

On a Practical Methodology for Solving BVP Problems by Using a Modified Version of Picard Method

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Abstract: The aim of this paper is to propose a modified version of Picard Method, the Boundary Value Problems Picard Method (BVPP), which allows the solution of BVP problems, with few iterations. What is more, as case study, BVPP is employed to get approximate solutions to four differential equations; two linear and two nonlinear. Comparing figures between approximate and exact solutions, it is shown that BVPP method can generate handy approximate solutions with the desired degree of accuracy.

Keywords: Linear Differential Equation, Nonlinear Differential Equation, Picard Method, Approximate Solutions, Boundary Value Problems.

1 Introduction

Solving nonlinear differential equations is relevant because phenomena on the frontiers of modern sciences are often nonlinear in nature. On the engineering and science fields, physical phenomena are frequently modeled using nonlinear differential equations. Scientists who work in such disciplines constantly face the problems of solving linear and nonlinear ordinary differential equations, partial differential equations, and systems of nonlinear ordinary differential equations. Recently a wide variety of methods focused to find approximate solutions to nonlinear differential equations, as an alternative to classical methods, have been reported. Such as those based on: variational approaches [1, 2, 3, 4], tanh method [5], exp-function [6, 7], Adomian's decomposition method [8, 9, 10, 11, 12, 13], parameter expansion [14], homotopy perturbation method [15, 16, 13, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 4, 28, 29, 30, 31, 32, 33, 34, 35, 36, 37, 38, 39, 40, 41], homotopy analysis method [42, 43, 44, 45, 46], homotopy asymptotic method

[47], perturbation method [48, 49], modified Taylor method [50], generalized homotopy method [51], differential transformation method [52], among many others. Also, a few exact solutions to nonlinear differential equations have been reported occasionally [53].

As it is well known, boundary value problems of ordinary differential equations have many applications in sciences. The case of BVP for nonlinear ODES includes, Michaelis Menten equation [54], that describes the kinetics of enzyme-catalyzed reactions, Gelfand's differential equation [35, 49] which governing combustible gas dynamics (see below, this study proposes an approximate solution for this equation), Troesch's equation [55, 56, 57, 58, 59, 60], arising in the investigation of confinement of a plasma column by a radiation pressure, among many others. On the other hand, the theory of BVP for linear ODES, is a well established branch of mathematics, with many applications. Between problems of interest, related to these equations, are found: The one-dimensional quantum problem, of a particle of

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mass m confined in a region of zero potential by an infinite potential at two points $x=a$ and $x=b$ [61], Heat transfer equation [61], Wave equation which describes for instance, transverse vibrations of a uniform stretched string between two fixed points, let us say $x = a$ and $x = b$ [62], The Laplace equation, which governs the temperature field corresponding to the steady state in a plate [62], and so on. Generally, many problems expressed in terms of partial differential equations, give rise through method of separation of variables, to BVP for linear ODES [61,62].

The Picard Iteration Method (PIM) [63,64,65] is a well established iterative method; although it has been employed above all as a formal procedure for establishing the existence and uniqueness theorems of differential equations, their usefulness in practice is relatively small. This is mainly due to the convergence of the method is slow, and also because the integration process involved, rapidly becomes very long and tedious. Nevertheless, the technique has several significant advantages. Unlike other known methods, Picard's method applies to linear and nonlinear problems, with identical ease. Also, based on well-established criteria and theorems, PIM allows to predict from the beginning, if the iterative process involved will converge to the solution of the problem, even if such solution is unique, which many methods for nonlinear differential equations cannot guarantee.

Our main goal in this study is take advantage of the fortress of the method, and try to solve its drawbacks, with the end to employ it, as a useful tool to obtain approximate solutions of BVP problems for linear and nonlinear ordinary second order differential equations. This paper is organized as follows. In Section 2, a brief review of the basic idea for Picard iteration method is provided. In Section 3, we will present, the Boundary Value Problems Picard Method (BVPP) as a modified version of Picard method. Additionally, Section 4 presents four cases study, including a comparison of BVPP with other methods to show its precision and versatility. Besides a discussion on the results is presented in Section 5. Finally, a brief conclusion is given in Section 6.

