PROGRAMMING APPROACH TO INVESTIGATE THE EFFECT OF FIELD VARIABLE FOR NUMERICAL APPROXIMATION TECHNIQUES

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Abstract:
The modern treatment to solve differential equations of problems relies heavily on approximation methods. To keep the discussion simple while maintaining a general formulation of practical interest in engineering, the model problem considered is of an axially loaded bar having quadratic function of area. The unknown variable is the axial displacement of one dimensional continuum, $u(x)$ is attempted in the present research by means of numerical analysis technique where the basic inputs to a problem are known with arbitrary basic data. Numerically evaluating differential and integral is a rather common and usually stable task. Attempting the numerical solution with different approximation methods leads the errors while solving differential equations of the system. A genuine necessity for obtaining precise solution for the different numerical approximation methods is overcome by developing in-house computer program. The developed code is resourceful enough to conquer the calculation result from round-off of arithmetic processes or truncation. The program is interactive and user friendly in operation to change the desired inputs. Graphically results can be displayed to know the effect of considered weights and the constants assumed.

Keywords: Numerical methods; Field variable; MATLAB; Mathematical modeling.

1. Introduction

To analyze or test specific hypothesis engineers and scientists frequently modeled the natural phenomenon using concepts of mathematics. Normally, the various scientific laws, principles are used to develop mathematical models. The models are often described in terms of algebraic, differential and integral equation which relates quantities of interest. Mathematical model is a set of relationship among variables that are expressed in essential features of physical system or the process in analytical terms. As a result, physical system or process can be described by means of mathematical model. The relationship that governs the system may take the form of algebraic, differential and integral equations [Ames, (1992)].
The governing equations and boundary conditions are useful means to express the mathematical model. In general, engineering problems often need to be addressed considering the domain of interest. The differential equations are employed to illustrate the physical significance of the system under the domain of consideration. For such systems, analytical solutions can be found out using differential equations and boundary conditions. To establish mathematical models, it is required to describe the relationships of primary and secondary variables. The solution characteristics can be expressed in the algebraic form. For the well-defined simple engineering problems, there are standard known analytical techniques available to find solutions. But, there are many engineering problems for which exact solutions cannot be easily obtained using analytical techniques. The failure to obtain an exact solution may be attributed to either the complex governing differential equations or the difficulties in dealing with the boundary and initial conditions. To deal with such problems, numerical approximation is the best alternative. An approximate technique may become the effective tool to define the nature of unknown variables and enable to determine the solution at discrete points in the problem domain.

In classical methods, exact equations are formed and exact solutions are obtained where as using approximation methods, exact equations are formed but approximate solutions are obtained. Approximate methods are useful and easy to use if it is integrated with computers for the problems involving a number of complexities without making drastic assumptions which otherwise complicated attempts by classical methods.

In the present paper the numerical techniques like Direct Integration, Method of Weighted Residuals, Ritz Method and FEM are used to determine the deviations in the field variable at the selected node position. For this purpose, the one-dimensional continuum is selected as shown in Fig.1. The computer programming technique is employed to minimize computational cost and time. The developed computer program uses MATLAB tool and developed sets of subroutines and functions. The programs are intended as a primary component for generalization to obtain the results at any position on the continuum. The applications can be extended for variety of similar complex problems.

2. Development of Governing Equations

Consider an axially loaded 1D bar having varying area A with one end fixed at x=0 and externally applied force F at x=L as shown in Fig.1. The free body diagram (FBD) is shown in Fig. 2. The axially loaded continuum considered here has length L=2 m and area as quadratic function of x given by \( A = \left(0.01 + \frac{x}{100}\right)^2 \), \( E=200 \) GPa and \( F=1000 \) N.

