

UNIFORMLY CONVERGENT NUMERICAL METHOD FOR A SYSTEM OF VOLTERRA INTEGRO-DIFFERENTIAL EQUATIONS EXHIBITING BOUNDARY LAYERS

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ABSTRACT. In this article, we study a system of singularly perturbed non-linear Volterra integro-differential equations. The leading term of each equation is multiplied by a small positive parameter whose magnitude may vary. The presence of these parameters creates interacting and overlapping boundary layers in the solution. To resolve the issue of boundary layers, the piecewise uniform Shishkin mesh and the Bakhvalov-Shishkin mesh is formed. On these meshes, an upwind scheme for the derivative part along with the left rectangular rule for the integral part proves to be almost first order convergent uniformly in both parameters. Further, a post-processing technique is employed that improves the order of accuracy to second order. At the end, the theoretical findings are supported by a few numerical computations.

A widely recognized approach for modeling various physical problems involves using systems of Volterra integro-differential equations (VIDEs). These system of equations were formulated for describing the activity of interacting inhibitory and excitatory neurons by the Wilson-Cowan model [20]. Its use in constructing boundary value problems for scattering [3], electrostatics [13], and fluid dynamics [19] has historically been quite popular among mathematicians and physicists. The VIDEs exhibit boundary layers when a small positive quantity is multiplied to the highest order derivative term and are referred to as singularly perturbed Volterra integro-differential equations (SPVIDEs) [12].

Due to the existence of boundary layers, whose width is dependent on the perturbation parameter, the conventional numerical approaches for single (uncoupled) singularly perturbed problems applied on uniform meshes are insufficient [16]. These layers are not resolved unless an unreasonably high number of mesh points is employed. The analytical techniques based on the generalized power series method [6], additive decomposition method [2] are studied for solving the singularly perturbed differential equation. The problem gets more challenging for coupled system. Since the perturbation parameters linked to each equation are different from one another, the solution to any particular equation in the system includes a sub layer for each of the parameters in the overall problem. Hence, developing numerical methods and doing their analysis become quite complex [14].

For the systems of linear VIDEs, Berenguer et al. in [1] solved a system of VIDEs using the approximation methods, Liang and Brunner in [9] suggested the collocation approaches. Also, in the context of uncoupled SPVIDEs, numerous reliable techniques are developed. (One may see [5, 15, 18]). But very few works are done related to the coupled SPVIDEs. In [7], using a uniform

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1 grid, Kauthen constructed the implicit Volterra Runge Kutta methods for a system of SPVIDEs with
 2 a single perturbation parameter. Recently, Liang et al. [10] studied a posteriori error estimation for
 3 a system of SPVIDEs and obtained first order convergence. However, to the best of our knowledge,
 4 there are no numerical algorithms for a system of SPVIDEs that can converge at second order. In this
 5 work, our main intention is to develop an efficient, global second order accurate and parameter-uniform
 6 numerical approximation for a system of SPVIDEs.
 7 Consider the following one-dimensional system of integro-differential equations.

$$8$$

$$9$$

$$10 \quad (1) \quad L_\varepsilon \mathbf{u}(t) = \begin{cases} \varepsilon_r u_r'(t) + \sum_{j=1}^2 a_{rj}(t) u_j(t) + \sum_{j=1}^2 \int_0^t \mathcal{K}_{rj}(t,s) u_j(s) ds = f_r(t), & r = 1, 2, \\ u_1(0) = \eta_1, & u_2(0) = \eta_2. \end{cases}$$

$$11$$

$$12$$

13 Rewriting the above equations for $t \in \Omega := (0, 1)$ we have:

$$14$$

$$15 \quad (2) \quad L_\varepsilon \mathbf{u} := \varepsilon \mathbf{u}' + \mathbf{A} \mathbf{u} + \int_0^t \mathcal{K}(t,s) \mathbf{u}(s) ds = \mathbf{f}, \quad \mathbf{u}(0) = \boldsymbol{\eta},$$

$$16$$

17 where the unknown solution is denoted by $\mathbf{u} = (u_1, u_2)^T$, $\mathbf{f} = (f_1, f_2)^T$ and $\boldsymbol{\eta} = (\eta_1, \eta_2)^T$; $A = a_{rj}(t)$,
 18 $\mathcal{K} = \mathcal{K}_{rj}$ is a 2×2 matrix and $\varepsilon = \text{diag}(\varepsilon_1, \varepsilon_2)$ is a diagonal matrix with small perturbation parameters.
 19 For simplicity, we consider $0 < \varepsilon_1 \leq \varepsilon_2 \ll 1$, the other case when $\varepsilon_2 \leq \varepsilon_1$ can also be solved in a
 20 similar way. The above equations satisfy the following inequalities:

$$21$$

$$22 \quad (3) \quad a_{ij}(t) \geq \alpha_{ij} > 0, \quad a_{ij} \leq 0, \quad i \neq j, \quad \text{for } t \in [0, 1];$$

$$23$$

$$24 \quad (4) \quad \gamma_i = \max_{t \in [0, 1]} |a_{ij}(t)|, \quad i \neq j;$$

$$25$$

$$26 \quad (5) \quad \tilde{W}_i = \max_{t, s \in [0, 1]} |\mathcal{K}_{ii}(t, s)|, \quad W_i = \max_{t, s \in [0, 1]} |\mathcal{K}_{ij}(t, s)|, \quad i \neq j.$$

$$27$$

$$28$$

29 The functions $a_{rj}, f_r, \mathcal{K}_{rj} \in C(\overline{\Omega})$ and $\alpha = \min(\alpha_1, \alpha_2)$. The model (1) has a unique solution with all
 30 the above conditions and also possesses overlapping left end boundary layers at $t = 0$ as $\varepsilon \rightarrow 0$. The
 31 main advantage of our work is to formulate a numerical scheme that not only gives a better order of
 32 convergence for the considered model problem, but also improve the accuracy of results as the mesh is
 33 refined in comparison to [10].

34 The organizational structure of the article is as follows: Section 1 proves the bounds of the exact
 35 solution followed by the formation of meshes and numerical discretization in Section 2. The analysis of
 36 the upwind scheme is carried out in Section 3. Section 4 implements a post-processing technique along
 37 with their global error bounds. Numerical experiments and comparison of results are shown in Section
 38 5 for the validation of theoretical findings. Finally, the article is summarized in Section 6. Throughout
 39 the article, for any function $f(t)$, we set $f_i = f(t_i)$ and let $C > 0$ denotes a generic constant independent
 40 of N , ε_1 and ε_2 . The notations $\mathcal{C}^k(\overline{\Omega})$ and $\mathcal{C}^k(\Omega)$ denotes k times continuously differentiable function
 41 in the respective domains. The maximum norm is defined by $\|z\| = \max\{\|z_1\|, \|z_2\|\}$ and for any mesh
 42 function, $Z = \{(Z_1(t_i), Z_2(t_i))^T\}_{i=0}^N$, we define $\|Z\|_\infty = \max\{\|Z_1\|_\infty, \|Z_2\|_\infty\}$.

1. Analytical properties

In this section, we describe the properties of the exact solution. The stability of the solution is established which is later used in the error analysis.

