

Numerical Computation of Spectral Solutions for Sturm-Liouville Eigenvalue Problems**Sameh Gana****Department of Basic Sciences, Deanship of Preparatory Year and Supporting Studies, Imam Abdulrahman Bin Faisal University, P.O. Box 1982, Dammam, 34212, Saudi Arabia*** Corresponding author: sbgana@iau.edu.sa*

Abstract. This paper focuses on the study of Sturm-Liouville eigenvalue problems. In the classical Chebyshev collocation method, the Sturm-Liouville problem is discretized to a generalized eigenvalue problem where the functions represent interpolants in suitably rescaled Chebyshev points. We are concerned with the computation of high-order eigenvalues of Sturm-Liouville problems using an effective method of discretization based on the Chebfun software algorithms with domain truncation. We solve some numerical Sturm-Liouville eigenvalue problems and demonstrate the efficiency of computations.

1. Introduction

The Sturm-Liouville problem arises in many applied mathematics, science, physics and engineering areas. Many biological, chemical and physical problems are described by using models based on Sturm-Liouville equations. For example, problems with cylindrical symmetry, diffraction problems (astronomy) resolving power of optical instruments and heavy chains. In quantum mechanics, the solutions of the radial Schrödinger equation describe the eigenvalues of the Sturm-Liouville problem. These solutions also define the bound state energies of the non-relativistic hydrogen atom. For more applications, see [1], [2] and [3].

In this paper, we consider the Sturm-Liouville problem

$$-\frac{d}{dx}\left[p(x)\frac{d}{dx}\right]y + q(x)y = \lambda w(x)y, a \leq x \leq b, \quad (1.1)$$

$$c_a y(a) + d_a y'(a) = 0, \quad (1.2)$$

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Numerical Solution Of Sturm Liouville Problems

Albert Chingkwang Yen



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Numerical Solution of Sturm-Liouville Problems John Derwent Pryce, 1993 Sturm Liouville problems SLPs an applied mathematics tool developed in the nineteenth century and a driving force of pure mathematics in the early twentieth century became of vital interest to physicists with the advent of Schrodinger's equations Today's fascinating variety of SL related computations reflects this diverse historical background This book was written for scientists and engineers who desire an introduction to simple SLPs their limitations the algorithms that overcome these limitations and available software Numerical analysts seeking a reference on good SLP methods theory implementation and performance will also want to own a copy of this book Treatments of the underlying mathematical theories and numerous helpful problems round out this superb new volume

Sturm-Liouville Problems Ronald B. Guenther, John W Lee, 2018-10-25 Sturm Liouville problems arise naturally in solving technical problems in engineering physics and more recently in biology and the social sciences These problems lead to eigenvalue problems for ordinary and partial differential equations Sturm Liouville Problems Theory and Numerical Implementation addresses in a unified way the key issues that must be faced in science and engineering applications when separation of variables variational methods or other considerations lead to Sturm Liouville eigenvalue problems and boundary value problems

Direct and Inverse Sturm-Liouville Problems Vladislav V. Kravchenko, 2020-07-28 This book provides an introduction to the most recent developments in the theory and practice of direct and inverse Sturm Liouville problems on finite and infinite intervals A universal approach for practical solving of direct and inverse spectral and scattering problems is presented based on the notion of transmutation transformation operators and their efficient construction Analytical representations for solutions of Sturm Liouville equations as well as for the integral kernels of the transmutation operators are derived in the form of functional series revealing interesting special features and lending themselves to direct and simple numerical solution of a wide variety of problems The book is written for undergraduate and graduate students as well as for mathematicians physicists and engineers interested in direct and inverse spectral problems

Numerical Solution of Sturm-Liouville Problems Via Fer Streamers Alberto Gil Couto Pimentel Ramos, 2016

Numerical Solution of the Inverse Sturm-Liouville Problem Albert Chingkwang Yen, 1978

