Electronic Journal of Differential Equations, Vol. 2017 (2017), No. 197, pp. 1–16. ISSN: 1072-6691. URL: http://ejde.math.txstate.edu or http://ejde.math.unt.edu

APPROXIMATE SOLUTION FOR AN INVERSE PROBLEM OF MULTIDIMENSIONAL ELLIPTIC EQUATION WITH MULTIPOINT NONLOCAL AND NEUMANN BOUNDARY CONDITIONS

CHARYYAR ASHYRALYYEV, GULZIPA AKYUZ, MUTLU DEDETURK

Communicated by Mokhtar Kirane

ABSTRACT. In this work, we consider an inverse elliptic problem with Bitsadze-Samarskii type multipoint nonlocal and Neumann boundary conditions. We construct the first and second order of accuracy difference schemes (ADSs) for problem considered. We stablish stability and coercive stability estimates for solutions of these difference schemes. Also, we give numerical results for overdetermined elliptic problem with multipoint Bitsadze-Samarskii type non-local and Neumann boundary conditions in two and three dimensional test examples. Numerical results are carried out by MATLAB program and brief explanation on the realization of algorithm is given.

1. INTRODUCTION

Theory and methods of solving inverse problems for differential and difference equations have been comprehensively studied by several researchers (see [1, 2, 5, 6, 7, 11, 12, 13, 13, 15, 16, 17, 18, 19, 21, 22, 23, 24, 25, 26, 27, 28, 29, 30, 31, 32, 38] and the references therein). In papers [6, 11, 12, 13, 14, 15, 16, 30, 32] well-posedness of various overdetermined elliptic type differential and difference problems are studied. Dirichlet type overdetermined problems for elliptic partial differential equation (PDE) were investigated in [6, 15, 16]. Neumann type overdetermined elliptic problems were studied in papers [11, 12, 14].

In recent years, different types of elliptic nonlocal boundary value problems and generalizations of such type problems to various differential and difference equations have been extensively investigated (see [3, 8, 9, 13, 32, 34] and the bibliography therein).

In this article, we study approximation of Bitsadze-Samarskii type overdetermined elliptic differential problem with Neumann boundary conditions.

²⁰¹⁰ Mathematics Subject Classification. 35N25, 39A30.

Key words and phrases. Difference scheme; inverse elliptic problem; stability; overdetermination; nonlocal problem.

^{©2017} Texas State University.

Submitted June 7, 2017. Published August 9, 2017.

Given an integer $q \geq 2$, we assume that the nonnegative numbers k_1, \ldots, k_q , $\lambda_0, \lambda_1, \ldots, \lambda_q$ satisfy the conditions

$$\sum_{i=1}^{n} k_i = 1, \quad k_i \ge 0, \ i = 1, \dots, q, \quad 0 < \lambda_1 < \dots < \lambda_q < 1, \quad 0 < \lambda_0 < 1.$$
(1.1)

Let $\Omega = (0, \ell)^n \subset R_n$ be the open cube with boundary $S, \overline{\Omega} = \Omega \cup S$. In $[0,T] \times \Omega$, we consider the inverse problem of finding function u(t,x) and function p(x) in Ω for the following multidimensional elliptic PDE with multipoint nonlocal and Neumann boundary conditions

$$-v_{tt}(t,x) - \sum_{r=1}^{n} (a_r(x)v_{x_r})_{x_r} + \sigma v(t,x) = g(t,x) + p(x),$$

$$x = (x_1, \dots, x_n) \in \Omega, \quad 0 < t < T;$$

$$v(T,x) - \sum_{i=1}^{q} k_i v(\lambda_i, x) = \eta(x), \quad v(0,x) = \phi(x), \quad v(\lambda_0, x) = \zeta(x), \quad x \in \overline{\Omega},$$

$$\frac{\partial v(t,x)}{\partial \overrightarrow{n}} = 0, \quad x \in S, \quad 0 \le t \le T.$$

$$(1.2)$$

Here, \overrightarrow{n} is the normal vector to S; a_r, φ, ψ, ξ , and g are given smooth functions, $a_r(x) \ge a > 0$ for all $x \in \Omega$.

Well-posedness of problem (1.2) was established in [13]. In this article, we apply a finite difference method to approximate the solution of problem (1.2). Namely, we construct the first and second order of ADSs with respect to t and second order of ADS with respect to x for the approximate solution of problem. Stability and coercive stability estimates for solutions of both difference schemes are established. Later, we give two and three dimensional numerical examples with brief explanation on the realization for inverse elliptic problem with multipoint Bitsadze-Samarskii type nonlocal and Neumann boundary conditions.

The differential operator [10]

$$A^{x}v(x) = -\sum_{r=1}^{n} (a_{r}(x)v_{x_{r}})_{x_{r}} + \sigma v(x)$$
(1.3)

is a self-adjoint positive definite (SAPD) operator $A = A^x$ acting on Hilbert space $H = L_2(\overline{\Omega})$ with the domain $D(A^x) = \{v(x) \in W_2^2(\overline{\Omega}), \frac{\partial v}{\partial \overline{n}} = 0 \text{ on } S\}.$

Therefore, primal problem (1.2) corresponds to the following Bitsadze-Samarskii type inverse elliptic problem of finding an element $p \in H$ and a function $v \in C([0,T], D(A)) \cap C^2([0,T], H)$:

$$-v_{tt}(t) + Av(t) = g(t) + p, \quad t \in (0, T),$$

$$v(0) = \phi, \quad v(\lambda_0) = \zeta, \quad v(T) = \sum_{i=1}^{q} \alpha_i v(\lambda_i) + \eta.$$
 (1.4)

Let $[0,T]_{\tau} = \{t_k = k\tau, \ k = \overline{0,N}, \ N\tau = T\}$ be the set of grid points. Introduce the notation

$$C = \frac{1}{2}(\tau A + \sqrt{4A + \tau^2 A^2}), \quad R = (I + \tau C)^{-1},$$
$$P = (I - R^{2N})^{-1}, \quad D = (I + \tau C)(2I + \tau C)^{-1}C^{-1},$$

where I is the identity operator. It is known that $A > \delta I$ ($\delta > 0$), C is SAPD operator and the bounded operator R is defined on the whole space H [10, 30].

Lemma 1.1 ([10]). The following estimates hold:

$$\|R^{k}\|_{H \to H} \le M(\delta)(1 + \delta^{\frac{1}{2}}\tau)^{-k}, \|CR^{k}\|_{H \to H} \le \frac{M(\delta)}{k\tau}, \\ k \ge 1, \|P\|_{H \to H} \le M(\delta), \quad \delta > 0.$$

1 (()

The remainder of this article is organized as follows: In Section 2, we present two difference schemes for approximate solution of inverse elliptic problem (1.2) with Bitsadze-Samarskii type multipoint nonlocal and Neumann boundary conditions. In Section 3, we obtain the stability and coercive stability estimates for the solution of both presented difference schemes. Numerical results for two dimensional and three dimensional elliptic equations are presented in Section 4. Finally, the conclusion is given in Section 5.

2. Difference problems

The approximation of problem (1.2) is carried out in two steps. In the first step, we define the grid spaces

$$\widetilde{\Omega}_{h} = \left\{ x : x = x_{m} = (h_{1}m_{1}, \dots, h_{n}m_{n}), \ m = (m_{1}, \dots, m_{n}), \\ 0 \le m_{r} \le M_{r}, \ h_{r}M_{r} = \ell, \ r = 1, \dots, n \right\}, \\ \Omega_{h} = \widetilde{\Omega}_{h} \cap \Omega, \quad S_{h} = \widetilde{\Omega}_{h} \cap S, \quad h = (h_{1}, \dots, h_{n}),$$

and assign the difference operator A_h^x to operator A^x (1.3) by the formula

$$A_{h}^{x}v^{h}(x) = -\sum_{r=1}^{n} (a_{r}(x)v_{x_{r}}^{h})_{x_{r},m_{r}} + \sigma v^{h}(x),$$

acting in the space of grid functions $v^h(x)$, satisfying the condition $D^h v^h(x) = 0$ for all $x \in S_h$. Here and in future D^h is the approximation of operator $\frac{\partial}{\partial \vec{n}}$. It is known that A_h^x is a SAPD operator (see [36, 37]).

By using A_h^x , the overdetermined problem (1.2) is reduced to the boundary value problem for the system of ordinary differential equations

$$-\frac{d^{2}v^{h}(t,x)}{dt^{2}} + A_{h}^{x}v^{h}(t,x) = g^{h}(t,x) + p^{h}(x), \quad t \in (0,T), \ x \in \Omega_{h},$$
$$v^{h}(0,x) = \phi(x), \quad v^{h}(\lambda_{0},x) = \zeta^{h}(x),$$
$$v^{h}(T,x) - \sum_{i=1}^{q} k_{i}v^{h}(\lambda_{i},x) = \eta^{h}(x), x \in \widetilde{\Omega}_{h}.$$
(2.1)

Denote

$$l_i = \left[\frac{\lambda_i}{\tau}\right], \quad \mu_i = \frac{\lambda_i}{\tau} - l_i, \quad i = 0, 1, \dots, q,$$

where $[\cdot]$ is standard notation for greatest integer function.

Let $v_k^h(x) = v^h(t_k, x), g_k^h(x) = g^h(t_k, x), k = \overline{0, N}.$

In the second step, we apply the following approximation formulas

$$v^{h}(\lambda_{i}, x) = v^{h}_{l_{i}}(x) + o(\tau),$$
$$v^{h}(\lambda_{i}, x) = v^{h}_{l_{i}}(x) + \mu_{i}(v^{h}_{l_{i}+1}(x) - v^{h}_{l_{i}}(x)) + o(\tau^{2})$$

for $v^h(\lambda_i, x), i = 0, 1, \dots, q$. Then problem (2.1) is replaced by

$$-\tau^{-2} \left[v_{k+1}^{h}(x) - 2v_{k}^{h}(x) + v_{k-1}^{h}(x) \right] + A_{h}^{x} v_{k}^{h}(x) = g_{k}^{h}(x) + p^{h}(x),$$

$$1 \le k \le N - 1, \quad x \in \Omega_{h},$$

$$v_{N}^{h}(x) = \sum_{i=1}^{q} k_{i} v_{l_{i}}^{h}(x) + \eta^{h}(x),$$

$$v_{l_{0}}^{h}(x) = \zeta^{h}(x), \quad v_{0}^{h}(x) = \phi^{h}(x), \quad x \in \widetilde{\Omega}_{h},$$
(2.2)

and

$$-\tau^{-2} \left[v_{k+1}^{h}(x) - 2v_{k}^{h}(x) + v_{k-1}^{h}(x) \right] + A_{h}^{x} v_{k}^{h}(x) = g_{k}^{h}(x) + p^{h}(x),$$

$$1 \le k \le N - 1, \quad x \in \Omega_{h},$$

$$v_{N}^{h}(x) = \sum_{i=1}^{q} k_{i} (v_{l_{i}}^{h}(x) + \mu_{i} (v_{l_{i}+1}^{h}(x) - v_{l_{i}}^{h}(x))) + \eta^{h}(x),$$

$$v_{l_{0}}^{h}(x) + \mu_{0} (v_{l_{0}+1}^{h}(x) - v_{l_{0}}^{h}(x)) = \zeta^{h}(x), \quad v_{0}^{h}(x) = \phi^{h}(x), \quad x \in \widetilde{\Omega}_{h},$$

$$(2.3)$$

respectively.

By substituting

$$v_k^h(x) = u_k^h(x) + (A_h^x)^{-1} p^h(x), \quad x \in \widetilde{\Omega}_h, \quad 1 \le k \le N - 1,$$
 (2.4)

difference scheme (2.2) is reduced to the auxiliary difference scheme

$$-\tau^{-2} \left[u_{k+1}^{h}(x) - 2u_{k}^{h}(x) + u_{k-1}^{h}(x) \right] + A_{h}^{x} u_{k}^{h}(x) = g_{k}^{h}(x),$$

$$1 \le k \le N - 1, \quad x \in \Omega_{h},$$

$$u_{0}^{h}(x) - u_{l_{0}}^{h}(x) = \phi^{h}(x) - \zeta^{h}(x),$$

$$u_{N}^{h}(x) = \sum_{i=1}^{q} k_{i} u_{l_{i}}^{h}(x) + \eta^{h}(x), \quad x \in \widetilde{\Omega}_{h}.$$
(2.5)

The solution of system (2.5) is defined by the formula

$$u_{k}^{h}(x) = P\left[(R^{k} - R^{2N-k})u_{0}^{h}(x) + (R^{N-k} - R^{N+k})\right]u_{N}^{h}(x)$$

- $P(R^{N-k} - R^{N+k})D\sum_{j=1}^{N-1}(R^{N-j} - R^{N+j})g_{j}^{h}(x)\tau$
+ $D\sum_{j=1}^{N-1}(R^{|k-j|} - R^{k+j})g_{j}^{h}(x)\tau, \quad k = \overline{1, N-1},$ (2.6)

where

$$\begin{split} u_{0}^{h}(x) &= F_{1}^{-1} \Big[\Big(I - R^{2N} - \sum_{i=1}^{q} k_{i} (R^{N-l_{i}} - R^{N+l_{i}}) \Big) G_{1}^{h}(x) \\ &+ (R^{N-s} - R^{N+s}) G_{2}^{h}(x) \Big], u_{N}^{h}(x) \\ &= \Delta_{1}^{-1} \Big[(I - R^{2N} - R^{s} + R^{2N-s}) G_{2}^{h}(x) + \sum_{i=1}^{q} k_{i} (R^{l_{i}} - R^{2N-l_{i}}) G_{1}^{h}(x) \Big], \\ F_{1} &= (I - R^{2N}) (I - R^{l_{0}}) \Big(I - \sum_{i=1}^{q} k_{i} R^{N-l_{i}} \Big) \Big(I - \sum_{i=1}^{q} k_{i} R^{N-(l_{0}-l_{i})} \Big), \\ G_{1}^{h}(x) &= P^{-1} (\phi^{h}(x) - \zeta^{h}(x)) + (R^{N-s} - R^{N+s}) \\ &\times D \sum_{j=1}^{N-1} (R^{N-j-1} - R^{N+j-1}) g_{j}^{h}(x) \tau \\ &- P^{-1} D \sum_{j=1}^{N-1} (R^{|s-j|-1} - R^{s+j-1}) g_{j}^{h}(x) \tau, \\ G_{2}^{h}(x) &= k \Big\{ (R^{N-l_{i}} - R^{N+l_{i}}) D \sum_{j=1}^{N-1} (R^{N-j-1} - R^{N+j-1}) g_{j}^{h}(x) \tau \Big\} + P^{-1} \eta^{h}(x). \end{split}$$

$$(2.7)$$

Using (2.4), difference scheme (2.3) can be reduced to the auxiliary difference scheme $-2 \left[\begin{array}{c} h \\ h \end{array} \right] + \left[\begin{array}{c} h \\ \\ h \end{array} \right] + \left[\begin{array}{c} h \\ h \end{array} \right] + \left[\begin{array}{c} h \\ h \end{array} \right] + \left[\begin{array}[\begin{array}{c} h \\ h \end{array} \right] + \left[\begin{array}[\\ h \end{array} \right] + \left[\begin{array}[\\ h \\ h \end{array} \right] + \left[\begin{array}[\\ h \\ h \end{array} \right] + \left[\begin{array}[\\ h \end{array} \right] + \left[\begin{array}[\\ h \\ h \end{array} \right] + \left[\begin{array}[\\ h \end{array} \right] + \left[\begin{array}[\\ h \\ \end{array}] + \left[\begin{array}[\\ h \end{array} \right] + \left[\begin{array}[\\ h \\ \end{array}] + \left[\begin{array}[\\ h \end{array} \right] + \left[\begin{array}[\\ h \\ \end{array}] + \left[\begin{array}[\\$

$$-\tau^{-2} \left[u_{k+1}^{h}(x) - 2u_{k}^{h}(x) + u_{k-1}^{h}(x) \right] + A_{h}^{x} u_{k}^{h}(x) = g_{k}^{h}(x),$$

$$1 \le k \le N - 1, \quad x \in \Omega_{h},$$

$$u_{0}^{h}(x) + (\mu_{0} - 1)u_{l_{0}}^{h}(x) - \mu_{0}u_{l_{0}+1}^{h}(x) = \phi^{h}(x) - \zeta^{h}(x), \quad (2.8)$$

$$u_{N}^{h}(x) + \sum_{i=1}^{q} k_{i} \left[(\mu_{i} - 1)u_{l_{i}}^{h}(x) - \mu_{i}u_{l_{i}+1}^{h}(x) \right] = \eta^{h}(x), \quad x \in \widetilde{\Omega}_{h}.$$

The solution of system (2.8) is defined by formula (2.6), where

$$\begin{split} u_0^h(x) &= F_2^{-1} \Big\{ \Big[I - R^{2N} + \sum_{i=1}^q k_i (\mu_i - 1) (R^{N-l_i} - R_i^{N+l}) \\ &- \sum_{i=1}^q k_i \mu_i (R^{N-l_i-1} - R^{N+l_i+1}) \Big] G_3^h(x) \\ &- [(\mu_0 - 1) (R^{N-l_0} - R^{N+l_0}) - \mu_0 (R^{N-l_0-1} - R^{N+l_0+1})] G_4^h(x) \Big\}, \\ u_N^h(x) &= F_2^{-1} \Big\{ \Big[I - R^{2N} + (\mu_0 - 1) (R^{l_0} - R^{2N-l_0}) \\ &- \mu_0 (R^{l_0+1} - R^{2N-l_0-1}) \Big] G_4^h(x) - \Big[\sum_{i=1}^q k_i (\mu_i - 1) (R^{l_i} - R^{2N-l_i}) \Big] \Big\} \end{split}$$

$$-\sum_{i=1}^{q} k_{i} \mu_{i} (R^{l_{i}+1} - R^{2N-l_{i}-1}) \Big] G_{3}^{h}(x) \Big\},$$

$$F_{2} = \left[I - R^{2N} + (\mu_{0} - 1)(R^{l_{0}} - R^{2N-l_{0}}) - \mu_{0}(R^{l_{0}+1} - R^{2N-l_{0}-1})\right] \\\times \left[I - R^{2N} + \sum_{i=1}^{q} k_{i}(\mu_{i} - 1)(R^{N-l_{i}} - R^{N+l_{i}}) - \sum_{i=1}^{q} k_{i} \mu_{i}(R^{N-l_{i}-1} - R^{N+l_{i}+1})\right] \\- \sum_{i=1}^{q} k_{i} \mu_{i}(R^{N-l_{i}-1} - R^{N+l_{i}+1}) \Big]$$

$$- \left[(\mu_{0} - 1)(R^{N-l_{0}} - R^{N+l_{0}}) - \mu_{0}(R^{N-l_{0}-1} - R^{N+l_{0}+1})\right] \\\times \left[\sum_{i=1}^{q} k_{i}(\mu_{i} - 1)(R^{l_{i}} - R^{2N-l_{i}}) - \sum_{i=1}^{q} k_{i} \mu_{i}(R^{l_{i}+1} - R^{2N-l_{i}-1})\right].$$

$$G_{3}^{h}(x) = P^{-1}(\phi^{h}(x) - \zeta^{h}(x)) \\+ \left[(\mu_{i} - 1)(R^{N-l_{0}} - R^{N+l_{0}}) - \mu_{i}(R^{N-l_{0}-1} - R^{N+l_{0}+1})\right]$$

$$\begin{split} & r_{3}^{*}(x) = P^{-1}(\phi^{*}(x) - \zeta^{*}(x)) \\ & + \left[(\mu_{0} - 1)(R^{N-l_{0}} - R^{N+l_{0}}) - \mu_{0}(R^{N-l_{0}-1} - R^{N+l_{0}+1}) \right] \\ & \times D \sum_{j=1}^{N-1} \left[R^{N-j} - R^{N+j} \right] g_{j} \tau - P^{-1} D \\ & \times \sum_{j=1}^{N-1} \left[(\mu_{0} - 1)(R^{|l_{0}-j|} - R^{l_{0}+j}) - \mu_{0}(R^{|l_{0}+1-j|} - R^{l_{0}+j+1}) \right] g_{j}^{h}(x) \tau, \\ & G_{4}^{h}(x) = \sum_{i=1}^{q} k_{i} \left[(\mu_{i} - 1)(R^{N-l_{i}} - R^{N+l_{i}}) - \mu_{i}(R^{N-l_{i}-1} - R^{N+l_{i}+1}) \right] \\ & \times D \sum_{j=1}^{Q} \left[(R^{N-j} - R^{N+j}) g_{j}^{h}(x) \tau + P^{-1} \eta^{h}(x) - P^{-1} D \right] \\ & \times \sum_{j=1}^{N-1} \sum_{i=1}^{q} k_{i} \left[(\mu_{i} - 1)(R^{|l_{i}-j|} - R^{l_{i}+j}) - \mu_{0}(R^{|l_{i}+1-j|} - R^{l_{i}+j+1}) \right] g_{j}^{h}(x) \tau. \end{split}$$

So, to find an approximate solution of (1.2), we consider the algorithm which contains three stages. We find $\{u_k^h(x)\}_0^N$ as solution of (2.5) or (2.8) in the first stage. Putting $k = l_0$ and $k = l_0 + 1$, we get $u_{l_0}^h(x)$ and $u_{l_0+1}^h(x)$, respectively. In the second stage, we obtain $p^h(x)$ by

$$p^{h}(x) = A_{h}^{x} \zeta^{h}(x) - A_{h}^{x} u_{l_{0}}^{h}(x), \quad x \in \widetilde{\Omega}_{h},$$

$$(2.10)$$

for (2.2), and

$$p^{h}(x) = A_{h}^{x} \zeta^{h}(x) - A_{h}^{x} \left[(1 - \mu_{0}) u_{l_{0}}^{h}(x) + \mu_{0} u_{l_{0}+1}^{h}(x) \right], \quad x \in \widetilde{\Omega}_{h},$$
(2.11)

for (2.3).

In the third stage, we use formulas

$$v_k^h(x) = u_k^h(x) + \zeta^h(x) - u_{l_0}^h(x), \quad x \in \widetilde{\Omega}_h, \ 1 \le k \le N - 1,$$
(2.12)

and

$$v_k^h(x) = u_k^h(x) + \zeta^h(x) - \left[(1 - \mu_0) u_{l_0}^h(x) + \mu_0 u_{l_0+1}^h(x) \right],$$
(2.13)

for $x \in \widetilde{\Omega}_h$, $1 \leq k \leq N-1$, to obtain the solution $\{v_k^h(x)\}_0^N$ of corresponding difference problems (2.2) and (2.3).

3. Stability and coercive stability estimates

Let $L_{2h} = L_2(\widetilde{\Omega}_h)$ and $W_{2h}^2 = W_2^2(\widetilde{\Omega}_h)$ be Banach spaces of the grid functions $f^h(x) = \{f(h_1m_1, \ldots, h_nm_n)\}$ defined on $\widetilde{\Omega}_h$, equipped with the following norms

$$\|f^{h}\|_{L_{2h}} = \left(\sum_{x \in \widetilde{\Omega}_{h}} |f^{h}(x)|^{2}h_{1} \dots h_{n}\right)^{1/2},$$

$$\|f^{h}\|_{W_{2h}^{2}} = \|f^{h}\|_{L_{2h}} + \left[\sum_{x \in \widetilde{\Omega}_{h}} \sum_{r=1}^{n} |(f^{h})_{x_{r}}|^{2}h_{1} \dots h_{n}\right]^{1/2}$$

$$+ \left[\sum_{x \in \widetilde{\Omega}_{h}} \sum_{r=1}^{n} |(f^{h}(x))_{x_{r}\overline{x_{r}}, m_{r}}|^{2}h_{1} \dots h_{n})\right]^{1/2},$$

respectively. Denote by $C_{\tau}(H)$ and $C_{\tau}^{\alpha,\alpha}(H)$, the corresponding Banach spaces of H-valued mesh functions $\varphi_{\tau}^{h} = \{\varphi_{k}^{h}\}_{1}^{n}$ on $[0,T]_{\tau}$ with the following norms

$$\|\varphi_{\tau}^{h}\|_{C_{\tau}(H)} = \max_{1 \le t \le N-1} \|\varphi_{k}^{h}\|_{H},$$
$$\|\varphi_{\tau}^{h}\|_{C_{\tau}^{\alpha,\alpha}(H)} = \|\varphi_{\tau}^{h}\|_{C_{\tau}(H)} + \sup_{1 \le k \le k+s \le N-1} \frac{((N-s)\tau)^{\alpha}((k+s)\tau)^{\alpha}}{(s\tau)^{\alpha}} \|\varphi_{k+s}^{h} - \varphi_{k}^{h}\|_{H}.$$

Let τ and $|h| = \sqrt{h_1^2 + \cdots + h_n^2}$ be sufficiently small positive numbers.

Theorem 3.1. Under conditions (1.1), for the solution of difference problems (2.2) and (2.3) the next stability inequalities hold:

$$\begin{split} \|\{v_k^h\}_1^{N-1}\|_{\mathcal{C}_{\tau}(L_{2h})} &\leq M(\delta,\lambda_1,\ldots,\lambda_q) \Big[\|\phi^h\|_{L_{2h}} + \|\zeta^h\|_{L_{2h}} \\ &+ \|\eta^h\|_{L_{2h}} + \|\{g_k^h\}_1^{N-1}\|_{\mathcal{C}_{\tau}(L_{2h})} \Big], \\ \|p^h\|_{L_{2h}} &\leq M(\delta,\lambda_1,\ldots,\lambda_q) \Big[\|\phi^h\|_{W_{2h}^2} + \|\zeta^h\|_{W_{2h}^2} \\ &+ \|\eta^h\|_{W_{2h}^2} + \frac{1}{\alpha(1-\alpha)} \|\{g_k^h\}_1^{N-1}\|_{\mathcal{C}_{\tau}^{\alpha,\alpha}(L_{2h})} \Big], \end{split}$$

where $M(\delta, \lambda_1, \ldots, \lambda_q)$ does not depend on $\tau, \alpha, h, \phi^h(x), \zeta^h(x), \eta^h(x)$ and $\{g_k^h(x)\}_1^{N-1}$.

Theorem 3.2. Under conditions (1.1), for the solution of difference problems (2.2) and (2.3) the coercive stability inequality holds:

$$\begin{split} &\|\{\frac{v_{k+1}^{h}-2v_{k}^{h}+v_{k-1}^{h}}{\tau^{2}})\}_{1}^{N-1}\|_{C_{\tau}^{\alpha,\alpha}(L_{2h})}+\|\{v_{k}^{h}\}_{1}^{N-1}\|_{C_{\tau}^{\alpha,\alpha}(W_{2h}^{2})}\\ &\leq M(\delta,\lambda_{1},\ldots,\lambda_{q})[\|\phi^{h}\|_{W_{2h}^{2}}+\|\zeta^{h}\|_{W_{2h}^{2}}+\|\eta^{h}\|_{W_{2h}^{2}}+\frac{1}{\alpha(1-\alpha)}\|\{g_{k}^{h}\}_{1}^{N}\|_{C_{\tau}^{\alpha,\alpha}(L_{2h})}],\\ & \text{where } M(\delta,\lambda_{1},\ldots,\lambda_{q}) \text{ does not depend on } \tau,\alpha,h,\phi^{h}(x),\eta^{h}(x),\zeta^{h}(x), \text{ or } \{g_{k}^{h}(x)\}_{1}^{N-1} \end{split}$$

The proofs of Theorems 3.1 and 3.2 are based on the symmetry property of operator A_h^x in L_{2h} , the formulas (2.6), (2.7), (2.9), (2.10), (2.11), (2.12), (2.13) for solution of corresponding difference schemes and the following theorem on well-posedness of the elliptic difference problem.

Theorem 3.3. [35] For the solution of the elliptic difference problem

$$\begin{aligned} A_h^x u^h(x) &= \omega^h(x), \quad x \in \widetilde{\Omega}_h, \\ D^h u^h(x) &= 0, \quad x \in S_h, \end{aligned}$$

the following coercivity inequality holds:

$$\sum_{q=1}^{n} \|(u^{h})_{\overline{x}_{q}x_{q}, j_{q}}\|_{L_{2h}} \le M \|\omega^{h}\|_{L_{2h}},$$

here M does not depend on h and ω^h .

4. Numerical Examples

Now, we give two and three dimensional numerical examples with brief explanation on the realization for Bitsadze-Samarskii type inverse elliptic multipoint NBVP. These numerical results are carried out by using MATLAB program.

4.1. **Two dimensional example.** Consider the following two dimensional Bitsadze-Samarskii type overdetermined problem with three point nonlocal boundary conditions,

$$-\frac{\partial^2 v(t,x)}{\partial t^2} - \frac{\partial}{\partial x} ((3 + \sin(\pi x)) \frac{\partial v(t,x)}{\partial x}) + v(t,x) = g(t,x) + p(x),$$

$$t,x \in (0,1), \quad v(0,x) = \phi(x), \quad v(0.1,x) = \zeta(x),$$

$$v(1,x) - \frac{1}{10} \quad v(0.3,x) - \frac{1}{5} v(0.7,x) - \frac{7}{10} v(0.8,x) = \eta(x),$$

$$x \in [0,1], \quad v(t,0) = 0, \quad v(t,1) = 0, \quad t \in [0,1],$$
(4.1)

where

$$g(t,x) = \left[(1+4\pi^2)\cos(\pi t) + (3\pi^2+1)t \right] \sin(\pi x) - \pi^2(\cos(\pi t)+t)\cos(2\pi x),$$

$$\phi(x) = 2\sin(\pi x), \quad \zeta(x) = (\cos(\frac{\pi}{10}) + \frac{\pi}{10} + 1)\sin(\pi x),$$

$$\eta(x) = -\left(\frac{1}{10}\cos(\frac{3\pi}{10}) + \frac{1}{5}\cos(\frac{7\pi}{10}) + \frac{7}{10}\cos(\frac{4\pi}{5}) + \frac{73}{100}\right)\sin(\pi x), \quad x \in [0,1].$$

It is easy to show that exact solution of problem (4.1) is the pair of functions $v(t,x) = (\cos(\pi t) + t + 1)\sin(\pi x)$ and $p(x) = (3\pi^2 + 1)\sin(\pi x) - \pi^2\cos(2\pi x)$.

Denote by $[0,1]_{\tau} \times [0,1]_h$ set of grid points

$$[0,1]_{\tau} \times [0,1]_h = \{(t_k, x_n) : t_k = k\tau, \quad k = \overline{0,N}; \ x_n = nh, \ n = \overline{0,M}\},\$$

where τ and h such that $N\tau = 1$, Mh = 1. Moreover,

$$\lambda_0 = \frac{1}{10}, \quad \lambda_1 = \frac{1}{10}, \quad \lambda_2 = \frac{1}{5}, \quad \lambda_3 = \frac{7}{10}, \quad l_i = [\frac{\lambda_i}{\tau}], \quad \mu_i = \frac{\lambda_i}{\tau} - l_i, \\ i = 0, 1, 2, 3; \quad \phi_n = \phi(x_n), \quad \zeta_n = \zeta(x_n), \quad \eta_n = \eta(x_n), \\ p_n = p(x_n), \quad n = \overline{0, M}, \quad g_n^k = g(t_k, x_n), \quad k = 0, \dots, N, \quad n = 0, \dots M.$$

The algorithm for solving (4.1) contains three corresponding stages. In the first stage, we find numerical solutions $\{u_n^k : n = \overline{1, M-1}, k = \overline{1, N-1}\}$ of corresponding the first and second order of ADSs for auxiliary problem

$$\frac{u_n^{k+1} - 2u_n^k + u_n^{k-1}}{\tau^2} + (3 + \sin(\pi x_n)) \frac{u_{n+1}^k - 2u_n^k + u_{n-1}^k}{h^2} \\
+ \frac{u_{n+1}^k - u_{n-1}^k}{2h} = -g_n^k, \quad n = \overline{1, M-1}, k = \overline{1, N-1}; \\
u_0^k = u_1^k, \quad u_M^k = u_{M-1}^k, \quad k = \overline{0, N}; \\
u_n^0 - u_n^{l_0} = \phi_n - \zeta_n, \quad u_n^N - \frac{1}{10} u_n^{l_1} - \frac{1}{5} u_n^{l_2} - \frac{7}{10} u_n^{l_3} = \eta_n, \quad n = \overline{0, M}$$
(4.2)

and

$$\begin{aligned} \frac{u_n^{k+1} - 2u_n^k + u_n^{k-1}}{\tau^2} + (3 + \sin(\pi x_n)) \frac{u_{n+1}^k - 2u_n^k + u_{n-1}^k}{h^2} \\ + \frac{u_{n+1}^k - u_{n-1}^k}{2h} &= -g_n^k, \quad n = \overline{1, M-1}, \ k = \overline{1, N-1}; \\ 3u_0^k - 4u_1^k + u_2^k &= 0, \quad 3u_M^k - 4u_{M-1}^k + u_{M-2}^k = 0, \quad k = \overline{0, N}; \\ u_n^0 + (\mu_0 - 1)u_n^{l_0} - \mu_0 u_n^{l_0+1} &= \phi_n - \zeta_n, \end{aligned}$$

$$\begin{aligned} u_n^N + \frac{1}{10} \left[(\mu_1 - 1)u_n^{l_1} - \mu_1 u_n^{l_1+1} \right] + \frac{1}{5} \left[(\mu_2 - 1)u_n^{l_2} - \mu_2 u_n^{l_2+1} \right] \\ &+ \frac{7}{10} \left[(\mu_3 - 1)u_n^{l_3} - \mu_3 u_n^{l_3+1} \right] \\ &= \eta_n, \quad n = \overline{0, M}. \end{aligned}$$

$$\begin{aligned} \end{aligned}$$

Difference schemes (4.2) and (4.3) can be presented in the matrix form

$$A^{(n)}u_{n+1} + B^{(n)}u_n + C^{(n)}u_{n-1} = Ig_n, \quad n = 1, \dots, M-1,$$

$$u_0 - u_1 = \overrightarrow{0}, \quad u_M - u_{M-1} = \overrightarrow{0},$$
(4.4)

and

$$A^{(n)}u_{n+1} + B^{(n)}u_n + C^{(n)}u_{n-1} = Ig_n, \quad n = 1, \dots, M - 1,$$

$$3u_0 - 4u_1 + u_1 = \overrightarrow{0}, \quad 3u_M - 4u_{M-1} + u_{M-1} = \overrightarrow{0},$$
(4.5)

respectively. Here, $A^{(n)}, B^{(n)}, C^{(n)}$, and I are $(N+1) \times (N+1)$ matrices. Moreover, I is identity matrix, $g_s = [g_s^0 \ \dots \ g_s^N]^t$ and $u_s = [u_s^0 \ \dots \ u_s^N]^t$, (s = n - 1, n, n + 1) are $(N+1) \times 1$ column matrices. Let

$$a^{(n)} = (3 + \sin(\pi x_n))h^{-2} + h^{-1}/2, c^{(n)} = (3 + \sin(\pi x_n))h^{-2} - h^{-1}/2,$$
$$z^{(n)} = -2\tau^{-2} - 2(3 + \sin(\pi x_n))h^{-2}, r = \tau^{-2}.$$

Then, we have

$$A^{(n)} = \text{diag}\{0, a^{(n)}, a^{(n)}, \dots, a^{(n)}, 0\},\$$
$$C^{(n)} = \text{diag}\{0, c^{(n)}, c^{(n)}, \dots, c^{(n)}, 0\},\$$
$$g_n^0 = \phi_n - \zeta_n, \quad g_n^N = \eta_n, \quad n = \overline{1, M - 1}$$

for both schemes (4.2) and (4.3). The elements $b_{i,j}^{(n)}$ of matrix $B^{(n)}$ are defined by $b_{i,i}^{(n)} = z^{(n)}, \quad b_{i-1,i}^{(n)} = b_{i,i-1}^{(n)} = r, \quad i = \overline{2,N}; b_{1,1}^{(n)} = 1, b_{1,l_0}^{(n)} = -1, \quad b_{N+1,N+1}^{(n)} = 1,$

$$b_{N+1,l_1}^{(n)} = -\frac{1}{5}, \quad b_{N+1,l_2}^{(n)} = -\frac{3}{10}, \quad b_{N+1,l_3}^{(n)} = -\frac{1}{2}, \quad b_{N+1,l_3+1}^{(n)} = \frac{1}{4},$$
$$b_{i,j}^{(n)} = 0 \quad \text{in other cases}$$

for problem (4.2), and

$$\begin{split} b_{i,i}^{(n)} &= z^{(n)}, \quad b_{i-1,i}^{(n)} = b_{i,i-1}^{(n)} = r, \quad i = \overline{2,N}; \quad b_{1,1}^{(n)} = 1, \quad b_{1,l_0}^{(n)} = \mu_0 - 1, \\ b_{1,l_0+1}^{(n)} &= -\mu_0, \quad b_{N+1,N+1}^{(n)} = 1, \\ b_{N+1,l_1+1}^{(n)} &= -\frac{\mu_1}{5}, \quad b_{N+1,l_1}^{(n)} = \frac{\mu_1 - 1}{5}, \\ b_{N+1,l_2+1}^{(n)} &= -\frac{3\mu_2}{10}, \quad b_{N+1,l_2}^{(n)} = \frac{3(\mu_2 - 1)}{10}, \\ b_{N+1,l_3+1}^{(n)} &= -\frac{\mu_3}{2}, \quad b_{N+1,l_3}^{(n)} = \frac{\mu_3 - 1}{2}, \\ b_{i,j}^{(n)} &= 0 \quad \text{in other cases} \end{split}$$

for problem (4.3).

In the second stage, we find $\{p_n\}$ by (2.10) and (2.11), respectively.

In the third stage, $\{v_n^k\}$ are calculated by $v_n^k = u_n^k + \zeta_n - v_n^{l_0}$, and $v_n^k = v_n^k + \zeta_n - (\mu_0 u_n^{l_0+1} - (\mu_0 - 1)u_n^{l_0})$, for the first and second order of approximations, respectively.

By using MATLAB program and modified Gauss method ([33]), numerical calculations are carried out for N = M = 20, 40, 80, 160. In the Tables 1–3, we give error of numerical solution for inverse problem (4.1) and auxiliary NBVP. Table 1 contains error between exact solution of NBVP and solutions derived by difference schemes (4.2) and (4.3). Table 2 and Table 3 contain error between exact and approximately solution of overdetermined problem (4.1) for p and u, respectively. Tables 1–3 show that the second order of ADS is more accurate comparing with the first order of ADS.

TABLE 1. Error for NBVP

order of ADS	N = M = 20	N = M = 40	N = M = 80	N = M = 160
first	0.65402	0.31258	0.1528	7.55×10^{-2}
second	0.10305	$1.37{ imes}10^{-2}$	1.98×10^{-3}	3.50×10^{-4}

TABLE 2. Error of p for problem (4.1)

order of ADS	N = M = 20	N = M = 40	N = M = 80	N = M = 160
first	0.70016	0.35855	0.18181	9.15×10^{-2}
second	0.13998	$2.32{ imes}10^{-2}$	4.78×10^{-3}	1.13×10^{-3}

TABLE 3. Error of v for problem (4.1)

order of ADS	N = M = 20	N = M = 40	N = M = 80	N = M = 160
first	5.31×10^{-2}	2.40×10^{-2}	1.16×10^{-2}	5.69×10^{-3}
second	5.45×10^{-3}	6.45×10^{-4}	8.51×10^{-5}	1.49×10^{-5}

4.2. Three dimensional example. Consider the three dimensional overdetermined elliptic two point NBVP

$$-\frac{\partial^2 v}{\partial t^2}(t, x, y) - \frac{\partial^2 v}{\partial x^2}(t, x, y) - \frac{\partial^2 v}{\partial y^2}(t, x, y) + v(t, x, y)$$

$$= g(t, x, y) + p(x, y), \quad 0 < x < 1, \quad 0 < y < 1, \quad 0 < t < 1,$$

$$v(0, x, y) = \phi(x, y), \quad v(0.26, x, y) = \zeta(x, y),$$

$$v(1, x, y) - \frac{1}{2}v(0.38, x, y) - \frac{1}{2}v(0.88, x, y) = \eta(x, y)$$

$$0 \le x \le 1, \quad 0 \le y \le 1,$$

$$v_x(t, 0, y) = v_x(t, 1, y) = 0, \quad 0 \le y \le 1, 0 < t < 1,$$

$$v_y(t, x, 0) = v_y(t, x, 1) = 0, \quad 0 \le x \le 1, 0 < t < 1,$$
(4.6)

where

$$g(t, x, y) = 2\pi^2 e^{-t} \cos(\pi x) \cos(\pi y), \quad \phi(x, y) = 2\cos(\pi x)\cos(\pi y),$$

$$\zeta(x, y) = (e^{-0.26} + 1)\cos(\pi x)\cos(\pi y),$$

$$\eta(x, y) = (e^{-1} - \frac{1}{2}e^{-0.38} - \frac{1}{2}e^{-0.88})\cos(\pi x)\cos(\pi y).$$

The pair of functions

 $p(x,y) = (2\pi^2 + 1)\cos(\pi x)\cos(\pi y), \quad v(t,x,y) = (e^{-t} + 1)\cos(\pi x)\cos(\pi y)$ is an exact solution of (4.6).

We use the notation $[0,1]_\tau\times[0,1]_h^2$ for set of grid points depending on the small parameters τ and h

$$[0,1]_{\tau} \times [0,1]_{h}^{2} = \{(t_{k}, x_{n}, y_{m}) : t_{k} = k\tau, \quad k = 0, \dots, N, x_{n} = nh, \quad y_{m} = mh, \quad n, m = 0, \dots, M, \ N\tau = 1, Mh = 1\}.$$

Also suppose that

$$\begin{split} \lambda_0 &= 0.26, \quad \lambda_1 = 0.38, \lambda_2 = 0.88, \quad l_i = [\frac{\lambda_i}{\tau}], \quad \mu_i = -l_i + \frac{\lambda_i}{\tau}, \quad i = 0, 1, 2; \\ \varphi_{m,n} &= \varphi(x_n, y_m), \quad \psi_{m,n} = \psi(x_n, y_m), \quad \zeta_{m,n} = \xi(x_n, y_m), \quad n, m = \overline{0, M}; \\ g_{m,n}^k &= g(t_k, x_n, y_m), \quad k = \overline{0, N}, \; n, m = \overline{0, M}. \end{split}$$

In the first stage, we can write the first and order of ADSs for approximately solution of corresponding NBVP in the following forms:

$$-\frac{u_{m,n}^{k+1}-2u_{m,n}^{k}+u_{m,n}^{k-1}}{\tau^{2}}-\frac{u_{m,n+1}^{k}-2u_{m,n}^{k}+u_{m,n-1}^{k}}{h^{2}}$$
$$-\frac{u_{m+1,n}^{k}-2u_{m,n}^{k}+u_{m-1,n}^{k}}{h^{2}}+u_{m,n}^{k}$$
$$=g_{m,n}^{k}, \quad k=\overline{1,N-1}, \quad m,n=\overline{1,M-1},$$
$$u_{0,n}^{k}-u_{1,n}^{k}=0, \quad u_{M,n}^{k}-u_{M-1,n}^{k}=0, \quad k=\overline{1,N-1}, \quad n=\overline{1,M-1},$$
$$u_{m,0}^{k}-u_{m,1}^{k}=0, \quad u_{m,M}^{k}-u_{m,M-1}^{k}=0, \quad k=\overline{1,N-1}, \quad m=\overline{1,M-1},$$
$$u_{m,n}^{1}-u_{m,n}^{0}=\tau\varphi_{m,n}, \quad u_{m,n}^{N}-u_{m,n}^{N-1}-\frac{1}{2}(u_{m,n}^{l_{1}+1}-u_{m,n}^{l_{1}})$$
$$-\frac{1}{2}(u_{m,n}^{l_{2}+1}-u_{n}^{l_{2}})=\psi_{m,n}, \quad m,n=\overline{1,M-1},$$

and

$$-\frac{u_{m,n}^{k+1}-2u_{m,n}^{k}+u_{m,n}^{k-1}}{\tau^{2}}-\frac{u_{m,n+1}^{k}-2u_{m,n}^{k}+u_{m,n-1}^{k}}{h^{2}}$$

$$-\frac{u_{m+1,n}^{k}-2u_{m,n}^{k}+u_{m-1,n}^{k}}{h^{2}}+u_{m,n}^{k}=g_{m,n}^{k}, \quad k=\overline{1,N-1}, \ m,n=\overline{1,M-1},$$

$$3u_{0,n}^{k}-4u_{1,n}^{k}+u_{2,n}^{k}=0, \quad 3u_{M,n}^{k}-4u_{M-1,n}^{k}+u_{M-2,n}^{k}=0,$$

$$k=\overline{1,N-1}, n=\overline{1,M-1},$$

$$3u_{m,0}^{k}-4u_{m,1}^{k}+u_{m,2}^{k}=0, \quad 3u_{m,M}^{k}-4u_{m,M-1}^{k}+u_{m,M-2}^{k}=0,$$

$$k=\overline{1,N-1}, \ m=\overline{1,M-1},$$

$$-3u_{m,n}^{0}+4u_{m,n}^{1}-u_{m,n}^{2}=2\tau\varphi_{m,n},$$

$$3u_{m,n}^{N}-4u_{m,n}^{N-1}+u_{m,n}^{N-2}-\frac{1}{2}\left[(3+2\mu_{1})u_{m,n}^{l+1}-(4+4\mu_{1})u_{m,n}^{l}+(1+2\mu_{1})u_{m,n}^{l}\right]-\frac{1}{2}\left[(3+2\mu_{2})u_{m,n}^{l+1}-(4+4\mu_{2})u_{m,n}^{l}+(1+2\mu_{2})u_{m,n}^{l}\right]$$

$$=2\tau\psi_{m,n}, \quad m,n=\overline{1,M-1},$$

$$(4.8)$$

respectively.

In the second stage, $p_{m,n}$ is calculated by formulas by (2.10) and (2.11), respectively.

In the last stage, calculation of $\{v_n^k\}$ is carried out by

$$v_{m,n}^{k} = u_{m,n}^{k} + \zeta_n - u_{m,n}^{l_0}, v_{m,n}^{k} = u_{m,n}^{k} + \zeta_{m,n} - (\mu_0 u_{m,n}^{l_0+1} - (\mu_0 - 1) u_{m,n}^{l_0})$$

in the cases corresponding to first and second order approximations.

Problems (4.7) and (4.8) can be presented in the matrix form

$$Au_{n+1} + Bu_n + Cu_{n-1} = Ig_n, \quad n = \overline{1, M - 1}, u_0 - u_1 = \overrightarrow{0}, \quad u_M - u_{M-1} = \overrightarrow{0},$$
(4.9)

and

$$Au_{n+1} + Bu_n + Cu_{n-1} = Ig_n, \quad n = \overline{1, M - 1}, 3u_0 - 4u_1 + u_1 = \overrightarrow{0}, \quad 3u_M - 4u_{M-1} + u_{M-1} = \overrightarrow{0},$$
(4.10)

respectively.

Note that A, B, C, I are square matrices with $(N+1)^2(M+1)^2$ elements, and I is the identity matrix, g_s and u_s (s = n - 1, n, n + 1) are the column matrices with (N+1)(M+1) elements such that

$$u_{s} = \begin{bmatrix} u_{0,s}^{0} & \dots & u_{0,s}^{N} & u_{1,s}^{0} & \dots & u_{1,s}^{N} & \dots & u_{M,s}^{0} & \dots & v_{M,s}^{N} \end{bmatrix}^{t}, g_{s} = \begin{bmatrix} g_{0,s}^{0} & \dots & g_{0,s}^{N} & g_{1,s}^{0} & \dots & g_{1,s}^{N} & \dots & g_{M,s}^{0} & \dots & g_{M,s}^{N} \end{bmatrix}^{t}.$$

Denote

$$a = \frac{1}{h^2}, b = 1 + \frac{2}{\tau^2} + \frac{4}{h^2}, r = \frac{1}{\tau^2},$$

$$E = \text{diag}(0, a, a, \dots, a, 0), \quad O = O_{(N+1) \times (N+1)}.$$

Then

$$A = C = \begin{bmatrix} 0 & 0 & \dots & 0 & 0 \\ 0 & E & \dots & 0 & 0 \\ \dots & \dots & \ddots & \dots & \dots \\ 0 & 0 & \dots & E \\ 0 & 0 & \dots & 0 & 0 & 0 \end{bmatrix},$$

$$B = \begin{bmatrix} Q & W & Z & \dots & 0 & 0 & 0 \\ 0 & D & 0 & \dots & 0 & 0 & 0 \\ 0 & 0 & D & \dots & 0 & 0 & 0 \\ \dots & \dots & \ddots & \dots & \dots & \dots \\ 0 & 0 & 0 & \dots & 0 & D & 0 \\ 0 & 0 & 0 & \dots & 0 & D & 0 \\ 0 & 0 & 0 & \dots & Z & W & Q \end{bmatrix},$$

$$Q = I_{(N+1)\times(N+1)}, \quad W = -I_{(N+1)\times(N+1)}, \quad Z = O,$$

$$i,i = b, \quad d_{i-1,i} = r, \quad d_{i,i-1} = r, \quad i = \overline{2,N}; \quad d_{1,1} = -1, \quad d_{1,2} = 1,$$

$$d_{N+1,N+1} = 1, \quad d_{N+1,N} = -1, \quad d_{N+1,l_1} = -\frac{1}{2}, \quad d_{N+1,l_2} = -\frac{1}{2},$$

$$d_{N+1,l_1+1} = \frac{1}{2}, \quad d_{N+1,l_2+1} = \frac{1}{2},$$

$$d_{i,j} = 0, \quad \text{for other cases},$$

$$g_{m,n}^0 = \tau \varphi_{m,n}, \quad g_{m,n}^N = \tau \psi_{m,n}, \quad n, m = 1, \dots, M - 1$$

for first order of ADS, and

 $d_{i,i}$

$$\begin{split} Q &= 3I_{(N+1)\times(N+1)}, W = -4I_{(N+1)\times(N+1)}, \quad Z = I_{(N+1)\times(N+1)}, \\ d_{i,i} &= b, \quad d_{i-1,i} = r, \quad d_{i,i-1} = r, \quad i = \overline{2,N}; \quad d_{1,1} = -3, \\ d_{1,2} &= 4, \quad d_{1,3} = -1, \quad d_{N+1,N+1} = 3, \quad d_{N+1,N} = -4, \quad d_{N+1,N-1} = -1, \\ d_{N+1,l_1+1} &= -\frac{1}{2}(3+2\mu_1), \quad d_{N+1,l_1} = 2+2\mu_1, \\ d_{N+1,l_1-1} &= -\frac{1}{2}(1+2\mu_1), \quad d_{N+1,l_2+1} = -\frac{1}{2}(3+2\mu_2), \\ d_{N+1,l_2} &= 2+2\mu_2, \quad d_{N+1,l_2-1} = -\frac{1}{2}(1+2\mu_2), \\ d_{i,j} &= 0, \quad \text{for other } i \text{ and } j; \\ g_{m,n}^0 &= 2\tau\varphi_{m,n}, \quad g_{m,n}^N = 2\tau\psi_{m,n}, \quad n,m = \overline{1,M-1} \end{split}$$

for second order of ADS.

Numerical calculations are carried out by using MATLAB program and modified Gauss method [33] for N = M = 10, 20, 40. In Tables 4–6, the numerical results for both order of ADSs are given. Table 4 contains error between exact and approximately solutions of NBVP. Table 5 presents error for u. Tables 6 includes error for p. These tables show that the second order of ADS is more accurate comparing to the first order of ADS.

Conclusion. In this research work, inverse elliptic problem with Bitsadze-Samarskii type multipoint nonlocal and Neumann boundary conditions are discussed. First and second order of accuracy difference schemes for this problem are presented.

C. ASHYRALYYEV, G. AKYUZ, M. DEDETURK

Difference scheme	N = M = 10	N = M = 20	N = M = 40
First order of ADS	0.0822	0.0392	0.0169
Second order of ADS	0.0226	2.02×10^{-3}	$1.33{ imes}10^{-4}$

TABLE 4. Error analysis for NBVP

TABLE 5. Error analysis for p in example (4.6)

Difference scheme	N = M = 10	N = M = 20	N = M = 40
First order of ADS	0.8207	0.1693	0.1029
Second order of ADS	0.3266	0.0592	0.0106

TABLE 6. Error analysis for v in example (4.6)

Difference scheme	N=10, M=10	N=20,M=20	N=40,M=40
First order of ADS	0.0291	0.0135	4.06×10^{-3}
Second order of ADS	0.0053	4.68×10^{-4}	3.03×10^{-5}

Stability and coercive stability estimates for solutions of corresponding difference schemes are established. Then, numerical results for inverse elliptic problem with multipoint Bitsadze-Samarskii type nonlocal and Neumann boundary conditions in two and three dimensional test examples are illustrated. Numerical results are carried out by MATLAB program and short explanation on the realization of algorithm is given.

Moreover, applying the results of papers [4, 12, 20] the high order of ADSs for the numerical solution to the Bitsadze-Samarskii type overdetermined elliptic problem with Neumann conditions can be presented.

References

- G. V. Alekseev, I. S. Vakhitov, O. V. Soboleva; Stability estimates in identification problems for the convection-diffusion-reaction equation, *Computational Mathematics and Mathemati*cal Physics, 52 (12) (2012), 1635-1649.
- [2] T. S. Aleroev, M. Kirane, S. A. Malik; Determination of a source term for a time fractional diffusion equation with an integral type over-determining condition, *Electron. J. Differential Equations*, 2013 (270) (2013), 1–16.
- [3] A. Ashyralyev; A note on the Bitsadze-Samarskii type nonlocal boundary value problem in a Banach space, Journal of Mathematical Analysis and Applications, 344 (1) (2008), 557-573.
- [4] A. Ashyralyev, D. Arjmand; A note on the Taylor's decomposition on four points for a third-order differential equation, *Applied Mathematics and Computation*, 188 (2) (2007), 1483–1490.
- [5] A. Ashyralyev, D. Agirseven; On source identification problem for a delay parabolic equation, Nonlinear Analysis: Modelling and Control, 19 (3), 335–349.
- [6] A. Ashyralyev, C. Ashyralyev; On the problem of determining the parameter of an elliptic equation in a Banach space, *Nonlinear Anal. Model. Control*, 19 (3) (2014), 350–366.
- [7] A. Ashyralyev, A. S. Erdogan, O. Demirdag; On the determination of the right-hand side in a parabolic equation, *Appl. Numer. Math.*, 62 (11) (2012), 1672–1683.

- [8] A. Ashyralyev, F. S. Ozesenli Tetikoglu; A Note on Bitsadze-Samarskii Type Nonlocal Boundary Value Problems: Well-Posedness, Numerical Functional Analysis and Optimization, 34 (9) (2013), 939–975.
- [9] A. Ashyraleyev, F. S. Ozesenli Tetikoglu; On well-posedness of nonclassical problems for elliptic equations, *Math. Meth. Appl. Sci.*, 37 (17) (2014), 2663-26776.
- [10] A. Ashyralyev, P. E. Sobolevskii; New Difference Schemes for Partial Differential Equations, Birkhauser Verlag, Basel, Boston, Berlin, 2004.
- [11] C. Ashyralyyev; Inverse Neumann problem for an equation of elliptic type, AIP Conference Proceedings, 1611 (2014), 46-52.
- [12] C. Ashyralyyev; A fourth order approximation of the Neumann type overdetermined elliptic problem, *Filomat*, 31 (4) (2017), 967-980.
- [13] C. Ashyralyyev, G. Akyuz; Stability estimates for solution of Bitsadze-Samarskii type inverse elliptic problem with Dirichlet conditions, AIP Conference Proceedings, 1759 (020129) (2016).
- [14] C. Ashyralyyev, Y. Akkan; Numerical solution to inverse elliptic problem with Neumann type overdetermination and mixed boundary conditions, *Electron. J. Differential Equations* 2015 (188) (2015), 1-15.
- [15] C. Ashyralyyev, M. Dedeturk; Approximate solution of inverse problem for elliptic equation with overdetermination, *Abstr. Appl. Anal.*, 2013 Article ID 548017 (2013).
- [16] C. Ashyralyyev, M. Dedeturk; Approximation of the inverse elliptic problem with mixed boundary value conditions and overdetermination, *Bound. Value Probl.*, 2015: 51 (2015), 1-15.
- [17] C. Ashyralyyev, O. Demirdag; The difference problem of obtaining the parameter of a parabolic equation, Abstr. Appl. Anal., 2012 Article ID 603018 (2012).
- [18] C. Ashyralyyev, A. Dural, Y. Sozen; Finite difference method for the reverse parabolic problem with Neumann condition, AIP Conference Proceedings, 1470 (2012), 102–105.
- [19] M. Ashyralyyeva, M. Ashyraliyev; On a second order of accuracy stable difference scheme for the solution of a source identification problem for hyperbolic-parabolic equations, AIP Conference Proceedings, 1759 (020023) (2016).
- [20] A. A. Dosiyev, S. C. Buranay, D. Subasi; The highly accurate block-grid method in solving Laplace's equation for nonanalytic boundary condition with corner singularity, *Computers & Mathematics with Applications*, 64 (4) (2012), 616-632.
- [21] Y. S. Eidel'man; An inverse problem for an evolution equation, Mathematical Notes, 49 (5) (1991), 535–540.
- [22] A. S. Erdogan, A. U. Sazaklioglu; A note on the numerical solution of an identification problem for observing two-phase flow in capillaries, *Math. Meth. Appl. Sci.*, 37 (2013), 2393-2405.
- [23] M. Kirane, Salman A. Malik, M. A. Al-Gwaiz; An inverse source problem for a two dimensional time fractional diffusion equation with nonlocal boundary conditions, *Mathematical Methods in the Applied Sciences*, 36 (9) (2013), 056–069.
- [24] S. I. Kabanikhin; Inverse and Ill-posed Problems: Theory and Applications, Walter de Gruyter, Berlin, 2011.
- [25] S. I. Kabanikhin, O. I. Krivorotko; Identification of biological models described by systems of nonlinear differential equations, J. Inverse Ill-Posed Probl., 23 (5) (2015), 519-527.
- [26] T. S. Kalmenov, A. A. Shaldanbaev; On a criterion of solvability of the inverse problem of heat conduction, J. Inverse Ill-Posed Probl., 18 (2010), 471-492.
- [27] A. Kerimbekov, E. Abdyldaeva, R. Nametkulova, A. Kadirimbetova; On the solvability of a nonlinear optimization problem for thermal processes described by fredholm integrodifferential equations with external and boundary controls, *Applied Mathematics and Information Sciences*, 10 (1) (2016), 215-223.
- [28] M. V. Klibanov, V. G. Romanov; Two reconstruction procedures for a 3D phaseless inverse scattering problem for the generalized Helmholtz equation, *Inverse Problems*, 32 (1) (2016).
- [29] S. G. Krein; Linear Differential Equations in Banach Space, Nauka, Moscow, Russia, 1966.
- [30] Y. T. Mehraliyev, F. Kanca; An Inverse Boundary Value Problem for a Second Order Elliptic Equation in a Rectangle, *Mathematical Modelling and Analysis*, 19 (2) (2014), 241-256.
- [31] A. Mohebbi, M. Abbasi; A fourth-order compact difference scheme for the parabolic inverse problem with an overspecification at a point, *Inverse Problems in Science and Engeneering*, 23 (3) (2015), 457-478.

- [32] D. Orlovsky, S. Piskarev; Approximation of inverse Bitsadze-Samarsky problem for elliptic equation with Dirichlet conditions, *Differential Equations*, 49 (7) (2013), 895–907.
- [33] A. A. Samarskii, E. S. Nikolaev; Numerical methods for grid equations, Vol 2, Birkhäuser, Basel, Switzerland, 1989.
- [34] A. L. Skubachevskii; Boundary value problems for elliptic functional-differential equations and their applications, *Russian Mathematical Surveys*, 71(5)(431) (2016), 3–112. DOI:http://dx.doi.org/10.4213/rm9739 (in Russian).
- [35] P. E. Sobolevskii; Difference Methods for the Approximate Solution of Differential Equations, Voronezh State University Press, Voronezh, Russia, 1975. (in Russian).
- [36] P. E. Sobolevskii; The theory of semigroups and the stability of difference schemes. Operator Theory in Function Spaces. Novosibirsk: Proc. School, (1975), 304–337 (in Russian).
- [37] P. E. Sobolevskii, M. F. Tiunchik, On a difference method for approximate solution of quasilinear elliptic and parabolic equations, in: Trudy Nauchn.-Issled. Inst. Mat. Voronezh. Gos. Univ. No.2 (1970), 82-106 (in Russian).
- [38] Q. V. Tran, M. Kirane, H. T. Nguyen, V. T. Nguyen; Analysis and numerical simulation of the three-dimensional Cauchy problem for quasi-linear elliptic equations, *Journal of Mathematical Analysis and Applications*, 446 (1) (2017), pp. 470-492.

Charyyar Ashyralyyev

DEPARTMENT OF MATHEMATICAL ENGINEERING, GUMUSHANE UNIVERSITY, GUMUSHANE, TURKEY *E-mail address:* charyyar@gumushane.edu.tr

Gulzipa Akyuz

DEPARTMENT OF MATHEMATICAL ENGINEERING, GUMUSHANE UNIVERSITY, GUMUSHANE, TURKEY *E-mail address:* gulzipaakyuz@gmail.com

Mutlu Dedeturk

DEPARTMENT OF MATHEMATICAL ENGINEERING, GUMUSHANE UNIVERSITY, GUMUSHANE, TURKEY *E-mail address:* mulludedeturk@gumushane.edu.tr