Lemma 1.1. *Under the conditions (3)-(5), the solution of problem (1) satisfies the following estimate:*

$$\|\mathbf{u}\| \leq C(\|\boldsymbol{\eta}\| + \|f\|).$$

Proof. The first equation of (1) can be rewritten as:

$$(6) \quad \varepsilon_1 u_1'(t) + a_{11}(t)u_1(t) + \int_0^t \mathcal{K}_{11}(t,s)u_1(s)ds = F_1(t),$$

where

$$F_1(t) = f_1(t) - a_{12}(t)u_2(t) - \int_0^t \mathcal{K}_{12}(t,s)u_2(s)ds.$$

Similar to Lemma 2.1 in [4], we have,

$$\begin{aligned} u_1(t) &= |\eta_1| \exp\left(\frac{-\alpha_1 t}{\varepsilon_1}\right) + \frac{1}{\varepsilon_1} \int_0^t F_1(s) \exp\left(-\frac{1}{\varepsilon_1} \int_s^t a_{11}(t)dt\right) ds \\ &\quad - \frac{1}{\varepsilon_1} \int_0^t \left[\int_0^s \mathcal{K}_{11}(s,\xi)u_1(\xi)d\xi \right] \exp\left(-\frac{1}{\varepsilon_1} \int_s^t a_{11}(t)dt\right) ds \end{aligned}$$

It follows from (3)-(5) that:

$$\begin{aligned} |u_1(t)| &= |\eta_1| \exp\left(-\frac{\alpha_1 t}{\varepsilon_1}\right) + \frac{1}{\varepsilon_1} \int_0^t |F_1(s)| \exp\left(-\frac{\alpha_1(t-s)}{\varepsilon_1}\right) ds \\ &\quad + \frac{1}{\varepsilon_1} \int_0^t \left[\int_0^s |\mathcal{K}_{11}(s,\xi)| |u_1(\xi)| d\xi \right] \exp\left(-\frac{\alpha_1(t-\xi)}{\varepsilon_1}\right) ds \\ &\leq |\eta_1| + \frac{1}{\varepsilon_1} \int_0^t \left| f_1(s) - a_{12}(s)u_2(s) - \int_0^s \mathcal{K}_{12}(s,\xi)u_2(\xi)d\xi \right| \exp\left(-\frac{\alpha_1(t-s)}{\varepsilon_1}\right) ds \\ &\quad + \frac{\widetilde{W}_1}{\alpha_1} \left(1 - \exp\left(-\frac{\alpha_1 t}{\varepsilon_1}\right)\right) \int_0^t |u_1(s)| ds \\ &\leq |\eta_1| + \frac{|f_1|}{\alpha_1} + \frac{(\gamma_1 + W_1)}{\alpha_1} \|u_2\| + \frac{(\widetilde{W}_1)}{\alpha_1} \int_0^t |u_1(s)| ds. \end{aligned}$$

Employing the Gronwall's inequality, the above expression becomes:

$$(7) \quad |u_1(t)| = \left[|\eta_1| + \frac{|f_1|}{\alpha_1} + \frac{(\gamma_1 + W_1)}{\alpha_1} \|u_2\| \right] \exp(\alpha_1^{-1} \widetilde{W}_1 t).$$

In a similar way, for the second equation of (1), we get:

$$(8) \quad |u_2(t)| = \left[|\eta_2| + \frac{|f_2|}{\alpha_1} + \frac{(\gamma_2 + W_2)}{\alpha_1} \|u_1\| \right] \exp(\alpha_2^{-1} \widetilde{W}_2 t).$$

Finally obtaining the bounds, we have

$$(9) \quad M \begin{pmatrix} \|u_1\| \\ \|u_2\| \end{pmatrix} \leq C \begin{pmatrix} |\eta_1| + \|f_1\| \\ |\eta_2| + \|f_2\| \end{pmatrix},$$

1 where

$$2 \quad M = \begin{pmatrix} 3 & & -\frac{\gamma_1 + W_1}{\alpha_1} \exp(\alpha_1^{-1} \tilde{W}_1) \\ 4 & 1 & \\ 5 & -\frac{\gamma_2 + W_2}{\alpha_2} \exp(\alpha_2^{-1} \tilde{W}_2) & 1 \end{pmatrix}.$$

6 We know ‘M’ is a monotone matrix iff $M^{-1} \geq 0$. Now, in the above expression, assuming, M is inverse
7 monotone, thus $M^{-1} > 0$, which completes the proof. \square

9 **Lemma 1.2.** Let $\mathbf{u}(t) \in \mathcal{C}^2(\Omega)$ be the solution of (1), then the k^{th} derivative of the exact solution
10 satisfies the following inequality:

$$12 \quad |\mathbf{u}^k(t)| \leq C \left(1 + \frac{1}{\varepsilon^k} e^{-\alpha t / \varepsilon} \right), \text{ for } k = 1, 2.$$

17 *Proof.* Differentiating $L_\varepsilon \mathbf{u} = \varepsilon \mathbf{u}' + A\mathbf{u} + \int_0^t \mathcal{K}(t,s)\mathbf{u}(s)ds = f$, we get

$$20 \quad L_\varepsilon \mathbf{u}' = f' - A'\mathbf{u} - \mathcal{K}(t,t)\mathbf{u}(t) + \mathcal{K}(t,0)\mathbf{u}(0) - \int_0^t \frac{\partial}{\partial t} \left(\mathcal{K}(t,s)\mathbf{u}(s) \right) ds.$$

22 Now, using Lemma 1.1, denoting the bound on \mathbf{u} and considering the fact that kernel \mathcal{K} is a bounded
23 function, we get $|\mathbf{u}'(t)| \leq \frac{C}{\varepsilon} \exp\left(\frac{-\alpha t}{\varepsilon}\right) + C$. Similarly, the bounds for $\mathbf{u}''(t)$ can be obtained using
24 induction. \square

27 2. Mesh and discretization

29 In this section, first we generate the non-uniform meshes and then discretize (1) using appropriate
30 schemes. In the case of left boundary layer, we divide the domain $[0, 1]$ into two sub-intervals
31 corresponding to the region where the solution is smooth and to the boundary layers at $t = 0$. When
32 $0 < \varepsilon_1 \leq \varepsilon_2 \ll 1$, the solution to (1) has overlapping boundary layers at $t = 0$. This necessitates
33 the construction of a mesh that is uniform on each sub-intervals $[0, \tau_{\varepsilon_1}]$, $[\tau_{\varepsilon_1}, \tau_{\varepsilon_2}]$ and $[\tau_{\varepsilon_2}, 1]$. On
34 the main sub-interval, where the smooth solution exists the mesh is coarse, else on the other two
35 intervals the mesh is finer. For the construction of the Shishkin mesh (S mesh), first we define the
36 transition points as $\tau_{\varepsilon_2} = \min\left(\frac{1}{2}, \frac{2\varepsilon_2}{\alpha} \ln N\right)$, $\tau_{\varepsilon_1} = \min\left(\frac{\tau_{\varepsilon_2}}{2}, \frac{2\varepsilon_1}{\alpha} \ln N\right)$ and $\alpha = \min(\alpha_1, \alpha_2)$. Then,
37 a piecewise uniform S mesh is constructed by subdividing $[\tau_{\varepsilon_2}, 1]$ into $\frac{N}{2}$ mesh intervals and subdivide
38 the other two portions into $\frac{N}{4}$ mesh intervals. When $\tau_{\varepsilon_1} = \frac{\tau_{\varepsilon_2}}{2}$, then $\varepsilon_2 = O(\varepsilon_1)$, and the results can be
39 easily obtained. Therefore, we only consider the case where $\tau_{\varepsilon_1} < \frac{\tau_{\varepsilon_2}}{2}$. The mesh Ω_N is generated as
40
41
42

