

## SPLINE FUNCTIONS AND THE CAUCHY PROBLEMS, V.

### APPLICATION WITH PROGRAMS TO THE METHOD

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We have written a program for the ICL 1900 (ODRA 1304) Computer in FORTRAN IV for the method described in [2], [3], [4] and [5] to solve the following examples:

#### Example 1.

As an application to the approximate solution of the first order differential equation  $y' = f(x, y)$ , we choose the case when  $f \in C^0$  and for this purpose we consider the differential equation

$$y' = 1.5 x^{1/2} y \quad \text{with} \quad y(0) = 1.$$

The exact solution is obviously

$$y(x) = e^{x^{1.5}}.$$

Equation (2.1.5), presented in [4], gives the approximate value of  $y(x)$  at  $x_{k+1}$  and it is as follows:

$$\bar{y}_{k+1} = \bar{y}_k + (\bar{y}_k - x_k \bar{y}'_k)(x_{k+1}^{1.5} - x_k^{1.5}) + 0.6 \bar{y}'_k (x_{k+1}^{2.5} - x_k^{2.5})$$

and the formula (2.2.9), presented in [4], gives

$$\bar{y}'_{k+1} = f(x_{k+1}, \bar{y}_{k+1}) = 1.5 x_{k+1} \bar{y}_{k+1}$$

The choosen interval is  $0 \leq x \leq 1$  and the step  $h$  has been choosen to be 0.001.

The flow chart diagram and the program giving the numerical and exact results are presented in flowchart 1, program 1 and results 1.

#### Example 2.

As an application to the approximate solution of the second order differential equation  $y'' = f(x, y, y')$  we consider in this example the case when  $f \in C^0$  and so we consider the differential equation

$$y'' = \left( \frac{25}{4} x^3 + \frac{15}{4} x^{0.5} \right) y \quad \text{with } y(0) = 1 \text{ and } y'(0) = 0$$

and in this case the choosen interval is  $0 \leq x \leq 1$ .

Obviously the exact solution is

$$y = e^{x^{2.5}}.$$

Equations (2.1.11), (2.1.12) and (2.1.13), presented in [3], give the approximate values of  $y(x)$ ,  $y'(x)$  and  $y''(x)$  at  $x = x_{k+1}$  and they are as follow:

$$\begin{aligned}\bar{y}_{k+1} &= \bar{y}_k + \bar{y}'_k h + A_k(G_{k+1} - G_k) + B_k(Q_{k+1} - Q_k) + C_k(T_{k+1} - T_k) - \\ &\quad - h(A_k D_k + B_k E_k + C_k F_k), \\ \bar{y}'_{k+1} &= \bar{y}'_k + A_k(D_{k+1} - D_k) + B_k(E_{k+1} - E_k) + C_k(F_{k+1} - F_k)\end{aligned}$$

and

$$\bar{y}''_{k+1} = \left( \frac{25}{4} x_{k+1}^3 + \frac{15}{4} x_{k+1}^{0.5} \right) \bar{y}_{k+1}$$

where,

$$\begin{aligned}A_k &= \bar{y}_k - x_k \bar{y}'_k + 0.5 x_k^2 \bar{y}''_k && \text{with } A_0 = 1, \\ B_k &= \bar{y}'_k - x_k \bar{y}''_k && \text{with } B_0 = 0, \\ C_k &= 0.5 \bar{y}''_k && \text{with } C_0 = 0, \\ D_k &= \frac{25}{16} x_k^4 + \frac{5}{2} x_k^{1.5} && \text{with } D_0 = 0, \\ E_k &= \frac{5}{4} x_k^5 + 1.5 x_k^{2.5} && \text{with } E_0 = 0, \\ F_k &= \frac{25}{24} x_k^6 + \frac{15}{14} x_k^{3.5} && \text{with } F_0 = 0, \\ G_k &= \frac{5}{16} x_k^5 + x_k^{2.5} && \text{with } G_0 = 0, \\ Q_k &= \frac{5}{24} x_k^6 + \frac{3}{7} x_k^{3.5} && \text{with } Q_0 = 0 \text{ and} \\ T_k &= \frac{25}{128} x_k^7 + \frac{15}{63} x_k^{4.5} && \text{with } T_0 = 0.\end{aligned}$$

The flow chart diagram, the program and the results are given in flowchart 2, program 2 and results 2. In this example two numerical results are given in order to show the influence of  $h$  on the results.

**Example 3.**

As an application to the case  $f \in C^\infty$ , we solve the differential equation

