576	2939298933655	3359198781320	419899847665	3359198781320	2939298933655	47028782938480
	71845639	240785630775135	260922764067633	84732708885877	260922764067633	512753326753167	797854904562231
	2410576	1175719573462	671839756264	335919878132	671839756264	2351439146924	9405756587696
	2636235	22202498663424	33356998207323	18074872486944	2638739151909	772610051808	177761209797
	43046	83979969533	83979969533	83979969533	83979969533	83979969533	167959939066
	255465	6448326433920	31734529634745	_ 11181182987520	4480344803655	633316682880	375235934535
	86092	83979969533	167959939066	83979969533	167959939066	83979969533	335919878132
	_ 255465	1805643838956	5312529115929	4224722544	17890470616473	12577683576528	18945966315591
	86092	83979969533	167959939066	83979969533	167959939066	83979969533	335919878132
	_ 2636235	_ 35418956811264	67120128307323	43508353641984	28072220306949	34535740151808	26255155085883
Į	43046	83979969533	83979969533	83979969533	83979969533	83979969533	167959939066



	10080	670544	670544	10080]	
	3901871	3901871	3901871	3901871		
	1255845598	37600442656	353308142	556864		
	251939908599	251939908599	251939908599	251939908599		$\begin{bmatrix} y_{n+3} \end{bmatrix}$
	23796396316	967463563304	114517461254	403007626		
	61221397789557	20407132596519	20407132596519	61221397789557		hv.
	625030261	616176885556	99180437971	597717164		bv'
	61221397789557	20407132596519	20407132596519	61221397789557		$n+\frac{1}{3}$
	48814768	3584157453	2447557234	1964729		hv'
	251939908599	83979969533	251939908599	83979969533		$n+\frac{2}{3}$
	15661771	5965219084	2411603503	4064732		hy'_{n+1}
	83979969533	251939908599	83979969533	251939908599		hv'
	3437974064	36200371081	679156952446	3465287161		10 n+2 h!
	61221397789557	20407132596519	20407132596519	61221397789557		$ny_{n+\frac{7}{2}}$
	68122369126	1387096676896	2469077701454	43922965184		hy'
	61221397789557	20407132596519	20407132596519	61221397789557		$ny = \frac{8}{3}$
	4536381116	305340277940	264206753858	5792783578		hv'
	251939908599	251939908599	251939908599	251939908599		··· n+3
	683823080003	1739745329176	299428484567	144708176		$h^2 y_n''$
	7558197257970	1259699542995	2519399085990	3779098628985		$h^2 y''_1$
$h = h^3$	1677027793646	45777219811523	1731710321299	8985480863	v _	n+
$D_i = n$	306106988947785	204071325965190	102035662982595	612213977895570	, 1 _m –	$h^2 y''_2$
	625113798593	1879841913686	1338888923423	9594174566		n+
	612213977895570	102035662982595	204071325965190	306106988947785		$h^2 y_{n+1}''$
	7021842176	593361340867	31545340407	1444542893		$h^2 v''$
	3779098628985	2519399085990	419899847665	7558197257970		$n y_{n+2}$
	15134577607	92816448082	225734694817	1267718074		$h^{2}y_{n+\frac{7}{2}}^{n+\frac{7}{2}}$
	612213977895570	419899847665	2519399085990	3779098628985		3
	561056345584	26646182731853	14533488817901	516187241707		$h^2 y''_{n+-}$
	306106988947785	204071325965190	102035662982595	612213977895570		3
	11167582884637	122183317093976	293607274642073	3911256389104		$h^2 y_{n+3}''$
	612213977895570	102035662982595	204071325965190	306106988947785		$h^3 y''_1$
	291119546126	13203623705357	4712352281219	1265772755903		$n+\frac{1}{3}$
	3779098628985	2519399085990	1259699542995	7558197257970		$h^{3}y''_{2}$
	-143595004640	12367833015700	1673964243512	4161644455		$n+\frac{1}{3}$
	6802377532173	6802377532173	6802377532173	802377532173		$h^{3}y''_{7}$
	32601779882	14033897541888	2190491772567	4547327392		$n+\frac{1}{3}$
	6802377532173	6802377532173	6802377532173	6802377532173		$h^3 y''$
	47598188408	5659327362507	10565061951948	19543735918		$n+\frac{3}{3}$
	6802377532173	6802377532173	6802377532173	6802377532173		-
	1072054931945	73965282498032	54224485238820	932621571760		
	6802377532173	6802377532173	6802377532173	6802377532173		

