Order seven continuous hybrid method for the solution of first order ordinary differential equations

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Abstract - *Method of collocation of the differential system and interpolation of the approximate solution at grid and off grid points is considered to yield a continuous linear multistep method with a constant step size was adopted in this paper. The continuous linear multistep method is solved for the independent solution to yield a continuous block method which is evaluated at selected grid and off grid points to yield a discrete block method. The basic property of this method is verified to be convergent. The method was tested on numerical examples and found to compete favorably withthe existing methods in term of accuracy.*

Keywords: interpolation, colocation, approximate solution, independent solution, block method, convergent.

AMS subject classification: 65L05, 65L06, 65D30

I. INTRODUCTION

We consider a numerical method for solving first order initial value problems of the form

$$y' = f(x,y), \quad y(x_0) = y_0 \qquad (1)$$

Scholars have worked on the development of a continuous linear multistep in solving (1). These authors proposed method with different basis functions, among them are Serisena, Onumanyi and Chollom (2001), Awoyemi, Ademiluyi and Amuseghan (2008), Ikhile (2008), Adeniyi, Deyefa and Alabi (2006), Fatokun, Onumanyi and Serisena (2005), Badmus and Mishelia (2011), Olorunsola and Enoch (2011), Umaru (2011), Yahaya and Kumlemg (2007), Ibijola, Skwane and Kumleng (2011) to mention few. These authors proposed method ranging from predictor corrector method to discrete block method.

In this paper, we propose a continuous block method which when evaluated at selected grid points gives a discrete block which the authors mentioned above had proposed. The continuous block possesses the same properties as the continuous linear multistep method. This paper is partitioned into sections as follows: Section two is methodology involved in deriving the continuous multistep method and the continuous block method. Section three considers the analysis of the block method viz; the order, zero stability and the region of absolute stability. Section four considers the numerical examples where we test our method on first order ordinary differential equation and compare our result with existing methods.

II. METHODOLOGY

Consider a monomial power approximate solution in the form

$$y(x) = \sum_{j=0}^{s+r-1} a_j x^j \qquad (2)$$

where r and s are interpolation and collocation points respectively. The first derivative of (2) gives

$$y'(x) = \sum_{j=0}^{s+r-1} j a_j x^{j-1} \qquad (3)$$

Substituting (3) into (1) gives

$$f(x,y) = \sum_{j=0}^{s+r-1} j a_j x^{j-1} \qquad (4)$$

collocating (4) at $x_{n+s}, s = 0(\frac{1}{6})1$ and interpolating (2) at $x_n$gives and a system of non-linear equation in the form

$$AX = U \qquad (5)$$

where

$$A = [a_0, a_1, a_2, a_3, a_5, a_6, a_7,]^T$$

$$U = [y_n, f_n, f_{n+\frac{1}{6}}, f_{n+\frac{1}{3}}, f_{n+\frac{1}{2}}, f_{n+\frac{2}{3}}, f_{n+\frac{5}{6}}, f_{n+1}]^T$$