![Fig.1 Axially loaded 1D continuum](image1)

![Fig.2 Free body diagram](image2)

Governing equation is developed for 1D continuum having varying area. The unknown variable is the axial displacement given by \( u(x) \). From the FBD and using equilibrium equation,

\[
\sigma A + \frac{d}{dx}(\sigma A)dx - \sigma A = 0
\]

Where, \( A \) indicates the area which is assumed to be a continuous function with respect to \( x \). The Eq. (1) becomes,

\[
\frac{d}{dx}(\sigma A) = 0
\]
From Hooke’s Law, within elastic limit, Stress ∝ Strain [Day, (1964)] [Hildebrand,(1956)]

\[ \sigma = E \frac{\partial u}{\partial x} \]  \hspace{1cm} (3)

Where E is the modulus of elasticity of the system

Substituting \( \sigma \) in Eq. (2)

The governing equation is,

\[ \frac{\partial}{\partial x} \left( EA \frac{\partial u}{\partial x} \right) = 0 , \quad 0 < x < L \]  \hspace{1cm} (4)

There are two boundary conditions associated with the problem,

The essential boundary condition is.

\[ u(x = 0) = 0 \]  \hspace{1cm} (5)

and the natural boundary condition,

\[ \frac{\partial u}{\partial x} (x = 2) = \frac{F}{AE} \]  \hspace{1cm} (6)

Where F is the axially applied load

3. Development of routine script

MATLAB provides interactive platform for executing numerical computations. The program code is written in MATLAB 7.10.0 (R 2010a) version. In-house computer program is developed different approximation numerical methods to determine the solutions to overcome long and tedious task which otherwise need to be attempted by hand calculation [Otto, (2005)]. The important steps which are used for writing the program script are indicated in the block diagram shown in Fig 3.
4. Approximation Methods

Approximate methods use numerical techniques to obtain the solution from the governing equations. The present section discusses the issue of finding the field variable deviation for various positions on the continuum. The different standard numerical techniques are applied to these one-dimensional continuum systems to determine results at different nodes [Hamming, (1962)].

4.1 Method of Weighted Residuals (MWR)

The weighted residual methods are based on the assumption of an approximate solution for the governing differential equation [Finlayson,(1972)]. The assumed solution must satisfy the initial and boundary conditions of the given problem. As the assumed solution is not exact, substitution of the trial solution into the differential equation will lead to some residuals or errors. Each residual method requires the error to vanish over some selected intervals or at desired points called nodes.

The governing equation for the above considered problem is equal to residual(R) when 

\[ u = u_{\text{approximate}} \]

where \( u_{\text{approximate}} \) is a polynomial function which describes the solution at the discrete points [Petrolito, (1998)].

The governing equation for these methods is

\[ \frac{d}{dx} \left( EA \frac{du_{\text{approximate}}}{dx} \right) = R \]  \hspace{1cm} (7)

Considering trial approximate solution,

\[ u = u_{\text{approximate}} = a_0 + a_1 x + a_2 x^2 \]  \hspace{1cm} (8)

\[ \therefore \frac{du_{\text{approximate}}}{dx} = a_1 + 2a_2 x \]  \hspace{1cm} (9)

Applying first B.C. \( u = 0 \) at \( x = 0 \) \( \therefore a_0 = 0 \)

Therefore the Eq. (8) becomes,

\[ u = u_{\text{approximate}} = a_1 x + a_2 x^2 \]  \hspace{1cm} (10)

This function is subsequently used for further calculation.

The weighted residual methods use virtual work principle and the integrals error function are defined as

\[ \therefore \int_0^L W_i Rdx = 0, \quad i = 1, 2, 3, \ldots \ldots \ldots \]  \hspace{1cm} (11)

\[ \therefore \int_0^L W_i \times \frac{d}{dx} \left( EA \frac{du}{dx} \right) dx = 0 \]

The equation is integrated by parts

\[ \therefore \left( W_i AE \frac{du}{dx} \right)_{x=L} - \left( W_i AE \frac{du}{dx} \right)_{x=0} - \int_0^L E A \frac{du}{dx} \frac{dW_i}{dx} dx \]  \hspace{1cm} (12)

Where \( W_i \) are the weights, which are different for each method.