Numerical Solution of Boundary Value Problems for Ordinary Differential Equations Uri M. Ascher, Robert M. M. Mattheij, Robert D. Russell, 1994-12-01 This book is the most comprehensive up to date account of the popular numerical methods for solving boundary value problems in ordinary differential equations It aims at a thorough understanding of the field by giving an in depth analysis of the numerical methods by using decoupling principles Numerous exercises and real world examples are used throughout to demonstrate the methods and the theory Although first published in 1988 this republication remains the most comprehensive theoretical coverage of the subject matter not available elsewhere in one volume Many problems arising in a wide variety of application areas give rise to mathematical models which form boundary value problems for ordinary

differential equations These problems rarely have a closed form solution and computer simulation is typically used to obtain their approximate solution This book discusses methods to carry out such computer simulations in a robust efficient and reliable manner Numerical Method for Sturm-Liouville Problems Dhiranuch Bunnag,1999 An Introduction to Numerical Analysis Endre Süli,David F. Mayers,2003-08-28 Numerical analysis provides the theoretical foundation for the numerical algorithms we rely on to solve a multitude of computational problems in science Based on a successful course at Oxford University this book covers a wide range of such problems ranging from the approximation of functions and integrals to the approximate solution of algebraic transcendental differential and integral equations Throughout the book particular attention is paid to the essential qualities of a numerical algorithm stability accuracy reliability and efficiency The authors go further than simply providing recipes for solving computational problems They carefully analyse the reasons why methods might fail to give accurate answers or why one method might return an answer in seconds while another would take billions of years This book is ideal as a text for students in the second year of a university mathematics course It combines practicality regarding applications with consistently high standards of rigour

Ordinary Differential Equations and Integral Equations C.T.H. Baker,G. Monegato,G. vanden Berghe,2001-07-04 homepage sac cam na2000 index.html7 Volume Set now available at special set price This volume contains contributions in the area of differential equations and integral equations Many numerical methods have arisen in response to the need to solve real life problems in applied mathematics in particular problems that do not have a closed form solution Contributions on both initial value problems and boundary value problems in ordinary differential equations appear in this volume Numerical methods for initial value problems in ordinary differential equations fall naturally into two classes those which use one starting value at each step one step methods and those which are based on several values of the solution multistep methods John Butcher has supplied an expert s perspective of the development of numerical methods for ordinary differential equations in the 20th century Rob Corless and Lawrence Shampine talk about established technology namely software for initial value problems using Runge Kutta and Rosenbrock methods with interpolants to fill in the solution between mesh points but the slant is new based on the question How should such software integrate into the current generation of Problem Solving Environments Natalia Borovikh and Marc Spijker study the problem of establishing upper bounds for the norm of the n th power of square matrices The dynamical system viewpoint has been of great benefit to ODE theory and numerical methods Related is the study of chaotic behaviour Willy Govaerts discusses the numerical methods for the computation and continuation of equilibria and bifurcation points of equilibria of dynamical systems Arieh Iserles and Antonella Zanna survey the construction of Runge Kutta methods which preserve algebraic invariant functions Valeria Antohe and Ian Gladwell present numerical experiments on solving a Hamiltonian system of H non and Heiles with a symplectic and a nonsymplectic method with a variety of precisions and initial conditions Stiff differential equations first became recognized as special during the 1950s In 1963 two seminal publications