$$X = \begin{bmatrix} 1 & x_n & x_n^2 & x_n^3 & x_n^4 & x_n^5 & x_n^6 & x_n^7 \\ 0 & 1 & 2x_n & 3x_n^2 & 4x_n^3 & 5x_n^4 & 6x_n^5 & 7x_n^6 \\ 0 & 1 & 2x_{n+\frac{1}{6}} & 3x^2_{n+\frac{1}{6}} & 4x^3_{n+\frac{1}{6}} & 5x^4_{n+\frac{1}{6}} & 6x^5_{n+\frac{1}{6}} & 7x^6_{n+\frac{1}{6}} \\ 0 & 1 & 2x_{n+\frac{1}{3}} & 3x^2_{n+\frac{1}{3}} & 4x^3_{n+\frac{1}{3}} & 5x^4_{n+\frac{1}{3}} & 6x^5_{n+\frac{1}{3}} & 7x^6_{n+\frac{1}{3}} \\ 0 & 1 & 2x_{n+\frac{1}{2}} & 3x^2_{n+\frac{1}{2}} & 4x^3_{n+\frac{1}{2}} & 5x^4_{n+\frac{1}{2}} & 6x^5_{n+\frac{1}{2}} & 7x^6_{n+\frac{1}{2}} \\ 0 & 1 & 2x_{n+\frac{2}{3}} & 3x^2_{n+\frac{2}{3}} & 4x^3_{n+\frac{2}{3}} & 5x^4_{n+\frac{2}{3}} & 6x^5_{n+\frac{2}{3}} & 7x^6_{n+\frac{2}{3}} \\ 0 & 1 & 2x_{n+\frac{5}{6}} & 3x^2_{n+\frac{5}{6}} & 4x^3_{n+\frac{5}{6}} & 5x^4_{n+\frac{5}{6}} & 6x^5_{n+\frac{5}{6}} & 7x^6_{n+\frac{5}{6}} \\ 0 & 1 & 2x_{n+1} & 3x^2_{n+1} & 4x^3_{n+1} & 5x^4_{n+1} & 6x^5_{n+1} & 7x^6_{n+1} \end{bmatrix}$$

Solving (5) for the $a_j s$and substituting back into (2) gives a continuous multistep method in the form

$$y(x) = \alpha_0 y_n + h \sum_{j=0}^{1} \beta_j(x) f_{n+j} \qquad (6)$$

Where α_0=1 and the coefficients of f_{n+j} gives

β_0 = (1/(840))(7776t^7-31757t^6+52920t^5-46305t^4+22736t^3-6174t^2+840t)

$\beta_{\frac{1}{6}}$=-(1/(35))(1944t^7-7560t^6+11718t^5-9135t^4+3654t^3-630t^2)

$$\beta_{\frac{1}{3}} = (1/(280))(38880t^7 - 143640t^6 + 207144t^5 - 145215t^4 + 49140t^3 - 6300t^3)$$

$\beta_{\frac{1}{2}}$ = -(1/(105))(19440t^7-68040t^6+91476t^5-58590t^4-17780t^3-2100t^2)

$$\beta_{\frac{2}{3}} = (1/(280))(38880t^7 - 12820t^6 - 161784t^5 - 96705t^4 + 27720t^3 - 3150t^2)$$

$$\beta_{\frac{5}{6}} = -(1/(35))(1944t^7 - 6048t^6 + 7182t^5 - 4095t^4 + 1134t^3 - 126t)$$

$$\beta_1 = (1/(280))(7776t^7 - 22680t^6 + 25704t^5 - 14175t^4 + 3836t^3 - 420t^2)$$

Where $t = \frac{x-x_n}{h}$. Solving (6) for the independent solution gives a continuous block method in the form

$$y_{n+k} = \sum_{j=0}^{\mu-1} \frac{(jh)^m}{m!} y_n^{(m)} + h^\mu \sum_{j=0}^{s} \sigma_j(x) f_{n+j} \quad (7)$$

Where μ is the order of the differential equation, s is the collocation points. Hence the coefficient of f_{n+j} in (7)

σ_0 = (1/(840))(7776t^7-31757t^6+52920t^5-46305t^4+22736t^3-6174t^2+840t)

$\sigma_{\frac{1}{6}}$=-(1/(35))(1944t^7-7560t^6+11718t^5-9135t^4+3654t^3-630t^2)

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$$\sigma_1 = (1/(280))(7776t^7 - 22680t^6 + 25704t^5 - 14175t^4 + 3836t^3 - 420t^2)$$

where $t = \frac{x-x_n}{h}$. Evaluating (7) at $t = \frac{1}{6}\left(\frac{1}{6}\right)1$ gives a discrete block formula of the form

$$Y_m = ey_n + hdf(y_n) + hdf(Y_m) \quad (8)$$

where e, d, are r x r matrix

Where $d = \begin{bmatrix} \frac{19087}{362880} & \frac{1139}{22680} & \frac{137}{2688} & \frac{143}{2835} & \frac{3715}{72576} & \frac{41}{840} \end{bmatrix}^T$

