

RECENT DEVELOPMENT OF THE HOMOTOPY PERTURBATION METHOD

JI-HUAN HE

ABSTRACT. The homotopy perturbation method is extremely accessible to non-mathematicians and engineers. The method decomposes a complex problem under study into a series of simple problems that are easy to be solved. This note gives an elementary introduction to the basic solution procedure of the homotopy perturbation method. Particular attention is paid to constructing a suitable homotopy equation.

This special issue on “the homotopy perturbation method and its application” of Topological Methods in Nonlinear Analysis consists mainly of a collection of recently obtained results and various new interpretations of earlier conclusions pertinent to the application of the homotopy perturbation method for real-life nonlinear problems, ranging from advanced calculus to fractional calculus (see Momani and Odibat’s contributions), from periodic problems to solitary problems (see J. C. Lan, Ozis, Z. L. Tao’s papers), from biology to engineering applications (see L. Xu, Sadighi, Chowdhury’s papers), from stochastic system to scalar images (see El-Tawil and Q. Ma’s papers). The aim of this special issue is to bring to the fore the many new and exciting applications of the homotopy perturbation iteration method, thereby capturing both the interest and imagination of the wider communities in various fields, such as in mathematics, physics, information science, computational science, biologics, medicine, and others.

2000 *Mathematics Subject Classification.* 35B20, 35B25, 35A15.

Key words and phrases. Homotopy perturbation, nonlinear equations.

The special issue is a review of the state of the art of the field of the homotopy perturbation method. In selecting presentations, efforts were made to cover the field from all its key aspects to motivate the concepts, mathematical framework, and applications. No particular order has been followed in the presentation of the special issue, both achievements and limitations are discussed. It is intended to serve as a reference and tutorial resource, as well as to create a vision for future direction of this field.

The homotopy perturbation method [11]–[16] proposed by Ji-Huan He in 1998 has been proved by many authors to be a powerful mathematical tool for various kinds of nonlinear problems [1]–[10], [19]–[23], [25]–[27], [30], it is a promising and evolving method. Besides its mathematical importance and its links to other branches of mathematics, it is widely used in all ramifications of modern sciences.

The method does not need a small parameter or linearization, the solution procedure is very simple, and only few iterations lead to high accurate solutions which are valid for the whole solution domain.

Hereby I will illustrate the general solution procedure of the method. Consider a nonlinear equation in the form

$$Lu + Nu = 0,$$

where L and N are linear operator and nonlinear operator, respectively. In order to use the homotopy perturbation, a suitable construction of a homotopy equation is of vital importance. Generally, a homotopy can be constructed in the form

$$Lu + p(Nu + Nu - Lu) = 0,$$

where L can be a linear operator or a simple nonlinear operator, and the solution of $Lu = 0$ with possible some unknown parameter can best describe the original nonlinear system. For example, for a nonlinear oscillator we can choose $Lu = u + \omega^2 u$, where ω is the frequency of the nonlinear oscillator. We use a simple example to illustrate the solution procedure.

1. Mathematical model

We consider a simple mathematical model in the form

$$(1.1) \quad u'' + u^2 = 0, \quad u(0) = u(1) = 0.$$

2. Qualitative sketch, trial function solution

This is a boundary value problem, so we choose such an initial guess

$$(2.1) \quad u_0(t) = at(1 - t),$$

where a is an unknown constant. The trial-function, equation (2.1), satisfies the boundary conditions.

3. Construction of a homotopy

According to the initial guess, a homotopy should be constructed

$$(3.1) \quad u'' + 2a + p(u^2 - 2a) = 0.$$

When $p = 0$, the solution of equation (3.1) is equation (2.1). When $p = 1$, it turns out to be the original one.

4. Solution procedure similar to that of classical perturbation method

Using p as an expanding parameter as that one in classic perturbation method, we have

$$(4.1) \quad u_0'' + 2a = 0, \quad u_0(0) = u_0(1) = 0,$$

$$(4.2) \quad u_1'' + u_0^2 - 2a = 0, \quad u_1(0) = u_1(1) = 0.$$

Generally, we need only few items. Setting $p = 1$, we obtain the first-order approximate solution which reads

$$u(t) = u_0(t) + u_1(t) = at(1-t) + at^2 - a^2 \left(\frac{1}{30}t^6 - \frac{1}{10}t^5 + \frac{1}{12}t^4 \right) - \left(a - \frac{1}{60}a^2 \right)t.$$

5. Optimal identification of the unknown parameter in the trial function

There are many approaches to identification of the unknown parameters in the obtained solution. We suggest hereby the method of weighted residuals, especially the least squares method

$$\int_0^1 R \frac{\partial R}{\partial a} dt = 0,$$

where R is the residual $R(u(t)) = Lu + Nu$.