The constants of trial solution \( a_1 \) and \( a_2 \) are calculated by solving Eq. (12) for different weights. The deformation is calculated by substituting them in Eq. (10)

\[ \therefore u = u_{\text{approximate}} = a_1 x + a_2 x^2 \]
In the developed program the constants are 'a1' and 'a2' are declared. The letter 'x' is variable in 'u' of trial solution assumed. The first order differentiation of 'u' is calculated as 'du'. The weights are defined as 'w1' and 'w2' which will modify as per the methods considered for analysis. The differentiation of these weights is calculated as 'dw1' and 'dw2'. The differential equation 'f12' is formulated by building the equation in terms of 'f11'. Similarly the second equation 'f22' is formulated and integrated over the domain. The integration provides us with two simultaneous equations 'c1' and 'c2'. These equations are solved simultaneously and their values are saved in 'a', which is an array holding the solution. The constants of trial solution are retrieved from it and the trial solution is calculated for different values of 'X', the distance of a point from fixed end. The common syntax applicable for the different Method of Weighted Residuals is depicted below with the appropriate comments with each statement.

```matlab
syms x;
A=(0.01+(0.01*x))^2; % Cross-sectional Area
syms a1 a2;
u=(a1*x)+(a2*(x^2));% Trial solution
du=diff(u,x);% First differential of u wrt x
w1= %**% Weight defined by particular method
dw1=diff(w1,x);% First differential of w1 wrt x
f11=diff((w1*F),x);% Part 1 of differential eq(1)
f12=(dw1*A*E*du);% Part 2 of differential eq(1)
c1=int(f11,x,x1,x2)-int(f12,x,x1,x2);% Total differential eq(1)
w2= %**% Weight defined by particular method
dw2=diff(w2,x);% First differential of w2 wrt x
f21=diff((w2*F),x);% Part 1 of differential eq(2)
f22=(dw2*A*E*du);% Part 2 of differential eq(2)
c2=int(f21,x,x1,x2)-int(f22,x,x1,x2);% Total differential eq(2)
a=solve(c1,c2,a1,a2);% Solving eq(1) & (2) simultaneously
aa1=a.a1;% Constant 1 of Trial solution
aa2=a.a2;% Constant 2 of Trial solution
uu=(aa1*X)+(aa2*(X.^2));% Equation of Trial solution
```

The above syntax will remain same only with the changes in the weight used corresponding to the method of selection considered for execution.

4.1.1 Galerkin Method

Galerkin Method is a Weighted Residual Methods which derives its weight functions from the trial solution. The weight function is given by

\[ W_i = \frac{d_u}{d a_i} \quad i = 1,2,3 \ldots \]

\[ \therefore W_1 = \frac{d_u}{d a_1} \quad \& \quad W_2 = \frac{d_u}{d a_2} \]

Integral of the error function is \( \int_{\Omega} W_i R. dx = 0 \) [Cockburn,(2000)].

Considering the weight functions as \( W_1 \& W_2 \), and finding the constants, the trial solution is obtained. The weights for this method can be calculated in form of

\[ w1_{gal} = \text{diff(u_gal,a1_gal)}; \% \text{Weight(1)obtained from u} \]
\[ w2_{gal} = \text{diff(u_gal,a2_gal)}; \% \text{Weight(2)obtained from u} \]

The constants are determined and field equation obtained is,

\[ u_{\text{approximate}} = 2.9452 \times 10^{-5}x - 6.8493 \times 10^{-6}x^2 \]
Displacements at various points are determined and represented in Table 1 and the graphically results are represented in Fig 4.

4.1.2 Petrov-Galerkin Method

Petrov-Galerkin Method works on similar approach which uses different pairs of weight functions such as
\[ W_i = 1 & x, x^2, 1 & x^2 \text{ etc.} \]
Considering the weight functions as \( x^2 \) & \( x^3 \) for further calculation.

The weights for this method can be written in program as
\[
\begin{align*}
w_1_{\text{petro_gal}} &= x^2; & \text{First Weight considered} \\
w_2_{\text{petro_gal}} &= x^3; & \text{Second Weight considered}
\end{align*}
\]
Again the same integral error function is used which is symbolized as

\[
\int_{\Omega} W_i R \, dx = 0 \quad \text{[Cockburn, (2000)].}
\]
The constants are determined and field equation obtained is,
\[
u = 2.353 \times 10^{-5}x - 4.8845 \times 10^{-6}x^2
\]
Displacements at various points is depicted in Table 1 and the graphically results are represented in Fig 4.