Adopting matrix inversion method to solve (9),

$$y_{n+\frac{1}{3}}, y_{n+\frac{2}{3}}, y_{n+1}, y_{n+2}, y_{n+\frac{7}{3}}, y_{n+\frac{8}{3}}, y_{n+3}, y'_{n+\frac{1}{3}}, y'_{n+\frac{2}{3}}, y'_{n+1}, y'_{n+2}, y'_{n+\frac{7}{3}}, y'_{n+\frac{8}{3}}, y'_{n+3}, y''_{n+\frac{1}{3}}, y''_{n+\frac{2}{3}}, y''_{n+1}, y''_{n+2}, y''_{n+\frac{7}{3}}, y''_{n+\frac{8}{3}}, y''_{n+3}, y''_{n+\frac{8}{3}}, y''_{n+3}$$

are determined and expressed as given below

$$\begin{split} y_{n_{1}^{1}} &= y_{n} + \frac{1}{3}hy_{n}' + \frac{1}{18}h^{2}y_{n}'' + h^{2} \bigg[\frac{1755457}{493807104}f_{n} + \frac{267401}{146966400}f_{n+1} - \frac{50639}{58786560}f_{n+2} + \frac{82967}{1234517760}f_{n+3} \bigg] \\ y_{n+2}^{2} &= y_{n} + \frac{2}{3}hy_{n}' + \frac{2}{9}h^{2}y_{n}'' + h^{2} \bigg[\frac{12601}{688905}f_{n} + \frac{13429}{1148175}f_{n+1} - \frac{2539}{459270}f_{n+2} + \frac{4153}{9644670}f_{n+3} \bigg] \\ y_{n+1} &= y_{n} + hy_{n}' + \frac{1}{2}h^{2}y_{n}'' + h^{2} \bigg[\frac{7169}{161280}f_{n} + \frac{643}{22400}f_{n+1} - \frac{73}{5376}f_{n+2} + \frac{599}{564480}f_{n+3} \bigg] \\ y_{n+2} &= y_{n} + 2hy_{n}'' + 2h^{2}y_{n}'' + h^{3} \bigg[\frac{83}{441}f_{n} + \frac{211}{525}f_{n+1} + \frac{1}{70}f_{n+2} + \frac{1}{630}f_{n+3} \bigg] \\ y_{n+2} &= y_{n} + 2hy_{n}' + 2h^{2}y_{n}'' + h^{3} \bigg[\frac{12837461}{50388480}f_{n} + \frac{15512861}{20995200}f_{n+1} + \frac{1226911}{8398080}f_{n+2} - \frac{45619}{25194240}f_{n+3} \bigg] \\ y_{n+3}^{2} &= y_{n} + \frac{3}{8}hy_{n}' + \frac{32}{9}h^{2}y_{n}'' + h^{3} \bigg[\frac{1592128}{4822335}f_{n} + \frac{1371136}{1148175}f_{n+1} + \frac{88576}{229635}f_{n+2} - \frac{36352}{4822335}f_{n+3} \bigg] \\ y_{n+3} &= y_{n} + 3hy_{n}' + \frac{9}{2}h^{2}y_{n}'' + h^{3} \bigg[\frac{1485}{3584}f_{n} + \frac{39609}{22400}f_{n+1} + \frac{6561}{8960}f_{n+2} - \frac{963}{62720}f_{n+3} \bigg] \\ y_{n+3} &= y_{n} + 3hy_{n}' + \frac{9}{2}h^{2}y_{n}'' + h^{3} \bigg[\frac{1485}{3584}f_{n} + \frac{413647}{24494400}f_{n+1} + \frac{387239}{48988800}f_{n+2} + \frac{63233}{102876480}f_{n+3} \bigg] \\ y_{n+3}' &= y_{n}' + \frac{3}{3}hy_{n}'' + h^{2} \bigg[\frac{2193335}{82301184}f_{n} + \frac{413647}{42494400}f_{n+1} + \frac{387239}{48988800}f_{n+2} + \frac{63233}{102876480}f_{n+3} \bigg] \\ y_{n+3}' &= y_{n}' + \frac{2}{3}hy_{n}'' + h^{2} \bigg[\frac{54041}{5429780}f_{n} + \frac{1207}{1682075}f_{n+1} - \frac{2033}{67200}f_{n+2} + \frac{4799}{3214890}f_{n+3} \bigg] \\ y_{n+2}' &= y_{n}' + 2hy_{n}'' + h^{2} \bigg[\frac{1788157}{225}f_{n+1} + \frac{128}{525}f_{n+2} - \frac{29}{4410}f_{n+3} \bigg] \\ y_{n+3}' &= y_{n}' + \frac{7}{3}hy_{n}'' + h^{2} \bigg[\frac{1788157}{8398080}f_{n} + \frac{1039633}{8774800}f_{n+1} + \frac{3892021}{6998400}f_{n+2} - \frac{57281}{41199040}f_{n+3} \bigg] \\ y_{n+3}' &= y_{n}'' + \frac{8}{3}hy_{n}'' + h^{2} \bigg[\frac{1884704}{1607445}f_{n} + \frac{591104}{382725}f_{n+1} +$$

