

# Fifth Order Improved Runge-Kutta Nystrom Method Using Trigonometrically-Fitting for Solving Oscillatory Problems

Waleed J. Hasan and Kasim A. Hussain\*

Department of Mathematics, College of Science, Mustansiriyah University, Baghdad, Iraq

## Article's Information

Received:  
16.09.2022  
Accepted:  
08.11.2022  
Published:  
31.12.2022

### Keywords:

Trigonometrically-fitted  
Second-order initial value  
problems  
Oscillating solutions  
Runge-Kutta Nystrom methods

DOI: 10.22401/ANJS.25.4.11

Corresponding author: [kasimabbas@uomustansiriyah.edu.iq](mailto:kasimabbas@uomustansiriyah.edu.iq)

## Abstract

In this paper, the Trigonometrically Fitted Improved Runge-Kutta Nystrom method is proposed as a novel method with four stages and fifth order for solving oscillatory problems. This method is intended to integrate second-order initial value problems using the trigonometrically fitting approach. To increase the method's accuracy, the principal frequency of the problem  $w \in \mathbb{R}$ , is used. It is discovered that the new method is more precise when compared with the other existing Runge-Kutta Nystrom and IRKN5 methods. To show how well the TFIRKN5 method works, test problems for second-order ordinary differential equations (ODEs) are solved. The numerical outcomes show that the novel approach outperforms methods that have already been published.

## 1. Introduction

The general form of special second-order ODEs is as follows:

$$u''(t) = f(t, u), u(t_0) = u_0, u'(t_0) = u'_0, \quad \dots(1)$$

which contains oscillatory character in the solutions. This issue often arises in a number of applied science disciplines, including quantum chemistry, quantum physics, astrophysics, and others [1,2]. The traditional method of solving (1) is transformed into a system of 1<sup>st</sup>-order ODEs and hence use of an appropriate technique [3]. However, tackling the problem directly using Runge-Kutta Nystrom methods is more efficient [4,5,6]. In 2012, Rabiei et al. [7] built Improved Runge-Kutta Nystrom (IRKN) method to solve second IVPs by introducing the novel terms  $q_{-i}$ , which picks the  $q_i, i \geq 2$  from its prior steps. Exponentially and trigonometrically fitted techniques are used to develop new methods to solve oscillatory problems. Two explicit two-derivative RKN techniques are constructed in [8], one using trigonometric fitting and the other using exponential fitting. In [9] developed an explicit trigonometrically fitted RKN approach using the Simos methodology. In addition, Demba et al. in 2020 [10] derived an embedded RKN technique with an exponentially-fitted approach to resolve oscillatory second-order IVPs.

In order to resolve oscillatory issues, this study derives Trigonometrically-Fitted fifth order Improved Runge-Kutta Nystrom (TFIRKN5) approach. The TFIRKN5 technique is derived in Section 2. In Section 3, test problems and numerical comparisons with other methods are shown to demonstrate the efficacy of newly proposed approach. In Section 4, conclusions are offered.

## 2. The Derivation of TFIRKN5 Method

The following is the general form of the  $s$ -stages IRKN approach for solving (1), [7]:

$$u_{n+1} = u_n + \frac{3h}{2}u'_n + \frac{h}{2}u'_{n-1} + h^2 \sum_{i=2}^s d_i(q_i - q_{-i}), \quad \dots(2)$$

$$u'_{n+1} = u'_n + h(b_1q_1 - b_{-1}q_{-1} + \sum_{i=2}^s b_i(q_i - q_{-i})), \quad \dots(3)$$

such that:

$$q_1 = f(t_n, u_n), \quad \dots(4)$$

$$q_{-1} = f(t_{n-1}, u_{n-1}), \quad \dots(5)$$

$$q_i = f(t_n + c_i h, u_n + hc_i u'_n + h^2 \sum_{j=1}^{i-1} a_{ij} q_j), \quad \dots(6)$$

$$q_{-i} = f(t_{n-1} + c_i h, u_{n-1} + hc_i u'_{n-1} + h^2 \sum_{j=1}^{i-1} a_{ij} q_{-j}) \quad \dots(7)$$

where  $c_i, b_i, d_i, b_{-1}$  and  $a_{ij}$  are real numbers and  $i, j = 1, 2, \dots, s$ . The following is the corresponding Butcher tableau for the IRKN method (2)-(7) in Table 1:

**Table 1.** Butcher tableau of IRKN method.

0					
$c_2$	$a_{21}$				
$c_3$	$a_{31}$	$a_{32}$			
.	.	.	.		
.	.	.	.		
.	.	.	.		
$c_s$	$a_{s1}$	$a_{s2}$	...	$a_{ss-1}$	
$b_{-1}$	$b_1$	$b_2$	...	$b_{ss-1}$	$b_s$
		$d_2$	...	$d_{ss-1}$	$d_s$

The following provides an illustration of the general structure of the four-stages of the IRKN5 method:

$$u_{n+1} = u_n + \frac{3h}{2}u'_n + \frac{h}{2}u'_{n-1} + h^2(d_2(q_2 - q_{-2}) + d_3(q_3 - q_{-3})), \quad \dots(8)$$

$$u'_{n+1} = u'_n + h(b_1q_1 - b_{-1}q_{-1} + b_2(q_2 - q_{-2}) + b_3(q_3 - q_{-3})), \quad \dots(9)$$

where:

$$q_1 = f(t_n, u_n), \quad \dots(10)$$

$$q_{-1} = f(t_{n-1}, u_{n-1}), \quad \dots(11)$$

$$q_2 = f(t_n + c_2h, u_n + hc_2u'_n + h^2a_{21}q_1), \quad \dots(12)$$

$$q_{-2} = f(t_n + c_2h, u_{n-1} + hc_2u'_{n-1} + h^2a_{21}q_{-1}) \quad \dots(13)$$

$$q_3 = f(t_n + c_3h, u_n + hc_3u'_n + h^2(a_{31}q_1 + a_{32}q_2)), \quad \dots(14)$$

$$q_{-3} = f(t_n + c_3h, u_{n-1} + hc_3u'_{n-1} + h^2(a_{31}q_{-1} + a_{32}q_{-2})), \quad \dots(15)$$

$$q_4 = f(t_n + c_4h, u_n + hc_4u'_n + h^2(a_{41}q_1 + a_{42}q_2 + a_{43}q_3)), \quad \dots(16)$$

$$q_{-4} = f(t_n + c_4h, u_{n-1} + hc_4u'_{n-1} + h^2(a_{41}q_{-1} + a_{42}q_{-2} + a_{43}q_{-3})), \quad \dots(17)$$

If the IRKN5 method (8)-(17) is used to precisely integrate  $u(t_n)$ , then we have:

$$u_n = u(t_n) = e^{i\omega t_n}, \quad \dots(18)$$

$$u'_n = i\omega e^{i\omega t_n}, \quad \dots(19)$$

$$u''_n = -\omega^2 e^{i\omega t_n} = f(t_n, u_n), \quad \dots(20)$$

$$u_{n-1} = u(t_{n-1}) = e^{i\omega(t_n-h)}, \quad \dots(21)$$

$$u'_{n-1} = i\omega e^{i\omega(t_n-h)}, \quad \dots(22)$$

$$u''_{n-1} = -\omega^2 e^{i\omega(t_n-h)} = f(t_{n-1}, u_{n-1}), \quad \dots(23)$$

$$u_{n+1} = e^{i\omega(t_n+h)}. \quad \dots(24)$$

Equations (18)-(24) can be substituted into equation (8)-(17) and using the Euler formula  $e^{iv} = \cos(v) + i\sin(v)$ . We acquire the trigonometrically-fitting order conditions by separating the real and imaginary parts:

$$\cos(v) = 1 + \frac{1}{2}v \sin(v) - v^2 \sum_{i=2}^3 d_i (\cos(c_i v) - \cos(c_i v - v)), \quad \dots(25)$$

$$\sin(v) = \frac{3}{2}v - \frac{1}{2}v \cos(v) - v^2 \sum_{i=2}^3 d_i (\sin(c_i v) - \sin(c_i v - v)), \quad \dots(26)$$

$$\cos(v) = 1 - b_{-1}v \sin(v) - v \sum_{i=2}^3 b_i (\sin(c_i v) - \sin(c_i v - v)), \quad \dots(27)$$

$$\sin(v) = b_1v - b_{-1}v \cos(v) - v \sum_{i=2}^3 b_i (\cos(c_i v) - \cos(c_i v - v)). \quad \dots(28)$$

where  $v = \omega h$ . The IRKN5 approach, which consists of four-stages of order 5, is described in this paper as follows in Table 2, [7]:

**Table 2.** Four-stage fifth-order IRKN5 method.

0				
1	1			
1/4	32			
1	1	7		
2/3	-6	24		
3/4	4		5	
4	32		32	
1/45	46	-1	-1	29
	45	-15	-10	45
		49	7	19
		180	180	180

To construct trigonometrically-fitted IRKN5 method of four-stage fifth-order. The following additional order conditions for the IRKN5 method are used;

$$b_2 + b_3 + b_4 + b_{-1} = \frac{1}{2}, \quad \dots(29)$$

$$b_2c_2 + b_3c_3 + b_4c_4 = \frac{5}{12}, \quad \dots(30)$$

$$b_2c_2^3 + b_3c_3^3 + b_4c_4^3 = \frac{31}{120}, \quad \dots(31)$$

$$d_2c_2^2 + d_3c_3^2 + d_4c_4^2 = \frac{31}{360}, \quad \dots(32)$$

Solving equations (25) - (28) and (29) - (32) using the parameters of IRKN5 method in Table 2 for  $b_{-1}, b_1, b_2, b_3, b_4, d_2, d_3$  and  $d_4$ , we obtain the solution as follows using Maple package:

$$b_{-1} = -\frac{(29v \sin(\frac{1}{4}v) + 29v \sin(\frac{3}{4}v) - 13v \sin(\frac{1}{2}v) + 45 \cos(v) - 45)}{45v(-3 \sin(\frac{1}{4}v) - 3 \sin(\frac{3}{4}v) + 4 \sin(\frac{1}{2}v) + \sin(v))}, \quad \dots(33)$$

$$b_1 = \frac{1}{45v(-3 \sin(\frac{1}{4}v) - 3 \sin(\frac{3}{4}v) + 4 \sin(\frac{1}{2}v) + \sin(v))} \left( -90 \cos(\frac{1}{4}v) \cos(v) + 90 \cos(\frac{1}{4}v) + 90 \cos(\frac{3}{4}v) \cos(v) - 135 \sin(\frac{1}{4}v) \sin(v) - 135 \sin(\frac{3}{4}v) \sin(v) + 13v \cos(v) \sin(\frac{1}{2}v) + 180 \sin(\frac{1}{2}v) \sin(v) + 45 \sin^2(v) - 29v \cos(v) \sin(\frac{3}{4}v) - 30v \cos(\frac{3}{4}v) \sin(v) + 146v \cos(\frac{1}{4}v) \sin(\frac{1}{2}v) - 45 \cos^2(v) + 30v \cos(\frac{1}{4}v) \sin(v) + 45 \cos(v) - 148v \cos(\frac{1}{4}v) \sin(\frac{1}{4}v) - 148v \cos(\frac{1}{4}v) \sin(\frac{3}{4}v) - 146v \cos(\frac{3}{4}v) \sin(\frac{1}{4}v) + 148v \cos(\frac{3}{4}v) \sin(\frac{1}{4}v) + 148v \cos(\frac{3}{4}v) \sin(\frac{3}{4}v) - 29v \cos(v) \sin(\frac{1}{4}v) - 90 \cos(\frac{3}{4}v) \right), \quad \dots(34)$$

$$b_2 = -\frac{1}{90v(-3 \sin(\frac{1}{4}v) - 3 \sin(\frac{3}{4}v) + 4 \sin(\frac{1}{2}v) + \sin(v))} \left( -148v \sin(\frac{1}{4}v) + 225 - 148v \sin(\frac{3}{4}v) + v \sin(v) - 255 \cos(v) + 69v \sin(\frac{1}{2}v) \right), \quad \dots(35)$$