2 Picard Iteration Method.

We begin reformulating the initial value problem

$$y''(t) = f(t, y(t), y'(t)); \quad y(t_0) = A, \quad y'(t_0) = B \quad (1)$$

as the following equivalent integral equation

$$y(t) = A + Bt + \int_{t_0}^t \int_{t_0}^t f(t', y(t'), y'(t')) dt' dt, \quad (2)$$

The solution for (2) can be expressed as the limit of a sequence of functions $y_n(t)$, in the limit $n \rightarrow \infty$, in accordance with the recurrence formula

$$y_n(t) = A + Bt + \int_{t_0}^t \int_{t_0}^t f(t', y_{n-1}(t'), y'_{n-1}(t')) dt' dt, \quad n = 1, 2, 3, \dots \quad (3)$$

When the right hand side of (1), $f(t, y(t), y'(t))$ is a continuous function for all its arguments, and having continuous first partial derivatives with respect to y and y' in a neighborhood of the initial conditions of (1) then, it is well known that regardless of the choice of the initial function $y_0(t)$, the sequence $\{y_n(t)\}$, generated by the iterative process given by (3), converges to a solution of the problem (1) [62,66,67,68].

In the same way, assuming that $f(t, y(t), y'(t))$ satisfies the Lipschitz condition, it would be possible to establish, a more strong but usually difficult to apply criterion. For the purposes of this study, it is sufficient to ensure that starting of the iterative process (3), we will get a solution for (2) [66,67].

3 Basic Idea of Boundary Value Problems Picard Method (BVPP).

Next, we will find highly accurate approximate solutions for boundary value problems, following a method, which incorporates the boundary values of the original problem, to the classical version of Picard method with initial conditions.

An important case of BVP problems, is one where the values of the sought solution are given at two points t_0 and t_1 , but not the derivatives (Dirichlet boundary conditions), i.e.

$$y''(t) = f(t, y(t), y'(t)); \quad y(t_0) = A, \quad y(t_1) = C, \quad (4)$$

therefore the value for the derivative at t_0 , will be denoted by $y'(t_0) = \beta$. We will approach our BVP problem, assuming for the time being, that the value of β is known (although it is initially unknown) and right hand side of (4) is a continuous function. Besides, we will use the freedom to choose the trial function $y_0(t)$, in order to include both boundary values and accelerate the convergence of the method. Thus, we exploit the virtues of PIM, remedying its defects.

It should be noted that, the unknown value of $y'(t_0)$, will be determined, as part of the proposed procedure.

The method begins proposing as trial function a polynomial function $P(t)$ which contains one or more parameters D, E, F, \dots to be determined.

$$y_0(t) = P(t, D, E, F, \dots) \quad (5)$$

According to the above, BVPP method employ instead of (2), the following integral equation

$$y(t) = A + \beta t + \int_{t_0}^t \int_{t_0}^{t'} f(t', y(t'), y'(t')) dt' dt, \quad (6)$$

where, the value of β is unknown for the time being .

The solution for (6) can be expressed as the limit of a sequence of functions $y_n(t)$, in the limit $n \rightarrow \infty$, in accordance with the recurrence formula

$$y_n(t, \beta, D, E, F, \dots) = A + \beta t + \int_{t_0}^t \int_{t_0}^{t'} f(t', y_{n-1}(t', D, E, F, \dots), y'_{n-1}(t', D, E, F, \dots)) dt' dt, \quad n = 1, 2, 3.. \quad (7)$$

Since it has been assumed the continuity of $f(t', y(t'), y'(t'))$ then, irrespective of (5), the successive approximations $\{y_n(t)\}$ (7), converge to the solution of the following problem, resembling (4) (see section 2).

$$y''(t) = f(t, y(t), y'(t)); \quad y(t_0) = A, \quad y'(t_0) = \beta. \quad (8)$$

Next, in order to ensure that the n-th iteration of BVPP (7), is also an approximate solution for (4), the values of β, D, E, F, \dots , are chosen to ensure that approximate solutions satisfy $y(t_1) = C$ also, and therefore (4). It will be seen that although (4) and (8) are related in this way in order to motivate BVPP convergence, in practice is not required to consider explicitly the auxiliary problem (8). Finally we indicate three ways to calculate optimally the values of the above parameters, in order to accelerate the convergence and obtain highly accurate approximate solutions.

Method 1.

Assuming that the nth approximation is sufficient, then from (7) we can write symbolically

$$y_n = H(t, \beta, D, E, F, \dots), \quad (9)$$

where $H(t, \beta, D, E, F, \dots)$, is a certain function obtained from the iterative process above mentioned.

This method assume known the numerical solution of (4), so that (9) is evaluated as many points within the interval $[t_0, t_1]$ as parameters to be determined, that is to say

$$\begin{aligned} y_n(t_0) &= H(t_0, \beta, D, E, F, \dots), \\ y_n(t_1) &= H(t_1, \beta, D, E, F, \dots), \\ y_n(t_2) &= H(t_2, \beta, D, E, F, \dots), \\ y_n(t_3) &= H(t_3, \beta, D, E, F, \dots), \\ y_n(t_4) &= H(t_4, \beta, D, E, F, \dots), \end{aligned} \quad (10)$$

.... and so on,

where $t_2, t_3, t_4 \in (t_0, t_1)$ and the values of $y_n(t_0), y_n(t_1), y_n(t_2), y_n(t_3), y_n(t_4), \dots$, are known.

(10) is a system of algebraic equations, whose solution allows to determine the value of the parameters β, D, E, F, \dots .

It is expected that it result in a good fit, considering several inner points, even the first iteration of BVPP can be highly accurate and sufficient (see cases study).

Method 2.

This proposal follows again the steps that led to (9), but unlike the previous method, we will use a software like the Nonlinear Fit built-in command from Maple 15, to identify optimally the parameters β, D, E, F, \dots .

Method 3.

This method aims to determine the above parameters, by using the least squares method.

To get that (9) corresponds to a good approximate analytic solution of (4), we have to optimize the values of β, D, E, F, \dots . For it, after substituting (9) into (4), results the following residual.

$$R(t, \beta, D, E, F, \dots) = y''(t, \beta, D, E, F) - f(t, y(t, \beta, D, E, F), y'(t, \beta, D, E, F)), \quad (11)$$

Next, it is applied the least square method, minimizing the square residual error [47]

$$I(\beta, D, E, F, \dots) = \int_{t_0}^{t_1} R^2(t, \beta, D, E, F, \dots) dt, \quad (12)$$

identifying the values of β, D, E, F, \dots from the conditions

$$\frac{\partial I}{\partial \beta} = 0, \quad \frac{\partial I}{\partial D} = 0, \quad \frac{\partial I}{\partial E} = 0, \quad \frac{\partial I}{\partial F} = 0, \dots \quad (13)$$

Note that unlike the previous methods, the procedure outlined by equations (11)-(13) does not require in advance the knowledge of the numerical solution.

Once BVPP method optimize the values of β, D, E, F, \dots we will obtain good approximations requiring only a few iterations. It is expected that by choosing other values for these parameters, it would generate an iterative process slower and cumbersome.

4 Cases Study.

In what follows, we will assume equations satisfying the continuity requirements mentioned.

Example 1.

We will employ method 1, in order to find an approximate Solution of Gelfand's Equation.

As it is known, Gelfand's equation [35,49] models the chaotic dynamics in combustibile gas thermal ignition. Therefore it is important to search for accurate solutions for this equation.

The equation to solve is

$$\frac{d^2y(x)}{dx^2} + \varepsilon e^{y(x)} = 0, \quad 0 \leq x \leq 1, \quad y(0) = 0, \quad y(1) = 0, \quad (14)$$

where ε is a positive parameter.

It is possible to find a handy approximate solution for (14) by applying the BVPP method.

Thus, first we expand the exponential term of Gelfand's problem, resulting

$$y'' + \varepsilon \left(1 + y + \frac{1}{2}y^2 + \frac{1}{6}y^3 + \dots \right) = 0, \quad 0 \leq x \leq 1, \quad y(0) = 0, \quad y(1) = 0, \quad (15)$$

Equation (6) for this case is given by

$$y(x) = \beta x - \varepsilon \int_0^x \int_0^x \left(1 + y + \frac{1}{2}y^2 \right) dx' dx, \quad (16)$$

after keeping the second power of y variable.

We choose as trial function $y_0(x)$

$$y_0(x) = Bx + Cx^2 + Dx^3. \quad (17)$$

The corresponding recurrence formula is given by

$$y_n(x, \beta, B, C, D) = \beta x - \varepsilon \int_0^x \int_0^x \left(1 + y_{n-1}(x, \beta, B, C, D) + \frac{1}{2}y_{n-1}^2(x, \beta, B, C, D) \right) dx' dx, \quad n = 1, 2, 3.. \quad (18)$$

The first iteration of BVPP ($n=1$),

$$y_1(x, \beta, B, C, D) = \beta x - \varepsilon \int_0^x \int_0^x \left(1 + y_0(x, \beta, B, C, D) + \frac{1}{2}y_0^2(x, \beta, B, C, D) \right) dx' dx. \quad (19)$$

Assuming that first iteration is sufficient, after substituting (17) into (19), we obtain

$$y_1(x, \beta, B, C, D) = \beta x - \frac{\varepsilon}{2}x^2 - \frac{\varepsilon B}{6}x^3 + \left[-\frac{\varepsilon C}{12} + \frac{B}{24} \right] x^4 + \left[\frac{D}{20} + \frac{BC}{20} \right] x^5 + \left[\frac{C^2}{60} + \frac{BD}{30} \right] x^6 + \frac{CD}{42}x^7 + \frac{D^2}{112}x^8. \quad (20)$$

In accordance with first method, we generate four algebraic equations, by substituting the boundary value of $x = 1$, also the values: $x = 0.1, x = 0.5$, and $x = 0.7$, which belong to $[0, 1]$, in order to calculate β, B, C, D . Note that in this case, the condition $y_1(0, \beta, B, C, D) = 0$, is automatically satisfied.

In order to test the effectiveness of the method, we will consider the values of $\varepsilon = 3$ and $\varepsilon = 3.5$, despite of the solutions corresponding to values of the parameter $\varepsilon \geq 1$, are considered the most difficult to model [47, 69, 70].

The solution for the described system of algebraic equations for $\varepsilon = 3$, results in

$$\beta = 2.321014274, \quad B = 2.725506295, \\ C = -0.9993962770, \quad D = 2.181675403.$$

By substituting these values into (20) is obtained the following approximate solution for (14).

$$y_1(x) = 2.321014274x - 1.5x^2 - 1.362753148x^3 + 0.3634118315x^4 - 0.027109272x^5 + 0.2148522168x^6 - 0.05191329226x^7 + 0.04249738896x^8. \quad (21)$$

In the same way, the parameters for $\varepsilon = 3.5$, are given by

$$\beta = 3.707678793, \quad B = 4.533738715, \\ C = 2.030713696, \quad D = 2.093200793,$$

and the corresponding approximate solution for (14).

$$y_1(x) = 3.707678793x - 1.75x^2 - 2.644680917x^3 - 0.4033857148x^4 + 0.5649963048x^5 + 0.385064151x^6 + 0.1012069409x^7 + 0.03912044250x^8. \quad (22)$$

Example 2.

This example shows the use of method 2. As a case study we propose the following nonlinear differential equation [61].

$$\frac{d^2y(x)}{dx^2} - \varepsilon y^2(x) = 0, \quad 0 \leq x \leq 1, \quad y(0) = 0, \quad y(1) = 1, \quad (23)$$

where ε , is a positive parameter.

Equation (6) for this case is given by

$$y(x) = \beta x + \varepsilon \int_0^x \int_0^x y^2 dx' dx, \quad (24)$$

next, we select as trial function $y_0(x)$

$$y_0(x) = Bx + Cx^2. \tag{25}$$

The recurrence formula for this case is given by

$$y_n(x, \beta, B, C) = \beta x + \varepsilon \int_0^x \int_0^x (y_{n-1}^2(x, \beta, B, C)) dx' dx. \tag{26}$$

$n = 1, 2, 3..$

The first iteration of BVPP results in

$$y_1(x, \beta, B, C) = \beta x + \varepsilon \int_0^x \int_0^x (y_0^2(x, \beta, B, C)) dx' dx. \tag{27}$$

By substituting (25) into (27), we obtain

$$y_1(x, \beta, B, C) = \beta x + \varepsilon \left[\frac{B^2 x^2}{2} + \frac{BCx^3}{3} + \frac{C^2 x^4}{12} \right], \tag{28}$$

from the condition $y_1(1) = 1$, we obtain the value

$$\beta = 1 - \varepsilon \left[\frac{B^2}{2} + \frac{BC}{3} + \frac{C^2}{12} \right], \tag{29}$$

therefore

$$y_1(x, B, C) = x + \frac{\varepsilon B^2}{2} [x^2 - x] + \frac{\varepsilon BC}{3} [x^3 - x] + \frac{\varepsilon C^2}{12} [x^4 - x]. \tag{30}$$

In order to show the effectiveness of the method, we consider as case study, a large value of the parameter $\varepsilon = 30$. As it is well known, the solutions corresponding to values of the parameter $\varepsilon \geq 1$, are considered the most difficult to model, for equations depending on a parameter as (23) (for instance, classical perturbation method (CPM), provides in general, better results for small perturbation parameters $\varepsilon \ll 1$, see below) [47, 69, 70].

Thus, (30) adopts the form

$$y_1(x, B, C) = x + 15B^2 [x^2 - x] + 10BC [x^3 - x] + \frac{5C^2}{2} [x^4 - x]. \tag{31}$$

To get that (31) corresponds to an accurate analytical approximate solution of (23), we identify optimally the constants C and B by using the Nonlinear Fit built-in command from Maple 15, which results in

$B = -0.30848851834098$, and $C = 1.00432567368877$ (from (29) $\beta = 0.1490767537$).

Substituting these values into (31), we get

$$y_1(x) = 0.149076753781481x + 1.42747748922320x^2 - 3.09822939008034x^3 + 2.52167514707567x^4. \tag{32}$$

In order to show the accuracy of BVPP, we will compare our approximation (32) with the following third order approximate solution for (23) deduced, employing CPM

$$y(x) = 6.6845238095238x + 13.065476190476x^4 - 23.214285714286x^7 + 4.462857142857x^{10} \tag{33}$$

(see discussion and Figure 3).

Example 3.

This example shows the use of method 3. As a case study we propose the following linear differential equation [62].

$$\frac{d^2 y(x)}{dx^2} - x^2 y(x) = 0, \tag{34}$$

$0 \leq x \leq 1, \quad y(0) = 0, \quad y(1) = 1,$

Equation (6) for this case is given by

$$y(x) = \beta x + \int_0^x \int_0^x x^2 y dx' dx, \tag{35}$$

next, we select as trial function $y_0(x)$

$$y_0(x) = B + Cx. \tag{36}$$

The recurrence formula for this case is given by

$$y_n(x, \beta, B, C) = \beta x + \int_0^x \int_0^x (x^2 y_{n-1}(x, \beta, B, C)) dx' dx. \tag{37}$$

$n = 1, 2, 3..$

The first iteration of BVPP results in

$$y_1(x, \beta, B, C) = \beta x + \int_0^x \int_0^x (x^2 y_0(x, \beta, B, C)) dx' dx. \tag{38}$$

By substituting (36) into (38), we obtain

$$y_1(x, \beta, B, C) = \beta x + \frac{Bx^4}{12} + \frac{Cx^5}{20}. \tag{39}$$

Next, in order to obtain a better approximate solution, it is obtained the second iteration.

Evaluating (37), for $n = 2$, it is obtained

$$y_2(x, \beta, B, C) = \beta x + \int_0^x \int_0^x (x^2 y_1(x, \beta, B, C)) dx' dx, \quad (40)$$

Substituting (39) into (40), we get

$$y_2(x, B, \beta) = x^9 + \beta [x - x^9] + \frac{\beta}{20} [x^5 - x^9] + \frac{B}{672} [x^8 - x^9], \quad (41)$$

where, we employed the value

$$C = 1440 \left(1 - \frac{21}{20}\beta - \frac{B}{672} \right), \quad (42)$$

obtained from condition $y_2(1) = 1$.

From the steps outlined by equations (11) - (13), we get the following algebraic system for the unknown quantities β and B .

$$\frac{259694131}{1453636800}\beta + \frac{3642882473}{75558877954560}B = \frac{24716233}{145363680},$$

$$\frac{122321146}{163875}\beta + \frac{259694131}{1453636800}B = \frac{7761232}{10925}. \quad (43)$$

Thus, the values of β and B , which minimize the square residual error, are given by $\beta = 0.9517485996$ and $B = -0.01705817486$.

Finally, substituting these values into (41), we get

$$y_2(x) = 0.0006893544x^9 - 0.00002538418878x^8 + 0.04758742998x^5 + 0.9517485996x. \quad (44)$$

Example 4.

This case study, shows the comparison among method 2, method 3, and variation of parameters for linear differential equations [61, 62].

We will find an approximate solution for the differential equation.

$$\frac{d^2 y(x)}{dx^2} + y(x) = x^{10}, \quad 0 \leq x \leq 1, \quad y(0) = 0, \quad y(1) = 0, \quad (45)$$

This equation has an exact solution as follows, using the method of variation of parameters (VP) for linear differential equations.

$$y(x) = A \sin x + \int_0^x s^{10} \sin(x-s) ds, \quad (46)$$

where $A = -\frac{1}{\sin 1} \int_0^1 s^{10} \sin(x-s) ds$.

A disadvantage of VP is the big effort that must be done to solve the integrals in (46) (each requires 10 integrations by parts, in this case). Instead, we will see that BVPP provides a solution very accurate and handy for applications.

Equation (6) for this case is given by

$$y(x) = \beta x + \int_0^x \int_0^x (x^{10} - y) dx' dx, \quad (47)$$

next, we select as trial function $y_0(x)$

$$y_0(x) = B + Cx. \quad (48)$$

The recurrence formula for this case is given by

$$y_n(x, \beta, B, C) = \beta x + \int_0^x \int_0^x (x^{10} - y_{n-1}(x, \beta, B, C)) dx' dx, \quad n = 1, 2, 3.. \quad (49)$$

The first iteration of BVPP results in

$$y_1(x, \beta, B, C) = \beta x + \int_0^x \int_0^x (x^{10} - y_0(x, \beta, B, C)) dx' dx. \quad (50)$$

Substituting (48) into (50), we get

$$y_1(x, B, C) = \frac{1}{132} [x^{12} - x] + \frac{B}{2} [x - x^2] + \frac{C}{6} [x - x^3]. \quad (51)$$

where, we used the condition $y_1(1) = 0$, to obtain

$$\beta = -\frac{1}{132} + \frac{B}{2} + \frac{C}{6}. \quad (52)$$

Next, we will get two approximate solutions for (45) by using aforementioned method 2 and method 3.

Method 2

To get that (51) corresponds to a precise approximate analytic solution for (45), we identify optimally the constants B and C by using the Nonlinear Fit built-in command from Maple 15, which results in $B = -0.00085048287500623$, and $C = -0.0062854559150948$ (from (52) $\beta = -0.009048575$).

Substituting these values into (51), we get

$$y_1(x) = 0.03125x^{12} - 0.00904857499910982x + 0.000425241437503110x^2 + 0.00104757598584913x^3 \quad (53)$$

Method 3

In this case, we will identify the constants B and C following the steps outlined by equations (11) - (13), so that

$$\frac{110}{189}C + \frac{101}{120}B = -\frac{221}{60480}, \quad (54)$$

$$\frac{101}{120}C + \frac{101}{60}B = -\frac{127}{21840}.$$

By solving the above algebraic system, we find that the values of B and C , minimizing the square residual error, are given by $B = -0.0011384093831064$ and $C = -0.0046321138852940$.

Substituting these values into (51), we get

$$y_1(x) = 0.03125x^{12} - 0.0089169812481931x + 0.00056920469155320x^2 + 0.00077201898088233x^3, \quad (55)$$

from (52) results the value $\beta = -0.008916981249$.

5 Discussion

This paper proposed a modified version of Picard Method, the Boundary Value Problems Picard Method (BVPP), in order to find approximate solutions for BVP problems. One of the main results, which follows from the accuracy of the approximate results obtained by BVPP, is that the slow convergence of PIM, is consequence of a inadequate choice of the trial function (even, many authors suggest starting Picard iterative process, by using as trial function, the initial condition of the differential equation to solve). The procedure followed by BVPP relies on the auxiliary initial value problem (8), where the value of $y'(t_0) = \beta$, is unknown. Assuming that the right hand side $f(t, y(t), y'(t))$ and its partial derivatives; satisfy certain continuity conditions (as it was explained) then irrespective of trial function, the successive approximations $\{y_n(t)\}$ (7) converge to the solution of (8).

In order to get that $\{y_n(t)\}$ also become in a solution for (4), we employed in our examples, as trial functions, some polynomial functions of different degrees containing some parameters, which were determined so that, the approximate solution, satisfies both boundary conditions of (4) and also contributed to improve the process of getting adequate trial functions. With this purpose, we proposed three methods to calculate optimally the mentioned parameters. As a matter of fact, we obtained highly accurate analytical approximate solutions.

