A Modified Homotopy Perturbation Method for Solving Linear and Nonlinear Integral Equations

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(Received 23 June 2011 , accepted 15 January 2012)

Abstract: In this paper, we present a modification to so-called homotopy perturbation method for solving linear and non-linear integral equations. This method gives an approximate analytic solution to the equations (usually the exact solution of the equations). Some numerical examples presented to show the accuracy and efficiency of the method.

1   Introduction

Although perturbation techniques are widely applied to analyze nonlinear problems in science and engineering, they are however so strongly dependent on small parameters appeared in equations under consideration that they are restricted only to weakly nonlinear problems. For strongly nonlinear problems which don't contain any small parameters, perturbation techniques are invalid. So, it seems necessary and worthwhile developing at new kind of analytic technique independent of small parameters.

Liao proposed a new analytic technique in his Ph.D. dissertation [1], namely the Homotopy Analysis Method (HAM). Based on homotopy of topology, the validity of the HAM is independent of whether or not there exist small parameters in considered equations. Therefore, the HAM can overcome the foregoing restrictions and limitations of perturbation techniques so that it provides us with a powerful tool to analyze strongly nonlinear problems. [2]

In [2] some basic ideas about the HAM was described. In [3] some developments of the HAM was presented. Also some lemmas and theorems was proved. In [4] a reliable approach for convergence of the HAM was discussed. In [10]–[14] [46]–[48] [51]–[53] the HAM was applied on some equations. Also, some modifications and improvements was discussed by authors (e.g. see [15]–[17]).

In [19, 20] the homotopy perturbation technique was presented. In [21]–[41] [49]–[50][54]–[55] the homotopy perturbation technique was applied on different equations by some authors and with some modifications (e.g. linear and nonlinear forth-order boundary value problems, functional integral equations, nonlinear problems, system of nonlinear Fredholm integral equations, forth-order integro-differential equations, eighth-order boundary value problems, nonlinear oscillators, partial differential equations, quadratic Riccati differential equation, Volterra integral equations, two-dimensional Fredholm integral equations, Stokes equations and nonlinear ill-posed operator equations). Also the homotopy perturbation method and the HAM was compared by some authors (e.g. [5]–[9]).

We now review [39] to show how HPM applied to the following integral equations. Consider the following integral equation:

$$\gamma(x) = f(x) + \int_a^b k(x,t)\gamma(t)dt, \quad c \leqslant x \leqslant d. \tag{1}$$

Let

$$L(u) = u(x) - f(x) - \int_a^b k(x,t)u(t)dt = 0, \tag{2}$$

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with solution $u(x) = \gamma(x)$, we can define a homotopy $H(u, p)$ by

$$H(u, 0) = F(u), \quad H(u, 1) = L(u), \tag{3}$$

where $F(u)$ is a functional operator with solution u_0. We choose a convex homotopy

$$H(u, p) = (1 - p)F(u) + pL(u) = 0, \tag{4}$$

and continuously trace an implicitly defined curve from a starting point $H(u_0)$ to a solution $H(\gamma, 1)$. In fact HPM uses the homotopy parameter p as an expanding parameter [43, 44] to obtain

$$u = u_0 + pu_1 + p^2 u_2 + \cdots, \tag{5}$$

when $p \to 1$, (5) corresponds to (4) and gives an approximation to the solution of (2) as:

$$\gamma = \lim_{p \to 1} u = u_0 + u_1 + u_2 + \cdots, \tag{6}$$

The series (6) converges in most cases, and the rate of convergence depends on L(u). Taking $F(u) = u(x) - f(x)$, and substituting (5) in (4) and equating the terms with identical power of p, we obtain

$$\begin{aligned} p^0 &: & u_0 - f(x) = 0 \Rightarrow u_0 = f(x), \\ p^1 &: & u_1 - \int_a^b k(x, t)u_0(t)dt = 0, \\ & & u_1 = \int_a^b k(x, t)u_0(t)dt, \\ & \vdots & \end{aligned}$$

and in general we have

$$u_0(x) = f(x), \tag{7}$$

$$u_{n+1}(x) = \int_a^b k(x, t)u_n(t)dt, \quad n = 1, 2, \ldots. \tag{8}$$

2 The new modified HPM

In [39] modification applied to HPM for linear integral equations with degenerate kernels, which used a number m. In this paper, m is a function (or a number), and our modification can be applied to linear or non-linear integral equations, and there is no limitation on kernel type.