$$b_3 = -\frac{1}{90v(-3 \sin(\frac{1}{4}v) - 3 \sin(\frac{3}{4}v) + 4 \sin(\frac{1}{2}v) + \sin(v))} \left( 77v \sin(\frac{1}{4}v) - 180 + 13v \sin(v) + 180 \cos(v) + 77v \sin(\frac{3}{4}v) \right), \quad \dots(36)$$

$$b_4 = \frac{1}{90v(-3 \sin(\frac{1}{4}v) - 3 \sin(\frac{3}{4}v) + 4 \sin(\frac{1}{2}v) + \sin(v))} \left( 223v \sin(\frac{1}{2}v) + 59v \sin(v) + 45 \cos(v) - 148v \sin(\frac{3}{4}v) - 45 - 148v \sin(\frac{1}{4}v) \right), \quad \dots(37)$$

$$d_2 = -\frac{1}{180(v^2(2\sin(\frac{1}{4}v)+2\sin(\frac{3}{4}v)-5\sin(\frac{1}{2}v))(\cos(\frac{1}{2}v)-\cos(\frac{3}{4}v)))} \\ (-180\sin(\frac{1}{4}v) + 810\sin(\frac{1}{2}v) - 180\sin(\frac{3}{4}v) + 90v\sin(\frac{1}{4}v)\sin(v) + 90v\sin(\frac{3}{4}v)\sin(v) - 405v\sin(\frac{1}{2}v)\sin(v) + 270v\cos(\frac{3}{4}v) + 124v^2\sin(\frac{1}{2}v)\cos(\frac{1}{4}v) - 124v^2\sin(\frac{1}{2}v)\cos(\frac{3}{4}v) + 90v\cos(v)\cos(\frac{1}{4}v) - 90v\cos(v)\cos(\frac{3}{4}v) + 180\sin(\frac{1}{4}v)\cos(v) + 180\sin(\frac{3}{4}v)\cos(v) - 180\sin(v)\cos(\frac{3}{4}v) - 810\sin(\frac{1}{2}v)\cos(v) + 180\sin(v)\cos(\frac{1}{4}v) - 270v\cos(\frac{1}{4}v)), \dots(38)$$

$$d_3 = -\frac{1}{180(v^2(2\sin(\frac{1}{4}v)+2\sin(\frac{3}{4}v)-5\sin(\frac{1}{2}v))(\cos(\frac{1}{2}v)-\cos(\frac{3}{4}v)))} \\ (360\sin(\frac{1}{4}v) + 360\sin(\frac{3}{4}v) - 180v\sin(\frac{1}{4}v)\sin(v) - 180v\sin(\frac{3}{4}v)\sin(v) + 124v^2\sin(\frac{1}{4}v)\cos(\frac{1}{4}v) - 124v^2\sin(\frac{1}{4}v)\cos(\frac{3}{4}v) + 124v^2\sin(\frac{3}{2}v)\cos(\frac{1}{4}v) - 124v^2\sin(\frac{3}{2}v)\cos(\frac{3}{4}v) + 225v\cos(v)\cos(\frac{1}{4}v) - 225v\cos(v)\cos(\frac{3}{4}v) - 360\sin(\frac{1}{4}v)\cos(v) - 360\sin(\frac{3}{4}v)\cos(v) + 675v\cos(\frac{3}{4}v) + 450\sin(v)\cos(\frac{1}{4}v) - 450\sin(v)\cos(\frac{3}{4}v) - 675v\cos(\frac{1}{4}v)), \dots(39)$$