The first method assumes as known the numerical solution for (4), so that the approximate solution given by the BVPP method, is evaluated at many points within the interval of interest as parameters to be determined. The above procedure gives rise to a system of algebraic equations, whose solution let determines the value of the parameters.

The second method proposed a software like the Nonlinear Fit built-in command from Maple 15, to identify optimally the constants.

The third method determines the adjusting parameters, by using the least squares method.

Next, we applied BVPP method to find approximate solutions to four differential equations, from which two were nonlinear and the others linear.

To exemplify Method 1 we obtained an approximate solution for Gelfand's equation. In accordance with this method, we generated four algebraic equations, by substituting the boundary value of the interval $x = 1$, also the values: $x = 0.1, x = 0.5$, and $x = 0.7$, which belong to $[0, 1]$, with the purpose to calculate β, B, C, D . In order to test the effectiveness of the method, we considered the values of $\varepsilon = 3$ and $\varepsilon = 3.5$. For both cases study, we obtained highly accurate approximate solutions (21) and (22) for (14) as depicted in Figure 1 and Figure 2. A relevant fact is that, it was employed just the first iteration of BVPP ($n=1$) and were considered large values of Gelfand's parameters, whose solutions are difficult to model.

In principle it is possible to improve the precision of approximate solutions, by introducing more adjusting parameters in trial function (17), although would be necessary solving larger algebraic system of equations.

Method 2, was discussed, considering the solution of the second order nonlinear differential equation (23), depending on a parameter. In order to show the effectiveness of the method, we considered as case study, the first iteration of BVPP ($n=1$) for a large value of the parameter $\varepsilon = 30$ (32), and its comparison with (33), which is an approximation for (23) corresponding to third order approximation of classical perturbation method CPM.

Figure 3 shows that BVPP is efficient in comparison to CPM, although we considered only the first iteration, even for large values of the parameter, where other methods fail.

Method 3, was exemplified by solving the linear differential equation (34). In order to obtain a better approximate solution, it was considered the second iteration of BVPP method ($n=2$). In this case the parameters of the trial function (36) were determined by using the least squares method. Figure 4 shows that, as occurred with the above examples, the approximate solution (44) is highly accurate and handy.

Finally, we employed BVPP, to find an approximate solution for (45), although this linear equation has exact solution, by using variation of parameters (VP). A disadvantage of VP is the big effort that must be done to solve the integrals in (46) (each requires 10 integrations

by parts, in this case). Instead, BVPP provided solutions very accurate and useful, adequate for practical applications. The adjusting parameters in (51) were calculated, following the algorithms from the method 2 and method 3, from where the approximations (53) and (55) arise respectively.

Figure 5 shows that (53), (55) and exact solution are in good agreement. Although in this case method (2) was more precise than method (3), this latter and therefore the process of getting (55), did not require in advance the knowledge of the numerical solution. In this sense, Method 3 has more analytical basis than the other methods.

Finally, this work introduced a modification of Piccard method, valid for boundary value problems. As long as we know, there is not in the literature, antecedents of a method like BVPP, which applies Piccard method to BVP, by proposing a suitable trial function that optimizes the approximation, in order to accelerate the convergence for the process of obtaining analytical approximate solutions for linear and nonlinear ODES. We noted that in general, the classical procedure of PIM involves the use of the initial conditions (of the differential equation to be solved) as the starting trial function; however, such criteria often leads to poor convergence, excessive iterations and large/cumbersome approximations. Therefore, inappropriate for practical applications.

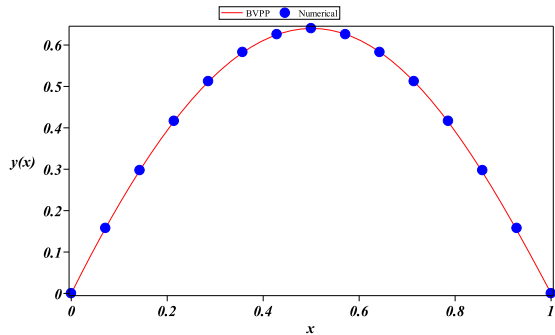


Fig. 1: Comparison of approximate solution (21) (solid line) for (14) (dots) considering $\epsilon = 3$