$$y_{n+3}' = y_n' + 3hy_n'' + h^2 \left[\frac{16683}{62720} f_n + \frac{21249}{11200} f_{n+1} + \frac{3861}{3200} f_{n+2} - \frac{321}{15680} f_{n+3} \right]$$

$$y_{n+\frac{1}{3}}'' = y_n'' + h \left[\frac{4913413}{45722880} f_n + \frac{98209}{1088640} f_{n+1} - \frac{45151}{1088640} f_{n+2} + \frac{146693}{45722880} f_{n+3} \right]$$

$$y_{n+\frac{2}{3}}'' = y_n'' + h \left[\frac{145373}{1428840} f_n + \frac{377}{8505} f_{n+1} - \frac{893}{34020} f_{n+2} + \frac{757}{357210} f_{n+3} \right]$$

$$y_{n+2}'' = y_n'' + h \left[\frac{6541}{62720} f_n + \frac{2801}{13440} f_{n+1} - \frac{559}{13440} f_{n+2} + \frac{583}{188160} f_{n+3} \right]$$

$$y_{n+2}'' = y_n'' + h \left[\frac{463}{5880} f_n + \frac{113}{105} f_{n+1} + \frac{347}{420} f_{n+2} - \frac{11}{490} f_{n+3} \right]$$

$$y_{n+\frac{7}{3}}'' = y_n'' + h \left[\frac{74389}{933120} f_n + \frac{164983}{155520} f_{n+1} + \frac{154007}{155520} f_{n+2} - \frac{18571}{933120} f_{n+3} \right]$$

$$y_{n+\frac{8}{3}}'' = y_n'' + h \left[\frac{14044}{178605} f_n + \frac{9152}{8505} f_{n+1} + \frac{8032}{8505} f_{n+2} - \frac{4576}{178605} f_{n+3} \right]$$
(10)
$$y_{n+3}'' = y_n'' + h \left[\frac{5133}{62720} f_n + \frac{927}{896} f_{n+1} + \frac{927}{896} f_{n+2} + \frac{5133}{62720} f_{n+3} \right]$$

3 Analysis of the Method

This section examines the proposed main approach in order to determine its validity. The nature of the method's convergence is revealed by these qualities, which include order and error constants, consistency, region of absolute stability, and zero stability.

3.1 Order and error constant

Consider the linear operator L be associated with the 4-point schemes be defined as

$$L\{y(x),h\} = y(x_{n+k}) - \sum_{j=0}^{k} \begin{cases} \alpha_{j}y(x_{n+j}) + (\tau_{1}y(x_{n+r}) + \tau_{2}y(x_{n+s}) + \tau_{2}y(x_{n+s}) + \tau_{3}y(x_{n+j}) \\ \tau_{3}y(x_{n+u}) + \tau_{4}y(x_{n+v}) + h^{3}\beta_{j}y'''(x_{n+j}) \end{cases}$$
(11)