$$d_4 = -\frac{1}{180(v^2(2\sin(\frac{1}{4}v)+2\sin(\frac{3}{4}v)-5\sin(\frac{1}{2}v))(\cos(\frac{1}{2}v)-\cos(\frac{3}{4}v)))} \\ (180\sin(\frac{1}{4}v) + 180\sin(\frac{3}{4}v) - 90v\sin(\frac{3}{4}v)\sin(v) - 90v\sin(\frac{1}{4}v)\sin(v) + 124v^2\sin(\frac{1}{2}v)\cos(\frac{1}{4}v) - 124v^2\sin(\frac{1}{2}v)\cos(\frac{3}{4}v) + 90v\cos(v)\cos(\frac{1}{4}v) - 90v\cos(v)\cos(\frac{3}{4}v) - 180\sin(\frac{1}{4}v)\cos(v) - 18\sin(\frac{3}{4}v)\cos(v) - 90\sin(\frac{1}{2}v) - 180\sin(v)\cos(\frac{3}{4}v) + 45v\sin(\frac{1}{2}v)\sin(v) + 270v\cos(\frac{3}{4}v) + 90\sin(\frac{1}{2}v)\cos(v) + 180\sin(v)\cos(\frac{1}{4}v) - 270v\cos(\frac{1}{4}v)), \dots(40)$$

Thus, for the small value of  $v$ , the corresponding Taylor series expansions are presented as follows:

$$b_{-1} = \frac{1}{45} - \frac{1}{288}v^2 - \frac{401}{1935360}v^4 - \frac{10987}{928972800}v^6 - \frac{2645119}{6584928269}v^8 - \frac{3923981107200}{171399494762496000}v^{10} + \dots, \\ b_1 = \frac{46}{45} - \frac{1}{288}v^2 - \frac{401}{1935360}v^4 - \frac{15901}{132710400}v^6 + \frac{2896769}{21725682989}v^8 - \frac{3923981107200}{171399494762496000}v^{10} + \dots, \\ b_2 = -\frac{1}{15} + \frac{5}{576}v^2 + \frac{401}{774144}v^4 + \frac{10987}{371589120}v^6 + \frac{2645119}{1569592442880}v^8 + \frac{6584928269}{68559797904998400}v^{10} + \dots,$$

$$b_3 = -\frac{1}{10} - \frac{1}{144}v^2 - \frac{401}{967680}v^4 - \frac{10987}{464486400}v^6 - \frac{2645119}{6584928269}v^8 - \frac{1961990553600}{85699747381248000}v^{10} + \dots, \\ b_4 = \frac{29}{45} + \frac{1}{576}v^2 + \frac{401}{3870720}v^4 + \frac{10987}{1857945600}v^6 + \frac{2645119}{7847962214400}v^8 + \frac{6584928269}{342798989524992000}v^{10} + \dots, \\ d_2 = \frac{49}{180} - \frac{7}{1152}v^2 + \frac{419}{1105920}v^4 - \frac{186973}{3715891200}v^6 + \frac{101902643}{15695924428800}v^8 - \frac{1841000153}{2176501520793600}v^{10} + \dots, \\ d_3 = \frac{7}{180} + \frac{7}{720}v^2 - \frac{361}{387072}v^4 + \frac{116821}{928972800}v^6 - \frac{9098489}{560568729600}v^8 + \frac{3097835927}{1464952946688000}v^{10} + \dots, \\ d_4 = \frac{19}{180} - \frac{7}{1920}v^2 + \frac{961}{2580480}v^4 - \frac{26701}{530841600}v^6 + \frac{4076125}{627836977152}v^8 - \frac{579914867461}{685597979049984000}v^{10} + \dots,$$

### 3. Numerical Results and Discussion

Four different problems were used to test in this section. Numerical outcomes of the suggested method are contrasted with the well-known RKN algorithms of the same-order. The maximum absolute error is.

$$MaxError = \max(|u(t_n) - u_n|),$$

where  $u(t_n)$  is the exact solution and  $u_n$  is the numerical solution. Figures 1 - 4 reveal the competence curves of  $Log_{10}(MaxError)$  against the step length  $h$ . The following abbreviations were utilized to carry out the numerical experiments:

- **TFIRKN5**: the trigonometrically-fitted four-stage fifth-order IRKN5 method derived in this chapter.
- **IRKN5**: the four-stage RKN method of order five given in [7].
- **RKN5V**: RKN technique of order 5 presented in [11].
- **RKN5S**: RKN approach of order 5 offered in [12].
- **RKN5M**: RKN technique of order 5 given in [13].