We can also use the parameter-expansion method [14] to achieve the above iteration scheme. We re-write equation (1.1) in the form

$$(5.1) \quad u'' + 0 + 1 \cdot u^2 = 0.$$

We seek an expansion of the form [17]

$$(5.2) \quad u = u_0 + pu_1 + p^2u_2 + \dots$$

where the ellipsis dots stand for terms proportional to powers of p greater than 2, p is a bookkeeping parameter [18], $p = 1$. The constants, 0 and 1, in left-hand side of equation (5.1) can be, respectively, expanded in a similar way [14], [17] and [18]:

$$(5.3) \quad 0 = 2a + a_1p + a_2p^2 + \dots, \quad 1 = b_1p + b_2p^2 + \dots$$

Substituting equations (5.3) to (5.2), we have

$$(u_0 + pu_1 + p^2u_2 + \dots)'' + (2a + a_1p + a_2p^2 + \dots) \\ + (b_1p + b_2p^2 + \dots) \cdot (u_0 + pu_1 + p^2u_2 + \dots)^2 = 0,$$

and equating coefficients of like powers of p , we obtain same equations as illustrated in (4.1) and (4.2). For detailed solution procedure for parameter-expansion method, please refer to [24], [28] and [29].

I hope that this issue will prove to be a timely and valuable reference for researchers in this area. Special thanks go to the referees for their valuable work. I here thank Prof. Lech Górniewicz for providing us with the opportunity to produce this special issue on this promising technology. I should also thank co-guest editor of this special issue Dr. Lan Xu of Donghua University for her careful preparation of this special issue.

Acknowledgements. This work is supported by the Program for New Century Excellent Talents.

REFERENCES

- [1] P. D. ARIEL, T. HAYAT AND S. ASGHAR, *Homotopy perturbation method and axisymmetric flow over a stretching sheet*, Internat. J. Nonlinear Sci. **7** (2006), 399–406.
- [2] A. BELENDEZ, A. HERNANDEZ, T. BELENDEZ, ET AL., *An improved ‘Heuristic’ approximation for the period of a nonlinear pendulum: Linear analysis of a classical nonlinear problem*, Internat. J. Nonlinear Sci. **8** (2007), 329–334.
- [3] A. BELENDEZ, A. HERNANDEZ, T. BELENDEZ, ET AL., *Application of He’s homotopy perturbation method to the Duffing-harmonic oscillator*, Int. J. Nonlinear Sci. **8** (2007), 79–88.
- [4] A. BELENDEZ, C. PASCUAL, A. MARQUEZ AND D. I. MENDEZ, *Application of He’s homotopy perturbation method to the relativistic (an)harmonic oscillator. I: Comparison between approximate and exact frequencies*, Int. J. Nonlinear Sci. **8** (2007), 483–492.
- [5] A. BELENDEZ, C. PASCUAL, D. I. MENDEZ, M. L. ?LVAREZ AND C. NEIPP, *Application of He’s homotopy perturbation method to the relativistic (an)harmonic oscillator. II: A more accurate approximate aolution*, Internat. J. Nonlinear Sci. **8** (2007), 493–504.
- [6] J. BIAZAR, M. ESLAMI AND H. GHAZVINI, *Homotopy perturbation method for systems of partial differential equations*, Internat. J. Nonlinear Sci. **8** (2007), 413–418.
- [7] D. D. GANJI AND A. SADIGHI, *Application of He’s homotopy-perturbation method to nonlinear coupled systems of reaction-diffusion equations*, Internat. J. Nonlinear Sci. **7** (2006), 411–418.
- [8] A. GHORBANI AND J. SABERI-NADJAFI, *He’s homotopy perturbation method for calculating adomian polynomials*, Internat. J. Nonlinear Sci. **8** (2007), 229–232.
- [9] Q. K. GHORI, M. AHMED AND A. M. SIDDIQUI, *Application of homotopy perturbation method to squeezing flow of a Newtonian fluid*, Internat. J. Nonlinear Sci. **8** (2007), 179–184.
- [10] M. GORJI, D. D. GANJI AND S. SOLEIMANI, *New application of He’s homotopy perturbation method*, Internat. J. Nonlinear Sci. **8** (2007), 319–328.
- [11] J. H. HE, *Homotopy perturbation technique*, Comptut. Methods Appl. Mech. Engrg. **178** (1999), 257–262.