4.1.3 Sub domain Method

The domain of Fig.1 is divided in two halves and the analysis is carried out with single weight function [Mikhlin, (1963)].

Considering weight as \( w = x \), \( \frac{dw}{dx} = 1 \)

The domain is 0 to 2m which is divided into two halves from 0 m to 1 m and 1 m to 2 m. The governing Eq. (12) used in this method which is multiplied by considered weight function. The equation is expressed as
\[
\int_{0}^{L} (W \times R) \, dx = 0
\]
For sub domain 0 to \( \frac{L}{2} \) and \( \frac{L}{2} \) to \( L \) Eq. (14) gives two equations which when solved simultaneously provides the constants of trial solution \( a_1 \) and \( a_2 \). Additional variable in term of \( x^3 = (x^2 - x^1)/2 \); is defined to indicate intermediate limit of integration.

To execute the program following changes are carried out.
\[
\begin{align*}
c1 &= \text{int}(f11, x, x1, x2) - \text{int}(f12, x, x1, x3); \quad \text{eq(1)} \\
c2 &= \text{int}(f21, x, x1, x2) - \text{int}(f22, x, x3, x2); \quad \text{eq(2)}
\end{align*}
\]
The constants are determined and field equation obtained is,
\[
u_{\text{approximate}} = 2.4999 \times 10^{-5}x - 2.9411 \times 10^{-6}x^2
\]
Displacements at various points is depicted in Table 1 and the graphically results are represented in Fig 4.
4.1.4 Least square Method

The Least Square Method is a weighted residual method which derives its weight functions from the Residual itself [5]. Weight function is given by

\[ W_i = \frac{dR}{du_i} \quad i = 1,2,3 \ldots \]  

\[ \therefore W_1 = \frac{dR}{d\alpha_1}, \quad W_2 = \frac{dR}{d\alpha_2} \]

Weights are multiplied with Residual and integrated over the domain [Cockburn, (2000)].

The weights for this method can be calculated in form of

\[ \text{res} = \text{diff}(E \times A \times \text{du_les}, x); \quad \% \quad \text{Residual} \]

\[ w_1_{\text{les}} = \text{diff}(\text{res}, a_1_{\text{les}}); \quad \% \quad \text{Weight(1) obtained from Residual} \]

\[ w_2_{\text{les}} = \text{diff}(\text{res}, a_2_{\text{les}}); \quad \% \quad \text{Weight(1) obtained from Residual} \]

The constants are determined and field equation obtained is,

\[ u_{\text{approximate}} = -9.37 \times 10^{-6} x + 1.1899 \times 10^{-6} \]

Displacements at various points is depicted in Table 1 and the graphically results are represented in Fig 4.

4.2 Ritz Method

In continuum mechanics, a system can be described in terms of an "energy functional", which measures the energy of proposed configuration. It is often impossible to analyze all of the infinite configurations of system with the least amount of energy; an approximate numerical computation is essential [Mikhlin, S. G. (1963)]. Ritz method is applied to the above discussed static equilibrium problem. The trial functions selected above is substituted into the functional. The \( \pi \) is equal to summation of strain energy and applied work potential.

Functional governing equation is

\[ \pi = \int_{0}^{1/2} \times AE \left( \frac{du}{dx} \right)^2 dx - \{ U_{x=L} \times F \} \]  

Now differentiate Eq. (16) with constants of trial function \( a_1 \) and \( a_2 \),

\[ \frac{\partial \pi}{\partial a_1} = 0 \]  

\[ \frac{\partial \pi}{\partial a_2} = 0 \]

Solving simultaneous Eq. (17) and Eq. (18) the constants are determined and field equation obtained is,

\[ u_{\text{approximate}} = 2.9452 \times 10^{-5} x - 6.8493 \times 10^{-6} x^2 \]

Displacements at various points is depicted in Table 1 and the graphically results are represented in Fig 4.