#### Problem 1, [14].

$$u''(t) = -u(t) + t, u(0) = 1, u'(t) = 2.$$

The exact solution:  $u(t) = \sin(t) + \cos(t) + t$ .

#### Problem 2, [15].

$$u_1''(t) = -\frac{101}{2}u_1(t) + \frac{99}{2}u_2(t) + \frac{93}{2}\cos(2t) - \frac{99}{2}\sin(2t), u_1(0) = 0, u_1'(0) = -10. \\ u_2''(t) = \frac{99}{2}u_1(t) - \frac{101}{2}u_2(t) + \frac{93}{2}\sin(2t) - \frac{99}{2}\cos(2t), u_2(0) = 1, u_2'(0) = 12.$$

The exact solution:

$$u_1(t) = -\cos(10t) - \sin(10t) + \cos(2t), \\ u_2(t) = \cos(10t) + \sin(10t) + \sin(2t).$$

#### Problem 3, [13].

$$u_1''(t) = -400u_1(t) + (400 + 0.0025)e^{-0.05t}, \\ u_1(0) = 1.1, u_1'(0) = -0.05, \\ u_2''(t) = -400u_2(t) + (400 + 0.0025)e^{-0.05t}, \\ u_2(0) = 1.0, u_2'(0) = 1.95$$

The exact solution:

$$u_1'(t) = 0.1 \cos(20t) + e^{-0.05t},$$

$$u_1(t) = 0.1 \sin(20t) + e^{-0.05t}.$$

**Problem 4**, [16].

$$u_1''(t) + u_1(t) = 0.001 \cos(t),$$

$$u_1(0) = 1, u_1'(0) = 0,$$

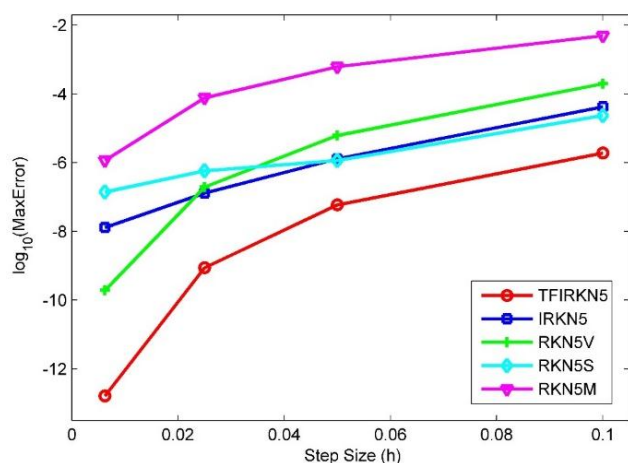
$$u_2''(t) + u_2(t) = 0.001 \sin(t),$$

$$u_2(0) = 0, u_2'(0) = 0.9995.$$

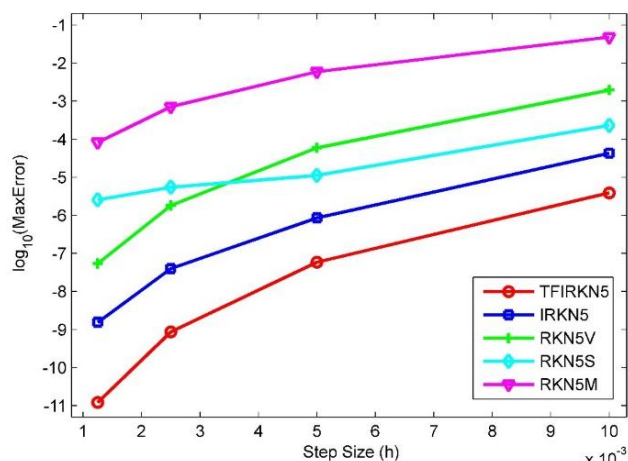
The exact solution:

$$u_1(t) = \cos(t) + 0.0005t \sin(t),$$

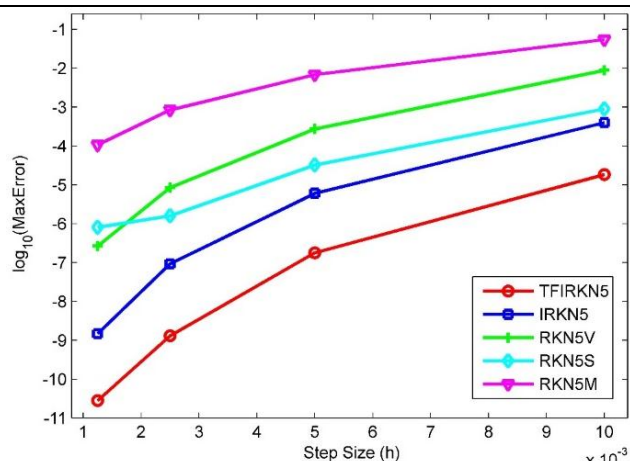
$$u_2(t) = \sin(t) - 0.0005t \cos(t).$$



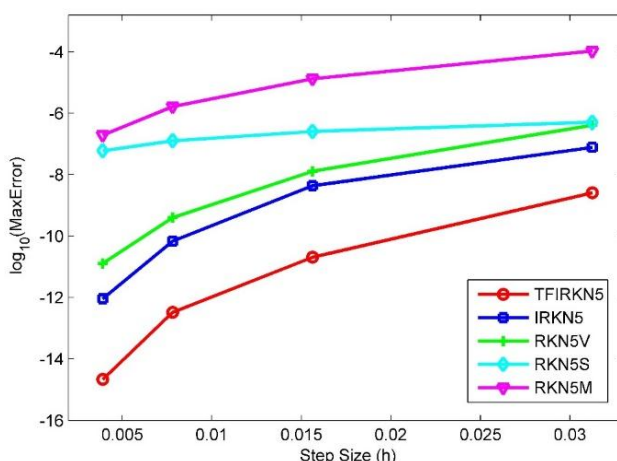
**Figure 1.** Competence curves with step size  $h = \frac{0.1}{2^r}$ ,  $r = 0,1,2,4$  for problem 1.



**Figure 2.** Competence curves with step size  $h = \frac{0.01}{2^r}$ ,  $r = 0,1,2,3$  for problem 2.



**Figure 3.** Competence curves with step size  $h = \frac{0.01}{2^r}$ ,  $r = 0,1,2,3$  for problem 3.



**Figure 4.** Competence curves with step size  $h = \frac{0.03125}{2^r}$ ,  $r = 0,1,2,3$  for problem 4.

The numerical results for solving second-order ODEs with the integration interval  $[0,1000]$  are shown in Figures 1 - 4. Which represent the maximum error for each method. The TFIRKN5 approach is contrasted with the current IRKN5, RKN5V, RKN5S, and RKN5M approaches. The maximum error obviously lowers as the number of step sizes  $h$  grows smaller. The suggested approach, TFIRKN5, has the least maximum error of the four ways while solving four numerical tests. In Figure 1, we demonstrate the efficiency of the proposed approach to the inhomogeneous problem, which shows the approaches of TFIRKN5, IRKN5, RKN5S, RKN5V, and RKN5M, in decreasing order of effectiveness. In Figures 2 - 4, we show how well the five approaches work for the nonlinear nonhomogeneous system. We see that in terms of accuracy, the new TFIRKN5 strategy outperforms IRKN5, RKN5S, RKN5V, and RKN5M ways.

#### 4. Conclusions

In this article, we derived a trigonometrically-fitted TFIRKN5 technique for solving second-order ODEs with

periodic solutions based on IRKN5 approach of order 5 with 4 stages in [9]. The numerical results for solving problems 1 to 4, as presented in Figures 1 - 4, reveal that the novel TFIRKN5 approach has a reduced maximum error norm than the other methods that are currently used in the literature. We come to the conclusion that for solving second-order ODEs with periodic solutions, the TFIRKN5 approach is more precise and effective.

### Acknowledgement

The authors thank Mustansiriyah University (www.uomustansiriyah.edu.iq), College of Science, Department of Mathematics for supporting this work.

### Conflicts of Interest

The authors declare that there is no conflict of interest.

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