2.1 Application to linear second kind Fredholm integral equation

In this section, we apply the modified perturbation method to (1). To this end, we define a new convex homotopy perturbation as

$$H(u, p, m) = (1 - p)F(u) + pL(u) + p(1 - p)mK^* f = 0, \tag{9}$$

where $F(u) = u(x) - f(x)$, $L(u) = u(x) - f(x) - \int_a^b k(x, t)u(t)dt = 0$ and $K^* f = \int_a^b k(x, t)f(t)dt$, hence we can write

$$(1 - p)(u - f) + p\left[u - f - \int_a^b k(x, t)u(t)dt\right] + p(1 - p)mK^* f = 0, \tag{10}$$

or

$$u - f - p\int_a^b k(x, t)u(t)dt + p(1 - p)mK^* f = 0, \tag{11}$$

Substituting (5) into (11) and equating the coefficients of like terms with the identical powers of p, we obtain

$$p^0: \quad u_0 - f(x) = 0 \Rightarrow u_0 = f(x),$$

$$p^1: \quad u_1 - \int_a^b k(x,t)u_0(t)dt + mK^*f = 0,$$

$$u_1 = (1-m)K^*f,$$

$$p^2: \quad u_2 - \int_a^b k(x,t)u_1(t)dt - mK^*f = 0,$$

$$u_2 = (1-m)K^*K^*f + mK^*f,$$

$$p^3: \quad u_3 - \int_a^b k(x,t)u_2(t)dt = 0,$$

$$u_3 = \int_a^b k(x,t)u_2(t)dt,$$

$$\vdots$$

$$p^{n+1}: \quad u_{n+1} = \int_a^b k(x,t)u_n(t)dt, \quad n = 2, 3, \ldots,$$

now we find m such that $u_2 = 0$. Since if $u_2 = 0$ then $u_3 = u_4 = \cdots = 0$, and the exact solution will be obtained as $u(x) = u_0(x) + u_1(x)$, hence for all values of x we should have

$$(1-m)K^*K^*f + mK^*f = 0,$$

or

$$m(x) = \frac{K^*K^*f}{K^*K^*f - K^*f}.$$

Note that the method can be applied as for Volterra integral equations, in same manner.

2.2 Application to non-linear Fredholm integral equations

Consider the following non-linear Fredholm integral equation

$$u(x) = f(x) + \int_a^b k(x,t)T(u(t))dt, \quad a \leqslant x \leqslant b \tag{12}$$

where the function k is given and T is a given nonlinear operator, and u the solution to be determined. We assume that (12) has the unique solution. We define a convex homotopy perturbation as

$$H(u,p,m) = (1-p)F(u) + pL(u) + p(1-p)mK^*T(f) = 0, \tag{13}$$

where

$$F(u) = u(x) - f(x) \quad and \quad L(u) = u(x) - f(x) - \int_a^b k(x,t)T(u(t))dt = 0, \tag{14}$$

hence, we can write

$$(1-p)(u-f) + p\left[u - f - \int_a^b k(x,t)u(t)dt\right] + p(1-p)mK^*T(f) = 0, \tag{15}$$

or

$$u - f - p\int_a^b k(x,t)u(t)dt + p(1-p)mK^*T(f) = 0, \tag{16}$$

Substituting (5) into (16) results into

$$u_0 + pu_1 + p^2u_2 + \cdots - f(x) - p\int_a^b k(x,t)T(u_0 + pu_1 + p^2u_2 + \cdots)dt + p(1-p)mK^*T(f) = 0 \tag{17}$$