laid to the foundations for later development Dahlquist's paper on A stable multistep methods and Butcher's first paper on implicit Runge Kutta methods Ernst Hairer and Gerhard Wanner deliver a survey which retraces the discovery of the order stars as well as the principal achievements obtained by that theory Guido Vanden Berghe Hans De Meyer Marnix Van Daele and Tanja Van Hecke construct exponentially fitted Runge Kutta methods with s stages Differential algebraic equations arise in control in modelling of mechanical systems and in many other fields Jeff Cash describes a fairly recent class of formulae for the numerical solution of initial value problems for stiff and differential algebraic systems Shengtai Li and Linda Petzold describe methods and software for sensitivity analysis of solutions of DAE initial value problems Again in the area of differential algebraic systems Neil Biehn John Betts Stephen Campbell and William Huffman present current work on mesh adaptation for DAE two point boundary value problems Contrasting approaches to the question of how good an approximation is as a solution of a given equation involve i attempting to estimate the actual error i.e. the difference between the true and the approximate solutions and ii attempting to estimate the defect the amount by which the approximation fails to satisfy the given equation and any side conditions The paper by Wayne Enright on defect control relates to carefully analyzed techniques that have been proposed both for ordinary differential equations and for delay differential equations in which an attempt is made to control an estimate of the size of the defect Many phenomena incorporate noise and the numerical solution of stochastic differential equations has developed as a relatively new item of study in the area Keven Burrage Pamela Burrage and Taketomo Mitsui review the way numerical methods for solving stochastic differential equations SDE's are constructed One of the more recent areas to attract scrutiny has been the area of differential equations with after effect retarded delay or neutral delay differential equations and in this volume we include a number of papers on evolutionary problems in this area The paper of Genna Bocharov and Fathalla Rihan conveys the importance in mathematical biology of models using retarded differential equations The contribution by Christopher Baker is intended to convey much of the background necessary for the application of numerical methods and includes some original results on stability and on the solution of approximating equations Alfredo Bellen Nicola Guglielmi and Marino Zennaro contribute to the analysis of stability of numerical solutions of nonlinear neutral differential equations Koen Engelborghs Tatyana Luzyanina Dirk Roose Neville Ford and Volker Wulf consider the numerics of bifurcation in delay differential equations Evelyn Buckwar contributes a paper indicating the construction and analysis of a numerical strategy for stochastic delay differential equations SDDEs This volume contains contributions on both Volterra and Fredholm type integral equations Christopher Baker responded to a late challenge to craft a review of the theory of the basic numerics of Volterra integral and integro differential equations Simon Shaw and John Whiteman discuss Galerkin methods for a type of Volterra integral equation that arises in modelling viscoelasticity A subclass of boundary value problems for ordinary differential equation comprises eigenvalue problems such as Sturm Liouville problems SLP and Schrödinger equations Liviu Ixaru describes the advances made over the last three

decades in the field of piecewise perturbation methods for the numerical solution of Sturm Liouville problems in general and systems of Schrödinger equations in particular Alan Andrew surveys the asymptotic correction method for regular Sturm Liouville problems Leon Greenberg and Marco Marletta survey methods for higher order Sturm Liouville problems R Moore in the 1960s first showed the feasibility of validated solutions of differential equations that is of computing guaranteed enclosures of solutions Boundary integral equations Numerical solution of integral equations associated with boundary value problems has experienced continuing interest Peter Junghanns and Bernd Silbermann present a selection of modern results concerning the numerical analysis of one dimensional Cauchy singular integral equations in particular the stability of operator sequences associated with different projection methods Johannes Elschner and Ivan Graham summarize the most important results achieved in the last years about the numerical solution of one dimensional integral equations of Mellin type of means of projection methods and in particular by collocation methods A survey of results on quadrature methods for solving boundary integral equations is presented by Andreas Rathsfeld Wolfgang Hackbusch and Boris Khoromski present a novel approach for a very efficient treatment of integral operators Ernst Stephan examines multilevel methods for the h p and hp versions of the boundary element method including pre conditioning techniques George Hsiao Olaf Steinbach and Wolfgang Wendland analyze various boundary element methods employed in local discretization schemes

Geometric Analysis of Nonlinear Partial Differential Equations Valentin Lychagin, Joseph Krasilshchik, 2021-09-03 This book contains a collection of twelve papers that reflect the state of the art of nonlinear differential equations in modern geometrical theory It comprises miscellaneous topics of the local and nonlocal geometry of differential equations and the applications of the corresponding methods in hydrodynamics symplectic geometry optimal investment theory etc The contents will be useful for all the readers whose professional interests are related to nonlinear PDEs and differential geometry both in theoretical and applied aspects

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