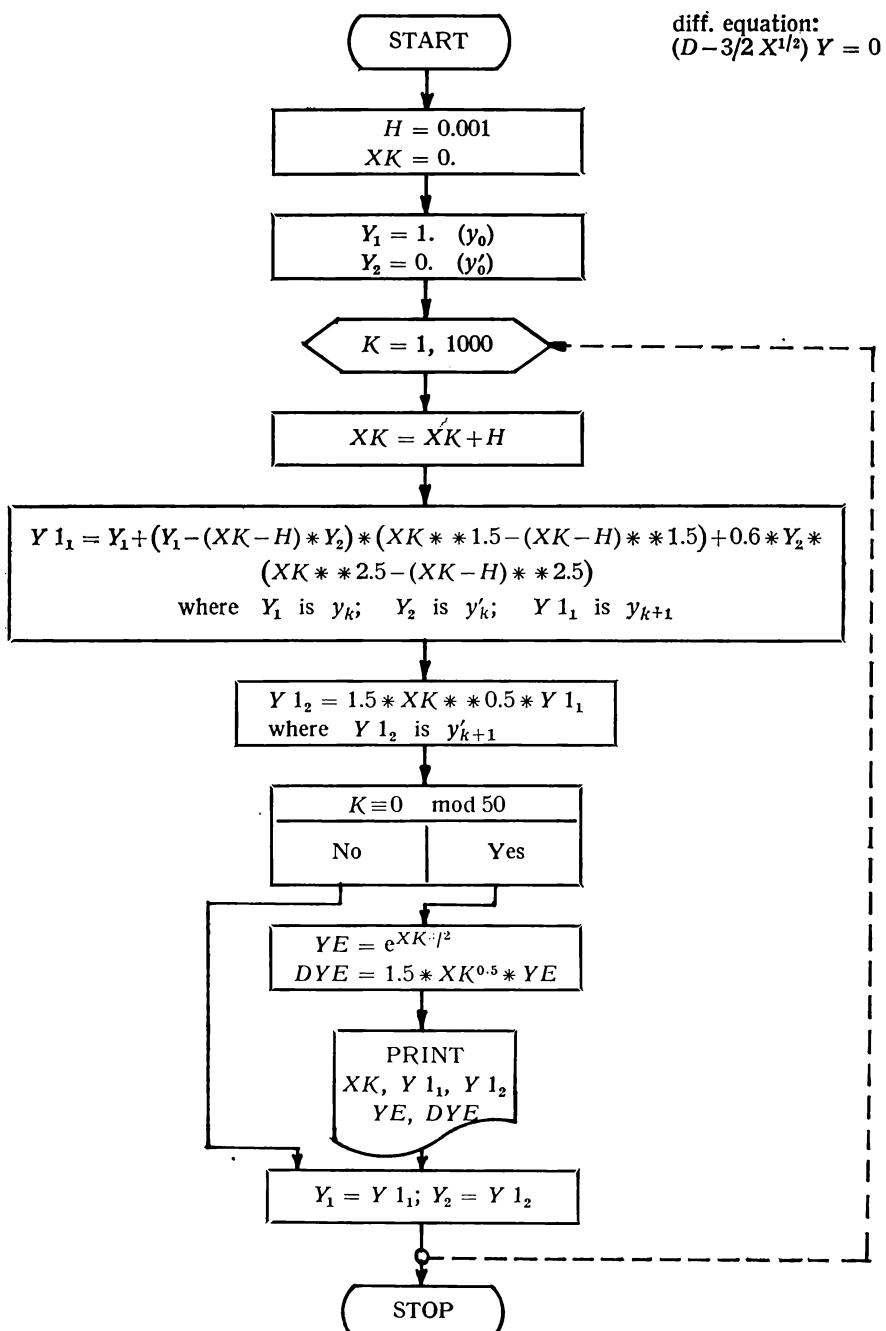
$$y'' = y \quad \text{with } y(0) = 2 \quad \text{and } y'(0) = 0.$$

Obviously  $f \in C^\infty$  implies  $f \in C^r$  where  $r \in I^+$ .

Our interval will be  $0 \leq x \leq 1$  and the method is applied to give the approximate values as follow:

$$\begin{aligned}\bar{y}_{k+1} &= \bar{y}_k + \bar{y}'_k h + \sum_{j=0}^{r+2} \frac{\bar{y}_k^{(j)}}{(j+2)!} h^{j+2}, \\ \bar{y}'_{k+1} &= \bar{y}'_k + \sum_{j=0}^{r+2} \frac{\bar{y}_k^{(j)}}{(j+1)!} h^{j+1} \quad \text{and} \\ \bar{y}''_{k+1} &= \bar{y}_{k+1}.\end{aligned}$$

The flow chart diagram, program and results are presented in flowchart 3., program 3./a, program 3./b, results 3./a and results 3./b. In the first case 3./a we have choosen  $r$  to be  $r = 2$ . In the second case 3./b  $r$  is equal to zero. If  $r$  is larger than 2, the results will be more accurate as it was shown in the convergence theorem, (see reference [3]), the error is  $O(h^{r+2})$ .

**Flowchart 1.**

```

MASTER SPLINE
C**** APPROXIMATE SOLUTION OF THE DIFF. EQUATION
C**** (D - 1.5*X**0.5)* Y=0
C**** BY SPLINE FUNCTIONS TECHHIQUE
DIMENSION Y(2),Y1(2)
WRITE (2,101)
101 FORMAT(1H1)
H=0.001
XK=0.
Y(1)=1.
Y(2)=0.
DO 1 K=1,1000
XK=XK+H
Y1(1)=Y(1)+(Y(1)-(XK-H)*Y(2))*(XK**1.5-(XK-H)**1.5)+0.6*Y(2)*
1(XK**2.5-(XK-H)**2.5)
Y1(2)=1.5*XK**0.5*Y1(1)
IF (K-K/50*50) 2,0,2
YE=EXP(XK**1.5)
DYE=1.5*XK**0.5*YE
WRITE (2,100) XK,Y1(1),Y1(2).YE,DYE
100 FORMAT(1H0,12HNUM. RESULT,2X,2HX =,F4.2,2X,2HY =,E18.10,2X,
13HDY =, E18.10/13H EXACT RESULT,12X,E18.10,5X,E18.10)
2 Y(1)=Y1(1)
1 Y(2)=Y1(2)
STOP
END

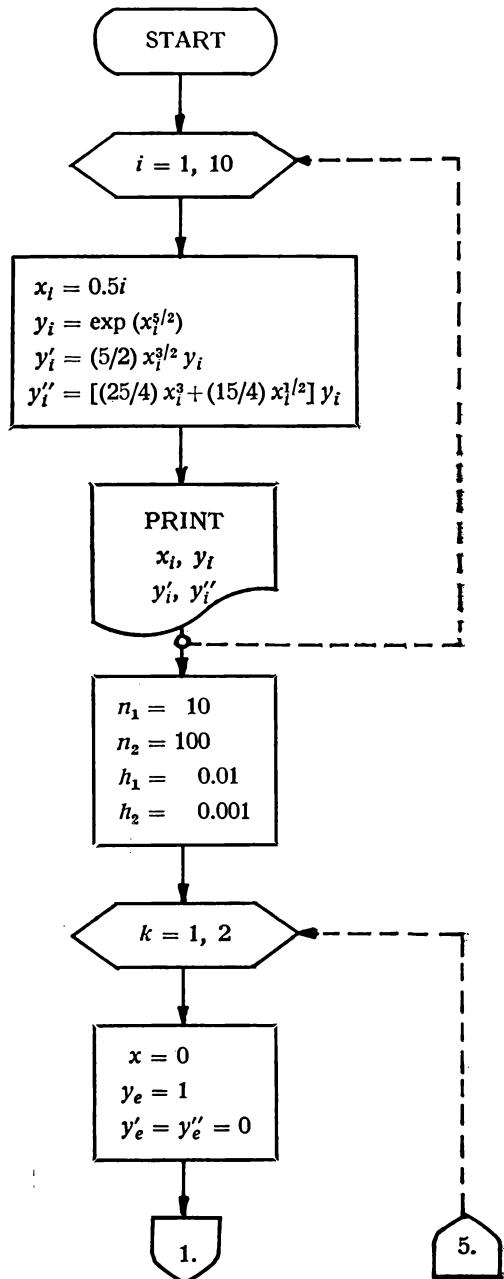
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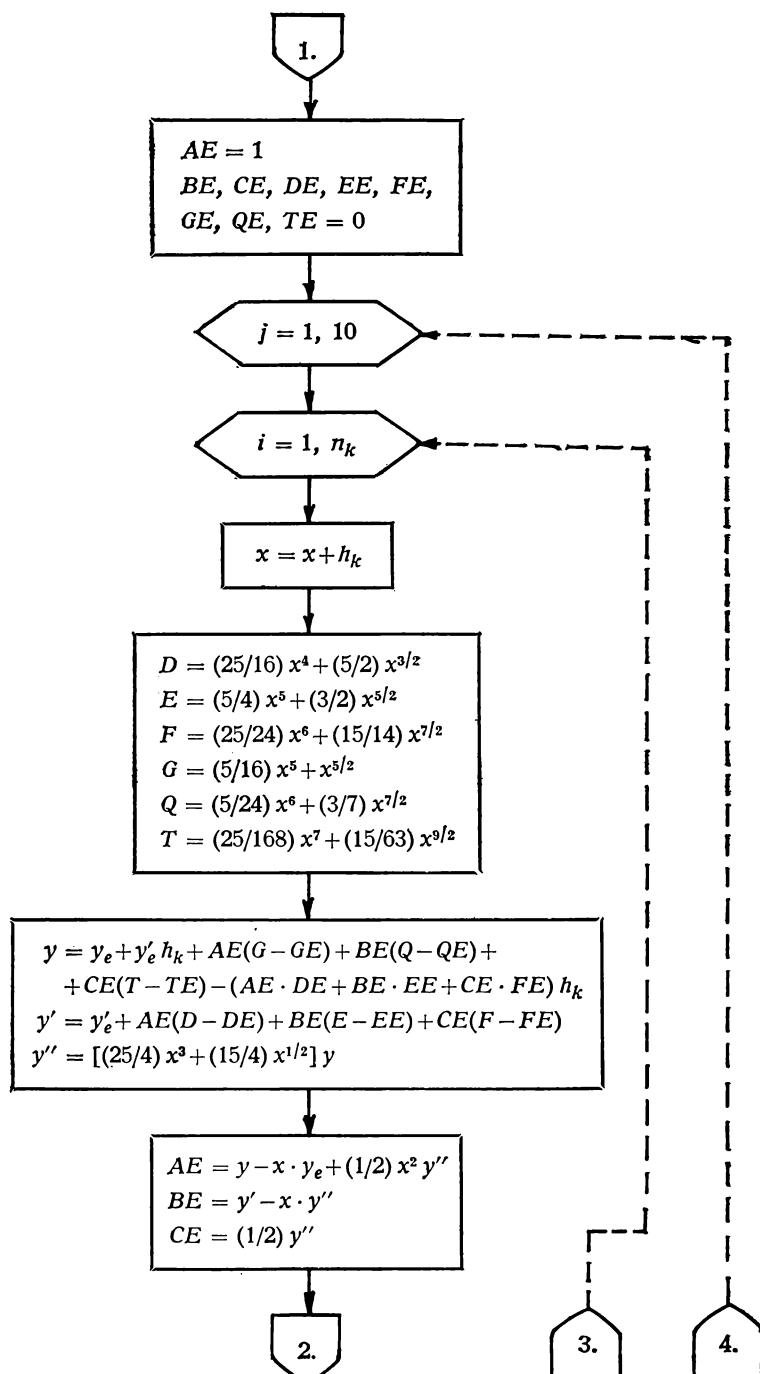
**Program 1.**

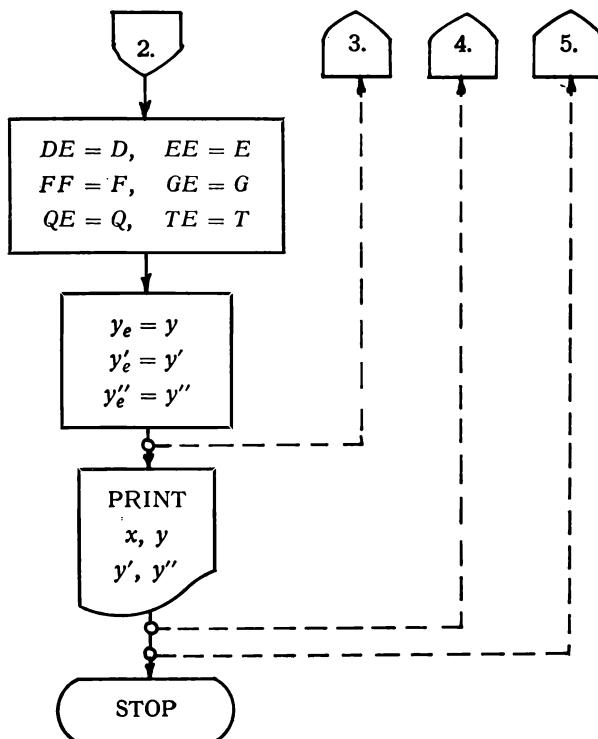
NUM. EXACT	RESULT RESULT	X = 0.05 Y =	0.1011243063E 00 0.1011243073E 01	DY = 0.3391812347E 00 0.3391812381E 00
NUM. EXACT	RESULT RESULT	X = 0.10 Y =	0.1032128068E 00 0.1032128089E 01	DY = 0.4895813300E 00 0.4895133988E 00
NUM. EXACT	RESULT RESULT	X = 0.15 Y =	0.1059815376E 00 0.1059815409E 01	DY = 0.6156970954E 00 0.6156971142E 00
NUM. EXACT	RESULT RESULT	X = 0.20 Y =	0.1093564645E 00 0.1093564691E 01	DY = 0.7335854654E 00 0.7335854962E 00
NUM. EXACT	RESULT RESULT	X = 0.25 Y =	0.1133148391E 00 0.1133148453E 01	DY = 0.8498612936E 00 0.8498613399E 00
NUM. EXACT	RESULT RESULT	X = 0.30 Y =	0.1178587514E 00 0.1178587594E 01	DY = 0.9683084511E 00 0.9683085169E 00
NUM. EXACT	RESULT RESULT	X = 0.35 Y =	0.1230059706E 00 0.1230059808E 01	DY = 0.1091569704E 00 0.1091569794E 01
NUM. EXACT	RESULT RESULT	X = 0.40 Y =	0.1287860243E 00 0.1287860369E 01	DY = 0.1221771503E 00 0.1221771623E 01
NUM. EXACT	RESULT RESULT	X = 0.45 Y =	0.1352384136E 00 0.1352384292E 01	DY = 0.1360810287E 00 0.1360810444E 01
NUM. EXACT	RESULT RESULT	X = 0.50 Y =	0.1424118829E 00 0.1424119020E 01	DY = 0.1510506122E 00 0.1510506324E 01
NUM. EXACT	RESULT RESULT	X = 0.55 Y =	0.1503642898E 00 0.1503643130E 01	DY = 0.1672697128E 00 0.1672697386E 01
NUM. EXACT	RESULT RESULT	X = 0.60 Y =	0.1591628690E 00 0.1591628970E 01	DY = 0.1849305423E 00 0.1849305748E 01
NUM. EXACT	RESULT RESULT	X = 0.65 Y =	0.1688847855E 00 0.168848192E 01	DY = 0.2042389006E 00 0.2042389412E 01
NUM. EXACT	RESULT RESULT	X = 0.70 Y =	0.1796179293E 00 0.1796179695E 01	DY = 0.2254187121E 00 0.2254187626E 01
NUM. EXACT	RESULT RESULT	X = 0.75 Y =	0.1914619295E 00 0.1914619775E 01	DY = 0.2487163420E 00 0.2487164044E 01
NUM. EXACT	RESULT RESULT	X = 0.80 Y =	0.2045293852E 00 0.2045294424E 01	DY = 0.2744049651E 00 0.2744050417E 01
NUM. EXACT	RESULT RESULT	X = 0.85 Y =	0.2189473202E 00 0.2189473880E 01	DY = 0.3027891826E 00 0.3027892764E 01
NUM. EXACT	RESULT RESULT	X = 0.90 Y =	0.2348588770E 00 0.2348589573E 01	DY = 0.3342100408E 00 0.3342101551E 01
NUM. EXACT	RESULT RESULT	X = 0.95 Y =	0.2524252765E 00 0.2524253715E 01	DY = 0.3690505883E 00 0.3690507272E 01
NUM. EXACT	RESULT RESULT	X = 1.00 Y =	0.2718280700E 00 0.2718281822E 01	DY = 0.4077421046E 00 0.4077422729E 01

**Result 1.**

Flowchart 2.







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0010      MASTER HEAD
0011      DIMENSION XZ(10),Z(10),Z1(10),Z2(10),N(2),H(2),ISTR(7,3)
0012      DATA ISTR(1,1)/28H EXACT VALUES /
0013      DATA ISTR(1,2)/28H NUMERICAL VALUES, H=0.01 /
0014      DATA ISTR(1,3)/28H NUMERICAL VALUES, H=0.001/
0015      H(1)=0.01
0016      H(2)=0.001
0017      N(1)=10
0018      N(2)=100
0019      CALL PRINT1
0020      CALL EXACT(XZ,Z,Z1,Z2)
0021      CALL PRINT2(XZ,Z,Z1,Z2,1,ISTR)
0022      DO 1 I=1,2
0023      CALL APPROX(XZ,Z1,Z2,H(I),N(I))
0024      1 CALL PRINT2(XZ,Z,Z1,Z2,I+1,ISTR)
0025      STOP
0026      END
0027      SUBROUTINE PRINT1
0028      WRITE(2,100)
0029      100 FORMAT(1H1//20X,62H APPROXIMATE SOLUTION OF D. E.
0030      1(D**2-4.25*X**3-3.75*X**0.5)*Y=0/41X,19H BY SPLINE
0031      2FUNCTIONS/)
0032      RETURN
0033      END
0034      SUBROUTINE PRINT2(XZ,Z,Z1,Z2,I,ISTRING)
0035      DIMENSION XZ(10),Z(10),Z1(10),Z2(10),ISTRING(7,3)
0036      WRITE(2,100)(ISTRING(J,I),J=1,7)
0037      100 FORMAT(//,30X,7A4/20X,61(1H -)//
0038      120X,7H1 X 1,7X,4HY(X),6X,1HI,6X,5HY'(X),6X,1HI,
0039      26X,6HY''(X),5X,1HI/20X,61(1H -))
0040      DO 1 J=1,10
0041      1 WRITE(2,101) XZ(J),Z(J),Z1(J),Z2(J)
0042      101 FORMAT(20X,1HI,1X,F3.1,1X,1HI,3(1X,F15.12,1X,1HI))
0043      102 FORMAT(20X,61(1H -))
0044      RETURN
0045      END
0046      SUBROUTINE APPROX(XZ,Z,Z1,Z2,H,N)
0047      DIMENSION XZ(10),Z(10),Z1(10),Z2(10)
0048      YE=1
0049      Y1E,Y2E,X=0
0050      AE=1
0051      BE,CE,DE,EE,FE,GE,QE,TE=0
0052      DO 2 J=1,10
0053      DO 1 I=1,N
0054      X=X+H
0055      D=(25./16.)*X**4+2.5*X**1.5
0056      E=1.25*X**5+1.5*X**2.5
0057      F=(25./24.)*X**6*(15./14.)*X**3.5
0058      G=(5./16.)*X**5+X**2.5
0059      Q=(5./24.)*X**6+(3./7.)*X**3.5
0060      T=(25./168.)*X**7+(15./63.)*X**4.5
0061      Y=YE+Y1E*H+AE*(G-GE)+BE*(Q-QE)+CE*(T-TE)
0062      1-(AE*DE+BE*EE+CE*FE)*H
0063      Y1=Y1E+AE*(D-DE)+BE*(E-EE)+CE*(F-FE)
0064      Y2=(6.25*X**3+3.75*SQRT(X))*Y
0065      AE=Y-X*Y1+0.5*X*X*Y2
0066      BE=Y1-X*Y2

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```
0067      CE=0.5*Y2
0068      DE=D
0069      EE=E
0070      FE=F
0071      GE=G
0072      QE=Q
0073      TE=T
0074      YE=Y
0075      Y1E=Y1
0075      Y1E=Y1
0076      1 Y2E=Y2
0077      XZ(J)=X
0078      Z(J)=Y
0079      Z1(J)=Y1
0080      Z2(J)=Y2
0081      2 CONTINUE
0082      RETURN
0083      END
0084      SUBROUTINE EXACT(XZ,Z,Z1,Z2)
0085      DIMENSION XZ(10),Z(10),Z1(10),Z2(10)
0086      DO 1 I=1,10
0087      XZ(I)=I*0.1
0088      X=XZ(I)
0089      Z(I)=EXP(X**2.5)
0090      Z1(I)=2.5*Z(I)*X**1.5
0091      1 Z2(I)=Z(I)*(6.25*X**3+3.75*SQRT(X))
0092      RETURN
0093      END
```

**Program 2.**

**APPROXIMATE SOLUTION OF D. E.**  
**(D \* \* 2 - 4.25 \* X \* \* 3 - 3.75 \* X \* \* 0.5) \* Y = 0**  
**BY SPLINE FUNCTIONS**

EXACT VALUES

X	Y(X)	Y' (X)	Y'' (X)
0.1	1.003167282935	0.079307337208	1.195879853621
0.2	1.018049502162	0.227642789125	1.758223393582
0.3	1.050530243140	0.431549333640	2.335023646708
0.4	1.106490046658	0.699805751159	3.066867585497
0.5	1.193364759448	1.054795233197	4.096701777248
0.6	1.321615432606	1.535578368202	5.623126754535
0.7	1.506762656208	2.206134146894	7.957552758975
0.8	1.772575196053	3.170878906850	11.617638577939
0.9	2.156385566864	4.602885687435	17.496507881904
1.0	2.718281828477	6.795704571179	27.182818284721

NUMERICAL VALUES, H=0.01

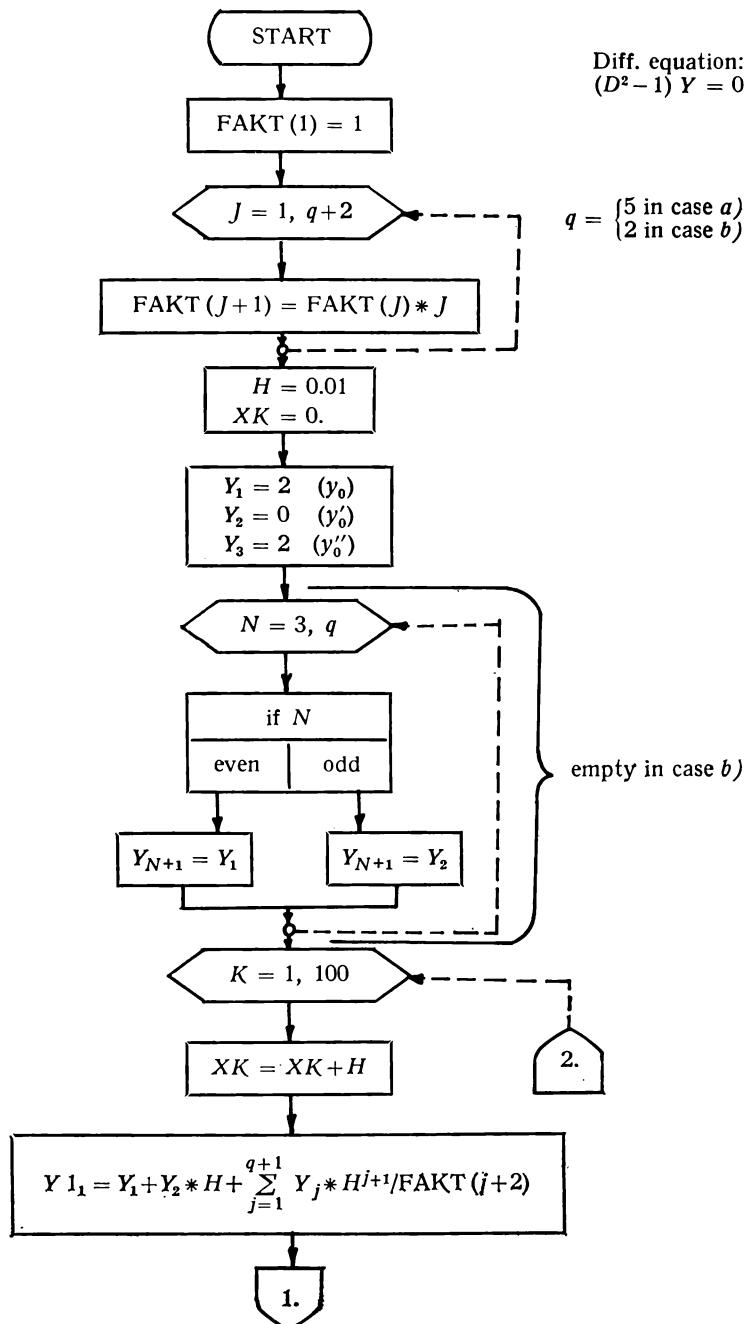
X	Y(X)	Y' (X)	Y'' (X)
0.1	1.003167280854	0.079307298794	1.195879851132
0.2	1.018049494625	0.227642715237	1.758223380573
0.3	1.050530226027	0.431549209628	2.335023608640
0.4	1.106490013582	0.699805544769	3.066867493674
0.5	1.193364519494	1.054794879717	4.096701571134
0.6	1.321615325708	1.53557739501	5.623126299293
0.7	1.506762464239	2.206132986233	7.957551744998
0.8	1.772574844115	3.170876689953	11.617636271517
0.9	2.156384903849	4.602881316327	17.496502503749
1.0	2.718280542117	6.795695703533	27.182805424317

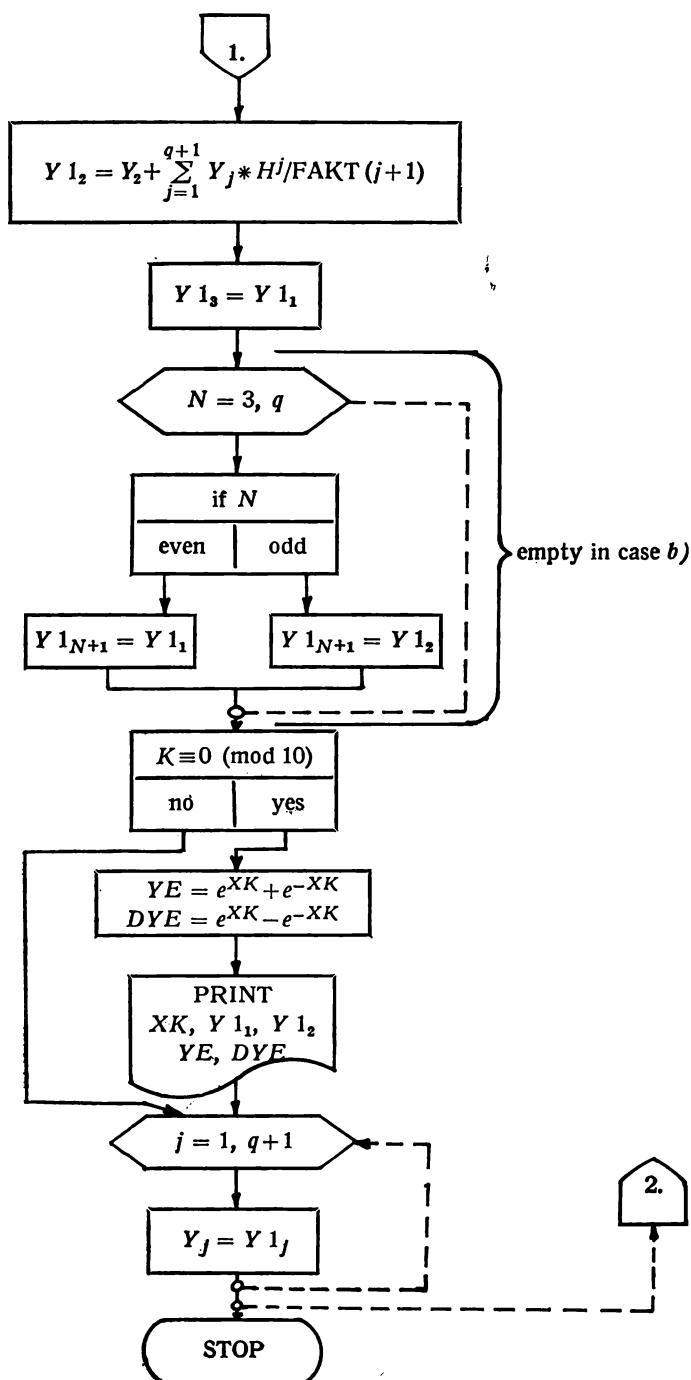
NUMERICAL VALUES, H=0.001

X	Y(X)	Y' (X)	Y'' (X)
0.1	1.003167282833	0.079307337187	1.195879853563
0.2	1.018049502133	0.227642789112	1.758223393698
0.3	1.050530243039	0.431549333622	2.335023646766
0.4	1.106490046571	0.699805751116	3.066867585729
0.5	1.193364579259	1.054795233154	4.096701777481
0.6	1.321615431661	1.535578366106	5.623126747317
0.7	1.506762654098	2.206134140578	7.957552737555
0.8	1.772575191861	3.170878892938	11.617638526949
0.9	2.156385559093	4.602885657281	17.496507771542
1.0	2.718281813780	6.795704515590	27.182818046767

Result 2.

Flowchart 3.





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MASTER SPLINE
C**** APPROXIMATE SOLUTION OF THE DIFF. EQATION (D**2-1)*Y=0
C**** BY SPLINE FUNCTIONS TECHNIQUE.
REAL FAKT(8),Y(6),Y1(6)
WRITE (2,101)
101 FORMAT(1H1)
FAKT(1)=1.
DO 8 J=1,7
 8 FAKT(J+1)=FAKT(J)*J
  H=0.01
  XK=0.
  Y(1)=2
  Y(2)=0
  Y(3)=2
  DO 200 N=3,5
  IF (N-N/2*2.EQ.0) Y(N+1)=Y(1)
  IF (N-N/2*2.NE.0) Y(N+1)=Y(2)
200 CONTINUE
  DO 6 K=1,100
    XK=XK+H
    S=0.
    DO 201 J=1,6
201  S=S+Y(J)*H**(J+1)/FAKT(J+2)
      Y1(1)=Y(1)+Y(2)*H+S
      S=0.
    DO 202 J=1,6
202  S=S+Y(J)*H**J/FAKT(J+1)
      Y1(2)=Y(2)+S
      Y1(3)=Y(1)
      DO 203 N=3,5
      IF (N-N/2*2.EQ.0)Y1(N+1)=Y1(1)
      IF (N-N/2*2.NE.0)Y1(N+1)=Y1(2)
203 CONTINUE
      IF (K-K/10*10) 5,0,5
      YE=EXP(XK)+EXP(-XK)
      DYE=EXP(XK)-EXP(-XK)
      WRITE (2,100) XK,Y1(1),Y1(2),YE,DYE
100 FORMAT(1H0,I2HNUM. RESULT,2X,2HX=,F4.2,2X,2HY=,D18.10,2X,
     13HDY=,D18.10/13H EXACT RESULT,I2X,D18.10,5X,D18.10)
5 DO 6 J=1,6
6  Y(J)=Y1(J)
STOP
END

```

NUM.	RESULT	X=0.10 Y= 0.2010008336E 01 DY= 0.2002335000E 00
EXACT	RESULT	0.2010008336E 01 0.2003335000E 00

NUM.	RESULT	X=0.20 Y= 0.2040133511E 01 DY= 0.4026720051E 00
EXACT	RESULT	0.2040133511E 01 0.4026720051E 00

NUM.	RESULT	X=0.30 Y= 0.2090677028E 01 DY= 0.6090405869E 00
EXACT	RESULT	0.2090677028E 01 0.6090405869E 00

NUM.	RESULT	X=0.40 Y= 0.2162144744E 01 DY= 0.8215046516E 00
EXACT	RESULT	0.2162144744E 01 0.8215046516E 00

NUM.	RESULT	X=0.50 Y= 0.2255251930E 01 DY= 0.1042190611E 01
EXACT	RESULT	0.2255251930E 01 0.1042190611E 01

NUM.	RESULT	X=0.60 Y= 0.2370930437E 01 DY= 0.1273307164E 01
EXACT	RESULT	0.2370930436E 01 0.1273307164E 01

NUM.	RESULT	X=0.70 Y= 0.2510338011E 01 DY= 0.1517167404E 01
EXACT	RESULT	0.2510338011E 01 0.1517167404E 01

NUM.	RESULT	Y=0.80 Y= 0.2674869893E 01 DY= 0.1776211964E 01
EXACT	R3ULT	0.2674869893E 01 0.1776211964E 01

NUM.	RESULT	X=0.90 Y= 0.2866172771E 01 DY= 0.2053033451E 01
EXACT	RESULT	0.2866172771E 01 0.2053033452E 01

NUM.	RESULT	X=1.00 Y= 0.3086161270E 01 DY= 0.2350402287E 01
EXACT	RESULT	0.3086161270E 01 0.2350402387E 01

## MASTER SPLINE

C\*\*\*\* APPROXIMATE SOLUTION OF THE DIFF. EQUATION  $(D^{**2}-1)^*Y=0$

C\*\*\*\* BY SPLINE FUNCTIONS TECHNIQUE.

REAL FAKT(5),Y(3),Y1(3)  
WRITE (2,101)

101 FORMAT(1H1)

FAKT(1)=1.  
DO 8 J=1,4

8 FAKT(J+1)=FAKT(J)\*J

H=0.01  
XK=0.

Y(1)=2

Y(2)=0

Y(3)=2

DO 6 K=1,100

XK=XK+H

S=0.

DO 201 J=1,3

201 S=S+Y(J)\*H\*\*\*(J+1)/FAKT(J+2)

Y1(1)=Y(1)+Y(2)\*H+S

S=0.

DO 202 J=1,3

202 S=S+Y(J)\*N\*\*J/FAKT(J+1)

Y1(2)=Y(2)+S

Y1(3)=Y1(1)

IF(K-K/10\*10) 5,0,5

YE=EXP(XK)+EXP(-XK)

DYE=EXP(XK)-EXP(-XK)

WRITE (2,100) XK,Y1(1),Y1(2),YE,DYE

100 FORMAT (1H0,12HNUM. RESULT,2X,2HX=,F4.2,2X,2HY=,D18.10,2X,  
13HDY=,D18.10/13H EXACT RESULT,12X,D18.10,5X,D18.10)

5 DO 6 J=1,3

6 Y(J)=Y1(J)

STOP

END

NUM.	RESULT	X = 0.10	Y = 0.2010008336E 01	DY = 0.2003334996E 00
EXACT	RESULT		0.2010008336E 01	0.2003335000E 00
NUM.	RESULT	X = 0.20	Y = 0.2040133511E 01	DY = 0.4026720035E 00
EXACT	RESULT		0.2040133511E 01	0.4026720051E 00
NUM.	RESULT	X = 0.30	Y = 0.2090677028E 01	DY = 0.6090405832E 00
EXACT	RESULT		0.2090677028E 01	0.6090405869E 00
NUM.	RESULT	X = 0.40	Y = 0.2162144743E 01	DY = 0.8215046449E 00
EXACT	RESULT		0.2162144744E 01	0.8215046516E 00
NUM.	RESULT	X = 0.50	Y = 0.2255251929E 01	DY = 0.1042190600E 00
EXACT	RESULT		0.2255251930E 01	0.1042190611E 01
NUM.	RESULT	X = 0.60	Y = 0.2370930434E 01	DY = 0.1273307149E 00
EXACT	RESULT		0.2370930436E 01	0.1273307164E 01
NUM.	RESULT	X = 0.70	Y = 0.2510338006E 01	DY = 0.1517167382E 00
EXACT	RESULT		0.2510338011E 01	0.1517167404E 01
NUM.	RESULT	X = 0.80	Y = 0.2674869885E 01	DY = 0.1776211935E 00
EXACT	RESULT		0.2674869893E 01	0.1776211964E 01
NUM.	RESULT	X = 0.90	Y = 0.2866172760E 01	DY = 0.2053033413E 00
EXACT	RESULT		0.2866172771E 01	0.2053033452E 01
NUM.	RESULT	X = 1.00	Y = 0.3086161255E 01	DY = 0.2350402339E 00
EXACT	RESULT		0.3086161270E 01	0.2350402387E 01

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