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I, *Sumit*, certify that the work embodied in this thesis is my own bona fide work and carried out by me under the supervision of *Dr. Sunil Kumar* from *July 2016* to *April 2021* at the *Department of Mathematical Sciences, Indian Institute of Technology (Banaras Hindu University), Varanasi*. The matter embodied in this thesis has not been submitted for the award of any other degree/diploma. I declare that I have faithfully acknowledged and given credits to the research workers wherever their works have been cited in my work in this thesis. I further declare that I have not willfully copied any other's work, paragraphs, text, data, results, *etc.*, reported in journals, books, magazines, reports dissertations, theses, *etc.*, or available at websites and have not included them in this thesis and have not cited as my own work.

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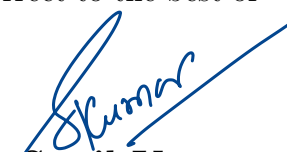


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## ACKNOWLEDGEMENTS

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My Ph.D. journey was full of many unforgettable ups and downs accompanied with hardship, encouragement, and trust. There are so many people who helped me a lot along this way. It is not possible to say thanks in few words. Still I would like to take this opportunity to express my deepest gratitude for their support, love and affection.

I owe a great debt of thanks to my supervisor *Dr. Sunil Kumar, Assistant Professor, Department of Mathematical Sciences, IIT(BHU), Varanasi*. It has been a great pleasure to work under his mentorship. He listened my queries with utmost patience and curiosity, and then offered his perceptive that gave a new direction to my research. I am very grateful to him for introducing me a fascinating branch of mathematics. I owe the completion of this thesis to his great wisdom, careful guidance, continuous encouragement, and unending patience over the past few years.

Besides my supervisor, I would like to express my deep sense of gratitude to the rest of my RPEC (Research Progress Evaluation Committee) members *Dr. Vishal Mishra* and *Dr. Vineet Kumar Singh*, for their precious time, valuable suggestions, and encouragement. I owe my special thanks to *Prof. T. Som, Head of Department, Prof. L.P. Singh, former Head of Department, and Prof. S. Das, Convener, DPGC of Department* for their support throughout my research work. Special thanks to *Dr. Rajesh Kumar Pandey* for his kind help and valuable suggestions. I also express my deep sense of gratitude to all faculty members of the department for their assistance and support. I express my thanks to all non teaching staff members of the department for their cooperation and help throughout my research tenure.

I gratefully acknowledge **University Grants Commission, India** for providing the fellowship in form of Junior Research Fellowship and Senior Research fellowship. I am also grateful to my Institute, IIT(BHU), for providing necessary resources throughout my Ph.D. program.

*Mr. Om Namha Shivay* also deserves a special thanks for his little and big helps in my research codings. I am very thankful to the holy city of Banaras for giving me a selfless friend *Rahul Kr Maurya* who helped me in every situation during my stay at the campus and even after. I hold dear those badminton games that I won with my doubles partner *Pankaj Gautam*. I have very special thanks to my friends *Avinash, Rakesh, Anil, Anup, Abhishek, Vinita, Manushi, Anuvedita, Swati*, and all the research scholars of the department for their moral support. Further, I would like to extend my thanks to my senior *Dr. Joginder Singh* and lovely juniors *Kuldeep, Aakansha, Shashikant, Anshima and Kumi* for always being there with me like a family.

I express my cordial gratitude to my mama *Shri Pramod Kumar, Shri Pradeep Kumar* and mausi *Pinki* who always stood by my decisions and provided all kinds of supports, moral as well as financial. Their love, care, and patience always encouraged me to succeed.

This acknowledgement would be incomplete if the name of great visionary *Pt. Madan Mohan Malaviya* is not mentioned, who made this divine centre of knowledge. I express my deepest regards to him.

Above all, praises and thanks to the God, the Almighty, for his showers of blessings throughout my research work, who has made everything possible.

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**Sumit**



*Dedicated*  
*to*  
*My Parents*



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# Symbols

$\mathbb{R}$	set of real numbers
$\mathbb{N}$	set of natural numbers
$\mathbb{N}_0$	$\mathbb{N} \cup \{0\}$
$\varepsilon$	perturbation parameter
$N, M, M_\tau$	discretization parameters
$\mathcal{O}$	Landau symbol
$\mathcal{L}, \mathcal{L}_\varepsilon$	differential operators
$L^N, L^{N,M}, L_\varepsilon^N, L_\varepsilon^{N,M}$	difference operators
$G$	given problem domain
$G^{N,M}$	discrete problem domain
$G_x$	open interval $(0, 1)$
$\bar{G}_x$	closed interval $[0, 1]$
$G_x^N, \bar{G}_x^N$	discrete spatial domain
$g_{i,j}$	$g(x_i, t_j)$
$\ g\ _Q$	$\max_{(x,t) \in Q}  g(x, t) $
$\ g\ _{Q^{N,M}}$	$\max_{(x_i, t_j) \in Q^{N,M}}  g(x_i, t_j) $
$C$	generic positive constant, independent of $\varepsilon, N,$ and $M$



## PREFACE

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This thesis is concerned with the construction and analysis of robust adaptive numerical methods for singularly perturbed problems in integro and partial differential equations. The main feature of these problems is that their solutions possess boundary layers, due to which classical numerical methods on uniform meshes fail to provide good numerical numerical approximations to the solutions of these problems. So, special techniques are required to resolve the boundary layers and obtain numerical approximation that converges to the exact solution independent of the perturbation parameter.

Firstly, a class of singularly perturbed degenerate parabolic convection-diffusion problems is considered on a rectangular domain. The finite difference discretization consists of an upwind finite difference scheme on a layer-adaptive non-uniform mesh in the spatial direction and an implicit Euler scheme on a uniform mesh in the time direction. The adaptive mesh in spatial direction is generated via equidistribution of a suitably chosen monitor function. The error analysis is performed for the proposed method using truncation error and barrier function approach and the method is proved to be robust convergent of first order in both time and space.

Next, a robust convergent adaptive numerical method is developed for solving a class of singularly perturbed parabolic reaction-diffusion problems with Robin boundary conditions. The discretization consists of a modified Euler scheme in time, a central difference scheme in space, and a special finite difference scheme for the Robin boundary conditions. The adaptive mesh in spatial direction is generated via equidistribution of a suitably chosen monitor function. We discuss error analysis and prove that the method is robust convergent of order two in space and order one in time. Then, this adaptive numerical method is extended for a singularly perturbed time

delayed parabolic reaction-diffusion problem with Robin boundary conditions. The method is proved to be robust convergent of order two in space and order one in time.

Thereafter, a high order numerical method is constructed for a class of singularly perturbed time dependent reaction-diffusion boundary value problem on a layer-adaptive equidistribution mesh. The numerical scheme comprises of the implicit Euler scheme to discretize in time and a high order non-monotone finite difference scheme to discretize in space. The analysis of the method is done in two steps, splitting the contribution to the error from the time and space discretizations. It is shown that the method is robust convergent having order one in time and order four in space. Further, we use the Richardson extrapolation technique to improve the order of convergence from one to two in time.

At the end, a class of nonlinear singularly perturbed Volterra integro-differential equation is considered. The problem is discretized by an implicit finite difference scheme on arbitrary non-uniform meshes. The scheme comprises of an implicit difference operator for the derivative term and an appropriate quadrature rule for the integral term. The numerical scheme is proved to be uniformly stable on an arbitrary non-uniform mesh. We derive a posteriori error estimate for the scheme that holds true uniformly in the small perturbation parameter.

Extensive numerical experiments are performed to validate the obtained theoretical error estimates.