

# On the Analytic-Numeric Solution of System of Dynamics Drug Therapy and Harmonic Oscillator Models

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Abstract – In this work, we present both analytical and numerical approaches to solve dynamics drug therapy and harmonic oscillator models. The procedures are being discussed and applied. The closed form numerical solutions obtained using Differential Transformation Method are compared with the analytical solutions of the models and are found to be very accurate and compatible. The results obtained have shown the ability of the methods for systems of differential equations.

Keywords – Analytic Numeric Approaches, Dynamics Drug Therapy Model, Harmonic Oscillator Model, Differential Transform Method.

## I. Introduction

A system of linear ordinary differential equations of the first order can be considered as

$$x_{1}^{\prime} = a_{11}x_{1} + a_{12}x_{2} + \dots + a_{1n}x_{n} + g_{1}$$

$$x_{2}^{\prime} = a_{21}x_{1} + a_{22}x_{2} + \dots + a_{2n}x_{n} + g_{2}$$

$$\dots \qquad (1)$$

$$x_m = a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n + g_m$$
  
Where  $= d/dt$ . Given are the functions  $a_{ij}(t)$  and  $g_i(t)$ 

on some interval a < t < b. The unknowns are the functions  $x_1(t), x_2(t), \dots, x_n(t)$ . The system is called homogeneous if all  $g_n(t) = 0$ , otherwise it is called non-homogeneous.

Matrix notation for systems. A non-homogeneous system of linear equations (1) is written as the equivalent vector-matrix system.

$$x'(t) = A(t)x + g(t)$$
 (2)

Where

$$X = \begin{pmatrix} x_1 \\ x_2 \\ . \\ . \\ x_n \end{pmatrix}, \quad g(t) = \begin{pmatrix} g_1 \\ g_2 \\ . \\ . \\ g_n \end{pmatrix}, \quad A = \begin{pmatrix} a_{11} & a_{12} & . & a_{1n} \\ . & . & . \\ a_{m1} & . & . & . & a_{mn} \end{pmatrix}$$

We restrict our study to the system of linear ordinary differential equations of the first order.

## II. ANALYTICAL APPROACH

To demonstrate the analytical technique of solving first order system of differential equation, we consider matrix A of  $2 \times 2$  constant element and X a  $2 \times 1$  column vector of the form

$$F' = Af \tag{3}$$

Suppose we have two distinct real Eigen-values of A,

$$\frac{d}{dt} \begin{pmatrix} f_1 \\ f_2 \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} f_1 \\ f_2 \end{pmatrix} \tag{4}$$

Let  $F(t) = v\ell$  the first derivative is

$$F'(t) = rv\ell^{rt} \tag{5}$$

Where v and r are independent of t. Substitute (5) into (4), we obtained  $rv\ell$   $\ell$  and upon cancelation of the exponential, we obtain the eigen-value problem,

$$Av = rv \tag{6}$$

for eigenvalues  $r_k$  and corresponding eigenvectors  $v_k$ . We rewrite the eigenvalue equation (6) as

$$(A - \lambda I)v = 0 \tag{7}$$

Where I is the  $n \times n$  identity matrix. A nontrivial solution of (7) exists provided

$$\det(A - \lambda I)v \neq 0 \tag{8}$$

Equation (8) is a *nth* order polynomial equation in  $\lambda$ , and is called the characteristic equation of A. The characteristic equation can be solved for the eigenvalues and for each eigenvalue, a corresponding eigenvector can be determined directly from (6).

We can demonstrate how this works for the  $2 \times 2$  matrix A of (3). We have

$$0 = (A - \lambda I)$$

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$$\begin{vmatrix} a - \lambda & b \\ c & d - \lambda \end{vmatrix} = 0$$

$$(a - \lambda)(d - \lambda) - (cd) = 0$$

$$\lambda^{2} - (a + b)\lambda + (ad - cb)$$
(9)

This characteristic equation can be more generally written as

$$\lambda^2 - TrA\lambda + \det A = 0 \tag{10}$$

where TrA is the trace, or sum of the diagonal elements of the matrix A. If  $\lambda$  is an eigenvalue of A, then the corresponding eigenvector v may be found by solving

$$\begin{pmatrix} a - \lambda & b \\ c & d - \lambda \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} = 0$$
 (11)

where the equation of the second row will always be a multiple of the equation of the first row. The eigenvector  $\mathbf{v}$  has arbitrary normalization, and we may always choose for convenience  $\mathbf{v}_1 = 1$  Using the principle of superposition, the general analytical solution of first order linear system ODE is

$$F(t) = c_1 \nu \ell^{\lambda_1 t} + c_2 \nu \ell^{\lambda_2 t} \tag{12}$$

In a scalar form, the general analytical solution is

$$f_{1}(t) = c_{1}v_{1}\ell^{\lambda_{1}t} + c_{2}v_{1}\ell^{\lambda_{2}t}$$

$$f_{2}(t) = c_{1}v_{2}\ell^{\lambda_{1}t} + c_{2}v_{2}\ell^{\lambda_{2}t}$$
(13)

Here  $c_1$  and  $c_2$  are to be determined subject to initial conditions.

#### III. NUMERICAL APPROACH

In this section, we consider analytic-numeric technique called Differential Transform Method. The differential transformation technique is one of the semi numerical analytical methods for system of ordinary and partial differential equations that use the form of polynomials as approximation solutions that are sufficiently differentiable. Its applicability for various kinds of differential equations are given in [1]-[5].

Suppose we consider an arbitrary function f(t) which can be expanded in Taylor series about a point t = 0 as

$$F(k) = \frac{1}{k!} \left[ \frac{d^k f(t)}{dt^k} \right]_{t=0}$$
 (14)

Where f(t) the original is function and Y(k) is the transformation function. Here  $\frac{d^k}{dt^k}$  means that k the derivate

with respect to t.

The differential inverse transform of Y(k) is define

$$f(t) = \sum_{k=0}^{\infty} F(k) t^{k}$$
 (15)

Substitute equations (14) in (15), we obtained

$$f(t) = \sum_{k=0}^{\infty} \frac{1}{k!} \left[ \frac{d^{-k} f(x)}{d t^{-k}} \right]_{t=0}^{t=0}$$
 (16)

Equation (16) is called approximate solution of the function f(t).

The fundamental mathematical operations performed by differential transform method are listed in Table 1

Table 1. One Dimensional Differential Transformation.

Functional Form	Transformed Form
$f(t) = w(t) \pm v(t)$	$F(k) = W(k) \pm V(k)$
$f(t) = \eta v(t)$	$F(k) = \eta V(k)$ , $\eta$ is a constant
$f(t) = \frac{d^n f(x)}{dt^n}$ $f(t) = \ell^t$	$F(k) = \frac{(k+n)!}{k!} F(k+n)$
$\mathbf{f}(\mathbf{t}) = \ell^t$	$F(k) = \frac{1}{k!}$
$f(t) = \ell^t$	$F(k) = \frac{\lambda^k}{k!}$
f(t)=t	$F(k) = \delta(k-1)$
$f(t) = t^m$	$F(k) = \delta(k-n), \delta$ is constant
	$ delta \begin{cases} 1, k=m \\ 0, k \neq m \end{cases} $
$f(t) = \sin\left(ct + \beta\right)$	$F(k) = \frac{c^k}{k!} \sin\left(\frac{\pi k}{2} + \beta\right)$
$f(t) = \cos \left(ct + \beta\right)$	$F(k) = \frac{c^k}{k!} \cos\left(\frac{\pi k}{2} + \beta\right)$

The Operation Properties of Differential Transformation

Suppose f(t), y(t),z(t) are three uncorrelated functions with time t and F(k), Y(k), Z(k) are the transformed functions corresponding to f(t), y(t), z(t) and the basic properties are shown as follows:

i. If 
$$F(k) = D[f(t)]$$
,  $Y(k) = D[y(t)]$ ,  $Z(k) = D[z(t)]$  and  $C_1$ ,  $C_2$  and  $C_3$  are independent of  $t$  and  $k$ , then

$$D [c_1 f(t) + c_2 y(t) + c_3 z(t)] = c_1 F(k) + c_2 Y(k) + c_3 Z(k)$$
(17)

(Symbol D denoting the differential transformation process).



 $z(t) = f(t)y(t), f(t) = D^{-1}[F(k)], y(t) = D^{-1}[Y(k)]$ and  $\otimes$  denote the convolution, the D[z(t)] = D[f(t)y(t)] $= F(k) \otimes Y(k) =$ 

$$\sum_{r=0}^{k} Y(r) - F(k-r)$$
 (18)

iii. 
$$f(t) = f_1(t)f_2(t).....f_{n-1}(t)f_n(t)$$
 then

iii. 
$$f(t) = f_1(t)f_2(t)$$
...... $f_{n-1}(t)f_n(t)$  then  $e_1$  and  $e_2$  are Eigen-spaces for corresponding  $\lambda_1$  and  $\lambda_2$  respectively.

$$F(k) = \sum_{k_{n-1}}^{k} \sum_{k_{n-2}}^{k_{n-1}} .... \sum_{k_2=0}^{k=3} \sum_{k_1=0}^{k=2} F_1(k_1) F_2(k_2 - k_1) ..... F_{n-1}(k_{n-1} - k_{n-2}) F_n(k - k_{n-1})$$
Consider the initial conditions, we obtained  $e_1 = 0.7303863895$  and  $e_2 = 0.2696136105$ .

Thus, the analytic solution is

## IV. APPLICATION

Example 1. The Dynamics of the Drug Therapy Model The human malady of ventricular arrhythmia or irregular heartbeat is treated clinically using the drug lidocaine. To be effective, the drug has to be maintained at a blood stream concentration of 1.5 milligrams per liter, but concentrations above 6 milligrams per liter are considered lethal in some patients. The actual dosage depends upon body weight. The adult dosage maximum for ventricular tachycardia is reported at 3 mg/kg 3. The drug is supplied in 0.5%, 1% and 2% solutions, which are stored at room temperature. A differential equation model for the dynamics of the drug

$$F(t) = \begin{cases} \frac{dx}{dt} = -0.09x(t) + 0.038y(t) & subject to \ x(0) = 0 \\ \frac{dy}{dt} = 0.066x(t) - 0.038y(t) & subject to \ y(0) = 1 \end{cases} \tag{20} \label{eq:20}$$

Where x(t) = Amount of lidocaine in the bloodstream, y(t) = Amount of lidocaine in body tissue.

## 1. Analytical Approach

therapy is.

We apply equation (9) to equation (20), which leads to

$$\begin{vmatrix} -0.09 - \lambda & 0.038 \\ 0.066 & -0.038 - \lambda \end{vmatrix} = 0$$

$$(-0.09 - \lambda)(-0.038 - \lambda) - (0.038)(0.066) = 0$$
$$\lambda^{2} + 0.128\lambda + 0.000912,$$
$$\lambda_{1} = -0.00757304$$
$$\lambda_{2} = -0.12042694$$