where α_0 and β_0 are not both zero and y(x) is an arbitrary test function that is continuous and differentiable in the interval [a, b]. Expanding y_{n+j} and y''_{n+j} , j = 0, 1, ..., m in Taylor series about x_n and collecting like terms in h and y gives;

$$L[y(x), h] = c_0 y(x) + c_1 h y'(x) + c_2 h^2 y^{(2)}(x) + \dots + c_p h^p y^{(p)}(x)$$
(12)

$$L\{y(x),h\} = \begin{pmatrix} y(x_n) \\ (jh)y'(x_n) \\ (jh)y'(x_n) \\ (jh)y'(x_n) \\ (jh)y'(x_n) \\ (jh)^{p+2} \\ y''(x_n) \\ \vdots \\ (jh)^{p+2} \\ (p+2)! \\ y'^{p+2}(x_n) \end{pmatrix} + \tau_1 \begin{pmatrix} y(x_n) \\ (rh)y'(x_n) \\ (jh)^{p+2} \\ (p+2)! \\ y'^{p+2}(x_n) \end{pmatrix} + \tau_2 \begin{pmatrix} y(x_n) \\ (sh)y'(x_n) \\ \vdots \\ (rh)^{p+2} \\ (p+2)! \\ y'^{p+2}(x_n) \end{pmatrix} + \tau_1 \begin{pmatrix} y(x_n) \\ (sh)y'(x_n) \\ (h)y'(x_n) \\ (h)y'(x_n) \\ (jh)y'(x_n) \\ (jh)y'$$

Therefore, applying the linear operator L (11) to determine the order and error constant of the main method.

$$y_{n+3} = \frac{1}{19509355} \begin{bmatrix} 19509355 y_n - 134017173 y_{n+\frac{1}{3}} + 257536746 y_{n+\frac{2}{3}} - 175049238 y_{n+1} + 175049238 y_{n+2} - \\ 257536746 y_{n+\frac{7}{3}} + 134017173 y_{n+\frac{8}{3}} \\ \frac{h^3}{3901871} [10080 f_n - 670544 f_{n+1} - 670544 f_{n+2} + 10080 f_{n+3}] \end{bmatrix} + (13)$$

Going by Omole and Ukpebor [14], the multistep method (13) has order p if

 $L[y(x), h] = 0(h^{p+1}), \quad c_0 = c_1 = \dots = c_p = 0, c_{p+3} \neq 0$. Therefore c_{p+3} is the error constant. The order of the proposed main method is eight while the error constant is -7.0408×10^{-7} .

3.2 Zero stability

The new block method is zero stable if the first characteristic polynomial

$$\rho(\zeta) = \left| \sum_{i=0}^{k} a^{(i)} \zeta^{k-1} \right| = 0 \tag{14}$$

and satisfies $|\zeta_j| = 1$, the multiplicity must not exceed the order of the differential equation Omole and Ukpebor [14].

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} \zeta & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & \zeta & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & \zeta & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & \zeta & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & \zeta & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \zeta & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & \zeta & 0 \end{bmatrix} = \zeta^{7}(\zeta - 1) = 0$$

This implies $A = (1 - \zeta)\zeta^7$, $\zeta = 0, 0, 0, 0, 0, 0, 0, 0, 1$. Therefore, the method is zero-stable.

3.3 Region of Absolute Stability

In this section, the regions of absolute stability of the new methods are determined in order to guide the choice of the stepsize for the methods.

In doing this, let the test problem for the methods be given as

$$y''' + \lambda^3 f = 0 \tag{15}$$

where f = f(x, y, y', y'') and λ is complex.

The stability polynomial of the derived continuous methods (6) given generally by

$$\pi(r,\bar{h}) = \rho(r) - \bar{h}\sigma(r) = 0 \tag{16}$$

where $\rho(r)$ and $\sigma(r)$ are the first and second characteristic polynomials respectively, $\overline{h} = -\lambda^3 h^3$ and $\int_{-\infty}^{\infty} d^3 f$

$$\lambda = \frac{a}{dy^3}.$$

Using the test problem in (17) for the block mode (11) the method yields

$$\overline{h}(r) = -\left(\frac{A^0 Y_m(r) - A^i y_m(r)}{B_i F_m(r)}\right)$$
(17)

since \overline{h} is given as $\overline{h} = h^3 \lambda^3$ and $r = e^{i\theta}$, Awoyemi et al. [15].

Adopting the method of Kashkari and Alqarni [16], the method is reformulated as



where

$$A = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{162} & \frac{1}{1944} & 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{4}{81} & \frac{8}{162} & \frac{4}{3645} & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{162} & 0 & \frac{6}{162} & \frac{-1}{162} & 0 & 0 & 0 & 0 \\ \frac{1}{162} & 0 & \frac{6}{162} & \frac{-1}{162} & 0 & 0 & 0 & 0 \\ \frac{23}{485} & 0 & 0 & 1 & \frac{14}{485} & 0 & 0 & 0 \\ \frac{203771}{19830258} & 0 & 0 & \frac{2514251}{5665788} & \frac{20891}{2832894} & \frac{15749}{4406724} & 0 & 0 \\ \frac{240872270}{47893220001} & 0 & 0 & \frac{13309632128}{47893220001} & \frac{2589563160}{47893220001} & 0 & \frac{163532262}{47893220001} & 0 \\ \frac{10080}{3901871} & 0 & 0 & \frac{-670544}{3901871} & -\frac{670544}{3901871} & 0 & 0 & \frac{10080}{3901871} \end{bmatrix}$$

$$B = \begin{bmatrix} \frac{10080}{3901871} & 0 & 0 & \frac{-670544}{3901871} & -\frac{670544}{3901871} & 0 & 0 & \frac{10080}{3901871} \\ \frac{203771}{19830258} & 0 & 0 & -\frac{2514251}{5665788} & -\frac{20891}{2832894} & \frac{15749}{4406724} & 0 & 0 \\ \frac{1}{162} & 0 & \frac{6}{162} & \frac{-1}{162} & 0 & 0 & 0 & 0 \\ \frac{1}{162} & \frac{1}{1944} & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix},$$

$$V = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad f_{i-1} = \begin{bmatrix} f_n \\ f_{n+1} \\ f_{n+2} \\ f_{n+3} \end{bmatrix}, \quad U = \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad f(y) = \begin{bmatrix} f_n \\ f_{n+1} \\ f_{n+2} \\ f_{n+2} \\ f_{n+3} \\ f_{n+3} \\ f_{n+3} \\ f_{n+3} \end{bmatrix}, \quad Y = \begin{bmatrix} y_n \\ y_{n+\frac{1}{3}} \\ y_{n+\frac{2}{3}} \\ y_{n+1} \\ y_{n+2} \\ y_{n+\frac{7}{3}} \\ y_{n+\frac{8}{3}} \\ f_{n+3} \end{bmatrix}$$

(18)

The elements A, B, U, V, M and I are substituted into the stability matrix

$$M(z) = V + zB(M - zA)^{-1}U$$
(19)

where M and I are identity matrix of dimension 8 and 4 respectively, then equation (19) is then substituted into the stability function given as

$$\rho(\eta, z) = \det(\eta I - M(z)) \tag{20}$$

Computing (20) gives the stability polynomial f(z) and its derivative f'(z) using Maple software. These are then plotted in MATLAB (R2013a) environment to produce the required region of absolute stability of the method.



Fig. 1. Region of the new, enhanced hybrid method's absolute stability. Fig. 1 depicts the area where the approaches are completely stable

4 Numerical Examples

Tables 1-5 demonstrate the results of using the developed method to solve linear and nonlinear second order ordinary differential problems.

Problem 1.

$$y''' = e^x$$
, $y(0) = 3$, $y'(0) = 1$, $y''(0) = 5$, $h = 0.1$

Exact solution is

$$y(x) = 2 + 2x^2 + e^x$$

The absolute errors $|y_e - y_c|$ obtained with the method for problem 1 is compared with that of [8], 10-step and [15], 5-step and order of accuracy 8 and 9 respectively.

x	y_{ex}	y_c	A_e in [8]	<i>A_e</i> in [15]	$A_{\!_e}$ in New
					BM,
0.1	3.1251709180756477	3.1251709180756476	2.531308e-14	0.0000e-00	7.26456e-18
0.2	3.3014027581601697	3.3014027581601699	1.612044e-13	2.8422e-13	2.03177e-17
0.3	3.5298588075760033	3.5298588075760031	4.023448e-13	1.6729e-12	2.19073e-17
0.4	3.8118246976412706	3.8118246976412702	7.536194e-13	2.9983e-11	1.10779e-16

Table 1. Comparison of results for solving Problem 1 (h = 0.1)

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x	\mathcal{Y}_{ex}	\mathcal{Y}_{c}	$A_{\!_e}$ in [8]	A_e in [15]	$A_{\!_e}$ in New
					BM,
0.5	4.1487212707001282	4.1487212707001279	1.212364e-12	3.1673e-11	2.40794e-16
0.6	4.5421188003905097	4.5421188003905085	1.780798e-12	9.1855e-11	4.94384e-16
0.7	4.9937527074704775	4.9937527074704757	2.456702e-12	8.9511e-11	8.59898e-16
0.8	5.5055409284924695	5.5055409284924663	2.212097e-11	1.9168e-10	1.32991e-15
0.9	6.0796031111569526	6.0796031111569476	5.231993e-11	2.1110e-10	2.01568e-15
1.0	6.7182818284590482	6.7182818284590423	8.860113e-11	4.9398e-10	2.90150e-15



Fig. 2. Comparison curve $\log_{10}(error)$ in existing methods with the proposed method in Problem 1 with $h = 10^{-1}, x \in (0.1, 1.0)$

Problem 2. $y''' = 3\sin x$, y(0) = 1, y'(0) = 0, y''(0) = -2, h = 0.1

Exact solution is $y(x) = 3\cos x + \frac{x^2}{2} - 2$

The absolute errors $|y_e - y_c|$ obtained with the method for problem 2 is compared with that of [16] and [17] 2-step and 8-step respectively.

Table 2.	Comparison	of results for	solving	Problem 2	(h = 0.1)
I doite 2.	comparison	of results for	sorting		(11 0.1)

X	y _{er}	y _c	A, in [16]	<i>A_e</i> in [17]	A _e in New
	- 67		C	c	BM
0.1	0.9900124958340770	0.9900124958340773	4.1078e-15	2.2204e-16	2.549756e-18
0.2	0.9601997335237251	0.9601997335237249	1.6875e-14	4.4409e-16	6.752039e-18
0.3	0.9110094673768181	0.9110094673768180	5.0848e-14	1.3323e-15	1.093288e-17
0.4	0.8431829820086554	0.8431829820086552	1.1779e-13	3.8858e-15	4.262390e-17
0.5	0.7577476856711178	0.7577476856711181	2.4081e-13	9.2149e-15	8.702609e-17
0.6	0.6560068447290348	0.6560068447290347	4.3709e-13	1.8985e-14	2.126558e-17
0.7	0.5395265618534650	0.5395265618534649	7.3708e-13	3.4084e-14	4.079019e-16
0.8	0.4101201280414957	0.4101201280414956	1.1662e-12	5.7343e-14	6.668432e-16
0.9	0.2698299048119925	0.2698299048119923	1.7587e-12	9.0095e-14	1.096853e-15
1.0	0.1209069176044184	0.1209069176044175	2.5166e-12	1.3678e-13	1.683625e-15

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Fig. 3. Comparison curve $\log_{10}(error)$ in existing methods with the proposed method in Problem 2 with $h = 10^{-1}, x \in (0.1, 1.0)$

Problem 3. y''' + 4y' = x, y(0) = 0, y'(0) = 0, y''(0) = 1, h = 0.1

Exact solution is $y(x) = \frac{3}{16}(1 - \cos 2x) + \frac{1}{8}x^2$

In this example, the results of the new method of order 8 are compared with those of [18].

b	TS	$A_{\!_e}$ in [18]	b	TS	$A_{\!_e}$ in the New
					BM
5.0	46	1.20e-10	5.0	46	6.44e-16
	56	3.69e-11		56	2.19e-14
	88	2.44e-12		88	2.35e-13
10.0	61	5.54e-09	10.0	61	1.68e-15
	91	5.04e-10		91	5.10e-14
	136	4.53e-11		136	3.44e-13
15.0	76	2.67e-08	15.0	76	2.85e-15
	91	2.91e-09		91	9.50e-14
	180	1.52e-10		180	1.24e-13
20.0	91	5.29e-08	20.0	91	1.10e-14
	129	6.54e-09		129	1.50e-13
	204	4.19e-10		204	3.26e-12

Table 3. Comparison of results for solving Problem 3 (h = 0.1)

Problem 4. $y''' + 2y'' - y' - 2y = e^x$, y(0) = 1, y'(0) = 2, y''(0) = 0, h = 0.1

Exact solution is
$$y(x) = \frac{1}{36} (43e^x + 9e^{-x} - 16e^{-2x} + 6xe^x)$$

This example is solved using the new method of order 8. This can be seen in Table 4.