6 Conclusions

This work introduced the Boundary Value Problems Picard Method (BVPP), as a useful tool with high potential, in order to find approximate solutions for BVP. Based on mathematical assumptions, which ensure that Picard iterative method, described in Section 2, converges to the solution of a problem as (8), independently of the chosen trial function and initial conditions. BVPP builds a valid solution to the auxiliary problem (8), and then

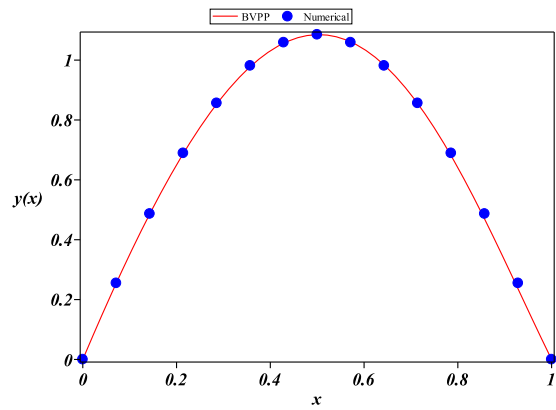


Fig. 2: Comparison of approximate solution (22) (solid line) for (14) (dots) considering $\epsilon = 3.5$

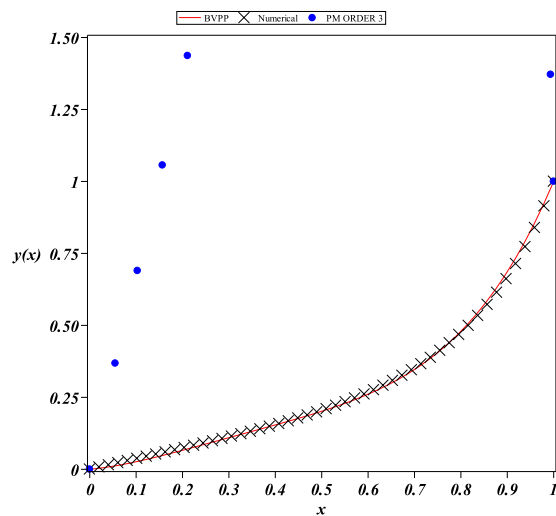


Fig. 3: Comparison of approximations BVPP (32) (solid line) and PM (33) (dots) for (23) (diagonal cross).

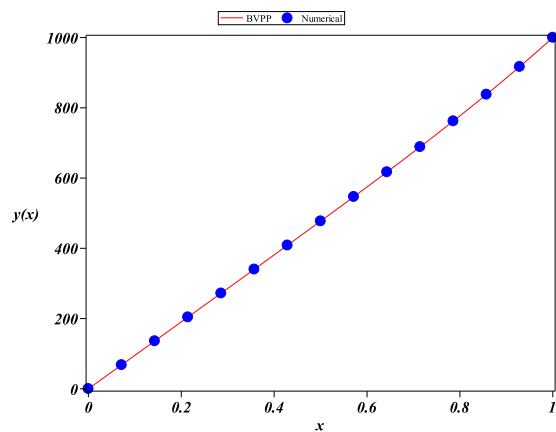


Fig. 4: Comparison of approximate solution (44) (solid line) for (34) (dots).

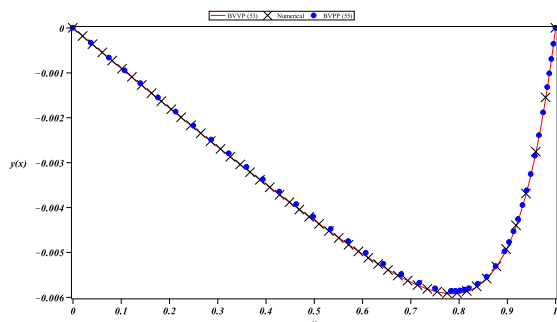


Fig. 5: Comparison of BVPP approximations (53) (solid line) and (55) (dots) for (45) (diagonal cross).

adjusts it to become, also in a solution for the problem to be solved (4).

The procedure assumed, that it is possible to obtain a good approximate solution for (4), based on a polynomial trial function, provided with certain adjusting parameters, which were employed to link problems (4) and (8) mentioned before, and optimize the approximate solutions proposed by BVPP. May be expected to improve the precision of approximate solutions, by introducing more adjusting parameters in trial functions. Furthermore, from the procedure studied, it is deduced that the method provides an adequate criterion to start the iterative process, with good results, and few iterations.

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