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ON APPROXIMATIVE SOLUTIONS OF SOME DIFFERENTIAL EQUATIONS BY MEANS OF BERNSTEIN POLYNOMIALS

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In this paper, we give the estimation of the approximation of the differential equation solution

$$y'' = f(x, y), \quad y(0) = y'(0) = 0, \quad x \in [0, h],$$

where $f(x, y) \in AN^1$, by the use of the BERNSTEIN's polynomial

$$B_n\left[\varphi(t);x\right] = \frac{1}{h^n} \sum_{k=0}^n \varphi\left(k\frac{h}{n}\right) \binom{n}{k} x^k (h-x)^{n-k},$$

where $\varphi(t) \in L^{\infty}[0,h]$.

Let $D = \{(x, y) : 0 \le x \le h, |y| \le a\}$. Denote by AN^1 (see [1]) the class of all functions f(x, y) such that f(x, y) is countinuous on D and by the second coordinate satisfying the LIPSCHITZ condition with the constant A:

 $|f(x, y_1) - f(x, y_2)| \le A |y_1 - y_2|.$

On the segment [0, h], BERNSTEIN polynomials are of the form:

$$B_n[\varphi(t);x] = \frac{1}{h^n} \sum_{k=0}^n \varphi\left(k\frac{h}{n}\right) \binom{n}{k} x^k (h-x)^{n-k},$$

where $\varphi(t) \in L^{\infty}[0,h]$.

We consider the equation of the following form

(1)
$$y'' = f(x,y), \quad y(0) = y'(0) = 0, \quad x \in [0,h],$$

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where $f(x, y) \in AN^1$. We give this equation (1) in the integral form:

$$y(x) = \int_{0}^{x} (x - t) f(t, y(t)) dt.$$

The method for the approximate solution of ordinary differential equations by the use of linear operators was introduced by V. K. DZIADIK in [1]. By following that method, we take BERNSTEIN polynomials, as an example of linear operators, and we look for the approximate solution of the equation (1) by the use of the equation

(2)
$$\tilde{y}_n(x) = B_n \left[\int_0^{\xi} \left(\xi - t\right) f[t, \tilde{y}_n(t)] \, \mathrm{d}t; x \right].$$

We give the result, without the proof, given by B. B. KROCHUK in [2], about the approximation of the solution of the differential equation (1), where BERNSTEIN polynomials are used.

Theorem A. For the arbitrary equation of the form (1), where $f(x, y) \in AN^1$ and arbitrary number h, such that the equation (2) is solvable on the segment [0, h], the polynomial $\tilde{y}_n(x)$ which is the solution of that equation, approximates on [0, h] the solution y(x) of the equation (1) and the inequality

(3)
$$||y(x) - \tilde{y}_n(x)||_C \le (1 + \alpha_n) ||y(x) - B_n[y(t); x]||_C e^{Ah^2}$$

 $is \ valid, \ where$

$$\alpha_n = \frac{Ah^2 e^{Ah^2}}{8n - Ah^2 e^{Ah^2}}.$$

In this paper, we get different results. In the proof we use the following characteristic of the BERNSTEIN polynomial.

Lema 1. Let $\varphi_1(x)$, $\varphi_2(x) \in C_{[0,h]}$. Then, for each $n \in \mathbb{N}$, holds:

$$\left| B_n[\varphi_1(t);x] - B_n[\varphi_2(t);x] \right| \le \|\varphi_1(x) - \varphi_2(x)\|_C$$

Proof.

$$\begin{aligned} \left| B_n[\varphi_1(t);x] - B_n[\varphi_2(t);x] \right| &= \left| \frac{1}{h^n} \sum_{k=0}^n \varphi_1\left(k\frac{h}{n}\right) \binom{n}{k} x^k (h-x)^{n-k} \right. \\ &\left. -\frac{1}{h^n} \sum_{k=0}^n \varphi_2\left(k\frac{h}{n}\right) \binom{n}{k} x^k (h-x)^{n-k} \right| \\ &= \left| \frac{1}{h^n} \sum_{k=0}^n \left[\varphi_1\left(k\frac{h}{n}\right) - \varphi_2\left(k\frac{h}{n}\right) \right] \binom{n}{k} x^k (h-x)^{n-k} \right| \end{aligned}$$

$$\leq \frac{1}{h^n} \sum_{k=0}^n \left| \varphi_1\left(k\frac{h}{n}\right) - \varphi_2\left(k\frac{h}{n}\right) \right| {\binom{n}{k}} x^k (h-x)^{n-k}$$
$$\leq \|\varphi_1(x) - \varphi_2(x)\| \frac{1}{h^n} \sum_{k=0}^n {\binom{n}{k}} x^k (h-x)^{n-k}$$
$$= \|\varphi_1(x) - \varphi_2(x)\|. \quad \Box$$

Now, we give the main result of this paper.