Fig. 4. Comparison curve $\log_{10}(error)$ in existing method with the proposed method in Problem 3 with $h = 10^{-1}$

x	\mathcal{Y}_{ex}	<i>y_c</i>	A_{e}
0.1	1.2008137983659488	1.2008137983659530	4.06850e-15
0.2	1.4063738319947532	1.4063738319947635	1.02746e-14
0.3	1.6211125663343329	1.6211125663343186	1.41049e-14
0.4	1.8492349517044135	1.8492349517043517	6.16797e-14
0.5	2.0948300925243477	2.0948300925242221	1.25670e-13
0.6	2.3619703731235764	2.3619703731233539	2.21776e-13
0.7	2.6548012251017639	2.6548012251014190	3.44204e-13
0.8	2.9776242436411247	2.9776242436406358	4.88114-e13
0.9	3.3349759807254564	3.3349759807247930	6.61704e-13
1.0	3.7317044453680683	3.7317044453672050	8.61546e-13
3.5 3 y 2.5 2 1.5			yexact ycomputed

Table 4. Numerical solution for problem 4, k = 3, p = 8, h = 0.1

Fig. 5. Numerical finding of the new method on problem 4 with $h = 10^{-1}, x \in [0, 1]$

Step size

Problem 5. $y''' = -6(y)^4$, y(1) = -1, y'(1) = -1, y''(1) = -2, h = 0.05

Exact solution is $y(x) = \frac{1}{(x-2)}$

This example is solved using the new method of order 8. This can be seen in Table 5.

x	<i>Y_{ex}</i>	y _c	A_{e}	$t_e(s)$
1.05	-1.0526315789473684	-1.0526315789467432	6.20520e-12	0.021
1.10	-1.111111111111111112	-1.111111111532876	4.21764e-11	0.025
1.15	-1.1764705882352944	-1.1764705886745383	4.39244e-10	0.029
1.20	-1.250000000000002	-1.250000003728135	3.72813e-10	0.030
1.25	-1.333333333333333333	-1.3333333337923525	4.59019e-10	0.030
1.30	-1.4285714285714290	-1.4285714243045637	7.33135e-10	0.033
1.35	-1.5384615384615392	-1.5384615361267500	2.33479e-09	0.033
1.40	-1.66666666666666676	-1.66666666635672367	3.09943e-09	0.033
1.45	-1.8181818181818195	-1.8181818196378920	1.45607e-09	0.034
1.50	-2.000000000000018	-2.000000047281456	4.72814e-09	0.034

Table 5. Numerical solution for Problem 5, k = 3, p = 8, h = 0.1



Fig. 6. Solution obtained for problem 5 using the proposed method on Problem 5 with $h = 10^{-1}, x \in [0, 1.5]$

5 Conclusions

A new three-step four-point block method for solving general third-order ordinary differential equations directly has been presented in this paper. To acquire the hybrid points at y-function, the collocation and interpolation points were chosen. The inclusion of several offstep locations permitted the use of a linear multistep technique to avoid the "zero stability barrier" and the "problem dependent barrier," and as a result improved the method's order of accuracy.

In comparison to Kuboye and Omar [8], Awoyemi et al. [15], Adoghe and Omole [17] and Adeyeye and Omar [18], the hybrid block technique has shown improved accuracy with fewer steps.

Furthermore, when compared to past higher-order techniques, the unique hybrid block strategy outperforms them. For further comparisons, Tables 4 and 5 show the utility of the new hybrid block strategy. When compared to the existing approaches under consideration, the results show that the method is superior. As a result, this new problem-independent method can be used to numerically integrate general third-order initial value problems involving ordinary differential equations.

Competing Interests

Author has declared that no competing interests exist.

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