In (17) we can write $T(u_0 + pu_1 + p^2 u_2 + \cdots)$ as follows

$$T(u_0 + pu_1 + p^2 u_2 + \cdots) = A_0 + pA_1 + p^2 A_2 + \cdots, \tag{18}$$

where A_k are Adomian polynomials which depend upon $u_0, u_1, u_2, \ldots, u_k$. [39, 45] By differentiating both sides of (18) we can write

$$\frac{d^k}{dp^k} T(u_0 + pu_1 + p^2 u_2 + \cdots) \mid_{p=0} = \frac{d^k}{dp^k} (A_0 + pA_1 + p^2 A_2 + \cdots) \mid_{p=0}. \tag{19}$$

From (19) we have

$$A_k = A_k(u_0, u_1, u_2, \ldots, u_k) = \frac{1}{k!} \frac{d^k}{dp^k} T(u_0 + pu_1 + p^2 u_2 + \cdots) \mid_{p=0}, \quad k = 0, 1, \ldots \tag{20}$$

By substituting (18) into (17) we have

$$u_0 + pu_1 + p^2 u_2 + \cdots - f(x) - p \int_a^b k(x, t)(A_0 + pA_1 + p^2 A_2 + \cdots)dt + p(1 - p)mK^*T(f) = 0. \tag{21}$$

Equating the terms with identical powers of p, we have

$$p^0: \quad u_0 - f(x) = 0 \Rightarrow u_0 = f(x),$$

$$p^1: \quad u_1 - \int_a^b k(x, t)A_0(t)dt + mK^*T(f) = 0,$$

$$u_1 = (1 - m)K^*T(f),$$

$$p^2: \quad u_2 - \int_a^b k(x, t)A_1(t)dt - mK^*T(f) = 0,$$

$$u_2 = K^*((1 - m)K^*T(f)T'(f)) + mK^*T(f),$$

$$p^3: \quad u_3 - \int_a^b k(x, t)A_2(t)dt = 0,$$

$$u_3 = \int_a^b k(x, t)A_2(t)dt,$$

$$\vdots$$

$$p^{n+1}: \quad u_{n+1} = \int_a^b k(x, t)A_n(t)dt, \quad n = 3, 4 \ldots,$$

now we find m such that $u_2 = 0$. Since if $u_2 = 0$ then $u_3 = u_4 = \cdots = 0$, and the exact solution will be obtained as $u(x) = u_0(x) + u_1(x)$, hence for all values of x we should have

$$(1 - m)K^*(K^*T(f)T'(f)) + mK^*T(f) = 0,$$

or

$$m(x) = \frac{K^*(K^*T(f)T'(f))}{K^*(K^*T(f)T'(f)) - K^*T(f)}.$$

Note that the method can be applied as for Volterra integral equations, in same manner.

3   Numerical Examples

Example 1 *Consider the equation*

$$u(x) = (1 - 2\pi) \cos x + \sin x + \int_0^\pi 4 \cos x \cos t\, u(t)dt, \tag{22}$$

with exact solution $u(x) = \sin x + \cos x$. Using the method, we have

$$u_0 = f(x),$$

$$u_1 = (1 - m)K^*f, \quad where \quad m(x) = \frac{K^*K^*f}{K^*K^*f - K^*f}$$

and

$$K^* f = \int_a^b k(x,t) f(t) dt$$
$$u(x) = u_0 + u_1.$$

In this example $K^* f = 2(1 - 2\pi)\pi \cos x$ *and* $K^* K^* f = 4(1 - 2\pi)\pi^2 \cos x$ *hence*

$$m(x) = \frac{2\pi}{-1 + 2\pi},$$
$$u_0 = (1 - 2\pi)\cos x + \sin x,$$
$$u_1 = 2\pi \cos x$$

so we have $u(x) = \cos x + \sin x$, *which is the exact solution.*

Example 2 *Consider the following Fredholm integral equation*

$$u(x) = e^{2x + \frac{1}{3}} - \frac{1}{3}\int_0^1 e^{2x + \frac{5}{3}t} u(t) dt,$$

with exact solution $u(x) = e^{2x}$.
    In this example $K^* f = -(-1 + e^{\frac{1}{3}})e^{\frac{1}{3} + 2x}$ *and* $K^* K^* f = (-1 + e^{\frac{1}{3}})^2 e^{\frac{1}{3} + 2x}$ *hence*