4.2.1 Program code for Ritz method

The program calculates the deformation using Ritz method. The approach similar to MWR. The variables which are required to define formulated for the trial solution are selected. The \( \pi \) function is calculated by evaluating \('p1', 'p2' and 'ulr'. Two equations are formed by differentiating the ‘pi’ function with respect to the constants of trial solution. The simultaneous equation is solved to calculate the value of ‘a1’ and ‘a2’.
syms x a1 a2

\[ u = (a1 \times x) + (a2 \times (x^2)) \]  % Trial solution

\[ du = \text{diff}(u, x) \]% First differential of u wrt x

\[ p1 = (0.5 \times E \times A \times (du^2)) \]  % Part 1 of Pi inside function

\[ ulr = ((a1 \times x^2) + (a2 \times (x^2^2))) \times R \]  % Part 2 of Pi function

\[ p2 = \text{int}(p1, x, x1, x2) \]  % Part 1 of Pi final function

\[ pi = p2 - ulr \]  % Total Pi function

\[ d1pi = \text{diff}(pi, a1) \]  % First differential of pi wrt a1 eq(1)

\[ d2pi = \text{diff}(pi, a2) \]  % First differential of pi wrt a2 eq(2)

\[ a = \text{solve}(d1pi, d2pi, a1, a2) \]  % Solving eq(1) & eq(2) simultaneously

\[ a1 = a.a1 \]  % Constant 1 of Trial solution

\[ a2 = a.a2 \]  % Constant 2 of Trial solution

\[ uu = (a1 \times X) + (a2 \times (X^2)) \]  % Equation of Trial solution

Executing the program the displacements at various points is depicted in Table 1 and the graphically results are represented in Fig 4.

5 Direct Integration Approach

The direct integration technique is an analytical way of finding exact solution [Pian (1969)].

The result of approximate method is verified using classical methods i.e. Direct Integration method.

The technique is used for obtaining the result and finding the error of field variable at the discrete points.

Applying boundary condition, \( u(x = 0) = 0 \)

Substituting values of F, E and A at \( x = 2 \) and applying 2\(^{nd} \) boundary condition

Equation 6 becomes

\[ \frac{du}{dx} = \frac{F}{AE} \]  \hspace{1cm} (19)

Integrating the governing equation (4),

\[ \left( EA \frac{du}{dx} \right) = c_1 \Rightarrow \frac{du}{dx} = \frac{c_1}{EA} \]  \hspace{1cm} (20)

\[ du = \frac{c_1}{E(0.01+x/100)} d\]x \]  \hspace{1cm} (21)

Again Integrating,

\[ u = -\frac{100 \times c_1}{E(0.01+x/100)} + C_2 \]  \hspace{1cm} (22)

Now, applying 2\(^{nd} \) boundary condition to Eq. (20) i.e substitute \( x = 2 \), the result is \( C_1 = 1000 \)

Put the value of \( C_1 \) in Eq. (22) at \( x = 0 \),

\[ C_2 = 5 \times 10^{-5} \]

Substituting the value of \( c_1 \) and \( c_2 \) in Eq. (21), the generalized equation for displacement is,

\[ u(x) = -\frac{1000 \times 100}{E(0.01+x/100)} + 5 \times 10^{-5} \]  \hspace{1cm} (23)
The displacement at interval of 0.25 m increment position from the starting point is evaluated and depicted in Table 1 and the graphically results are represented in Fig 4.