- [12] ———, *A coupling method of a homotopy technique and a perturbation technique for non-linear problems*, Internat. J. Nonlinear Mech. **35** (2000), 37–43.
- [13] ———, *Homotopy perturbation method for bifurcation of nonlinear problems*, Internat. J. Nonlinear Sci. **6** (2005), 207–208.
- [14] ———, *Some asymptotic methods for strongly nonlinear equations*, Internat. J. Modern Phys. B **20** (2006), 1141–1199.
- [15] ———, *Non-perturbative methods for strongly nonlinear problems* (2006), dissertation.de–Verlag im Internet GmbH, Berlin.
- [16] ———, *New interpretation of homotopy perturbation method*, Internat. J. Modern Phys. B **20** (2006), 2561–2568.
- [17] ———, *Modified Lindstedt–Poincare methods for some strongly non-linear oscillations, Part I: Expansion of a constant*, Internat. J. Non-Linear Mech. **37** (2002), 309–314.
- [18] ———, *Bookkeeping parameter in perturbation methods*, Internat. J. Nonlinear Sci. **2** (2001), 257–264.
- [19] T. OZIS AND A. YILDIRIM, *Traveling wave solution of Korteweg–de Vries equation using He’s homotopy perturbation method*, Internat. J. Nonlinear Sci. **8** (2007), 239–242.
- [20] ———, *A comparative study of He’s homotopy perturbation method for determining frequency-amplitude relation of a nonlinear oscillator with discontinuities*, Internat. J. Nonlinear Sci. **8** (2007), 243–248.
- [21] M. RAFEI AND D. D. GANJI, *Explicit solutions of Helmholtz equation and fifth-order KdV equation using homotopy perturbation method*, Internat. J. Nonlinear Sci. **7** (2006), 321–328.
- [22] M. A. RANA, A. M. SIDDIQUI, Q. K. GHORI, ET AL, *Application of He’s homotopy perturbation method to Sumudu transform*, Internat. J. Nonlinear Sci. **8** (2007), 185–190.
- [23] A. SADIGHI AND D. D. GANJI, *Solution of the generalized nonlinear Boussinesq equation using homotopy perturbation and variational iteration methods*, Internat. J. Nonlinear Sci. **8** (2007), 435–443.
- [24] D. H. SHOU AND J. H. HE, *Application of parameter-expanding method to strongly nonlinear oscillators*, Int. J. Nonlinear Sci. **8** (2007), 121–124.
- [25] A. M. SIDDIQUI, R. MAHMOOD NAD Q. K. GHORI, *Thin film flow of a third grade fluid on a moving belt by He’s homotopy perturbation method*, Internat. J. Nonlinear Sci. **7** (2006), 7–14.
- [26] A. M. SIDDIQUI, M. AHMED, Q. K. GHORI, *Couette and Poiseuille flows for non-Newtonian fluids*, Internat. J. Nonlinear Sci. **7** (2006), 15–26.
- [27] H. TARI, D. D. GANJI AND M. ROSTAMIAN, *Approximate solutions of $K(2, 2)$, KdV and modified KdV equations by variational iteration method, homotopy perturbation method and homotopy analysis method*, Internat. J. Nonlinear Sci. **8** (2007), 203–210.
- [28] L. XU, *Application of He’s parameter-expansion method to an oscillation of a mass attached to a stretched elastic wire*, Phys. Lett. A **368** (2007), 259–262.
- [29] ———, *Determination of limit cycle by He’s parameter-expanding method for strongly nonlinear oscillators*, J. Sound Vibration **302** (2007), 178–184.
- [30] E. YUSUFOGLU, *Homotopy perturbation method for solving a nonlinear system of second order boundary value problems*, Internat. J. Nonlinear Sci. **8** (2007), 353–358.

Manuscript received September 18, 2007

Ji-HUAN HE
 College of Science
 Donghua University
 1882 Yan’an Xilu Road,
 Shanghai 200051, P. R. CHINA
E-mail address: jhhe@dhu.edu.cn
 TMNA : VOLUME 31 – 2008 – N° 2