$$m(x) = 1 - \frac{1}{e^{\frac{1}{3}}}$$

$$u_0 = e^{2x + \frac{1}{3}},$$
$$u_1 = -(-1 + e^{\frac{1}{3}})e^{2x}$$

so we have $u(x) = e^{2x}$, *which is the exact solution.*

Example 3 *Consider the following Volterra integral equation*

$$u(x) = 12x + x^2 - 2x^3 - \frac{x^6}{30} - 11\sin x + 2\int_0^x (x - t)^3 u(t) dt,$$

with exact solution $u(x) = x^2 + \sin x$.
    In this example

$$K^* f = 2\left(66x - 11x^3 + \frac{3x^5}{5} + \frac{x^6}{60} - \frac{x^7}{70} - \frac{x^{10}}{25200} - 66\sin x\right)$$

and

$$K^* K^* f = 1584x - 264x^3 + \frac{66x^5}{5} - \frac{11x^7}{35} + \frac{x^9}{210} + \frac{x^{10}}{12600} - \frac{x^{11}}{23100} - \frac{x^{14}}{25225200} - 1584\sin x$$

hence

$$m(x) =$$

$$\frac{x(-39956716800 + 6659452800x^2 - 332972640x^4 + 7927920x^6 - 120120x^8 - 2002x^9 + 1092x^{10} + x^{13}) + 39956716800\sin x}{x(-36626990400 + 6104498400x^2 - 302702400x^4 + 840840x^5 + 7207200x^6 - 120120x^8 - 4004x^9 + 1092x^{10} + x^{13}) + 36626990400\sin x}$$

$$u_0 = 12x + x^2 - 2x^3 - \frac{x^6}{30} - 11\sin x,$$

$$u_1 =$$

$$\frac{143(x(-1663200 + 277200x^2 - 15120x^4 - 420x^5 + 360x^6 + x^9) + 1663200\sin x)^2}{900(x(-36626990400 + 6104498400x^2 - 302702400x^4 + 840840x^5 + 7207200x^6 - 120120x^8 - 4004x^9 + 1092x^{10} + x^{13}) + 36626990400\sin x)}$$

$$u(x) = 12x + x^2 - 2x^3 - \frac{x^6}{30} - 11\sin x +$$

$$\frac{143(x(-1663200 + 277200x^2 - 15120x^4 - 420x^5 + 360x^6 + x^9) + 1663200\sin x)^2}{900(x(-36626990400 + 6104498400x^2 - 302702400x^4 + 840840x^5 + 7207200x^6 - 120120x^8 - 4004x^9 + 1092x^{10} + x^{13}) + 36626990400\sin x)}$$

Example 4 *Consider the following Volterra integral equation*

$$u(x) = x - \int_0^x \sinh(x-t)u(t)dt,$$

with exact solution $u(x) = x - \frac{x^3}{6}$.

   Here, $K^*f = x - \sinh x$ *and* $K^*K^*f = x + \frac{1}{2}x\cosh x - \frac{3\sinh x}{2}$ *hence*

$$m(x) = \frac{2x + x\cosh x - 3\sinh x}{x\cosh x - \sinh x}$$

$$u_0 = x,$$
$$u_1 = -\frac{2(x - \sinh x)^2}{x\cosh x - \sinh x}$$

$$u(x) = \frac{-2x^2 + x^2\cosh x + 3x\sinh x - 2\sinh x^2}{x\cosh x - \sinh x}$$

Example 5 *Consider the following Volterra integral equation*

$$u(x) = \frac{1}{16}(7\cos x + 9\cos 3x + 4x\sin x) - \int_0^x (x-t)\cos(x-t)u(t)dt,$$

with exact solution $u(x) = \frac{1}{3}(2\cos 3x + 1)$.