$$Y_m = \left[y_{n+\frac{1}{6}}, y_{n+\frac{1}{3}}, y_{n+\frac{1}{2}}, y_{n+\frac{2}{3}}, y_{n+\frac{5}{6}}, y_{n+1}\right]^T$$

$$e = \begin{bmatrix} 0&0&0&0&0&1\\ 0&0&0&0&0&1\\ 0&0&0&0&0&1\\ 0&0&0&0&0&1\\ 0&0&0&0&0&1\\ 0&0&0&0&0&1 \end{bmatrix}$$

$$b = \begin{bmatrix} \frac{2713}{13120} & \frac{-15487}{120960} & \frac{293}{2835} & \frac{-6737}{120960} & \frac{263}{15720} & \frac{-863}{362880} \\ \frac{47}{189} & \frac{11}{7560} & \frac{166}{2835} & \frac{-269}{7560} & \frac{11}{945} & \frac{-37}{22680} \\ \frac{27}{112} & \frac{387}{4480} & \frac{17}{105} & \frac{-243}{4480} & \frac{9}{560} & \frac{-27}{13440} \\ \frac{232}{945} & \frac{65}{945} & \frac{752}{2835} & \frac{29}{945} & \frac{8}{945} & \frac{-4}{2835} \\ \frac{725}{3024} & \frac{2125}{24192} & \frac{125}{567} & \frac{2875}{24192} & \frac{235}{3024} & \frac{-275}{72576} \end{bmatrix}$$

III. ANALYSIS OF THE BASIC PROPERTIES OF THE CORRECTOR

Order of the method

Let the linear operator $L\{y(x):h\}$associated with the block formular be defined as

$$L\{y(x):h\} = A^{(0)}Y_m - ey_n - h^\mu df(y_n) - h^\mu bF(Y_m) \quad (9)$$

expanding in Taylor series expansion and comparing the coefficient of h gives

$$L\{y(x);h\} = c_0 y(x) + c_1 hy'(x) + c_1 hy''(x) \ldots c_p h^p y^p(x) + c_{p+1} h^{p+1} y^{p+1}(x) + c_{p+2} h^{p+2} y^{p+2} \quad (10)$$

Definition:

The linear operator L and the associated continuous linear multistep method (9) are said to be of order p if $c_0 = c_1 = c_2 \ldots = c_p = 0$ *and* $c_{p+1} \neq 0$is called the error constant and implies that the local truncation error is given by $t_{n+k} = C_{p+2}\mathrm{h}^{\mathrm{p+1}}\mathrm{y}^{\mathrm{p+1}}(\mathrm{x}_n) + 0(\mathrm{h}^{\mathrm{p+2}})$.

For our method

$$L\{y(x);h\} = \begin{bmatrix} y_{n+\frac{1}{6}} \\ y_{n+\frac{1}{3}} \\ y_{n+\frac{1}{2}} \\ y_{n+\frac{2}{3}} \\ y_{n+\frac{5}{6}} \\ y_{n+1} \end{bmatrix} - \begin{bmatrix} 1 & \frac{1}{6}h \\ 1 & \frac{1}{3}h \\ 1 & \frac{1}{2}h \\ 1 & \frac{2}{3}h \\ 1 & \frac{5}{6}h \\ 1 & h \end{bmatrix} [y_n] -$$

