

ARTICLE TYPE

Numerical solution of coupled Lane-Emden boundary value problems using the Bernstein collocation method

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Abstract

In this paper, we provide an efficient numerical technique based on the Bernstein polynomials for numerical approximation of the coupled Lane-Emden type equation which arises in various fields of applied mathematics, physical and chemical sciences. We consider the equivalent integral form of the coupled Lane-Emden boundary value problems. The Bernstein collocation method is used to convert the integral equation into a system of nonlinear equations. This system is then solved efficiently by suitable iterative method. The error analysis of the current method is discussed. The accuracy of the proposed method is examined by calculating the maximum absolute error L_∞ , the L_2 error and the residual error of some numerical examples. The obtained numerical results are compared with the exact solutions and the results obtained by the other known techniques.

KEYWORDS:

Coupled Lane-Emden equations; Bernstein polynomials; Functional approximation; Green's Function; Error analysis.

1 | INTRODUCTION

The Lane-Emden equation was first proposed by J. H. Lane¹ during his analysis on the theory of stellar evolution and studied in details by R. Emden². The Lane-Emden equations are used to model several scientific events in mathematical physics, astrophysics and biochemistry such as, the first kind Lane-Emden equation,

$$u''(t) + \frac{2}{t}u'(t) + u^n(t) = 0,$$

arises in the study of heat explosion³. The Emden-Fowler type equation,

$$y''(t) + \frac{2}{t}y'(t) - \frac{\alpha y(t)}{y(t) + \beta} = 0,$$

was used in calculation of oxygen concentration inside a spherical cell⁴. The second kind Lane-Emden equation,

$$y''(t) + \frac{k}{t}y'(t) - \alpha \exp\left(\frac{y(t)}{1 + \xi y(t)}\right) = 0,$$

was used in modeling thermal explosion in a rectangular slab⁵ with $k = 0$ and in infinite cylinder and sphere⁶ with $k = 1, 2$, respectively.

In this paper, we consider the following class of coupled Lane-Emden boundary value problems

$$\begin{cases} x_1''(t) + \frac{k_1}{t} x_1'(t) + \psi_1(t, x_1(t), x_2(t)) = 0, & t \in (0, 1), \\ x_2''(t) + \frac{k_2}{t} x_2'(t) + \psi_2(t, x_1(t), x_2(t)) = 0, \\ x_1'(0) = x_2'(0) = 0, \quad a_1 x_1(1) + b_1 x_1'(1) = c_1, \quad a_2 x_2(1) + b_2 x_2'(1) = c_2, \end{cases} \quad (1)$$

where $k_1 > 0, k_2 > 0, a_1 > 0, a_2 > 0, b_1, b_2, c_1$ and c_2 are real constants.

The coupled Lane-Emden equations (1) have significant contribution in various scientific phenomenon such as, in 2011, Flockerzi and Sundmacher⁷ studied the existence of the following coupled Lane-Emden equations which arises in dusty fluid model

$$\begin{cases} x_1''(t) + \frac{2}{t} x_1'(t) = \alpha_1 x_1^2(t) + \alpha_2 x_1(t) x_2(t), & t \in (0, 1), \\ x_2''(t) + \frac{2}{t} x_2'(t) = \alpha_3 x_1^2(t) + \alpha_4 x_1(t) x_2(t), \\ x_1'(0+) = x_2'(0+) = 0, \quad x_1(1) = \beta_1, \quad x_2(1) = \beta_2, \end{cases} \quad (2)$$

where $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ are non-zero real constants and β_1, β_2 are positive real constants. They provided the integral manifold on which the solutions of (2) necessarily lie by transforming the above boundary value problem to terminal value problem.

In 2014, Muthukumar et. al.⁸ constructed a mathematical model on the oxygen and the carbon concentrations in surplus sludge production from water treatment plants which is governed by the following system of Lane-Emden equations

$$\begin{cases} x_1''(\sigma) + \frac{2}{\sigma} x_1'(\sigma) = -e + a \psi_1(x_1(\sigma), x_2(\sigma)) + b \psi_2(x_1(\sigma), x_2(\sigma)), \\ x_2''(\sigma) + \frac{2}{\sigma} x_2'(\sigma) = c \psi_1(x_1(\sigma), x_2(\sigma)) + d \psi_2(x_1(\sigma), x_2(\sigma)), \\ x_1'(0) = x_2'(0) = 0, \quad x_1(1) = x_2(1) = 1, \quad i = 1, 2, \end{cases} \quad (3)$$

where a, b, c, d and e are real constants, $x_1(\sigma), x_2(\sigma)$ are the oxygen and the carbon concentrations, respectively. Here σ is the radius of a spherical floc particle. The nonlinear functions $\psi_1(x_1, x_2)$ and $\psi_2(x_1, x_2)$ are given by

$$\begin{aligned} \psi_1(x_1(\sigma), x_2(\sigma)) &= \frac{x_1(\sigma) x_2(\sigma)}{(l_1 + x_1(\sigma))(m_1 + x_2(\sigma))}, \\ \psi_2(x_1(\sigma), x_2(\sigma)) &= \frac{x_1(\sigma) x_2(\sigma)}{(l_2 + x_1(\sigma))(m_2 + x_2(\sigma))}, \end{aligned}$$

with l_1, l_2, m_1, m_2 are appropriate real constants. They used Adomian decomposition method for approximating analytical expressions for carbon and oxygen substrates for specific values of the parameters.

There is a huge literature on the numerical solution of Lane-Emden equations with various initial and boundary conditions such as the finite difference method^{9,10,11}, spline finite difference method¹², parametric-spline method¹³, cubic spline method¹⁴, Tau method¹⁵, B-spline collocation method¹⁶, Adomian decomposition method with Green's function^{17,18,19,20}, Laguerre wavelets collocation method²¹ and the Haar-wavelet collocation method^{22,23}.

The system of Lane-Emden type equations with initial conditions were solved by the Hermite spline method²⁴, Adomian decomposition method²⁵, Chebyshev operational method²⁶, differential transform method²⁷, and Taylor series method²⁸.

In^{29,30}, authors used modified Adomian decomposition method for finding numerical solution of (2) and (3), respectively. In³¹, authors provided numerical solution of (3) using variational iteration method. In³², authors applied the homotopy analysis method with Green's function for the approximate series solutions of (1). Recently, in^{33,34}, authors used an numerical method based on series approximation for solving (2).

The Bernstein polynomials are one of the famous bases of polynomials space. Such polynomials have several meaningful properties, such as the continuity, the positivity and complete basis formation. Numerical methods based on the Bernstein polynomials have been used to solve various differential and integral equations^{35,36,37,38}. The numerical methods based on the Bernstein polynomials have been applied to solve Lane-Emden equation with initial value in^{39,40} and to solve some linear integral system of equations in⁴¹.

To the best of our knowledge, the the Bernstein collocation method has not been applied for numerical solution of the coupled Lane-Emden equations (1). In this paper, we propose an efficient collocation method based on the Bernstein polynomials for

numerical solution of the coupled Lane-Emden boundary value problems (1). In order to avoid singularity, we first transform the coupled Lane-Emden BVPs (1) into the equivalent integral equations. The Bernstein collocation method is used to convert the integral equations into a system of nonlinear equations. Then the iterative numerical technique is used to find solutions of the system of nonlinear equations. In addition, the error analysis of the proposed method is provided under quite general conditions. The accuracy of the proposed method is examined by calculating the maximum absolute error L_∞ , the L_2 error and the residual error of five numerical examples. The obtained numerical results are compared with the exact solutions and the results obtained by the other known techniques.

2 | INTEGRAL FORM OF THE COUPLED LANE-EMDEN BVPS

In this section, we establish the equivalent integral form of the coupled Lane-Emden BVPs

$$\begin{cases} x_1''(t) + \frac{k_1}{t} x_1'(t) + \psi_1(t, x_1(t), x_2(t)) = 0, & t \in (0, 1), \\ x_2''(t) + \frac{k_2}{t} x_2'(t) + \psi_2(t, x_1(t), x_2(t)) = 0, \\ x_1'(0) = x_2'(0) = 0, \quad a_1 x_1(1) + b_1 x_1'(1) = c_1, \quad a_2 x_2(1) + b_2 x_2'(1) = c_2, \end{cases} \quad (4)$$

which is obtained as

$$\begin{cases} x_1(t) = \frac{c_1}{a_1} + \int_0^1 G_1(t, s) s^{k_1} \psi_1(s, x_1(s), x_2(s)) ds, & t \in (0, 1), \\ x_2(t) = \frac{c_2}{a_2} + \int_0^1 G_2(t, s) s^{k_2} \psi_2(s, x_1(s), x_2(s)) ds, \end{cases} \quad (5)$$

where $G_1(t, s)$ and $G_2(t, s)$ are the Green's functions given by

$$G_1(t, s) = \begin{cases} \ln(s) - \frac{b_1}{a_1}, & t \leq s, \\ \ln(t) - \frac{b_1}{a_1}, & s \leq t, \end{cases} \quad \text{and} \quad G_2(t, s) = \begin{cases} \ln(s) - \frac{b_2}{a_2}, & t \leq s, \\ \ln(t) - \frac{b_2}{a_2}, & s \leq t, \end{cases} \quad (6)$$

for $k_1 = k_2 = 1$ and

$$G_1(t, s) = \begin{cases} \frac{s^{1-k_1} - 1}{1 - k_1} - \frac{b_1}{a_1}, & t \leq s, \\ \frac{t^{1-k_1} - 1}{1 - k_1} - \frac{b_1}{a_1}, & s \leq t, \end{cases} \quad \text{and} \quad G_2(t, s) = \begin{cases} \frac{s^{1-k_2} - 1}{1 - k_2} - \frac{b_2}{a_2}, & t \leq s, \\ \frac{t^{1-k_2} - 1}{1 - k_2} - \frac{b_2}{a_2}, & s \leq t, \end{cases} \quad (7)$$

for $k_1 \neq 1, k_2 \neq 1$, respectively.

3 | THE BERNSTEIN COLLOCATION METHOD (BCM)

In this section, we will provide some preliminaries and notations of the Bernstein polynomials technique. We will also derive the BCM for the numerical approximation of the integral equation (5).

Definition 1. The Bernstein basis polynomials of degree n ³⁵ are defined as

$$B_i^n(t) = \begin{cases} \binom{n}{i} t^i (1-t)^{n-i}, & 0 \leq i \leq n, \\ 0, & i < 0, i > n, \end{cases} \quad (8)$$

where $\binom{n}{i} = \frac{n!}{i!(n-i)!}$, $n \in \mathbb{N}$, $i = 0, 1, 2, \dots, n$ and $t \in [0, 1]$.

These polynomials form a complete basis and have several useful properties. Some of the important properties are

- (i) $B_i^n(t) \geq 0, \forall t \in [0, 1]$ and $i = 0, 1, 2, \dots, n$.
- (ii) $B_0^n(0) = B_n^n(1) = 1$ and $B_i^n(0) = B_i^n(1) = 0$, for $1 \leq i \leq n-1$.
- (iii) $\sum_{i=0}^n B_i^n(t) = 1$.

Any function $g(t) \in L^2[0, 1]$ can be approximated by the Bernstein basis polynomials as

$$g(t) = \sum_{i=0}^{\infty} a_i B_i^n(t). \quad (9)$$

For numerical purpose, we consider the first $(n+1)$ terms of the above expansion as

$$g(t) \approx \sum_{i=0}^n a_i B_i^n(t) = \mathbf{A}^T \mathbf{B}(t), \quad (10)$$

where \mathbf{A} and $\mathbf{B}(t)$ are $(n+1) \times 1$ column vectors defined as

$$\mathbf{A} = [a_0, a_1, \dots, a_n]^T, \quad \mathbf{B}(t) = [B_0^n(t), B_1^n(t), \dots, B_n^n(t)]^T. \quad (11)$$

3.1 | Derivation of the Bernstein Collocation Method

Let us again consider the integral equations of the coupled Lane-Emden BVPs (1) as

$$\begin{cases} x_1(t) = \frac{c_1}{a_1} + \int_0^1 G_1(t, s) s^{k_1} \psi_1(s, x_1(s), x_2(s)) ds, & t \in (0, 1), \\ x_2(t) = \frac{c_2}{a_2} + \int_0^1 G_2(t, s) s^{k_2} \psi_2(s, x_1(s), x_2(s)) ds. \end{cases} \quad (12)$$

For convenience, we consider $\psi_1(t, x_1, x_2)$ and $\psi_2(t, x_1, x_2)$ as

$$z_1(t) = \psi_1(t, x_1(t), x_2(t)), \quad z_2(t) = \psi_2(t, x_1(t), x_2(t)). \quad (13)$$

On approximating $x_1(t)$, $x_2(t)$, $z_1(t)$ and $z_2(t)$ by the Bernstein polynomial approximation, we get

$$x_1(t) \approx \mathbf{A}_1^T \mathbf{B}(t), \quad x_2(t) \approx \mathbf{A}_2^T \mathbf{B}(t), \quad (14)$$

$$z_1(t) \approx \mathbf{C}_1^T \mathbf{B}(t), \quad z_2(t) \approx \mathbf{C}_2^T \mathbf{B}(t), \quad (15)$$

where $\mathbf{A}_i^T = [a_{i0}, a_{i1}, a_{i2}, \dots, a_{in}]$ and $\mathbf{C}_i^T = [c_{i0}, c_{i1}, c_{i2}, \dots, c_{in}]$, for $i = 1, 2$.

Using (13), (14) and (15), the integral equation (12) becomes

$$\begin{cases} \mathbf{A}_1^T \mathbf{B}(t) = \frac{c_1}{a_1} + \int_0^1 G_1(t, s) s^{k_1} \mathbf{C}_1^T \mathbf{B}(s) ds, \\ \mathbf{A}_2^T \mathbf{B}(t) = \frac{c_2}{a_2} + \int_0^1 G_2(t, s) s^{k_2} \mathbf{C}_2^T \mathbf{B}(s) ds, \end{cases} \quad (16)$$

which can further be written as

$$\begin{cases} \mathbf{A}_1^T \mathbf{B}(t) = \frac{c_1}{a_1} + \mathbf{C}_1^T K_1(t), \\ \mathbf{A}_2^T \mathbf{B}(t) = \frac{c_2}{a_2} + \mathbf{C}_2^T K_2(t), \end{cases} \quad (17)$$

where

$$K_1(t) = \int_0^1 G_1(t, s) s^{k_1} \mathbf{B}(s) ds, \quad K_2(t) = \int_0^1 G_2(t, s) s^{k_2} \mathbf{B}(s) ds. \quad (18)$$

Substituting the expressions from equation (15) into equation (13) and using (17), we have

$$\begin{cases} \mathbf{C}_1^T \mathbf{B}(t) = \psi_1 \left(t, \frac{c_1}{a_1} + \mathbf{C}_1^T K_1(t), \frac{c_2}{a_2} + \mathbf{C}_2^T K_2(t) \right), \\ \mathbf{C}_2^T \mathbf{B}(t) = \psi_2 \left(t, \frac{c_1}{a_1} + \mathbf{C}_1^T K_1(t), \frac{c_2}{a_2} + \mathbf{C}_2^T K_2(t) \right). \end{cases} \quad (19)$$

Inserting the collocation points $t_j = t_0 + j/n$, $j = 0, 1, 2, \dots, n$ into (19), we get the nonlinear system of equations as

$$\begin{cases} \mathbf{C}_1^T \mathbf{B}(t_j) - \psi_1 \left(t_j, \frac{c_1}{a_1} + \mathbf{C}_1^T K_1(t_j), \frac{c_2}{a_2} + \mathbf{C}_2^T K_2(t_j) \right) = 0, \\ \mathbf{C}_2^T \mathbf{B}(t_j) - \psi_2 \left(t_j, \frac{c_1}{a_1} + \mathbf{C}_1^T K_1(t_j), \frac{c_2}{a_2} + \mathbf{C}_2^T K_2(t_j) \right) = 0, \end{cases} \quad (20)$$

with the unknowns \mathbf{C}_1^T and \mathbf{C}_2^T . We use Newton's iteration method to find these unknowns. Firstly we write the system of equation (20) in matrix form as

$$\mathbf{F}(\mathbf{C}) = \mathbf{0}, \quad (21)$$

where

$$\mathbf{C} = [\mathbf{C}_1, \mathbf{C}_2]^T, \quad (22)$$

$$\mathbf{F}(\mathbf{C}) = [F_{10}(\mathbf{C}), F_{11}(\mathbf{C}), \dots, F_{1n}(\mathbf{C}), F_{20}(\mathbf{C}), F_{21}(\mathbf{C}), \dots, F_{2n}(\mathbf{C})]^T, \quad (23)$$

$$F_{ij}(\mathbf{C}) = \mathbf{C}_i^T \mathbf{B}(t_j) - f_i(t_j, g(t_j) + \mathbf{C}^T K(t_j)), \quad i = 1, 2, \quad (24)$$

$$\mathbf{0} = [0, 0, \dots, 0]^T \in \mathbb{R}^{2n+2}. \quad (25)$$

To find the numerical value of the unknowns, the Newton's iteration method is applied to the nonlinear system (21) as

$$\mathbf{C}^{[m+1]} - \mathbf{C}^{[m]} = -J^{-1}(\mathbf{C}^{[m]})\mathbf{F}(\mathbf{C}^{[m]}), \quad m = 0, 1, 2, \dots \quad (26)$$

where

$$J(\mathbf{C}) = \begin{bmatrix} \frac{\partial F_{10}}{\partial c_{10}} & \dots & \frac{\partial F_{1n}}{\partial c_{10}} & \frac{\partial F_{20}}{\partial c_{10}} & \dots & \frac{\partial F_{2n}}{\partial c_{10}} \\ \frac{\partial F_{10}}{\partial c_{11}} & \dots & \frac{\partial F_{1n}}{\partial c_{11}} & \frac{\partial F_{20}}{\partial c_{11}} & \dots & \frac{\partial F_{2n}}{\partial c_{11}} \\ \vdots & & & & & \\ \frac{\partial F_{10}}{\partial c_{1n}} & \dots & \frac{\partial F_{1n}}{\partial c_{1n}} & \frac{\partial F_{20}}{\partial c_{1n}} & \dots & \frac{\partial F_{2n}}{\partial c_{1n}} \\ \frac{\partial F_{10}}{\partial c_{20}} & \dots & \frac{\partial F_{1n}}{\partial c_{20}} & \frac{\partial F_{20}}{\partial c_{20}} & \dots & \frac{\partial F_{2n}}{\partial c_{20}} \\ \vdots & & & & & \\ \frac{\partial F_{10}}{\partial c_{2n}} & \dots & \frac{\partial F_{1n}}{\partial c_{2n}} & \frac{\partial F_{20}}{\partial c_{2n}} & \dots & \frac{\partial F_{2n}}{\partial c_{2n}} \end{bmatrix}$$

and $\mathbf{C}^{[m]}$ is the m -th iterative solution of (20). The numerical values of the unknown coefficients will be substituted in equation (17) to get the numerical solution of (12).

4 | ERROR ANALYSIS

In this section, the error bound of the BCM is provided. To do this, we consider the following integral equation

$$\mathbf{x} = \frac{\mathbf{c}}{\mathbf{a}} + \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} \mathbf{f}(s, \mathbf{x}(s)) ds = 0, \quad t \in (0, 1), \quad (27)$$

where $\mathbf{x} = [x_1, x_2]^T$, $\frac{\mathbf{c}}{\mathbf{a}} = [\frac{c_1}{a_1}, \frac{c_2}{a_2}]^T$, $\mathbf{G} = [G_1, G_2]^T$, $\mathbf{k} = [k_1, k_2]^T$, $\mathbf{f} = [\psi_1, \psi_2]^T$.

Let $\mathbf{Y} = (C[0, 1], \|\mathbf{x}\|)$ be the Banach space with the norm defined as

$$\|\mathbf{x}\| = \max \{ \|x_1\|, \|x_2\| \}, \quad (28)$$

where $\|x_i\| = \max_{t \in [0,1]} |x_i(t)|$ for $i = 1, 2$.

Theorem 1. For all functions $g(t)$ in $C[0, 1]$, the sequence $\{B_n(g)\}$ converges uniformly to g , where $B_n(g) = \sum_{i=0}^n a_i B_i^n(t)$ is the Bernstein approximation function.

Proof. For more details see⁴². From this theorem we conclude that for any $\epsilon > 0$ there exists an n such that

$$\|B_n(g) - g\| < \epsilon.$$

□

Theorem 2. If g is bounded and g'' exists in $[0, 1]$ then the error bound for the Bernstein's approximation function is given as

$$\|B_n(g) - g\| \leq \frac{1}{2n} t(1-t) \|g''\|, \quad t \in (0, 1). \quad (29)$$

Proof. For more details see⁴³.

□

Theorem 3. Let \mathbf{Y} be the Banach space with the norm defined by (28) and let $\mathbf{x} = [x_1, x_2]^T$ and $\mathbf{x}_n = [x_{1n}, x_{2n}]^T$ be the exact and the approximate solutions of (27). Assume that the nonlinear function $\mathbf{f}(t, \mathbf{x})$ satisfies the Lipschitz condition

$$|\mathbf{f}(t, \mathbf{x}) - \mathbf{f}(t, \mathbf{x}^*)| \leq \sum_{j=1}^2 l_j |x_j - x_j^*|, \quad j = 1, 2, \quad (30)$$

where l_1 and l_2 are the Lipschitz constants. Then the error bound for the Bernstein collocation method is estimated as

$$\|\mathbf{x} - \mathbf{x}_n\| \leq Ml \frac{\max\{\|x_1''\|, \|x_2''\|\}}{4n}. \quad (31)$$

Proof. Consider

$$\begin{aligned} \|\mathbf{x} - \mathbf{x}_n\| &= \max_{t \in [0,1]} \left| \frac{\mathbf{c}}{\mathbf{a}} + \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} \mathbf{f}(s, \mathbf{x}(s)) ds - \frac{\mathbf{c}}{\mathbf{a}} - \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} \mathbf{f}(s, \mathbf{x}_n(s)) ds \right| \\ &= \max_{t \in [0,1]} \left| \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} \left(\mathbf{f}(s, \mathbf{x}(s)) - \mathbf{f}(s, \mathbf{x}_n(s)) \right) ds \right| \\ &\leq \max_{t \in [0,1]} \left| \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} ds \right| \left| \mathbf{f}(s, \mathbf{x}(s)) - \mathbf{f}(s, \mathbf{x}_n(s)) \right|. \end{aligned}$$

Since $\mathbf{f}(t, \mathbf{x})$ satisfies the Lipschitz condition, therefore the above inequality becomes

$$\begin{aligned} \|\mathbf{x} - \mathbf{x}_n\| &\leq \max_{t \in [0,1]} \left| \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} ds \right| \times \sum_{j=1}^2 l_j \max_{s \in [0,1]} |x_j(s) - x_{jn}(s)| \\ &\leq \max_{t \in [0,1]} \left| \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} ds \right| \times 2l \max_{s \in [0,1]} \left\{ |x_1(s) - x_{1n}(s)|, |x_2(s) - x_{2n}(s)| \right\}, \end{aligned}$$

where $l = \max\{l_1, l_2\}$. Since, $\mathbf{x} = [x_1, x_2]^T$ and $\mathbf{x}_n = [x_{1n}, x_{2n}]^T$, so we have

$$\|\mathbf{x} - \mathbf{x}_n\| \leq 2Ml \max_{s \in [0,1]} |\mathbf{x}(s) - \mathbf{x}_n(s)|, \quad (32)$$

with

$$M = \max_{t \in [0,1]} \left| \int_0^1 \mathbf{G}(t, s) s^{\mathbf{k}} ds \right|.$$

Applying the Bernstein collocation method, the approximate solution of (27) is $B_n(\mathbf{x})$. Hence replacing $\mathbf{x}_n(s)$ by $B_n(\mathbf{x}(s))$, equation (32) reduces to

$$\|\mathbf{x} - \mathbf{x}_n\| \leq 2Ml \max_{s \in [0,1]} |\mathbf{x}(s) - B_n(\mathbf{x}(s))|. \quad (33)$$

Using the result from equation (29) into equation (33), we obtain

$$\|\mathbf{x} - \mathbf{x}_n\| \leq 2Ml \|\mathbf{x} - B_n(\mathbf{x})\| \leq 2Ml \frac{\|\mathbf{x}''\|}{2n} \max_{s \in [0,1]} [s(1-s)]. \quad (34)$$

Hence, we have

$$\|\mathbf{x} - \mathbf{x}_n\| \leq Ml \frac{\|\mathbf{x}''\|}{4n} = Ml \frac{\max\{\|x_1''\|, \|x_2''\|\}}{4n}. \quad (35)$$

□

5 | NUMERICAL RESULTS

In this section, we compare our numerical results with the exact solutions and the results obtained by some other known methods. For comparison purpose, we define the maximum absolute error and the L_2 absolute error as

$$L_\infty^i := \max_{t \in [0,1]} |x_i(t) - x_{in}(t)|, \quad (36)$$

$$L_2^i := \left(\sum_{j=1}^m |x_i(t_j) - x_{in}(t_j)|^2 \right)^{1/2}, \quad i = 1, 2, \quad (37)$$

where $x_i(t)$ and $x_{in}(t)$ are the exact and the approximate solutions, respectively. When the exact solutions are not available in the literature, we define the absolute residual errors as

$$r_{in}(t) := |x_{in}''(t) + \frac{k_i}{t} x_{in}'(t) + \psi_i(t, x_{1n}(t), x_{2n}(t))|, \quad (38)$$

$$R_{im}(t) := |\phi_{im}''(t) + \frac{k_i}{t} \phi_{im}'(t) + \psi_i(t, \phi_{1m}(t), \phi_{2m}(t))|, \quad i = 1, 2, \quad (39)$$

and the maximal residual errors as

$$Mr_{in} := \max_{t \in [0,1]} |r_{in}(t)|, \quad (40)$$

$$MR_{im} := \max_{t \in [0,1]} |R_{im}(t)|, \quad i = 1, 2, \quad (41)$$

where $\phi_{im}(t)$ are the approximate solutions obtained by the series approximation method (SAM)³³.

Problem 1. Consider the following coupled Lane-Emden BVPs

$$\begin{cases} x_1''(t) + \frac{5}{t} x_1'(t) = -8e^{x_1(t)} - 16e^{-x_2(t)/2}, & t \in (0, 1), \\ x_2''(t) + \frac{3}{t} x_2'(t) = 8e^{-x_2(t)} + 8e^{x_1(t)/2}, \\ x_1'(0) = x_2'(0) = 0, \quad x_1(1) = -2 \ln(2), \quad x_2(1) = 2 \ln(2). \end{cases} \quad (42)$$

Clearly, (1) is equivalent to

$$\begin{cases} x_1(t) = -2 \ln(2) + \int_0^1 G_1(t, s) s^5 \left(8e^{x_1(s)} + 16e^{-x_2(s)/2} \right) ds, & t \in (0, 1), \\ x_2(t) = 2 \ln(2) + \int_0^1 G_2(t, s) s^3 \left(-8e^{-x_2(s)} - 8e^{x_1(s)/2} \right) ds. \end{cases} \quad (43)$$

The exact solutions are

$$x_1(t) = -2 \ln(1 + t^2) \text{ and } x_2(t) = 2 \ln(1 + t^2)$$

and the Green's kernel functions are

$$G_1(t, s) = \begin{cases} \frac{1}{4}\left(1 - \frac{1}{s^4}\right), & t \leq s, \\ \frac{1}{4}\left(1 - \frac{1}{t^4}\right), & s \leq t, \end{cases} \text{ and } G_2(t, s) = \begin{cases} \frac{1}{2}\left(1 - \frac{1}{s^2}\right), & t \leq s, \\ \frac{1}{2}\left(1 - \frac{1}{t^2}\right), & s \leq t. \end{cases} \quad (44)$$

In Tables 1 -6 , the numerical results obtained by the BCM and the exact solutions of problems (1)–(3) are shown. It has been observed that the results obtained by the present method are very close to the exact solutions. In the same tables, the numerical results of errors, L_∞^i and L_2^i (for $i = 1, 2$) are provided. It can be seen that as the degree of the Bernstein polynomial increases, the numerical errors decreases significantly.

TABLE 1 Numerical results of solutions of problem 1 with $n = 5$

t	BCM		Exact solutions	
	$x_{15}(t)$	$x_{25}(t)$	$x_1(t)$	$x_2(t)$
0.1	-0.01973810	0.01972106	-0.01990066	0.01990066
0.2	-0.07831193	0.07830596	-0.07844143	0.07844142
0.3	-0.17223018	0.17223424	-0.17235539	0.17235539
0.4	-0.29670249	0.29670874	-0.29684001	0.29684001
0.5	-0.44615847	0.44616104	-0.44628710	0.44628710
0.6	-0.61487205	0.61487237	-0.61496940	0.61496940
0.7	-0.79747198	0.79747640	-0.79755224	0.79755224
0.8	-0.98929866	0.98930995	-0.98939248	0.98939248
0.9	-1.18656685	1.18657734	-1.18665369	1.18665369

TABLE 2 Numerical results of the errors of problem 1 for $n = 5, 6, \dots, 10$

n	L_∞^1	L_∞^2	L_2^1	L_2^2
5	1.62E-04	1.79E-04	3.80E-04	2.71E-04
6	3.17E-05	1.41E-05	7.61E-05	5.68E-05
7	1.69E-06	2.03E-06	4.34E-06	2.92E-06
8	2.25E-06	2.39E-06	5.31E-06	3.88E-06
9	3.66E-07	3.98E-07	8.85E-07	6.71E-07
10	6.78E-08	6.70E-08	1.53E-07	1.08E-07

Problem 2. Consider the following coupled Lane-Emden BVPs

$$\begin{cases} x_1''(t) + \frac{2}{t}x_1'(t) = -6(e^{x_2(t)/3} + 4)e^{2x_1(t)/3}, & t \in (0, 1), \\ x_2''(t) + \frac{2}{t}x_2'(t) = 6(e^{-x_1(t)/3} + 4)e^{-2x_2(t)/3}, \\ x_1'(0) = x_2'(0) = 0, \quad x_1(1) = -3 \ln(3), \quad x_2(1) = 3 \ln(3), \end{cases} \quad (45)$$

which are equivalent to the integral equations

$$\begin{cases} x_1(t) = -3 \ln(3) + \int_0^1 G_1(t, s) s^2 \left(6(e^{x_2(s)/3} + 4)e^{2x_1(s)/3} \right) ds, & t \in (0, 1), \\ x_2(t) = 3 \ln(3) + \int_0^1 G_2(t, s) s^2 \left(-6(e^{-x_1(s)/3} + 4)e^{-2x_2(s)/3} \right) ds. \end{cases} \quad (46)$$

The exact solutions are

$$x_1(t) = -3 \ln(2 + t^2) \text{ and } x_2(t) = 3 \ln(2 + t^2)$$

and the Green's kernel functions are

$$G_1(t, s) = \begin{cases} 1 - \frac{1}{s}, & t \leq s, \\ 1 - \frac{1}{t}, & s \leq t, \end{cases} \text{ and } G_2(t, s) = \begin{cases} 1 - \frac{1}{s}, & t \leq s, \\ 1 - \frac{1}{t}, & s \leq t. \end{cases} \quad (47)$$

TABLE 3 Numerical results of solutions of problem 2 with $n = 5$

t	BCM		Exact solutions	
	$x_{15}(t)$	$x_{25}(t)$	$x_1(t)$	$x_2(t)$
0.1	-2.09438417	2.09438417	-2.09440417	2.09440417
0.2	-2.13883420	2.13883420	-2.13884942	2.13884942
0.3	-2.21147901	2.21147901	-2.21149220	2.21149220
0.4	-2.31031035	2.31031035	-2.31032467	2.31032467
0.5	-2.43277623	2.43277623	-2.43279065	2.43279065
0.6	-2.57597310	2.57597310	-2.57598486	2.57598486
0.7	-2.73683841	2.73683841	-2.73684813	2.73684813
0.8	-2.91232538	2.91232538	-2.91233675	2.91233675
0.9	-3.09954214	3.09954214	-3.09955345	3.09955345

TABLE 4 Numerical results of the errors of problem 2 for $n = 5, 6, \dots, 10$

n	L_∞^1	L_∞^2	L_2^1	L_2^2
5	2.00E-05	2.00E-05	4.48E-05	3.17E-05
6	7.08E-07	7.08E-07	1.01E-06	7.16E-07
7	6.37E-07	6.37E-07	1.43E-06	1.01E-06
8	6.36E-08	6.36E-08	1.66E-07	1.17E-07
9	1.34E-08	1.34E-08	3.00E-08	2.12E-08
10	3.56E-09	3.56E-09	9.33E-09	6.60E-08

Problem 3. Consider the following coupled Lane-Emden BVPs

$$\begin{cases} x_1''(t) + \frac{3}{t}x_1'(t) = -(3 + x_2^2(t))x_1^5(t), & t \in (0, 1), \\ x_2''(t) + \frac{4}{t}x_2'(t) = (4x_1^{-2}(t) + 1)x_2^{-3}(t), \\ x_1'(0) = x_2'(0) = 0, \quad x_1(1) = \frac{1}{\sqrt{2}}, \quad x_2(1) = \sqrt{2}, \end{cases} \quad (48)$$

which is equivalent to

$$\begin{cases} x_1(t) = \frac{1}{\sqrt{2}} + \int_0^1 G_1(t, s) s^3 \left((3 + x_2^2(s))x_1^5(s) \right) ds, & t \in (0, 1), \\ x_2(t) = \sqrt{2} + \int_0^1 G_2(t, s) s^4 \left(- (4x_1^{-2}(s) + 1)x_2^{-3}(s) \right) ds. \end{cases} \quad (49)$$

The exact solutions are

$$x_1(t) = \frac{1}{\sqrt{1+t^2}} \text{ and } x_2(t) = \sqrt{1+t^2}$$

and the Green's kernel functions are

$$G_1(t,s) = \begin{cases} \frac{1}{2}\left(1 - \frac{1}{s^2}\right), & t \leq s, \\ \frac{1}{2}\left(1 - \frac{1}{t^2}\right), & s \leq t, \end{cases} \text{ and } G_2(t,s) = \begin{cases} \frac{1}{3}\left(1 - \frac{1}{s^3}\right), & t \leq s, \\ \frac{1}{3}\left(1 - \frac{1}{s^3}\right), & s \leq t. \end{cases} \quad (50)$$

TABLE 5 Numerical results of solutions of problem 3 with $n = 5$

t	BCM		Exact solutions	
	$x_{15}(t)$	$x_{25}(t)$	$x_1(t)$	$x_2(t)$
0.1	0.996045462	1.00580008	0.995037190	1.00498756
0.2	0.981491891	1.02056051	0.980580676	1.01980390
0.3	0.958620543	1.04469848	0.957826285	1.04403065
0.4	0.929146418	1.07759026	0.928476691	1.07703296
0.5	0.894959704	1.11847341	0.894427191	1.11803399
0.6	0.857883415	1.16651533	0.857492926	1.16619038
0.7	0.819498431	1.22087460	0.819231921	1.22065556
0.8	0.781042206	1.28075006	0.780868809	1.28062485
0.9	0.743387411	1.34541250	0.743294146	1.34536240

TABLE 6 Numerical results of the errors of problem 3 for $n = 5, 6, \dots, 10$

n	L_{∞}^1	L_{∞}^2	L_2^1	L_2^2
5	1.01E-03	8.13E-04	2.01E-03	1.16E-03
6	3.08E-04	2.55E-04	6.19E-04	3.64E-04
7	6.58E-06	5.97E-06	1.34E-05	8.58E-06
8	1.93E-05	1.59E-05	3.86E-05	2.27E-05
9	4.77E-06	3.96E-06	9.58E-06	5.66E-06
10	2.79E-07	2.24E-07	5.58E-07	3.19E-07

Problem 4. Consider the following coupled Lane-Emden BVPs⁷

$$\begin{cases} x_1''(t) + \frac{2}{t}x_1'(t) = \alpha_1 x_1^2(t) + \alpha_2 x_1(t) x_2(t), & t \in (0, 1), \\ x_2''(t) + \frac{2}{t}x_2'(t) = \alpha_3 x_1^2(t) + \alpha_4 x_1(t) x_2(t), \\ x_1'(0) = x_2'(0) = 0, \quad x_1(1) = 1, \quad x_2(1) = 2, \end{cases} \quad (51)$$

where $\alpha_1, \alpha_2, \alpha_3, \alpha_4$ are chemical constants.

The equivalent integral equations are

$$\begin{cases} x_1(t) = 1 + \int_0^1 G_1(t, s) s^2 \left(-\alpha_1 x_1^2(s) - \alpha_2 x_1(s) x_2(s) \right) ds, & t \in (0, 1), \\ x_2(t) = 2 + \int_0^1 G_2(t, s) s^2 \left(-\alpha_3 x_1^2(s) - \alpha_4 x_1(s) x_2(s) \right) ds, \end{cases} \quad (52)$$

where the Green's kernel functions are

$$G_1(t, s) = \begin{cases} 1 - \frac{1}{s}, & t \leq s, \\ 1 - \frac{1}{t}, & s \leq t, \end{cases} \quad \text{and} \quad G_2(t, s) = \begin{cases} 1 - \frac{1}{s}, & t \leq s, \\ 1 - \frac{1}{t}, & s \leq t. \end{cases} \quad (53)$$

The numerical results of the solutions and the residual errors obtained by the BCM are given in Tables 7, 8 and 9 of problem 4. The comparison of the maximal residual error of the BCM and the SAM³³ are shown in Table 10 where n is the degree of Bernstein polynomial and m is number of terms in the solution series of the SAM. It can be observed that the present method converges faster than the other method. Also we observe that as the value of n increases the maximal residual error decreases rapidly.

TABLE 7 Numerical results of solutions for $\alpha_1 = \alpha_2 = \alpha_3 = \alpha_4 = 1$ of problem 4

t	x_{14}	x_{24}	r_{14}	r_{24}
0.1	1.18641543	2.18641543	2.07E-08	2.07E-08
0.2	1.18048828	2.18048828	3.23E-08	3.23E-08
0.3	1.17064920	2.17064920	5.39E-08	5.39E-08
0.4	1.15695710	2.15695710	1.32E-07	1.32E-07
0.5	1.13949391	2.13949391	8.67E-07	4.34E-07
0.6	1.11836390	2.11836390	3.16E-07	3.16E-07
0.7	1.09369305	2.09369305	3.33E-07	3.33E-07
0.8	1.06562806	2.06562806	6.26E-07	6.26E-07
0.9	1.03433538	2.03433538	2.17E-06	2.17E-06

TABLE 8 Maximal residual error for $\alpha_1 = \alpha_2 = \alpha_3 = \alpha_4 = 1$ of problem 4

n	3	4	5	6	7	8	9	10
Mr_{1n}	8.32E-05	2.17E-06	1.58E-07	2.59E-09	1.20E-10	1.22E-12	4.75E-14	3.34E-13
Mr_{2n}	8.32E-05	2.17E-06	1.58E-07	2.59E-09	1.20E-10	1.22E-12	4.87E-14	8.67E-14

Problem 5. Consider the following coupled Lane-Emden BVPs⁸

$$\begin{cases} x_1''(t) + \frac{k_1}{t} x_1'(t) = -\mu_2 + \frac{\mu_1 x_1(t) x_2(t)}{(l_1 + x_1(t))(m_1 + x_2(t))} + \frac{\mu_3 x_1(t) x_2(t)}{(l_2 + x_1(t))(m_2 + x_2(t))}, \\ x_2''(t) + \frac{k_2}{t} x_2'(t) = \frac{\mu_4 x_1(t) x_2(t)}{(l_1 + x_1(t))(m_1 + x_2(t))} + \frac{\mu_5 x_1(t) x_2(t)}{(l_2 + x_1(t))(m_2 + x_2(t))}, \\ x_1'(0) = x_2'(0) = 0, \quad x_1(1) = x_2(1) = 1. \end{cases} \quad (54)$$

TABLE 9 Numerical results of solutions for $\alpha_1 = 1, \alpha_2 = 2/5, \alpha_3 = 1/2, \alpha_4 = 1$ of problem 4

t	x_{14}	x_{24}	r_{14}	r_{24}
0.1	0.98217896	2.27658356	1.03E-07	1.75E-07
0.2	0.98253345	2.26782191	1.62E-07	2.72E-07
0.3	0.98314976	2.25327349	2.71E-07	4.52E-07
0.4	0.98406619	2.23301923	6.68E-07	1.10E-06
0.5	0.98533652	2.20717128	8.67E-19	1.39E-06
0.6	0.98703020	2.17587205	1.62E-06	2.63E-06
0.7	0.98923272	2.13929305	1.72E-06	2.76E-06
0.8	0.99204612	2.09763356	3.25E-06	5.16E-06
0.9	0.99558954	2.05111915	1.13E-05	1.78E-05

TABLE 10 Maximal residual error for $\alpha_1 = 1, \alpha_2 = 2/5, \alpha_3 = 1/2, \alpha_4 = 1$ of problem 4

n	BCM		m	SAM ³³	
	Mr_{1n}	Mr_{2n}		MR_{1m}	MR_{2m}
3	8.61E-05	7.40E-05	3	2.40e-1	5.58e-1
4	1.13E-05	1.78E-05	4	4.22e-2	1.11e-1
5	1.05E-06	1.12E-06	5	1.13e-2	2.76e-2
6	3.60E-08	4.70E-08	6	1.73e-3	4.32e-3
7	3.50E-09	2.10E-10	7	3.25e-4	8.18e-4
8	2.13E-10	2.33E-10	8	4.58e-5	1.17e-4
9	7.74E-12	3.50E-12	9	7.11e-6	1.84e-5
10	1.33E-14	3.67E-14	10	9.47e-7	2.48e-6

Its integral form is

$$\begin{cases} x_1(t) = 1 + \int_0^1 G_1(t, s) s^{k_1} \left(\mu_2 - \frac{\mu_1 x_1(s) x_2(s)}{(l_1 + x_1(s))(m_1 + x_2(s))} - \frac{\mu_3 x_1(s) x_2(s)}{(l_2 + x_1(s))(m_2 + x_2(s))} \right) ds, \\ x_2(t) = 1 + \int_0^1 G_2(t, s) s^{k_2} \left(\frac{\mu_4 x_1(s) x_2(s)}{(l_1 + x_1(s))(m_1 + x_2(s))} - \frac{\mu_2 x_1(s) x_2(s)}{(l_2 + x_1(s))(m_2 + x_2(s))} \right) ds, \end{cases} \quad (55)$$

where the Green's kernel functions are

(i) for $k_1 = k_2 = 1$

$$G_1(t, s) = \begin{cases} \ln(s), & t \leq s, \\ \ln(t), & s \leq t, \end{cases} \quad \text{and} \quad G_2(t, s) = \begin{cases} \ln(s), & t \leq s, \\ \ln(t), & s \leq t, \end{cases} \quad (56)$$

(ii) for $k_1 = k_2 = 2$

$$G_1(t, s) = \begin{cases} 1 - \frac{1}{s}, & t \leq s, \\ 1 - \frac{1}{t}, & s \leq t, \end{cases} \quad \text{and} \quad G_2(t, s) = \begin{cases} 1 - \frac{1}{s}, & t \leq s, \\ 1 - \frac{1}{t}, & s \leq t. \end{cases} \quad (57)$$

The numerical results of the solutions, the residual errors and the maximal residual errors obtained by the BCM are given in Tables 11 and 12 (for $k_1 = k_2 = 1$) and in Tables 13 and 14 (for $k_1 = k_2 = 2$) with the fixed parameters $l_1 = l_2 = m_1 = m_2 = 0.0001$, $\mu_1 = 5$, $\mu_2 = 1$, $\mu_3 = \mu_4 = 0.1$ and $\mu_5 = 0.05$. From these table it can be observed that the convergence rate of the BCM is fast since the maximal residual error decreases rapidly with an increase in the degree of Bernstein polynomial, n .

TABLE 11 Numerical results of solutions for $k_1 = k_2 = 1$ of problem 5

t	x_{14}	x_{24}	r_{14}	r_{24}
0.1	2.01455441	1.03711925	2.52E-07	7.42E-09
0.2	1.98381003	1.03599441	6.64E-07	1.95E-08
0.3	1.93256937	1.03411969	6.31E-07	1.86E-08
0.4	1.86083252	1.03149507	2.44E-07	7.17E-09
0.5	1.76859959	1.02812058	8.72E-07	2.57E-08
0.6	1.65587071	1.02399620	3.31E-07	9.73E-09
0.7	1.52264603	1.01912194	1.19E-06	3.50E-08
0.8	1.36892577	1.01349782	1.86E-06	5.48E-08
0.9	1.19471026	1.00712383	1.29E-06	3.80E-08

TABLE 12 Maximal residual error for $k_1 = k_2 = 1$ of problem 5

n	3	4	5	6	7	8	9	10
Mr_{1n}	3.30E-05	9.10E-06	2.89E-06	9.85E-07	3.51E-07	1.29E-07	4.83E-08	1.84E-08
Mr_{2n}	9.69E-07	2.68E-07	8.51E-08	2.90E-08	1.03E-08	3.79E-09	1.42E-09	5.41E-10

TABLE 13 Numerical results of solutions for $k_1 = k_2 = 2$ of problem 5

t	x_{14}	x_{24}	r_{14}	r_{24}
0.1	1.67635958	1.02474587	5.35E-09	1.57E-10
0.2	1.65586359	1.02399599	8.66E-09	2.55E-10
0.3	1.62170364	1.02274619	1.51E-08	4.44E-10
0.4	1.57387977	1.02099646	3.89E-08	1.14E-09
0.5	1.51239204	1.01874682	9.71E-17	2.71E-19
0.6	1.43724054	1.01599727	1.06E-07	3.12E-09
0.7	1.34842540	1.01274781	1.21E-07	3.56E-09
0.8	1.24594676	1.00899843	2.50E-07	7.35E-09
0.9	1.12980486	1.00474916	9.68E-07	2.85E-08

TABLE 14 Maximal residual error for $k_1 = k_2 = 2$ of problem 5

n	3	4	5	6	7	8	9	10
Mr_{1n}	3.49E-06	9.68E-07	2.55E-07	6.05E-08	1.31E-08	2.41E-09	3.23E-10	1.12E-12
Mr_{2n}	1.03E-07	2.85E-08	7.51E-09	1.78E-09	3.84E-10	7.08E-11	9.51E-12	1.47E-14

6 | CONCLUSION

The singular boundary value problem arises in various fields of applied mathematics, physical and chemical sciences like in dusty fluid model⁷, in excess sludge production from water treatment plants⁸. In this work, the Bernstein collocation method has been applied for numerical approximation of the coupled Lane-Emden problem with Neumann-Robin boundary conditions. The equivalent integral form of the coupled Lane-Emden equation has been considered. Unlike the HAM³² and the SAM³³, the proposed method requires less computational work which can be seen from Table 10. The error analysis of the Bernstein collocation method has been established under quite general conditions. The accuracy and efficiency of the present method has been checked by evaluating the maximum absolute error L_∞ , the L_2 error and the residual error of several numerical examples. The obtained numerical results demonstrated that the present method is very efficient to use and has high accuracy.

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