   Here, $K^*f = \frac{1}{1536}\left(-3(45 + 56x^2)\cos x + 135\cos 3x - 4x(15 + 8x^2)\sin x\right)$ *and*

$$K^*K^*f = \frac{1}{245760}\left(5(-675 + 24x^2 + 224x^4)\cos x + 3375\cos 3x + 4x(3345 + 40x^2 + 32x^4)\sin x\right)$$

hence

$$m(x) = \frac{5(-675 + 24x^2 + 224x^4)\cos x + 3375\cos 3x + 4x(3345 + 40x^2 + 32x^4)\sin x}{5(3645 + 5400x^2 + 224x^4)\cos x - 18225\cos 3x + 4x(5745 + 1320x^2 + 32x^4)\sin x}$$

$$u_0 = \frac{1}{16}(7\cos x + 9\cos 3x + 4x\sin x),$$
$$u_1 = -\frac{5(3(45 + 56x^2)\cos x - 135\cos 3x + 4x(15 + 8x^2)\sin x)^2}{48(5(3645 + 5400x^2 + 224x^4)\cos x - 18225\cos 3x + 4x(5745 + 1320x^2 + 32x^4)\sin x)}$$

$$u(x) = \frac{1}{1536}\left(96(7\cos x + 9\cos 3x + 4x\sin x) - \frac{160\left(3(45 + 56x^2)\cos x - 135\cos 3x + 4x(15 + 8x^2)\sin x\right)^2}{5(3645 + 5400x^2 + 224x^4)\cos x - 18225\cos 3x + 4x(5745 + 1320x^2 + 32x^4)\sin x}\right)$$

Example 6 *Consider the following nonlinear Volterra integral equation*

$$u(x) = 1 + \sin^2 x - 3\int_0^x \sin(x-t)u^2(t)dt,$$

with exact solution $u(x) = \cos x$. *Using the method, we have*

$$u_0 = f(x),$$
$$u_1 = (1-m)K^*T(f), \quad where \quad m(x) = \frac{K^*(K^*T(f)T'(f))}{K^*(K^*T(f)T'(f)) - K^*T(f)}$$

and

$$K^*T(f) = \int_a^b k(x,t)T(f(t))dt$$
$$u(x) = u_0 + u_1.$$

In this problem $K^*T(f) = \frac{1}{40}\left(-285 + 344\cos x - 60\cos 2x + \cos 4x\right)$ *and*

$$K^*(K^*T(f)T'(f)) = \frac{1}{5600}\left(-176509\cos x + 7315\cos 2x - 3(-57750 + 1505\cos 3x - 154\cos 4x + \cos 6x + 30100x\sin x)\right)$$

Table 1: The values of absolute error for examples 3–6.

x	example 3	example 4	example 5	example 6
0.1	1.40e-14	2.183e-11	2.082e-9	5.735e-10
0.2	2.15e-14	2.790e-9	1.329e-7	1.42e-7
0.3	2.78e-13	4.759e-8	1.509e-6	3.423e-6
0.4	8.85e-12	3.556e-7	8.435e-6	3.148e-5
0.5	1.63e-10	1.691e-6	3.196e-5	1.689e-4
0.6	1.76e-9	6.036e-6	9.464e-5	6.397e-4
0.7	1.32e-8	1.768e-5	2.363e-4	1.895e-3
0.8	7.54e-8	4.480e-5	5.202e-4	4.668e-3
0.9	3.52e-7	1.016e-4	1.040e-3	9.964e-3
1.0	1.40e-6	2.111e-4	1.927e-3	1.896e-2

hence

$$m(x) = \frac{176509\cos x - 7315\cos 2x + 3(-57750 + 1505\cos 3x - 154\cos 4x + \cos 6x + 30100x\sin x)}{-193200 + 200589\cos x - 11515\cos 2x + 4515\cos 3x - 392\cos 4x + 3\cos 6x + 90300x\sin x},$$

$$u_0 = 1 + sin^2 x,$$

$$u_1 = \frac{7(-285 + 344\cos x - 60\cos 2x + \cos 4x)^2}{4(-193200 + 200589\cos x - 11515\cos 2x + 4515\cos 3x - 392\cos 4x + 3\cos 6x + 90300x\sin x)},$$

$$u(x) = 1 + \sin x^2 + \frac{7(-285 + 344\cos x - 60\cos 2x + \cos 4x)^2}{4(-193200 + 200589\cos x - 11515\cos 2x + 4515\cos 3x - 392\cos 4x + 3\cos 6x + 90300x\sin x)}.$$

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