1 follows

$$\begin{aligned}
 &2 \\
 &3 \\
 &4 \quad (10) \quad t_i = \begin{cases} \frac{4\tau_{\varepsilon_1} i}{N}, & 0 \leq i \leq \frac{N}{4} \\ \tau_{\varepsilon_1} + \left(i - \frac{N}{4}\right) \frac{4(\tau_{\varepsilon_1} - \tau_{\varepsilon_2})}{N}, & \frac{N}{4} < i \leq \frac{N}{2}, \\ \tau_{\varepsilon_2} + \left(i - \frac{N}{2}\right) \frac{2(1 - \tau_{\varepsilon_2})}{N}, & \frac{N}{2} < i \leq N. \end{cases} \\
 &5 \\
 &6 \\
 &7
 \end{aligned}$$

8 The Shishkin mesh (S mesh) is generated using the mesh function $\Psi(t) = 2t \ln N$. Similarly, we
 9 can generate the Bakhvalov-Shishkin mesh (B-S mesh) using the mesh generating function $\Psi(t) =$
 10 $-\ln[1 - 2(1 - N^{-1})t]$. The function $\Psi(t)$ is a monotonically decreasing function satisfying $\Psi(0) =$
 11 1 , and $\Psi\left(\frac{1}{2}\right) = \ln N$. The following discrete scheme is proposed for solving (1) for $i = 1, \dots, N$:

$$\begin{aligned}
 &12 \\
 &13 \\
 &14 \quad (11) \quad (L_r^N U_r^N)_i = \begin{cases} \varepsilon_r (D^- U_r^N)_i + \sum_{w=1}^2 a_{rw}(t_i) U_{wi}^N + \sum_{w=1}^2 \sum_{j=0}^{i-1} \mathcal{K}_{rw}(t_i, t_j) U_{wj}^N h_j = f_r(t_i), \\ (U_r^N)_0 = \eta_r, \quad r = 1, 2. \end{cases} \\
 &15 \\
 &16 \\
 &17
 \end{aligned}$$

18 The numerical solution for $t_i, i = 1, 2, \dots, N$ and system of two equations $r = 1, 2$ are defined by $U_{r,i}^N$.

19 The differential operator $D^-(U_r^N)_i = \frac{U_{r,i}^N - U_{r,i-1}^N}{t_i - t_{i-1}}$, is the backward Euler scheme used to approximate
 20 the first order differentials. $(U_r^N)_i$ is the discrete solution for $i = 1, 2, \dots, N$ and $r = 1, 2$. (r implies
 21 system of equations)

22 **Lemma 2.1.** For a piecewise differentiable mesh generating function Ψ satisfying the condition

$$\begin{aligned}
 &23 \\
 &24 \\
 &25 \quad \max_{[0,1/2]} \Psi'(x) = \max_{[0,1/2]} \frac{|\Psi'|}{\Psi} \leq CN, \\
 &26
 \end{aligned}$$

27 the following inequality holds:

$$\begin{aligned}
 &28 \\
 &29 \quad \max_i \int_{x_{i-1}}^{x_i} (1 + \varepsilon^{-1} \exp(-\alpha x/k\varepsilon)) dx \leq C \left\{ \varepsilon + \left(N^{-1} + N^{-\tau/k}\right) \max_{x \in [0,1/2]} |\Psi'(x)| \right\}, \\
 &30
 \end{aligned}$$

31 where

$$\begin{aligned}
 &32 \quad \max_{x \in [0,1/2]} |\Psi'(x)| \leq C \ln N, \quad S \text{ Mesh}, \\
 &33 \\
 &34 \quad \max_{x \in [0,1/2]} |\Psi'(x)| \leq C, \quad B-S \text{ Mesh}. \\
 &35
 \end{aligned}$$

36 3. Analysis of the scheme

37
 38 In this section, the stability bounds are discussed along with a detailed analysis on the bounds of
 39 truncation error. Rewriting (11), we get

$$\begin{aligned}
 &40 \\
 &41 \quad (12) \quad L^N \mathbf{U}_i^N \equiv l^N \mathbf{U}_i^N + \hat{A}(t_i) \mathbf{U}_i^N + \sum_{j=0}^{i-1} \mathcal{K}(t_i, t_j) \mathbf{U}_j^N h_j = f(t_i), \quad 1 \leq i \leq N, \\
 &42
 \end{aligned}$$

1 where

$$\begin{aligned}
 & l^N \mathbf{U}_i^N \equiv \varepsilon D^- \mathbf{U}_i^N + A(t_i) \mathbf{U}_i^N, \\
 & \hat{A}(t_i) = \begin{pmatrix} 0 & a_{12}(t_i) + h_i \mathcal{K}_{12}(t_i, t_i) \\ a_{21}(t_i) + h_i \mathcal{K}_{21}(t_i, t_i) & 0 \end{pmatrix} \\
 & \text{and } A(t_i) = \begin{pmatrix} a_{11}(t_i) + h_i \mathcal{K}_{11}(t_i, t_i) & 0 \\ 0 & a_{22}(t_i) + h_i \mathcal{K}_{22}(t_i, t_i) \end{pmatrix}
 \end{aligned}$$

9 For $r = 1, 2$, we assume that there exist two constants $\tilde{\alpha}_r$, such that:

$$10 \quad (13) \quad \alpha_r + h_i \mathcal{K}_{rr}(t_i, t_i) \geq \tilde{\alpha}_r > 0, \quad 1 \leq i \leq N.$$

12 Denote $L^N \mathbf{U}_i^N = (L_1^N U_{1i}^N, L_2^N U_{2i}^N)^T$ and $l^N \mathbf{U}_i^N = (l_1^N U_{1i}^N, l_2^N U_{2i}^N)^T$. Then, under the assumptions (3), (13) and Lemma 3.1 of [8], we reach at

$$14 \quad (14) \quad \max_{0 \leq i \leq N} |U_{ri}^N| \leq |U_{r0}^N| + \tilde{\alpha}_r^{-1} \max_{1 \leq i \leq N} |l_r^N U_{ri}^N|, \quad r = 1, 2.$$

16 Now, to derive the stability bounds of the discrete scheme, we have the following lemma.

18 **Lemma 3.1.** Under the conditions (3) and (13), for the numerical solution $\mathbf{U}^N = (U_1^N, U_2^N)^T$ of (11), we have:

$$20 \quad (15) \quad \|\mathbf{U}^N\|_\infty \leq C(\|\eta\| + \|f\|).$$

22 *Proof.* Consider the first equation from (12) and using $\bar{\mathcal{K}}_1 = \max |\mathcal{K}_{1j}|$, $j = 1, 2$, we have:

$$\begin{aligned}
 |l_1^N U_{1i}^N| &= \left| L_1^N U_{1i}^N - a_{12}(t_i) U_{2i}^N - \sum_{j=0}^{i-1} \mathcal{K}_{12}(t_i, t_j) U_{2j}^N h_j - \sum_{j=0}^{i-1} \mathcal{K}_{11}(t_i, t_j) U_{1j}^N h_j \right| \\
 &\leq |f_1(t_i)| + C \max_{0 \leq i \leq N} |U_{2i}^N| + \bar{\mathcal{K}}_1 \sum_{j=1}^{i-1} h_j |U_{1j}^N|.
 \end{aligned}$$

29 From (14), one can write

$$31 \quad (16) \quad \max_{0 \leq i \leq N} |U_{1i}^N| \leq |\eta_1| + C \left(\|f_1(t)\|_\infty + \max_{0 \leq i \leq N} |U_{2i}^N| + \sum_{j=1}^{i-1} h_j |U_{1j}^N| \right).$$

33 Applying the discrete Gronwall inequality to (16) yields:

$$34 \quad (17) \quad \max_{0 \leq i \leq N} |U_{1i}^N| \leq C \left(|\eta_1| \left[\|f_1(t)\|_\infty + \max_{0 \leq i \leq N} |U_{2i}^N| \right] \right).$$

36 Similarly, we have

$$38 \quad (18) \quad \max_{0 \leq i \leq N} |U_{2i}^N| \leq C \left(|\eta_2| \left[\|f_2(t)\|_\infty + \max_{0 \leq i \leq N} |U_{1i}^N| \right] \right).$$

40 Combining (17) and (18), we obtain:

$$41 \quad \bar{M} \|\mathbf{U}^N\|_\infty \leq C(\|\eta\| + \|f\|_\infty),$$

42

1 where $\bar{M} = \begin{pmatrix} 1 & -C \\ -C & 1 \end{pmatrix}$. Assuming $C < 1$ in \bar{M} , then, \bar{M} is a nonsingular bounded M-matrix.

2 Furthermore, we have $\bar{M}^{-1} > 0$, which completes the proof of the lemma. \square

3 **Lemma 3.2.** *If $\mathbf{u}(t)$ is the solution of (1), then the truncation error*

$$4 \quad |R_{r,i}| \leq Ch_i, \quad r = 1, 2, \quad i = 1, \dots, N.$$

5 *Proof.* For any $u_r(t)$ we now derive the truncation error $R_{r,i}^1$ and $R_{r,i}^2$ for the backward Euler scheme
6 and the composite rectangular scheme respectively.

$$7 \quad |R_{r,i}^1| = \varepsilon_r |u_r' - D^- u_r|(t_i)|$$

$$8 \quad \leq C\varepsilon_1 (t_i - t_{i-1}) \max_{t \in [t_{i-1}, t_i]} |u_r''(t)|$$

$$9 \quad \leq C\varepsilon_1 N^{-1} \max_{t \in [t_{i-1}, t_i]} (1 + \varepsilon_1^{-1} e^{-\alpha t / \varepsilon_1}) \leq CN^{-1} = Ch_i.$$

10 (19)

11 Again,

$$12 \quad |R_{r,i}^2| = \left| \sum_{w=1}^2 \sum_{j=0}^{i-1} \mathcal{K}_{rw}(t_i, t_j) U_{wj}^N - \sum_{w=1}^2 \int_0^t \mathcal{K}_{rw} u_r(s) ds \right|$$

$$13 \quad \leq \sum_{j=1}^{i-1} \frac{1}{2} (u'(\xi_1), u'(\xi_2))(t_i - t_{i-1})^2$$

$$14 \quad \leq \sum_{j=1}^{i-1} \frac{M_1 M_2}{2} h_i^2 \leq CN h_i^2 \leq Ch_i.$$

15 (20)

16 Since $\mathbf{u} \in \mathcal{C}^{(1)}(0, 1)$, there exist $M_1 > 0$ and $M_2 > 0$ such that $|u'(\xi_1)| \leq M_1$ and $|u'(\xi_2)| \leq M_2$ for all
17 $\xi_1, \xi_2 \in (0, 1)$. Combining the bounds obtained in (19) and (20), we get the desired results. \square

18 Let $\mathbf{E} = \mathbf{u} - \mathbf{U}$ denotes the error of the finite difference scheme, such that

$$19 \quad (L_r^N \mathbf{E})_i = (L_r^N u_r)_i - (L_r^N U_r^N)_i = (L_r^N u_r)_i - f_r(t_i)$$

$$20 \quad = \varepsilon_r (D^- u_r - u_r')_i + \left(\sum_{w=1}^2 \sum_{j=0}^{i-1} \mathcal{K}_{rw}(t_i, t_j) U_{wj}^N h_j - \sum_{w=1}^2 \int_0^t \mathcal{K}_{rw} u_r(s) ds \right)$$

21 **Theorem 3.3.** *Consider \mathbf{u} to be the solution of (1) and \mathbf{U} being the numerical solution of (11). Then
22 the following ε uniform estimate holds:*

$$23 \quad \|\mathbf{u} - \mathbf{U}\|_\infty \leq \begin{cases} CN^{-1} \ln N, & \text{on } S \text{ mesh,} \\ CN^{-1}, & \text{on } B\text{-}S \text{ mesh.} \end{cases}$$

24 *Proof.* Using Lemma 3.2, we know that

$$25 \quad |R_{r,i}^j| \leq Ch_i, \quad r = 1, 2, \quad j = 1, 2.$$

1 For the inner layer region, i.e., $[0, \tau_{\varepsilon_1}]$, $[\tau_{\varepsilon_1}, \tau_{\varepsilon_2}]$, we have $h_i = \frac{4\tau_{\varepsilon_1}}{N}$ and $\frac{4(\tau_{\varepsilon_1} - \tau_{\varepsilon_2})}{N}$ respectively. Also,
 2
 3 $\tau_{\varepsilon_2} = \frac{2\varepsilon_2}{\alpha} \ln N$ and $\tau_{\varepsilon_1} < \frac{\tau_{\varepsilon_2}}{2}$. Now we calculate the bounds on each of the sub-intervals separately. So,
 4
 5 $\tau_{\varepsilon_2} = \alpha^{-1} \varepsilon_2 \ln N$ and $\alpha^{-1} \varepsilon_2 \ln N < \frac{1}{2}$. On the fine S-mesh, containing boundary layers, inequality (19)
 6 reduces to

$$\begin{aligned} |R_{2,i}^1| &\leq C\varepsilon_2 N^{-1} \max_{t \in [t_{i-1}, t_i]} (1 + \varepsilon_2^{-1} e^{-\alpha t / \varepsilon_2}) \\ &\leq C\varepsilon_2^{-1} \frac{4\alpha^{-1} \varepsilon_2 \ln N}{N} \leq CN^{-1} \ln N. \end{aligned}$$

7
 8
 9
 10
 11 Now, on the B-S mesh, using Lemma 3.1, we can obtain $|R_{2,i}^1| \leq CN^{-1}$. Similarly, for bound of the
 12 integral part,
 13

$$\begin{aligned} |R_{2,i}^2| &\leq CN^{-1} \ln N, \text{ S-mesh} \\ |R_{2,i}^2| &\leq CN^{-1}, \text{ B-Smesh} \end{aligned}$$

14
 15
 16
 17 Now, considering the outer layer region, i.e., $[\tau_{\varepsilon_2}, 1]$, for both the S mesh and B-S mesh, we know
 18 $t_i = \alpha^{-1} \varepsilon_2 \ln N + \left(i - \frac{N}{2}\right) \frac{2(1 - \tau_{\varepsilon_2})}{N}$, so, we can write for $H = \frac{2(1 - \tau_{\varepsilon_2})}{N}$, hence the proof in the
 19 outer layer region for obtaining the bounds remain same for both the type of meshes.
 20

$$e^{-\frac{\alpha t_{i-1}}{\varepsilon_2}} - e^{-\frac{\alpha t_i}{\varepsilon_2}} = \frac{1}{N} e^{-\frac{\alpha(i-1-\frac{N}{2})H_i}{\varepsilon_2}} \left(1 - e^{-\frac{\alpha H}{\varepsilon}}\right) < N^{-1}.$$

21
 22
 23
 24 From the above estimate, one can deduce that for the outer layer, $|R_{2,i}^j| \leq CN^{-1}$, $j = 1, 2$. Following
 25 the proceedings done above, we get the bounds for $R_{1,i}^j$, $j = 1, 2$. Using the bounds obtained for both
 26 the layers and the result of Lemma 3.1, the proof of the theorem is done. \square
 27

28 4. Richardson extrapolation

29
 30 The Richardson extrapolation is a well known acceleration technique used for improving the order
 31 of accuracy. In the technique, the solution is calculated on two different nested meshes and then
 32 after eliminating the leading error terms, desired higher order accuracy is obtained. One may refer to
 33 [12, 17] for detailed explanation.

34 In this paper, we applied the technique for enhancing the convergence rate to second order. Initially,
 35 we solved (1) with N mesh intervals. Keeping the transition parameters τ_{ε_1} and τ_{ε_2} intact, further, we
 36 solve it with $2N$ number of sub-intervals. Both the meshes are nested in such a way that $\Omega_N \subset \Omega_{2N}$.
 37 The solution on Ω_N is represented by \mathbf{U}^N while on Ω_{2N} , the solution is represented using \mathbf{U}^{2N} . Thus
 38 from [17], we can write that

$$\begin{aligned} (\mathbf{u}_i - \mathbf{U}_i^N) &= CN^{-1} \ln N + o(N^{-1} \ln N), \text{ for all } t_i \in \Omega_N \\ &= CN^{-1} \left(\frac{\alpha \tau_{\varepsilon_2}}{\varepsilon_2} \right) + o(N^{-1} \ln N) \end{aligned}$$

39
 40
 41 (21)
 42

1 where $R^N(t_i)$ is $o(N^{-1} \ln N)$. In a similar manner, we have

$$2$$

$$3$$

$$4 \quad (22) \quad (\mathbf{u}_i - \mathbf{U}_i^{2N}) = C(2N)^{-1} \left(\frac{\alpha \tau_{\varepsilon_2}}{\varepsilon_2} \right) + o(N^{-1} \ln N), \text{ for all } t_i \in \Omega_{2N}.$$

$$5$$

6 Terminating $O(N^{-1})$ terms from (21) and (22), we get

$$7$$

$$8 \quad \mathbf{u}(t_i) - (2\mathbf{U}_i^{2N} - \mathbf{U}_i^N) = o(N^{-1} \ln N), \text{ for all } t_i \in \Omega_N.$$

$$9$$

10

11 Finally, we get the extrapolated solution as \tilde{U}_i denoted by,

$$12$$

$$13 \quad (23) \quad \tilde{U}_i = 2\mathbf{U}_i^{2N} - \mathbf{U}_i^N, \text{ for all } t_i \in \Omega_N.$$

$$14$$

15

16 Consider the error function as $\tilde{\mathbf{E}} = \mathbf{u} - \tilde{U}$ after extrapolation. Then, we define $\tilde{\mathbf{E}}$ to be the solution for

17 $r = 1, 2$ and $i = 1, 2, \dots, N$ as

$$18$$

$$19 \quad (L_r^N \tilde{\mathbf{E}})_i = (L_r^N \mathbf{u})_i - (L_r^N \tilde{U})_i, \quad (\tilde{\mathbf{E}})_0 = 0.$$

$$20$$

21 **Theorem 4.1.** Let \mathbf{u} be the solution of (1) and \tilde{U} be the extrapolated solution obtained through

22 Richardson extrapolation formula (23). Then we have the following ε -uniform estimate

$$23$$

$$24$$

$$25 \quad \|\mathbf{u} - \mathbf{U}\|_\infty \leq \begin{cases} CN^{-2} \ln^2 N, & \text{on } S \text{ mesh,} \\ CN^{-2}, & \text{on } B\text{-}S \text{ mesh.} \end{cases}$$

$$26$$

27

28 *Proof.* Here, we provide the proof of the theorem separately for inner layer and outer layer region.

29 From Theorem 3.3, and applying the Taylor's series with integral form of the remainder, we have

$$30$$

$$31 \quad \left| L_r^N (U_i - u_i) - L_r^N \tilde{\mathbf{E}}_i \right|$$

$$32$$

$$33 \quad \leq \frac{\varepsilon_r}{2h_i} \left| \int_{t_{i-1}}^{t_i} (s - t_{i-1})^2 u_r'''(s) ds \right| + \left| \sum_{w=1}^2 \sum_{j=0}^{i-1} \int_{t_{j-1}}^{t_j} \int_{t_{j-1}}^t [\mathcal{K}_{rw}(t_i, s) u_r(s)]'' (s - t_{j-1}) ds dt \right|$$

$$34$$

$$35$$

$$36 \quad \leq \frac{C}{2h_i} \int_{t_{i-1}}^{t_i} (t - t_{i-1})^2 [1 + |u_r'(s)| + |u_r''(s)|] ds$$

$$37$$

$$38 \quad + C \sum_{w=1}^2 \sum_{j=0}^{i-1} \int_{t_{j-1}}^{t_j} \int_{t_{j-1}}^t [1 + |u_r'(s)| + |u_r''(s)|] (s - t_{j-1}) ds dt$$

$$39$$

$$40$$

$$41 \quad \leq Ch_i^{-2} + C \int_{t_{i-1}}^{t_i} (s - t_{i-1}) |u_r''(t)| ds + Ch_i^{-2} \leq Ch_i^2$$

$$42$$

1 Similarly, by using Taylor series expansion, we obtain

$$\begin{aligned}
 & \left| L_r^N (U_i^{2N} - u_i) - \frac{1}{2} L_r^N \tilde{\mathbf{E}}_i \right| \\
 & \leq \left| \frac{\varepsilon_r}{h_i} \int_{t_{i-1/2}}^{t_i} u_r'''(s) (s - t_{i-1/2})^2 ds \right| + \frac{1}{2} \sum_{w=1}^2 \sum_{j=0}^{i-1} \left| \int_{t_{j-1}}^{t_j} \int_{t_{j-1}}^t (\mathcal{K}_{rw}(t_i, s) u_r(s))'' (s - t_{j-1}) ds dt \right| \\
 & \quad + \frac{1}{2} \sum_{w=1}^2 \sum_{j=0}^{i-1} \left| \int_{t_{j-1}}^{t_j} \int_{t_{j-1}}^t (\mathcal{K}_{rw}(t_i, s) u_r(s))'' (t - s) ds dt \right| \\
 & \leq C \int_{t_{j-1}}^{t_j} (s - t_{i-1}) [1 + |u_r'(s)| + |u_r''(s)|] ds \\
 & \quad + C \sum_{w=1}^2 \sum_{j=0}^{i-1} \left| \int_{t_{j-1}}^{t_j} \int_{t_{j-1}}^t [1 + |u_r'(s)| + |u_r''(s)|] (s - t_{j-1}) ds dt \right| \\
 & \leq Ch_i^2.
 \end{aligned}$$

16 Combining the above two inequalities for obtaining the global error in the inner layer region with
 17 $h_i = 4\varepsilon_2 N^{-1} \ln N \alpha^{-1}$, we have,

$$\begin{aligned}
 & \|\tilde{U} - \mathbf{u}\|_\infty \leq C \left| L^N \tilde{U}_i - L^N \mathbf{u}_i \right| \\
 & = C \left| \left[L^N (\mathbf{U}_i^{2N} - \mathbf{u}_i) - \frac{1}{2} L^N \tilde{\mathbf{E}}_i \right] - \left[L^N (\mathbf{U}_i^N - \mathbf{u}_i) - L^N \tilde{\mathbf{E}}_i \right] \right| \\
 & \leq C \left| \left[L^N (\mathbf{U}_i^{2N} - \mathbf{u}_i) - \frac{1}{2} L^N \tilde{\mathbf{E}}_i \right] \right| + \left| \left[L^N (\mathbf{U}_i^N - \mathbf{u}_i) - L^N \tilde{\mathbf{E}}_i \right] \right| \\
 & \leq CN^{-2} \ln^2 N, \text{ on the S mesh.}
 \end{aligned}$$

26 (24)

27 Using the Lemma 3.1, one can get the bounds on B-S mesh as $\|\tilde{U} - \mathbf{u}\|_\infty \leq CN^{-2}$. The bounds on both
 28 the S mesh and B-S mesh are same in the outer layer region $[\tau_{\varepsilon_2}, 1]$ with $h_i = 2N^{-1}$ as follows:

$$\begin{aligned}
 & \|\tilde{U} - \mathbf{u}\|_\infty \leq C \left| L^N \tilde{U}_i - L^N \mathbf{u}_i \right| \\
 & = C \left| \left[L^N (\mathbf{U}_i^{2N} - \mathbf{u}_i) - \frac{1}{2} L^N \tilde{\mathbf{E}}_i \right] - \left[L^N (\mathbf{U}_i^N - \mathbf{u}_i) - L^N \tilde{\mathbf{E}}_i \right] \right| \\
 & \leq C \left| \left[L^N (\mathbf{U}_i^{2N} - \mathbf{u}_i) - \frac{1}{2} L^N \tilde{\mathbf{E}}_i \right] \right| + \left| \left[L^N (\mathbf{U}_i^N - \mathbf{u}_i) - L^N \tilde{\mathbf{E}}_i \right] \right| \\
 & \leq CN^{-2}.
 \end{aligned}$$

36 (25)

37 Combining (24), (25), and estimate from Lemma 3.1 we get the desired result. □

5. Numerical simulation

41 To demonstrate that the numerical results reproduce the error estimates, we have performed a few
 42 numerical experiments.

1 **Example 5.1.** The following system of SPVIDEs is considered

$$2 \quad \varepsilon_1 u_1' + (2+t)u_1 - u_2 + \int_0^t (u_1^2 + u_2^2) ds = 1-t,$$

$$3 \quad \varepsilon_2 u_2' - (1+t)u_1 + (2+t)u_2 + \int_0^t (u_1^2 u_2^2) ds = t,$$

$$4 \quad u_1(0) = 1, \quad u_2(0) = 0.$$

5 **Example 5.2.** Consider the system

$$6 \quad \varepsilon_1 u_1' + (2 + \tan(t))u_1 - 2tu_2 + \int_0^t ((t+s)e^{u_1} + e^{tsu_2}) ds = t^2,$$

$$7 \quad \varepsilon_2 u_2' - t \sin(t)u_1 + e^t u_2 + \int_0^t (tu_1(s) + s^2 u_2) ds = \sin(t),$$

$$8 \quad u_1(0) = 2, \quad u_2(0) = 2.$$

9 The exact solution of above examples are unknown. So, we use the double mesh principle to obtain the
10 maximum point-wise errors and order of convergence. For any given N , the maximum point-wise error
11 is calculated by using $\Sigma_\varepsilon^N = \|\mathbf{U}^N - \mathbf{U}^{2N}\|_\infty$. The order of accuracy is evaluated as: $r_\varepsilon^N = \log_2 \left(\frac{\Sigma_\varepsilon^N}{\Sigma_\varepsilon^{2N}} \right)$.

12 Figure 1(a) shows the solution plots for both the solutions u_1 and u_2 with different values of ε . The
13 stiffness in the layers can be clearly observed from the graphs as the perturbation factor reduces. Figure
14 1(b) depicts the total error curve before and after extrapolation for $\varepsilon_1 = 10^{-3}$ and $\varepsilon_2 = 10^{-2}$. The
15 picture describes the effect on point-wise errors after the post-processing technique. The Log-log plots
16 are also demonstrated for the examples. Figure 2(a) draws the error obtained for u_2 at $\varepsilon_1 = \varepsilon_2 = 10^{-2}$ on
17 a logarithmic scale. Similarly, Figure 2(b) depicts the log-log plots for u_1 at $\varepsilon_1 = 10^{-6}$ and $\varepsilon_2 = 10^{-3}$.
18 The computed errors drop at about the same rate as those shown theoretically, and the rate is doubled
19 after the application of Richardson extrapolation.

20 Tabular data are also recorded for showing the correctness and effectiveness of the proposed
21 scheme. Tables 1 and 2 show the maximum point-wise errors and rate of convergence before and
22 after extrapolation keeping ε_2 fixed and with varying ε_1 . It can be observed that the scheme attains
23 ε -uniform convergence before and after extrapolation and the convergence rate is doubled after the use
24 of extrapolation formula. In the similar way, Tables 3 and 4 record the Σ_ε^N and r_ε^N for Example 5.2.
25 One can observe that though we have assumed $0 < \varepsilon_1 \leq \varepsilon_2 \ll 1$ theoretically, but computationally the
26 proposed scheme gives accurate results even if the assumed condition is little violated. Finally, we
27 have computed the results on both the S mesh and B-S mesh in Table 5 which shows that B-S mesh
28 gives greater accuracy than S mesh before and after extrapolation.

36 6. Conclusion

37 In this paper, the Richardson extrapolation technique is used on the classical finite difference scheme
38 for solving a system of Volterra integro-differential equations exhibiting boundary layers. First, by
39 using an upwind scheme for the derivative component, and rectangular rule for the non-linear integral
40 part, a difference scheme is constructed on the non-uniform meshes. Error analysis is carried out and
41 first order accuracy is attained. Then, the Richardson extrapolation is used on the proposed scheme,
42

1 successfully improving the order of accuracy from first order to second order. Finally, the theoretical
2 observations are substantiated through parameter-uniform error estimates and are corroborated by
3 various numerical tests.

4 **Disclosure statement**

5
6 The authors declare that they have no conflicts of interest.
7

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9
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11

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15

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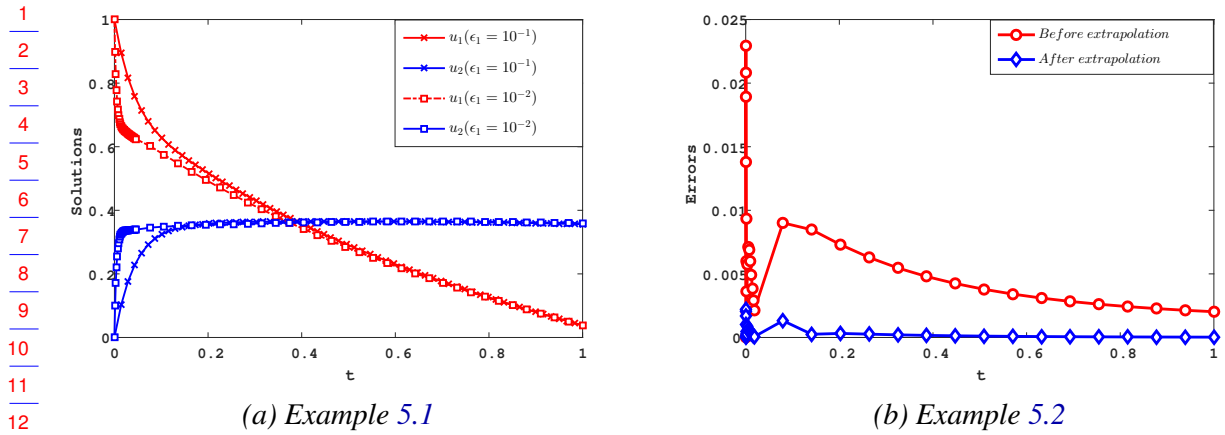


FIGURE 1. Solution and error plots

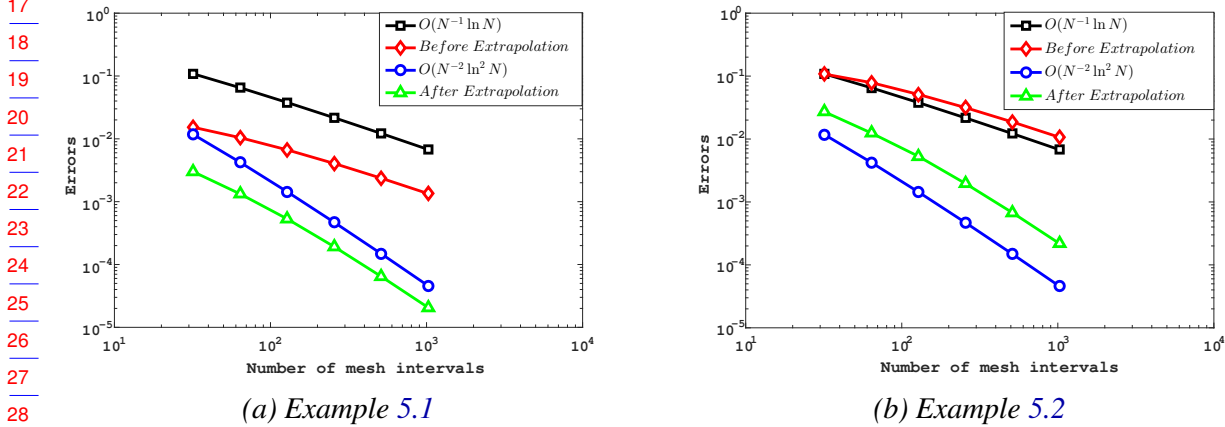


FIGURE 2. Log-log plots

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TABLE 1. Σ_ε^N and r_ε^N before and after extrapolation for Example 5.1 for $\varepsilon_2 = 10^{-1}$ for u_1 .

ε_1	N	32	64	128	256	512	1024
10^{-1}	Before	9.4414e-3	6.3316e-3	3.9590e-3	2.3620e-3	1.3642e-3	7.6958e-4
	rate	0.576	0.677	0.745	0.792	0.826	
10^{-2}	After	1.3600e-3	5.8153e-4	2.2251e-4	7.7772e-5	2.5663e-5	8.1087e-6
	rate	1.226	1.386	1.517	1.600	1.662	
10^{-4}	Before	2.0528e-2	1.3869e-2	8.7787e-3	5.2945e-3	3.0775e-3	1.7432e-3
	rate	0.566	0.660	0.730	0.783	0.820	
10^{-5}	After	3.6162e-3	1.6163e-3	6.3052e-4	2.2453e-4	7.5154e-5	2.3979e-5
	rate	1.162	1.358	1.490	1.579	1.648	
10^{-4}	Before	2.0713e-2	1.3916e-2	8.7879e-3	5.2791e-3	3.0685e-3	1.7369e-3
	rate	0.574	0.663	0.735	0.783	0.821	
10^{-5}	After	3.5063e-3	1.5689e-3	6.0852e-4	2.1667e-4	7.2479e-5	2.3074e-5
	rate	1.160	1.366	1.490	1.580	1.651	
10^{-5}	Before	2.0714e-2	1.3916e-2	8.7875e-3	5.2787e-3	3.0683e-3	1.7368e-3
	rate	0.574	0.663	0.735	0.783	0.821	
10^{-6}	After	3.5053e-3	1.5685e-3	6.0832e-4	2.1660e-4	7.2455e-5	2.3066e-5
	rate	1.160	1.366	1.490	1.580	1.651	
10^{-6}	Before	2.0714e-2	1.3916e-2	8.7875e-3	5.2787e-3	3.0683e-3	1.7368e-3
	rate	0.574	0.663	0.735	0.783	0.821	
10^{-6}	After	3.5053e-3	1.5685e-3	6.0832e-4	2.1660e-4	7.2455e-5	2.3066e-5
	rate	1.160	1.366	1.490	1.580	1.651	

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TABLE 2. Σ_ε^N and r_ε^N before and after extrapolation for Example 5.1 for $\varepsilon_2 = 10^{-1}$ for u_2 .

ε_1	N	32	64	128	256	512	1024
10^{-1}	Before	5.8510e-3	3.6791e-3	2.2120e-3	1.2890e-3	7.3346e-4	4.1017e-4
	rate	0.669	0.734	0.779	0.814	0.838	
	After	5.6058e-4	2.2339e-4	8.1235e-5	2.7617e-5	8.9495e-6	2.8007e-6
	rate	1.327	1.459	1.557	1.626	1.676	
10^{-2}	Before	3.7919e-3	2.3063e-3	1.3428e-3	7.5704e-4	4.1699e-4	2.2578e-4
	rate	0.717	0.780	0.827	0.860	0.885	
	After	3.1042e-4	1.1908e-4	4.1301e-5	1.3402e-5	4.1390e-6	1.2345e-6
	rate	1.382	1.528	1.624	1.695	1.745	
10^{-4}	Before	5.2299e-3	3.3089e-3	1.9999e-3	1.1672e-3	6.6456e-4	3.7177e-4
	rate	0.660	0.726	0.777	0.813	0.838	
	After	5.3814e-4	2.1506e-4	7.8216e-5	2.6581e-5	8.6145e-6	2.6949e-6
	rate	1.323	1.459	1.557	1.626	1.677	
10^{-5}	Before	5.2459e-3	3.3208e-3	2.0076e-3	1.1722e-3	6.6760e-4	3.7360e-4
	rate	0.660	0.726	0.776	0.812	0.837	
	After	5.4066e-4	2.1624e-4	7.8678e-5	2.6748e-5	8.6729e-6	2.7143e-6
	rate	1.322	1.459	1.557	1.625	1.676	
10^{-6}	Before	5.2459e-3	3.3208e-3	2.0076e-3	1.1722e-3	6.6760e-4	3.7360e-4
	rate	0.660	0.726	0.776	0.812	0.837	
	After	5.4066e-4	2.1624e-4	7.8678e-5	2.6748e-5	8.6729e-6	2.7143e-6
	rate	1.322	1.459	1.557	1.625	1.676	

TABLE 3. Σ_ε^N and r_ε^N before and after extrapolation for Example 5.2 for $\varepsilon_2 = 10^{-3}$ for u_2 .

ε_1	N	32	64	128	256	512	1024
10^{-1}	Before	3.8425e-2	2.4409e-2	1.4749e-2	8.6127e-3	4.9070e-3	2.7464e-3
	rate	0.655	0.727	0.776	0.812	0.837	
	After	3.3951e-3	1.4465e-3	4.4177e-4	1.4183e-4	4.5841e-5	1.4323e-5
	rate	1.231	1.711	1.639	1.629	1.678	
10^{-3}	Before	3.8425e-2	2.4409e-2	1.4749e-2	8.6127e-3	4.9070e-3	2.7464e-3
	rate	0.655	0.727	0.776	0.812	0.837	
	After	2.9527e-3	1.1603e-3	4.1874e-4	1.4173e-4	4.5809e-5	1.6417e-5
	rate	1.348	1.470	1.563	1.629	1.480	
10^{-4}	Before	4.4835e-2	2.7659e-2	1.5883e-2	8.7943e-3	4.7157e-3	2.4759e-3
	rate	0.697	0.800	0.853	0.899	0.929	
	After	5.2353e-3	2.0276e-3	7.0104e-4	2.2490e-4	6.7922e-5	1.9691e-5
	rate	1.369	1.532	1.640	1.727	1.786	
10^{-5}	Before	6.4202e-2	4.2716e-2	2.6327e-2	1.5572e-2	8.9107e-3	4.9841e-3
	rate	0.588	0.698	0.758	0.805	0.838	
	After	8.7957e-3	3.7437e-3	1.4337e-3	4.9758e-4	1.6275e-4	5.1072e-5
	rate	1.232	1.385	1.527	1.612	1.672	
10^{-7}	Before	6.7272e-2	4.5052e-2	2.8015e-2	1.6693e-2	9.6279e-3	5.4268e-3
	rate	0.578	0.685	0.747	0.794	0.827	
	After	9.2630e-3	3.9810e-3	1.5416e-3	5.3939e-4	1.7776e-4	5.6248e-5
	rate	1.218	1.369	1.515	1.601	1.660	
10^{-8}	Before	6.7272e-2	4.5052e-2	2.8015e-2	1.6693e-2	9.6279e-3	5.4268e-3
	rate	0.578	0.685	0.747	0.794	0.827	
	After	9.2630e-3	3.9810e-3	1.5416e-3	5.3939e-4	1.7776e-4	5.6248e-5
	rate	1.218	1.369	1.515	1.601	1.660	

TABLE 4. Σ_ε^N and r_ε^N before and after extrapolation for Example 5.2 for $\varepsilon_2 = 1$ for u_1 .

ε_1	N	32	64	128	256	512	1024
10^0	Before	1.3152e-2	6.5504e-3	3.2693e-3	1.6332e-3	8.1627e-4	4.0805e-4
	rate	1.006	1.003	1.001	1.001	1.000	
10^{-1}	After	1.2877e-2	4.1626e-3	1.2045e-3	3.2607e-4	8.4691e-5	2.1597e-5
	rate	1.629	1.789	1.885	1.945	1.971	
10^{-2}	Before	7.3246e-2	4.2288e-2	2.3259e-2	1.2196e-2	6.2458e-3	3.1616e-3
	rate	0.793	0.862	0.931	0.965	0.982	
10^{-4}	After	1.2877e-2	4.1626e-3	1.2045e-3	3.2607e-4	8.4691e-5	2.1597e-5
	rate	1.629	1.789	1.885	1.945	1.971	
10^{-5}	Before	1.0645e-1	7.7840e-2	5.0578e-2	3.1224e-2	1.8455e-2	1.0556e-2
	rate	0.452	0.622	0.696	0.759	0.806	
10^{-5}	After	2.6737e-2	1.2281e-2	5.2461e-3	1.9410e-3	6.6711e-4	2.1613e-4
	rate	1.122	1.227	1.434	1.541	1.626	

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TABLE 5. Σ_{ε}^N and r_{ε}^N before extrapolation for Example 5.2 for $\varepsilon_2 = 1e - 1$ for u_1 .

ε_1		S mesh			B-S mesh		
		64	128	256	64	128	256
$1e - 1$	Before	3.5980e-3	2.1427e-3	1.2375e-3	3.0571e-3	1.4614e-3	8.1541e-4
	rate	0.745	0.792	0.813	0.991	1.065	1.101
$1e - 1$	After	1.8667e-3	5.9148e-4	1.6986e-4	1.2342e-3	3.1903e-4	8.1002e-5
	rate	1.413	1.658	1.800	1.952	1.978	1.988
$1e - 5$	Before	3.6054e-3	2.1469e-3	1.2399e-3	3.3480e-3	1.7304e-3	8.7855e-4
	rate	0.680	0.748	0.792	0.927	0.952	0.978
$1e - 5$	After	3.4867e-4	1.4898e-4	5.5247e-5	2.9889e-4	8.4898e-5	2.2334e-5
	rate	1.227	1.431	1.550	1.816	1.926	1.998
$1e - 7$	Before	3.6054e-3	2.1469e-3	1.2399e-3	3.3480e-3	1.7304e-3	8.7855e-4
	rate	0.680	0.748	0.792	0.927	0.952	0.978
$1e - 7$	After	3.4867e-4	1.4898e-4	5.5247e-5	2.9889e-4	8.4898e-5	2.2334e-5
	rate	1.227	1.431	1.550	1.816	1.926	1.998