The corresponding engen vectors v are

$$e_{1} = \begin{pmatrix} -0.09 + 0.00757304 & 0.038 \\ 0.066 & -0.038 + 0.00757304 \end{pmatrix} \begin{pmatrix} v_{1} \\ v_{2} \end{pmatrix}$$

$$v_{1} = 0.4610143018 \qquad v_{2} = 1.00000000$$

Similarly, we have

$$e_2 = \begin{pmatrix} -0.09 + 0.12042694 & 0.038 \\ 0.066 & -0.038 + 0.12042694 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$$

$$v_1 = -0.248893076 \qquad v_2 = 1.00000000$$

 $e_1$  and  $e_2$  are Eigen-spaces for corresponding  $\lambda_1$  and

Thus, the analytic solution is

$$x(t) = 0.3367185714\ell$$
  $\ell$   $y(t) = 0.7303863895\ell$   $\ell$ 

## 2. Numerical Approach

Consider the fundamental operations of differential transformation method in Table 1, we obtained the following recurrence relation for the system of model equations (20).

$$\begin{cases} X(K+1) = \frac{1}{(k+1)} [-0.09X(k) + 0.038Y(k)] X(0) = 0 \\ \\ Y(K+1) = \frac{1}{(k+1)} [0.066X(k) - 0.038Y(k)] Y(0) = 1 \end{cases}$$
(22)

The computational result is obtained to N = 19 for

Therefore, the closed form of the numerical solution can be written.



$$\begin{cases} y(t) \approx 1 - \frac{19}{500}t \\ \\ + \frac{247}{125000}t^2 \\ - \frac{589}{7500000}t^3 \\ + \frac{221521}{937500000}t^4 \\ - \frac{13338019}{23437500000}t^5 \\ + \frac{200781607}{1757812500000}t^6 \\ - \frac{2417951153}{123046875000}t^7 \\ + \frac{181991540641}{615234375000}t^8 \\ - \frac{164959962542167}{27685546875000}t^9 \\ + \frac{164959962542167}{346069335937500} t^{10} \\ - \frac{19865624157849361}{3806762695312500}t^{11} \\ + \frac{149522275397829361}{28550720214843750000}t^{12} \\ - \frac{9003255336962593219}{1855796813964843750000}t^{13} \\ + \frac{10425331976440401379}{24981880187882812500000}t^{15} \\ + \frac{1632138130038309226769}{48714663665771484375000000}t^{15} \\ + \frac{122845879408522400719681}{48714666365771484375000000}t^{16} \\ - \frac{7396976915084515516430419}{4140746641159057617875000000}t^{16} \\ + \frac{8565339655005113186297299}{71666768789291381835937500000}t^{18} \\ - \frac{70576156934783545121713883}{9316679942607879638671875000000}t^{19} \end{cases}$$

## Example 2. Damped Harmonic Oscillator Model

When the mass slides over the table there will be a frictional force applied to the mass in the opposite direction of motion. Assuming it is proportional to the velocity of the mass, we obtain the following equation.  $d^2x + dx = c^2 + c = 0$ , which governs the motion of

 $\frac{d^2x}{dt^2} + \frac{dx}{dt}\mu + \omega^2 x = 0$  which governs the motion of the mass.

Here  $\omega = \sqrt{\frac{k}{m}}$ , k is the constant of spring, m is the

mass. The term  $\frac{dx}{dt} \mu$  models the friction with the table

where  $\mu$  is the damping coefficient. One can convert this linear second order differential equation into a system of two first order differential equations by letting  $v = \frac{dx}{dt}$ , v is the velocity, thus we have

$$F(t) = \begin{cases} \frac{dx}{dt} = v(t) & \text{subject to } x(0) = 0 \\ \frac{dv}{dt} = -\mu v(t) + \omega^2 x(t) & \text{subject to } v(0) = 1 \end{cases}$$
 (25)

Where  $\mu = 0.5$  and  $\omega = \sqrt{\frac{k}{m}} = 0.8101405285$ 

3. Analytical Approach

$$\begin{vmatrix} 0 - \lambda & 1 \\ 0.8101405285 & -0.5 - \lambda \end{vmatrix} = 0$$

$$(-\lambda)(-0.5 - \lambda) - (0.8101405285)(1.0) = 0$$
$$\lambda^2 + 0.5\lambda - 0.8101405285 = 0$$

$$\lambda_1 = 0.6841523048$$
 $\lambda_2 = -1.184152305$ 

The corresponding engen vectors v are

$$e_{1} = \begin{pmatrix} -0.6841523048 & 1\\ 0.8101405285 & -1.184152305 \end{pmatrix} \begin{pmatrix} v_{1}\\ v_{2} \end{pmatrix}$$

$$v_{1} = 1.461662840 \qquad v_{2} = 1.00000000$$

Similarly, we have

$$e_2 = \begin{pmatrix} 1.184152305 & 1\\ 0.8101405285 & 0.68415230 \end{pmatrix} \begin{pmatrix} v_1\\ v_2 \end{pmatrix}$$
$$v_1 = -0.8444859576 \qquad v_2 = 1.00000000$$

 $e_1$  and  $e_2$  are Eigen-spaces for corresponding  $\lambda_1$  and  $\lambda_2$  respectively.

Thurs, the analytic solution of example 2 is



$$v(t) = 1.461662840 C_1 e^{0.6841523048 t} - 0.8444859576 C_2 e^{-1.184152305 t}$$

$$x(t) = C_1 e^{0.6841523048 t} + C_2 e^{-1.184152305 t}$$

Consider the initial value conditions to determine  $c_1 = 0.3661888421$  and  $c_2 = 0.6338111579$ .

Thus, the analytic solution is

$$v(t) = 0.5352446229 e^{0.6841523048 t} - 0.5352446226 e^{-1.184152305 t}$$
(26)

## 4. Numerical Approach

Consider the fundamental operations of differential transformation method in Table 1, we obtained the following recurrence relation to the system of model equations (25),

$$\begin{cases} X(k+1) = \frac{V(k)}{(k+1)} & X(0) = 0\\ V(k+1) = \frac{-(0.5)V(k) + (0.8101405285)X(k)}{(k+1)} & V(0) = 1 \end{cases}$$
(27)

We obtained the following:

Therefore, the closed form of the numerical solution can be written as

```
4800000000000000
       11366494225019111
     38924928466033614940286
     184928711448784322599579156
                        (28)
  14446057755063813993833627412
   17031168000000000000000000000000
   237374603171951951920488002243
  72990711124297868216124602916155
  78631927312146990427867911882205
  318823644960000000000000000000000
   2425266978367103129328800162500
  910559815925760000000000000000000
  5742963975492361011865246111751
  327801533733273600000000000000000
  6801096130962026498338157116315213
 6228229140932198400000000000000000000
     -\frac{1}{4000000000}t^{3}
5305732289173037249
     9600000000000000000
     11366494225019111747
   389249284660336149402861
  184928711448784322560888192
 (29)
 11612160000000000000000000000000000
  14446057755063813993833627412
 72990711124297868216155594444
78631927312146990427869118822050
121881301556599391468593374727384
2425266978367103129321800162500705\\
53562342113228000000000000000000000
57429639754923610118652461117515978
```



Table 2. Numerical and Analytical results Dynamics of the drug therapy model

t	x(t) Amount of lidocaine in the bloodstream		
Sec.	Analytical solution	Numerical solution	$E =  x_A - x_N $
0.00	0.0000000000	0.0000000000	0.000000
4.00	0.1186712203	0.1186712204	1.10E-10
8.00	0.1884367893	0.1884367894	1.10E-10
12.0	0.2280976437	0.2280976436	1.10E-10
16.0	0.2492644878	0.2492644878	0.000000
20.0	0.2591065152	0.2591065151	1.10E-10
24.0	0.2620493671	0.2620493673	2.10E-10
28.0	0.2608240052	0.2608240085	3.310E-09
32.0	0.2571146270	0.2571146883	6.1310E-08
36.0	0.2490490992	0.2490509408	8.141610E-06
40.0	0.2459951859	0.2460002737	5.087810E-06

Table 3. Numerical and Analytical results Dynamics of the drug therapy model.

t	y(t) Amount of lidocaine in body tissue		
Sec.	Analytical	Numerical	$E =  y_A - y_N $
	solution	solution	
0.00	1.0000000000	1.0000000000	0.000000
4.00	0.8751408670	0.8751408670	0.000000
8.00	0.7903312387	0.7903312387	0.000000
12.0	0.7304904698	0.7304904698	0.000000
16.0	0.6862959921	0.6862959920	1.10E-10
20.0	0.6519823638	0.6519823640	2.10E-10
24.0	0.6239816770	0.6239816766	4.10E-10
28.0	0.6000836921	0.6000836894	2.710E-09
32.0	0.5789170257	0.5789169767	4.910E-08
36.0	0.5505135916	0.5505121192	1.472410E-06
40.0	0.5416859579	0.5416818853	4.072610E-06

Table 4. Numerical and Analytical results Damped harmonic oscillator model.

t	x(t) Amount of Deformation (distance)		
Sec.	Analytical solution	Numerical solution	$E =  x_A - x_N $
0.00	0.0000000000	0.0000000000	0.000000
0.60	0.5438918877	0.5438918872	5.10E-10
1.20	1.087218706	1.087218703	3.10E-09
1.80	1.770382839	1.770382838	1.10E-09
2.40	2.733494934	2.733494934	0.000000
3.00	4.152618071	4.152618090	1.910E-09
3.60	6.275898981	6.275899703	7.2210E-07
4.20	9.468942567	9.468957786	1.521910E-05
4.80	14.27874719	14.27896120	2.140110E-04
5.40	21.52789447	21.53009173	2.1972610E-03
6.00	32.45546672	32.47307500	1.76082810E-02

Table 5. Numerical and Analytical results Damped harmonic oscillator model

t	v(t) velocity covered		
Sec.	Analytical solution	Numerical solution	$E =  y_A - y_N $
0.00	1.0000000000	1.0000000000	0.000000
0.60	0.8635075598	0.8635075598	3.10E-10
1.20	0.9852997685	0.9852997676	9.10E-10
1.80	1.3298737390	1.3298737370	2.10E-09
2.40	1.9284378010	1.9284377970	4.10E-09
3.00	2.8696773760	2.8696773520	2.410E-08

t	v(t) velocity covered		
Sec.	Analytical solution	Numerical solution	$E =  y_A - y_N $
3.60	4.3077514790	4.3077506290	8.5010E-07
4.20	6.485118188	6.485100157	1.8031005
4.80	9.772237963	9.771984495	2.5346810E-04
5.40	14.73002946	14.72742743	2.6020310E-03
6.00	22.20530342	22.18445153	2.08518910E-2

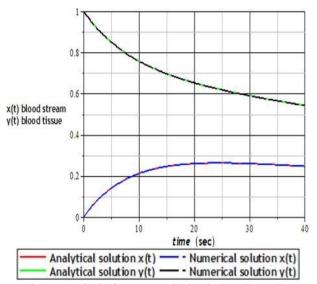


Fig. 1. Analytical vs Numerical solutions irregular heartbeats and lidocaine in the blood.

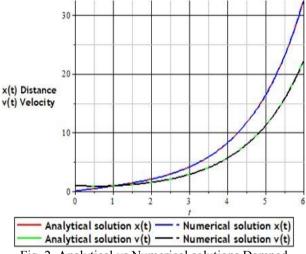


Fig. 2. Analytical vs Numerical solutions Damped harmonic oscillator model.

## V. CONCLUSION

In this paper, we presented a reliable two approaches to solve the well-known dynamics of the drug therapy and damped harmonic oscillator models. The DTM was used in a direct way without using perturbation or restrictive assumptions. The numerical technique provides a closed-form approximation solution while the analytical approach proves a general form.

We conclude that both techniques are promising tool for solving linear systems of ordinary differential equations.



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