5.1 Program code for Direct Integration method.

The developed program calculate ‘c1’ and ‘c2’, the constants of the governing differential equation. The deformation is calculated in three statements of program. ‘X’ is an array having different values of distances from fixed end. The second step call the value of X and final deformation values are obtained in the third step.

```matlab
F=input('Enter load acting on body in "N":-');
E=input('Enter the value of Youngs modulus in "GPa":-');
E=E*(10^9);Licensed copy: International Journal of Engineering Science and Technology (IJEST), 2347-2371, May 2012, Vol. 4 No.05
x1=input('The starting position of deformation in "m":-');
x2=input('The ending position of deformation in "m":-');
n=input('The number of parts the body is to be divided:-');
X=x1:(x2/n):x2; % produces array of distance from fixed end
du=(R/(E*((0.01+(x2/100))^2))));% First differential of u wrt x
c1=(du*(E*((0.01+(x2/100))^2))));% Constant of integration 1
c2=(100*c1/(E*(0.01)));% Constant of integration 1
k1e=(E*(0.01+(X/100)))/(-100*c1);
k2e=k1e.^(-1);
ue=(k2e) + c2; % Equation of deformation
```

Table 1 deformation results for the numerical methods considered

<table>
<thead>
<tr>
<th>Methods</th>
<th>Direct integration ( \times 10^{-5} )</th>
<th>Galerkin ( \times 10^{-5} )</th>
<th>Petrov-Galerkin ( \times 10^{-5} )</th>
<th>Sub-domain ( \times 10^{-5} )</th>
<th>Least square ( \times 10^{-5} )</th>
<th>Ritz ( \times 10^{-5} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Distance (m)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0.25</td>
<td>1</td>
<td>0.69</td>
<td>0.5578</td>
<td>0.60</td>
<td>0.703</td>
<td>0.69</td>
</tr>
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<td>0.5</td>
<td>1.67</td>
<td>1.3</td>
<td>1.0546</td>
<td>1.17</td>
<td>1.319</td>
<td>1.3</td>
</tr>
<tr>
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<td>1.82</td>
<td>1.4903</td>
<td>1.70</td>
<td>1.848</td>
<td>1.82</td>
</tr>
<tr>
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<td>2.648</td>
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<td>3.82</td>
<td>3.198</td>
<td>3.15</td>
</tr>
</tbody>
</table>
The displacement plot indicates that the “Sub Domain” and “Least Square Method” gives more precise results in the interval of 0 to 1 m and 1 to 2 m respectively. The graph shows maximum deviation of the field variable in the initial and extreme phase for the Petrov-Galerkin, while the result of Ritz and Galerkin is same for the quadratic function of area. The trend is observed almost for all the methods when compared with direct integration method [Hughes, (2000)].

The percentage error is calculated with respect to direct integration method and it is represented in Table 2.

Table 2 Percentage error in deformations

<table>
<thead>
<tr>
<th>Methods</th>
<th>Galerkin</th>
<th>Petrov-Galerkin</th>
<th>Sub-domain</th>
<th>Least square</th>
<th>Ritz</th>
</tr>
</thead>
<tbody>
<tr>
<td>Distances(m)</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>0 m</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>0.25</td>
<td>30.70</td>
<td>44.20</td>
<td>29.4</td>
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<td>21.90</td>
<td>36.80</td>
<td>20.5</td>
<td>20.88</td>
<td>21.9</td>
</tr>
<tr>
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<td>14.80</td>
<td>30.35</td>
<td>13.4</td>
<td>13.75</td>
<td>14.8</td>
</tr>
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<td>8.24</td>
<td>8.35</td>
<td>9.60</td>
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</tr>
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<td>2.9</td>
<td>2.74</td>
<td>4.10</td>
</tr>
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<td>3.90</td>
<td>17.52</td>
<td>2.9</td>
<td>2.53</td>
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</tr>
<tr>
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<td>5.46</td>
<td>17.32</td>
<td>4.7</td>
<td>4.05</td>
<td>5.46</td>
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</table>
6. Conclusions

The issue of selecting the numerical methods to obtain the approximate solution for the system is addressed with different numerical approximation methods. The weighted residual methods explicitly include the errors in the field variable which is found out using the developed program. Fine variation in the field variable is possible with the developed program by using the desired steps of increments. The best convergence is found out by executing these numerical techniques to select the appropriate regions of operations. The smooth convergence close to the exact solution is essential for a best possible selection of trial solution which is possible with the developed program. Selection of trial function can be forecasted based on the results of field variable error percentage. The computer programming technique is employed to minimize computational cost and time.

References: