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An Efficient Algorithm based on the Cubic Spline for the Solution of Bratu-Type Equation

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Abstract

In this paper, we propose an algorithm using the cubic spline interpolation on the finite difference method to solve the Bratu-type equation. The algorithm has been successfully implemented. Numerical results are also given to demonstrate the validity and the applicability of the proposed algorithm. The results we obtained show that the proposed algorithm perform better than some existing methods in the literature.

Keywords: Bratu-Type Equation, Cubic Spline, Finite Difference, Differential Equations.

1. Introduction

The Bratu's equation occurs in a large variety of applications such as the solid fuel ignition model in the thermal combustion theory, the model of thermal reaction process, the Chandrasekhar model of the expansion of the Universe, questions in geometry and relativity about the Chandrasekhar model, chemical reaction theory, and the radiative heat transfer and nanotechnology [1, 2, 3, 4].

Without loss of generality, we consider the following Bratu's problem in one-dimensional planar coordinates of the form:

$$\begin{aligned} u'' + \lambda e^u &= 0, 0 < x < 1, \lambda > 0 \\ u(0) &= 0, u(1) = 0. \end{aligned} \tag{1}$$

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The Bratu's problem has zero, one or two solutions when $\lambda > \lambda_c$, $\lambda = \lambda_c$ and $\lambda < \lambda_c$ respectively, where the critical value λ_c satisfies the equation

$$1 = \frac{1}{4} \sqrt{2\lambda_c} \sinh\left(\frac{\theta}{4}\right).$$

It has been evaluated in [1,5,6], $\lambda_c = 3.513830719$.

Many researchers studied a numerical and analytical solutions of the Bratu's type equation. Syam and Hamdan presented a numerical technique for solving Bratu's equation, is based on the Laplace Adomain decomposition method which produces an implicit equation in two variables. Which the authors used the predictor corrector technique to trace the solution curve generated from this equation, and concluded that the technique works efficiently and accurately with Bratu's equation.

Buckmire presented a numerical approximations to the exact solution of the one-dimensional planar Bratu problem using various numerical methods. Of particular interest is the application of nonstandard finite-difference schemes known as Mickens finite-difference to solve the problem and compared the results.

Deeba *et al.* presented a numerical algorithm, based on the decomposition technique, for solving a class of nonlinear boundary value problems. The method was implemented on Bratu's problem. The scheme is shown to be highly accurate, and only a few terms are required to obtain accurate computable solutions.

Khuri presented a Laplace transform numerical technique for solving the nonlinear Bratu's problem. The numerical algorithm illustrates how the Laplace transform integral operator and the decomposition technique can be both efficiently manipulated to approximate the solution of this nonlinear boundary value problem. He concluded that the method converges rapidly and approximates the exact solution very accurately using only few iterates of the recursive scheme.

Li and Liao based on a new kind of analytic method, namely the homotopy analysis method, an analytic approach of searching for multiple solutions of strongly nonlinear problems was described by using Gelfand equation as an example. They concluded that the approach was convenient and efficient and the validity was verified by comparing the approximation series with the known exact solution.

I. H. Abdel-Halim Hassan and V. Ertürk applied differential transformation method to the one-dimensional planar Bratu problem and compare the known exact solutions to numerical solutions produced by differential transformation method.

Lin Jin solved the Bratu-type problem by modified variational iteration method together with the Taylor series. The efficiency of this modified approach was verified by three examples.

This paper is organized as follows: In section 2 we present the proposed algorithm, we discuss the performance evaluation of the proposed algorithm in section 3, and we conclude the paper in section 4.

2. The Proposed Algorithm

In this section, we introduce the proposed algorithm using cubic spline on the finite difference method to solve the following Bratu-type equation.

$$\begin{aligned} u''(x) + \lambda e^{u(x)} &= 0, 0 < x < 1, \lambda > 0 \\ u(0) &= 0, u(1) = 0. \end{aligned} \quad (2.1)$$

Step 1. For eqn. (2.1) select a set of equally spaced points x_0, x_1, \dots, x_N on the interval $[0,1]$ by letting $x_i = ih$ with $h = \frac{1}{N}$, $i = 0, 1, \dots, N$.

Step 2. Apply the finite difference method on eqn. (2.1), we obtain the following non-linear system of equations:

$$\begin{aligned} -\frac{2}{h^2}w_1 + \frac{1}{h^2}w_2 + \lambda e^{w_1} &= 0 \\ \frac{1}{h^2}w_1 - \frac{2}{h^2}w_2 + \frac{1}{h^2}w_3 + \lambda e^{w_2} &= 0 \\ &\vdots \\ \frac{1}{h^2}w_{N-2} - \frac{2}{h^2}w_{N-1} + \lambda e^{w_{N-1}} &= 0 \end{aligned} \quad (2.2)$$

Solve this system to compute the approximate solution at the nodal points x_0, x_1, \dots, x_N .

Step 3. It is well known that the natural cubic spline function is given by:

$$\begin{aligned} s_i(x) &= M_i \frac{(x_{i+1} - x)^3}{6h} + M_{i+1} \frac{(x - x_i)^3}{6h} + (w_i - \frac{M_i h^2}{6}) \frac{x_{i+1} - x}{h} \\ &\quad + \left(w_{i+1} - \frac{M_{i+1} h^2}{6} \right) \frac{x - x_i}{h}, \end{aligned} \quad (2.3)$$

where $i = 0, 1, \dots, N-1$ and $M_i = s_i''(x_i)$. Using the continuity condition of $s''(x)$, we obtain the following linear system of equations:

$$M_{i-1}^* + 4M_i^* + M_{i+1}^* = \frac{6}{h^2} [w_{i-1} - 2w_i + w_{i+1}], \text{ for } i = 1, 2, \dots, N-2$$

In matrix notation:

$$\begin{bmatrix} 4 & 1 & 0 & \cdots & 0 & 0 & 0 \\ 1 & 4 & 1 & \cdots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 4 & 1 & 0 \\ 0 & 0 & 0 & \cdots & 1 & 4 & 1 \\ 0 & 0 & 0 & \cdots & 0 & 1 & 4 \end{bmatrix} \begin{bmatrix} M_1^* \\ M_2^* \\ \vdots \\ M_{N-3}^* \\ M_{N-2}^* \\ M_{N-1}^* \end{bmatrix} = \frac{6}{h^2} \begin{bmatrix} w_0 - 2w_1 + w_2 \\ w_1 - 2w_2 + w_3 \\ \vdots \\ w_{N-4} - 2w_{N-3} + w_{N-2} \\ w_{N-3} - 2w_{N-2} + w_{N-1} \\ w_{N-2} - 2w_{N-1} + w_N \end{bmatrix} \quad (2.4)$$

Solve this system for $M_1^*, M_2^*, \dots, M_{N-1}^*$ to obtain an approximate solution to the coefficients of the cubic spline functions.

Step 4. Using w_0, w_1, \dots, w_N and $M_1^*, M_2^*, \dots, M_{N-1}^*$, obtained on steps 2 and 3 respectively to construct the cubic spline $s_i^*(x)$ solution for eqn. (2.1)

$$\begin{aligned} s_i^*(x) = & M_i^* \frac{(x_{i+1} - x)^3}{6h} + M_{i+1}^* \frac{(x - x_i)^3}{6h} + \left(w_i - \frac{M_i^* h^2}{6} \right) \frac{(x_{i+1} - x)}{h} \\ & + \left(w_{i+1} - \frac{M_{i+1}^* h^2}{6} \right) \frac{(x - x_i)}{h} \end{aligned} \quad (2.5)$$

for $i = 0, 1, 2, \dots, N-1$, on the interval $[x_i, x_{i+1}]$. So the cubic spline solution $s_i^*(x)$ which interpolates $u(x)$ on the interval $[0, 1]$ is given by

$$S^*(x) = \begin{cases} s_0^*(x) & 0 \leq x \leq x_1 \\ s_1^*(x) & x_1 \leq x \leq x_2 \\ \vdots & \vdots \\ s_{N-1}^*(x) & x_{N-1} \leq x \leq 1 \end{cases}$$

3. Performance Evaluation

In this section, we analyze the complexity of the proposed algorithm, then we give some numerical examples to test the validity of the algorithm.

3.1. Analysis

The execution time of the proposed algorithm consists of two main tasks; applying the finite difference method and computing the coefficients of the cubic spline functions, steps 2 and 3, respectively in the algorithm. For step 2, the computational time for solving the non-linear system of equations requires approximately N^2 partial derivatives and solving $N \times N$ linear system at each step; which cost $\frac{N^3}{3} + N^2 - \frac{N}{3}$ for multiplications and divisions, and $\frac{N^3}{3} + \frac{N^2}{2} - \frac{5N}{6}$ for additions and subtractions, which is of order (N^3) for large N , [12]. For step 3, the computational time is equal the amount of time to solve the linear system of equations which is of order (N^3) . It is clear that the total cost is of $O(N^3)$ for large N .

Moreover, the jacobians in the systems (2.2) and (2.4) are diagonally dominants matrices and that guaranteed the convergence of the systems to the exact solutions.

3.2. Numerical Experiments

In this section, we give some numerical examples appeared in the literature to test the validity and the applicability of the proposed algorithm and for comparisons purposes.

Example: Here we consider the Bratu-type equation presented in [7]:

$$u'' + e^u = 0 \quad (3.2.1)$$

with the boundary conditions

$$u(0) = 0 \text{ and } u(1) = 0$$

The exact solution of eqn. (3.2.1) is

$$u(x) = -2 \ln \left[\frac{\cosh((x - 0.5)0.758582)}{\cosh(0.379291)} \right].$$

Now, by taking $N = 10$, $h = \frac{1}{10}$, we select a set of equally spaced points x_0, x_1, \dots, x_{10} on the interval $[0, 1]$ by letting $x_i = ih$ with $i = 0, 1, \dots, 10$.

When the finite difference method is applied on eqn. (3.2.1), we get the non-linear system.

$$\begin{aligned}
 -200w_1 + 100w_2 + e^{w_1} &= 0 \\
 100w_1 - 200w_2 + 100w_3 + e^{w_2} &= 0 \\
 &\vdots \\
 100w_7 - 200w_8 + 100w_9 + e^{w_8} &= 0 \\
 100w_8 - 200w_9 + e^{w_9} &= 0
 \end{aligned}$$

By using the mathematica software (see Appendix A) to compute the approximate solution w_1, \dots, w_9 , at the nodal points x_1, \dots, x_9 , we obtain :

$$\begin{pmatrix} 0.0498946 \\ 0.0892777 \\ 0.117727 \\ 0.134927 \\ 0.140682 \\ 0.134927 \\ 0.117727 \\ 0.0892777 \\ 0.0498946 \end{pmatrix}$$

From the boundary conditions we have

$$w_0 = w_{10} = 0.$$

Now, to compute $M_1^*, M_2^*, \dots, M_9^*$, we use the continuity conditions:

$$M_{i-1}^* + 4M_i^* + M_{i+1}^* = \frac{6}{h^2} (w_{i-1} - 2w_i + w_{i+1}),$$

where $i = 1, 2, \dots, 9$. So, we obtain the linear system

$$\begin{bmatrix} 4 & 1 & 0 & \cdots & 0 & 0 & 0 \\ 1 & 4 & 1 & \cdots & 0 & 0 & 0 \\ 0 & 1 & 4 & \cdots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 4 & 1 & 0 \\ 0 & 0 & 0 & \cdots & 1 & 4 & 1 \\ 0 & 0 & 0 & \cdots & 0 & 1 & 4 \end{bmatrix} \begin{bmatrix} M_1^* \\ M_2^* \\ M_3^* \\ \vdots \\ M_7^* \\ M_8^* \\ M_9^* \end{bmatrix} = \frac{6}{h^2} \begin{bmatrix} w_0 - 2w_1 + w_2 \\ w_1 - 2w_2 + w_3 \\ w_2 - 2w_3 + w_4 \\ \vdots \\ w_6 - 2w_7 + w_8 \\ w_7 - 2w_8 + w_9 \\ w_8 - 2w_9 + w_{10} \end{bmatrix}.$$

Substitute w_0, w_1, \dots, w_{10} and M_1, M_2, \dots, M_6 , on the cubic spline eqn. (2.5), we get

$$\begin{aligned}
 s_0^*(x) &= -3.38323x^3 + 0.831201x & 0 \leq x \leq 0.1 \\
 s_1^*(x) &= -3.38323(0.2-x)^3 - 2.71211(x-0.1)^3 + 0.831201(0.2-x) + 1.45941(x-0.1) & 0.1 \leq x \leq 0.2 \\
 s_2^*(x) &= -2.71211(0.3-x)^3 - 3.07823(x-0.2)^3 + 1.45941(0.3-x) + 1.92489(x-0.2) & 0.2 \leq x \leq 0.3 \\
 s_3^*(x) &= -3.07823(0.4-x)^3 - 3.10302(x-0.3)^3 + 1.92489(0.4-x) + 2.20567(x-0.3) & 0.3 \leq x \leq 0.4 \\
 s_4^*(x) &= -3.10302(0.5-x)^3 - 3.15351(x-0.4)^3 + 2.20567(0.5-x) + 2.30028(x-0.4) & 0.4 \leq x \leq 0.5 \\
 s_5^*(x) &= -3.15351(0.6-x)^3 - 3.10302(x-0.5)^3 + 2.30028(0.6-x) + 2.20567(x-0.5) & 0.5 \leq x \leq 0.6 \\
 s_6^*(x) &= -3.10302(0.7-x)^3 - 3.07823(x-0.6)^3 + 2.20567(0.7-x) + 1.92489(x-0.6) & 0.6 \leq x \leq 0.7 \\
 s_7^*(x) &= -3.07823(0.8-x)^3 - 2.71211(x-0.7)^3 + 1.92489(0.8-x) + 1.45941(x-0.7) & 0.7 \leq x \leq 0.8 \\
 s_8^*(x) &= -2.71211(0.9-x)^3 - 2.19995(x-0.8)^3 + 1.45941(0.9-x) + 0.819368(x-0.8) & 0.8 \leq x \leq 0.9 \\
 s_9^*(x) &= -2.19995(1.0-x)^3 + 0.819368(1.0-x) & 0.9 \leq x \leq 1.0.
 \end{aligned}$$

Solve the system using the mathematica software (see Appendix A), we obtain :

$$\begin{pmatrix} -1.31997 \\ -1.02232 \\ -1.14516 \\ -1.13985 \\ -1.15476 \\ -1.13985 \\ -1.14516 \\ -1.02232 \\ -1.31997 \end{pmatrix}$$

Table 1 shows the absolute errors of the numerical results of the proposed algorithm and the Decomposition method presented in [7] for example 3.1. The table indicates that the proposed algorithm is more accurate than the Decomposition method.

Example 2. We Consider here the Bratu-type equation presented in

Table 1
Approximate solution and absolute errors of example (3.1)

x	Exact solution given in [7]	The Proposed Algorithm Solution	Absolute errors for the Decomposition method, [7]	Absolute errors for the proposed Algorithm
0.1	0.0498467900	0.0498946347	2.68510×10^{-3}	4.78447×10^{-5}
0.2	0.0891899350	0.0892776660	2.02194×10^{-3}	8.7731×10^{-5}
0.3	0.1176090956	0.1177268553	1.52342×10^{-3}	1.1776×10^{-5}
0.4	0.1347902526	0.1349266765	2.20175×10^{-3}	1.36424×10^{-5}
0.5	0.1405392142	0.1406819691	3.01547×10^{-3}	1.42755×10^{-5}
0.6	0.1347902526	0.1349266765	2.20175×10^{-3}	1.36424×10^{-5}
0.7	0.1176090956	0.1177268553	1.52342×10^{-3}	1.1776×10^{-5}
0.8	0.0891899350	0.0892776660	2.02194×10^{-3}	8.7731×10^{-5}
0.9	0.0498467900	0.0498946347	2.68510×10^{-3}	4.78447×10^{-5}

$$u'' + 2e^u = 0 \quad (3.2.2)$$

with the boundary conditions

$$u(0) = 0 \quad \text{and} \quad u(1) = 0.$$

The exact solution of eqn. (3.2.2) is

$$u(x) = -2 \ln \left[\frac{\cosh((x - 0.5)1.17878)}{\cosh(0.589388)} \right].$$

Now, by taking $N = 10$, $h = \frac{1}{10}$, we select a set of equally spaced points x_0, x_1, \dots, x_{10} on the interval $[0,1]$ by letting $x_i = ih$ with $i = 0, 1, \dots, 10$.

When the finite difference method is applied on eqn. (3.2.2), we get the non-linear system

$$\begin{aligned} -200w_1 + 100w_2 + 2e^{w_1} &= 0 \\ 100w_1 - 200w_2 + 100w_3 + 2e^{w_2} &= 0 \\ &\vdots \\ 100w_7 - 200w_8 + 100w_9 + 2e^{w_8} &= 0 \\ 100w_8 - 200w_9 + 2e^{w_9} &= 0. \end{aligned}$$

By using the mathematica software to compute the approximate solution w_1, \dots, w_9 , at the nodal points we obtain:

$$\begin{pmatrix} 0.114688 \\ 0.206945 \\ 0.274603 \\ 0.315942 \\ 0.32985 \\ 0.315942 \\ 0.274603 \\ 0.206945 \\ 0.114688 \end{pmatrix}.$$

From the boundary conditions we have

$$w_0 = w_{10} = 0.$$

Now, to compute $M_1^*, M_2^*, \dots, M_9^*$, we use the continuity conditions, we get

$$M_{i-1}^* + 4M_i^* + M_{i+1}^* = \frac{6}{h^2} (w_{i-1} - 2w_i + w_{i+1}),$$

where $i = 1, 2, \dots, 9$. So, we obtain the linear system

$$\begin{bmatrix} 4 & 1 & 0 & \cdots & 0 & 0 & 0 \\ 1 & 4 & 1 & \cdots & 0 & 0 & 0 \\ 0 & 1 & 4 & \cdots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 4 & 1 & 0 \\ 0 & 0 & 0 & \cdots & 1 & 4 & 1 \\ 0 & 0 & 0 & \cdots & 0 & 1 & 4 \end{bmatrix} \begin{bmatrix} M_1^* \\ M_2^* \\ M_3^* \\ \vdots \\ M_7^* \\ M_8^* \\ M_9^* \end{bmatrix} = \frac{6}{h^2} \begin{bmatrix} w_0 - 2w_1 + w_2 \\ w_1 - 2w_2 + w_3 \\ w_2 - 2w_3 + w_4 \\ \vdots \\ w_6 - 2w_7 + w_8 \\ w_7 - 2w_8 + w_9 \\ w_8 - 2w_9 + w_{10} \end{bmatrix},$$

Now, by solving the system using the mathematica software we obtain:

$$\begin{pmatrix} -2.78368 \\ -2.32356 \\ -2.68104 \\ -2.74437 \\ -2.80009 \\ -2.74437 \\ -2.68104 \\ -2.32356 \\ -2.78368 \end{pmatrix}$$

Substitue w_0, w_1, \dots, w_{10} and $M_1^*, M_2^*, \dots, M_9^*$, on the cubic spline eqn. (2.4), we get

$$s_0^*(x) = -4.63946x^3 + 1.19327x \quad 0 \leq x \leq 0.1$$

$$s_1^*(x) = -4.63946(0.2 - x)^3 - 3.8726(x - 0.1)^3 + 1.19327(0.2 - x) + 2.10817(x - 0.1) \quad 0.1 \leq x \leq 0.2$$

$$s_2^*(x) = -3.8726(0.3 - x)^3 - 4.4684(x - 0.2)^3 + 2.10817(0.3 - x) + 2.79072(x - 0.2) \quad 0.2 \leq x \leq 0.3$$

$$s_3^*(x) = -4.4684(0.4 - x)^3 - 4.57395(x - 0.3)^3 + 2.79072(0.4 - x) + 3.20516(x - 0.3) \quad 0.3 \leq x \leq 0.4$$

$$s_4^*(x) = -4.57395(0.5 - x)^3 - 4.66682(x - 0.4)^3 + 3.20516(0.5 - x) + 3.34516(x - 0.4) \quad 0.4 \leq x \leq 0.5$$

$$s_5^*(x) = -4.66682(0.6 - x)^3 - 4.57395(x - 0.5)^3 + 3.34516(0.6 - x) + 3.20516(x - 0.5) \quad 0.5 \leq x \leq 0.6$$

$$s_6^*(x) = -4.57395(0.7 - x)^3 - 4.4684(x - 0.6)^3 + 3.20516(0.7 - x) + 2.79072(x - 0.6) \quad 0.6 \leq x \leq 0.7$$

$$s_7^*(x) = -4.4684(0.8 - x)^3 - 3.8726(x - 0.7)^3 + 2.79072(0.8 - x) + 2.10817(x - 0.7) \quad 0.7 \leq x \leq 0.8$$

$$s_8^*(x) = -3.8726(0.9 - x)^3 - 4.63946(x - 0.8)^3 + 2.10817(0.9 - x) + 1.19327(x - 0.8) \quad 0.8 \leq x \leq 0.9$$

$$s_9^*(x) = -4.63946(1.0 - x)^3 + 1.19327(1.0 - x) \quad 0.9 \leq x \leq 1.0.$$

Table 2
Approximate solution and absolute errors of example (3.2)

x	Exact solution [8]	The Proposed Algorithm Solution	Absolute errors for the Laplace Decomposition method, [8]	Absolute errors for the Proposed Algorithm
0.1	0.1144107440	0.1146875199	2.1290299×10^{-3}	2.76776×10^{-4}
0.2	0.2064191156	0.2069445813	4.2096994×10^{-3}	5.25466×10^{-4}
0.3	0.2738793116	0.2746033545	6.1868058×10^{-3}	7.24043×10^{-4}
0.4	0.3150893646	0.3159419560	8.0019140×10^{-3}	8.52591×10^{-4}
0.5	0.3289524214	0.3298495446	9.5991920×10^{-3}	8.97123×10^{-4}
0.6	0.3150893646	0.3159419560	$1.09295243 \times 10^{-2}$	8.52591×10^{-4}
0.7	0.2738793116	0.2746033545	$1.19334207 \times 10^{-2}$	7.24043×10^{-4}
0.8	0.2064191156	0.2069445813	$1.23778084 \times 10^{-2}$	5.25466×10^{-4}
0.9	0.1144107440	0.1146875199	$1.08733655 \times 10^{-2}$	2.76776×10^{-4}

Table 2 shows that the absolute errors of the numerical results of the proposed algorithm and the Laplace decomposition method for example (3.2). From the table we can see that the proposed algorithm is more accurate than the Laplace decomposition method.

4. Conclusion

In this paper, we have studied a cubic spline on the finite difference method to find an approximate solution to the Bratu type equation. We presented some numerical examples appeared in the literature for introducing the main idea behind our approach and for comparisons purposes. The numerical results show that our technique has been successfully applied to the Bratu type equation. The results in Tables 1 and 2 show that the proposed algorithm perform better than the Decomposition and Laplace Decomposition methods presented in [7] and [8] respectively.

Appendix A

To construct the cubic spline interpolation $S^*(x)$ for equation (2.1):
 “compute the approximate solution at the nodal points “

Input N

Set $i = 0, 1, \dots, N$

$$h = \frac{1}{N}$$

$$x_i = ih.$$

$$-\frac{w_{i+1} - 2w_i + w_{i-1}}{h^2} + f(x_i, w_i) = 0, \quad i = 1, 2, \dots, N-1$$

$$\text{Find Root} \left[-\frac{2}{h^2} w_1 + \frac{1}{h^2} w_2 + \lambda e^{w_1} = 0, \frac{1}{h^2} \right.$$

$$w_1 - \frac{2}{h^2} w_2 + \frac{1}{h^2} w_3 + \lambda e^{w_2} = 0,$$

$$\dots, \frac{1}{h^2} w_{N-2} - \frac{2}{h^2} w_{N-1} + \lambda e^{w_{N-1}} = 0, \{\{w_1, \alpha_1\}, \{w_2, \alpha_2\}, \{w_3, \alpha_3\},$$

$$\dots, \{w_{N-2}, \alpha_{N-2}\}, \{w_{N-1}, \alpha_{N-1}\}\} \left. \right]$$

“Compute the coefficients of the natural cubic spline $M_1^*, M_2^*, \dots, M_N^*$ “

$$B = \text{Sparse Array} [\{\{i_-, i_-\} \rightarrow 4, (\{i_-, j_-\} /; \text{Abs}[i_- - j_-] == 1 \rightarrow 1)\}, \\ \{N-1, N-1\}]$$

$$\text{Linear Solve} \left[B, \left\{ \frac{6}{h^2} (w_0 - 2w_1 + w_2), \frac{6}{h^2} (w_1 - 2w_2 + w_3), \dots, \right. \right. \\ \left. \left. \frac{6}{h^2} (w_{N-2} - 2w_{N-1} + w_N) \right\} \right]$$

Now, the cubic spline interpolation for eqn. (2.1) us:

$$s_i^*(x) = M_i^* \frac{(x_{i+1} - x)^3}{6h} + M_{i+1}^* \frac{(x - x_i)^3}{6h} + \left(w_i \frac{M_i^* h^2}{6} \right) \frac{(x_{i+1} - x)}{h} \\ + \left(w_{i+1} - \frac{M_{i+1}^* h^2}{6} \right) \frac{(x - x_i)}{h}$$

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