

Robust numerical method for singularly perturbed differential equations having both large and small delay

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method

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Abstract

Purpose – The purpose of this study is to develop stable, convergent and accurate numerical method for solving singularly perturbed differential equations having both small and large delay.

Design/methodology/approach – This study introduces a fitted nonpolynomial spline method for singularly perturbed differential equations having both small and large delay. The numerical scheme is developed on uniform mesh using fitted operator in the given differential equation.

Findings – The stability of the developed numerical method is established and its uniform convergence is proved. To validate the applicability of the method, one model problem is considered for numerical experimentation for different values of the perturbation parameter and mesh points.

Originality/value – In this paper, the authors consider a new governing problem having both small delay on convection term and large delay. As far as the researchers' knowledge is considered numerical solution of singularly perturbed boundary value problem containing both small delay and large delay is first being considered.

Keywords Singularly perturbed, Small delay, Large delay, Fitted spline, ϵ -uniformly convergent

Paper type Research paper

1. Introduction

A differential equation is said to be singularly perturbed delay differential equation, if it includes at least one delay term, involving unknown functions occurring with different arguments, and also, the highest derivative term is multiplied by a small parameter. Such type of delay, differential equations play a very important role in the mathematical models of science and engineering, such as the human pupil light reflex with mixed delay type [1], variational problems in control theory with small state problem [2], models of HIV infection [3] and signal transition [4].

Any system involving a feedback control almost involves time delay. The delay occurs because a finite time is required to sense the information and then react to it. Finding the solution of singularly perturbed delay differential equations, whose application mentioned above, is a challenging problem. In response to these, in recent years, there has been a growing interest in numerical methods on singularly perturbed delay differential equations. The

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Table of Contents Singularly Perturbed Differential Equati

1. Understanding the eBook Singularly Perturbed Differential Equati
 - The Rise of Digital Reading Singularly Perturbed Differential Equati
 - Advantages of eBooks Over Traditional Books
2. Identifying Singularly Perturbed Differential Equati
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Singularly Perturbed Differential Equati
 - User-Friendly Interface
4. Exploring eBook Recommendations from Singularly Perturbed Differential Equati
 - Personalized Recommendations
 - Singularly Perturbed Differential Equati User Reviews and Ratings
 - Singularly Perturbed Differential Equati and Bestseller Lists
5. Accessing Singularly Perturbed Differential Equati Free and Paid eBooks
 - Singularly Perturbed Differential Equati Public Domain eBooks

- Singularly Perturbed Differential Equati eBook Subscription Services
- Singularly Perturbed Differential Equati Budget-Friendly Options
- 6. Navigating Singularly Perturbed Differential Equati eBook Formats
 - ePub, PDF, MOBI, and More
 - Singularly Perturbed Differential Equati Compatibility with Devices
 - Singularly Perturbed Differential Equati Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Singularly Perturbed Differential Equati
 - Highlighting and Note-Taking Singularly Perturbed Differential Equati
 - Interactive Elements Singularly Perturbed Differential Equati
- 8. Staying Engaged with Singularly Perturbed Differential Equati
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Singularly Perturbed Differential Equati
- 9. Balancing eBooks and Physical Books Singularly Perturbed Differential Equati
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Singularly Perturbed Differential Equati
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Singularly Perturbed Differential Equati
 - Setting Reading Goals Singularly Perturbed Differential Equati
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Singularly Perturbed Differential Equati
 - Fact-Checking eBook Content of Singularly Perturbed Differential Equati
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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