$$\begin{bmatrix} \frac{19087}{262880} & \frac{2713}{15120} & \frac{-15487}{1209660} & \frac{293}{2835} & \frac{-6737}{120960} & \frac{263}{15120} & \frac{-863}{362880} \\ \frac{1139}{22680} & \frac{47}{189} & \frac{11}{7560} & \frac{166}{2835} & \frac{-269}{7560} & \frac{11}{945} & \frac{-37}{22680} \\ \frac{117}{2688} & \frac{27}{112} & \frac{387}{4480} & \frac{17}{105} & \frac{-243}{4480} & \frac{9}{560} & \frac{-29}{13440} \\ \frac{143}{2835} & \frac{232}{945} & \frac{64}{945} & \frac{752}{2835} & \frac{29}{945} & \frac{8}{945} & \frac{-4}{2835} \\ \frac{3715}{72576} & \frac{725}{3024} & \frac{2125}{24192} & \frac{125}{567} & \frac{3875}{24194} & \frac{235}{3024} & \frac{-275}{72576} \\ \frac{41}{840} & \frac{9}{35} & \frac{9}{280} & \frac{34}{105} & \frac{9}{280} & \frac{9}{35} & \frac{41}{840} \end{bmatrix} \begin{bmatrix} f_n \\ f_{n+\frac{1}{6}} \\ f_{n+\frac{1}{3}} \\ f_{n+\frac{1}{2}} \\ f_{n+\frac{2}{3}} \\ f_{n+\frac{5}{6}} \\ f_{n+1} \end{bmatrix} = 0$$

Expanding in Taylor series expansion gives

$$\sum_{j=0}^{\infty} \frac{\left(\frac{1}{6}\right)^j}{j!} y_n^j - y_n - \frac{19087}{262880} h y_n' - \sum_{j=0}^{\infty} \frac{h^{j+1}}{j!} y_n^{j+1} \left\{\frac{2713}{15120}\left(\frac{1}{6}\right)^j - \frac{15487}{120960}\left(\frac{1}{3}\right)^j + \frac{293}{2835}\left(\frac{1}{2}\right)^j - \frac{6737}{120960}\left(\frac{2}{3}\right)^j + \frac{360}{15120}\left(\frac{5}{6}\right)^j - \frac{863}{362880}(1)^j\right\}$$

$$\sum_{j=0}^{\infty} \frac{\left(\frac{1}{3}\right)^j}{j!} y_n^j - y_n - \frac{1139}{22680} h y_n' - \sum_{j=0}^{\infty} \frac{h^{j+1}}{j!} y_n^{j+1} \left\{\frac{47}{189}\left(\frac{1}{6}\right)^j + \frac{11}{7560}\left(\frac{1}{3}\right)^j - \frac{166}{2835}\left(\frac{1}{2}\right)^j - \frac{269}{7560}\left(\frac{2}{3}\right)^j + \frac{11}{945}\left(\frac{5}{6}\right)^j - \frac{37}{22680}(1)^j\right\}$$

$$\sum_{j=0}^{\infty} \frac{\left(\frac{1}{2}\right)^j}{j!} y_n^j - y_n - \frac{137}{2688} h y_n' - \sum_{j=0}^{\infty} \frac{h^{j+1}}{j!} y_n^{j+1} \left\{\frac{27}{112}\left(\frac{1}{6}\right)^j - \frac{387}{4480}\left(\frac{1}{3}\right)^j + \frac{17}{105}\left(\frac{1}{2}\right)^j - \frac{243}{4480}\left(\frac{2}{3}\right)^j + \frac{9}{560}\left(\frac{5}{6}\right)^j - \frac{29}{13440}(1)^j\right\}$$

$$\sum_{j=0}^{\infty} \frac{\left(\frac{2}{3}\right)^j}{j!} y_n^j - y_n - \frac{143}{2835} h y_n' - \sum_{j=0}^{\infty} \frac{h^{j+1}}{j!} y_n^{j+1} \left\{\frac{232}{945}\left(\frac{1}{6}\right)^j - \frac{64}{945}\left(\frac{1}{3}\right)^j + \frac{752}{2835}\left(\frac{1}{2}\right)^j + \frac{29}{945}\left(\frac{2}{3}\right)^j + \frac{8}{945}\left(\frac{5}{6}\right)^j - \frac{4}{2835}(1)^j\right\}$$