Theorem 1. For the arbitrary equation of the form (1), where $f(x, y) \in AN^1$ and arbitrary number h, such that the equation (2) is solvable on the segment [0, h], the polynomial $\tilde{y}_n(x)$, which is the solution of that equation, approximates on [0, h] the solution y(x) of the equation (1) and the inequality

(4)
$$\|y(x) - \tilde{y}_n(x)\|_C \le (1+\alpha) \|y(x) - B_n[y(t);x]\|_C$$

 $is \ valid, \ where$

$$\alpha = \begin{cases} \frac{\eta}{2 - \eta}, & \eta \stackrel{\text{def}}{=} Ah^2 < 2\\ \infty, & \eta \ge 2. \end{cases}$$

Proof.

$$\begin{aligned} |y(x) - \tilde{y}_{n}(x)| &= |y(x) - B_{n}[y(t); x] + B_{n}[y(t); x] - \tilde{y}_{n}(x)| \\ &\leq |y(x) - B_{n}[y(t); x]| \\ &+ \left| B_{n} \Big[\int_{0}^{\xi} (\xi - t) f[t, y(t)] dt; x \Big] - B_{n} \Big[\int_{0}^{\xi} (\xi - t) f[t, \tilde{y}_{n}(t)] dt; x \Big] \right| \\ &\leq |y(x) - B_{n}[y(t); x]| \\ &+ \left\| \int_{0}^{x} (x - t) f[t, y(t)] dt - \int_{0}^{x} (x - t) f[t, \tilde{y}_{n}(t)] dt \right\| \\ &= |y(x) - B_{n}[y(t); x]| + \left\| \int_{0}^{x} (x - t) (f[t, y(t)] - f[t, \tilde{y}_{n}(t)]) dt \right\| \\ &\leq \left\| y(x) - B_{n}[y(t); x] \right\| + \int_{0}^{h} (h - t) \left\| f[t, y(t)] - f[t, \tilde{y}_{n}(t)] \right\| dt \\ &\leq \left\| y(x) - B_{n}[y(t); x] \right\| + A \left\| y(t) - \tilde{y}_{n}(t) \right\| \int_{0}^{h} (h - t) dt \\ &= \left\| y(x) - B_{n}[y(t); x] \right\| + A \left\| y(t) - \tilde{y}_{n}(t) \right\| \frac{h^{2}}{2}. \end{aligned}$$

Since the previous calculation holds for every $x \in [0, h]$, it follows that:

$$||y(x) - \tilde{y}_n(x)|| \le ||y(x) - B_n[y(t); x]|| + \frac{Ah^2}{2} ||y(x) - \tilde{y}_n(x)||,$$

and therefore

$$||y(x) - \tilde{y}_n(x)|| \le \frac{1}{1 - \frac{Ah^2}{2}} ||y(x) - B_n[y(t);x]||.$$

This proves the theorem. $\hfill \Box$

REMARK. Operational equation (2) is solvable for $Ah^2 < 2$ (see [2]).

Next we compare the results (3) and (4). Notice that

$$e^{Ah^2} \|y(x) - B_n[y(t);x]\| \le (1+\alpha_n) \|y(x) - B_n[y(t);x]\| e^{Ah^2},$$

for $\alpha_n \ge 0$ $(n \ge 2)$. Compare the left side with the right side of the inequality (4). What is larger: e^{Ah^2} or $\frac{1}{1-\frac{Ah^2}{2}}$? Let $x = Ah^2$, $g(x) = e^x - \frac{1}{1-\frac{x}{2}}$ and 0 < x < 2. Then it is easy to prove that g(x) > 0 for $x \in]0, \xi_0[$ where $\xi_0 \approx 1, 60$.

Therefore, we get that e^{Ah^2} is greater than $\frac{1}{1-\frac{Ah^2}{2}}$ for $Ah^2 \in]0, \xi_0[$ which

shows that the estimation (4) is better than estimation (3) on the interval $]0, \xi_0[$.

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