$$\sum_{j=0}^{\infty} \frac{\left(\frac{5}{6}\right)^j}{j!} y_n^j - y_n - \frac{3715}{72576} h y_n' - \sum_{j=0}^{\infty} \frac{h^{j+1}}{j!} y_n^{j+1} \left\{\frac{725}{3024}\left(\frac{1}{6}\right)^j - \frac{2125}{24192}\left(\frac{1}{3}\right)^j + \frac{125}{567}\left(\frac{1}{2}\right)^j + \frac{3875}{24192}\left(\frac{2}{3}\right)^j + \frac{2351}{3024}\left(\frac{5}{6}\right)^j - \frac{275}{72576}(1)^j\right\}$$

$$\sum_{j=0}^{\infty} \frac{\left(\frac{1}{2}\right)^j}{j!} y_n^j - y_n - \frac{41}{840} h y_n' - \sum_{j=0}^{\infty} \frac{h^{j+1}}{j!} y_n^{j+1} \left\{\frac{9}{35}\left(\frac{1}{6}\right)^j + \frac{9}{280}\left(\frac{1}{3}\right)^j + \frac{34}{105}\left(\frac{1}{2}\right)^j + \frac{9}{280}\left(\frac{2}{3}\right)^j + \frac{9}{35}\left(\frac{5}{6}\right)^j - \frac{41}{840}(1)^j\right\}$$

Equating coefficients of the Taylor series expansion to zero yield

$c_0 = c_1 = \cdots c_7 = 0.$ $c_8 = [6.76(-09)\ 5.04(-09)\ 5.98(-09)\ 5.04(-09)\ 6.76(-09)\ -6.56(-09)]^T$

Zero Stability

Definition: *The block (8)is said to be zero stable, if the roots Zs, s=1,2….,N of the characteristic polynomial* $\rho(z)$ *defined by* $\rho(z)\det(zA^{(0)} - E)$ *satisfies* $|z_s| \le 1$ *and every root satisfying* $|z_s| \le 1$ *have multiplicity not exceeding the order of the differential equation. Moreover as* $h \to 0$, $\rho(z) = z^{r-\mu}(z-1)^{\mu}$ *where* μ *is the order of the differential equation, r is the order of the matrix* $A^{(0)}$ *and E (see Awoyemi et al.[6] for details).*

For our method

$$\rho(z) = \left[z\begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \right] = 0$$

$\rho(z) = z^5(z-1)$. Hence our method is zero stable.

Region of absolute stability

The block formulated as a general linear method where it is partition in the form

$$\begin{bmatrix} Y \\ Y_{n-i} \end{bmatrix} = \begin{bmatrix} A_1 & B_1 \\ A_2 & B_2 \end{bmatrix} \begin{bmatrix} hf(y) \\ y_n \end{bmatrix}$$

The elements of A_1 and A_2 are obtained from the coefficients of the collocation points, B_1 and B_2 are obtained from the interpolation points.

Applying the test equation $y' = \lambda y$ leads to the recurrence equation

$$y^{i+1} = M(Z)y^i, Z = \lambda h, i = 1,2, \dots \mu - 1$$

The stability function is given by

$$M(Z) = B_2 + ZA_2(I - ZA_1)^{-B_1}$$

And the stability polynomial of the method is given as

$$\rho(\lambda, Z) = \det(\lambda I - M(Z))$$

The region of absolute stability of the method is defined as $\rho(\lambda, Z) = 1, |\lambda| \leq 1$.

For our method, writing the block in partition form gives

$$\begin{bmatrix} y_n \\ y_{n+\frac{1}{6}} \\ y_{n+\frac{1}{3}} \\ y_{n+\frac{1}{2}} \\ y_{n+\frac{2}{3}} \\ y_{n+\frac{5}{6}} \\ \underline{y_{n+1}} \\ y_{n+\frac{1}{6}} \\ y_{n+1} \end{bmatrix} =$$

$$\begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & - & 0 & 1 \\ \frac{19087}{262880} & \frac{2713}{15120} & \frac{-15487}{1209660} & \frac{293}{2835} & \frac{-6737}{120960} & \frac{263}{15120} & \frac{-863}{362880} & - & 0 & 1 \\ \frac{1139}{22680} & \frac{47}{189} & \frac{11}{7560} & \frac{166}{2835} & \frac{-269}{7560} & \frac{11}{945} & \frac{-37}{22680} & - & 0 & 1 \\ \frac{117}{2688} & \frac{27}{112} & \frac{387}{4480} & \frac{17}{105} & \frac{-243}{4480} & \frac{9}{560} & \frac{-29}{13440} & - & 0 & 1 \\ \frac{143}{2835} & \frac{232}{945} & \frac{64}{945} & \frac{752}{2835} & \frac{29}{945} & \frac{8}{945} & \frac{-4}{2835} & - & 0 & 1 \\ \frac{3715}{72576} & \frac{725}{3024} & \frac{2125}{24192} & \frac{125}{567} & \frac{3875}{24194} & \frac{235}{3024} & \frac{-275}{72576} & - & 0 & 1 \\ \underline{\frac{41}{840}} & \underline{\frac{9}{35}} & \underline{\frac{9}{280}} & \underline{\frac{34}{105}} & \underline{\frac{9}{280}} & \underline{\frac{9}{35}} & \underline{\frac{41}{840}} & - & \underline{0} & \underline{1} \\ \frac{19087}{262880} & \frac{2713}{15120} & \frac{-15487}{1209660} & \frac{293}{2835} & \frac{-6737}{120960} & \frac{263}{15120} & \frac{-863}{362880} & - & 0 & 1 \\ \frac{41}{840} & \frac{9}{35} & \frac{9}{280} & \frac{34}{105} & \frac{9}{280} & \frac{9}{35} & \frac{41}{840} & - & 1 & 1 \end{bmatrix}$$

$$\begin{matrix} hf_n \\ hf_{n+\frac{1}{6}} \\ hf_{n+\frac{1}{3}} \\ hf_{n+\frac{1}{2}} \\ hf_{n+\frac{2}{3}} \\ hf_{n+\frac{5}{6}} \\ \underline{hf_{n+1}} \\ hf_{n+\frac{1}{6}} \\ hf_{n+1} \end{matrix}$$

Hence the region of absolute stability is shown in fig.1

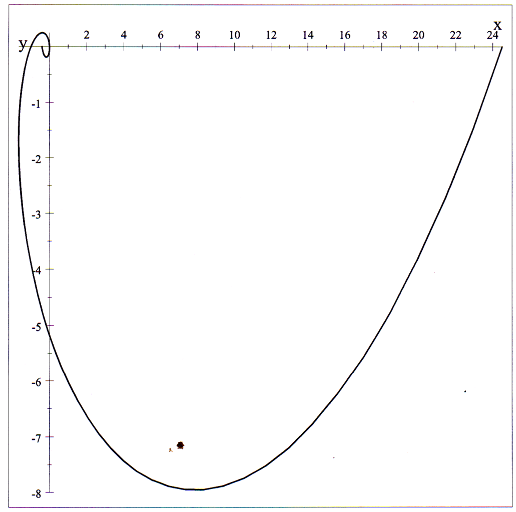

Fig 1: Region of absolute stability

IV. NUMERICAL EXAMPLES

Notation used in the table

ERA→Error in Areo et al. (2012)

ERB→Error in Badmus and Mishelia (2012)

Problem 1

We consider a linear first ordinary differential equation

$y' = -y, y(0) = 1, 0 \leq x \leq 1, h = 0.1$.

Exact solution $y(x) = e^{-x}$

This problem was solved by Areo et al. (2011) using block method of order seven. They adopted classical RungeKutta method to provide the starting values. The problem is shown in Table 1

Table 1 for Problem 1

x	Exact result	Computed result	Error	ENA
0.1	0.94874180359595	0.90483718055553	1.95961(-11)	2.1(-10)
0.2	0.81873075307798	0.81873075311344	3.54624(-11)	2.2(-10)
0.3	0.74081822068171	0.74031822072984	4.81316(-11)	6.0(-10)
0.4	0.67032004603563	0.67032004609370	5.80682(-11)	1.0(-10)
0.5	0.60653065971263	0.60653065977831	6.56779(-11)	4.1(-10)
0.6	0.5488116360940	0.54881163616533	7.13132(-11)	7.0(-10)
0.7	0.49658530379140	0.49658530386669	7.52815(-11)	1.5(-10)
0.8	0.44932896411722	0.44932896419507	7.78485(-11)	7.0(-10)
0.9	0.40656965974059	0.40656965981984	7.92453(-11)	1.4(-10)
1.0	0.36787944117144	0.36787944125111	7.96713(-11)	8.0(-10)

Problem 2

We consider a linear first order ordinary differential equation

$$y' = x - y, y(0) = 0, 0 \leq x \leq 1, h = 0.1$$

Exact solution :$y(x) = x + e^{-x} - 1$

This problem was solved by Areo et al. (2011) using block method of order seven. They adopted classical RungeKutta method to provide the starting values. The result is shown in table 2

Table 2 for problem 2

x	Exact Result	Computed Result	Error	ENA
0.1	0.004837418035959	0.00483741805555	1.9595(-11)	0.000
02	0.01873075307798	0.01873075311344	3.54623(-11)	0.000
0.3	0.04081822068171	0.04081822072989	4.81315(-11)	6.0(-10)
0.4	0.07032004603563	0.07032004609377	5.80680(-11)	2.0(-10)
0.5	0.10653065971263	0.10653065977831	6.56779(-11)	7.0(-10)
0.6	0.14881163609402	0.14881163616533	7.13132(-11)	1.0(-10)

0.7	0.19658530379140	0.19658530386669	7.52814(-11)	8.0(-10)
0.8	0.24932896411722	0.24932896419507	7.78485(-11)	2.0(-10)
0.9	0.30656965974059	0.30656965981984	7.92403(-11)	9.0(-10)
1.0	0.36787944117144	0.36787941251113	7.96712(-11)	4.0(-10)

Problem 3 $y' = xy, y(0) = 1, h = 0.1$

Exact solution: $y(x) = e^{\frac{1}{2}x^2}$

This problem was solved by Badmus and Mishelia (2011) using self-starting block method of order six, the result is shown in Table 3

Table 3 for Problem 3

x	Exact Result	Computed Result	Error	EBM
0.1	1.00501252085940	1.0001252083353	2.6067(-11)	5.29(-07)
02	1.02020134002675	1.0202013399419	8.4790(-11)	1.77(-07)
0.3	1.04602785990871	1.0460278597221	1.8684(-10)	8.99(-07)
0.4	1.08327067674958	1.0832870673239	3.5701(-10)	3.09(-06)
0.5	1.13314845306682	1.1331485245627	6.1054(-09)	1.91(-06)
0.6	1.19721736312118	1.1972173621060	1.0157(-09)	4.48(-06)
0.7	1.27762131320488	1.2776213115603	1.6445(-09)	1.02(-05)
0.8	1.37712776433595	1.3771277617200	2.6158(-09)	7.74(-06)
0.9	1.49930250005676	1.4993024959457	4.1110(-09)	1.44(-05)
1.0	1.64872127070012	1.6487212642939	6.4070(-09)	2.93(-05)

V. DISCUSSION OF THE RESULT

We have considered three numerical examples to test the efficiency of our method. Problem 1 and 2 were solved by Areo et al (2012). They proposed a hybrid method of order seven and adopted classical RungeKutta method to provide the starting values. The new method gave better approximation because the proposed method is self-starting and does not require starting values. Problem 3 was solved by Badmus and Mishelia (2012). They adopted self-starting block methods of order six. Our method gave better approximation because the iteration per step in the new method was lower than the method proposed by Badmus and Mishelia (2012)

VI. CONCLUSION

We have proposed an order seven continuous hybrid method. for the solution of first order ordinary differential equations.Our method was found to be zero stable, consistent and converges. The numerical examples show that our method gave better accuracy than the existing method.

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