

Application of Variational Iteration Decomposition Method For Solving Linear Differential Equation of Tenth-Order with Boundary conditions.

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Abstract

The boundary value problems of higher order have been investigated because of their mathematical importance and the potential for applications in hydro-dynamic and hydro-magnetic stability. Solution to these BVP is of utmost importance in the aforementioned field of study.

In this paper, we make use of a new analytical technique, the variational iteration decomposition method (VIDM), for solving a tenth-order boundary value problem. The anticipated method is a well-designed combination of variational iteration method and decomposition method. The analytical results of the equations have been obtained in terms of convergent series with easily computable components.

Numerical example is given to check the efficiency of this method. The method can be used as an alternative for solving linear boundary value problems.

Keywords: Variational iteration decomposition method, linear problems, higher order boundary value problems, decomposition method.

1. INTRODUCTION

The main objective of this paper is to apply the variational iteration decomposition method to the solution a tenth-order ordinary differential equation of the type

$$y^{(10)}(x) + P(x)y(x) = Q(x) \quad a \leq x \leq b$$

with boundary conditions

$$y(a) = \alpha_1, \quad y^{ii}(a) = \alpha_2, \quad y^{iii}(a) = \alpha_3, \quad y^{iv}(a) = \alpha_4, \quad y^v(a) = \alpha_5$$

$$y(b) = \beta_1, \quad y^{ii}(b) = \beta_2, \quad y^{iii}(b) = \beta_3, \quad y^{iv}(b) = \beta_4, \quad y^v(b) = \beta_5,$$

where $\alpha_i, \beta_i \in \mathbb{R}$ for $i = 1, 2, \dots, 5$ and $f \in [a, b]$

It is rare to find research in this area of numerical analysis, but lately, research is strongly in progress. The boundary value problems of higher order have been investigated because of their mathematical importance and the potential for applications in hydro-dynamic and hydro-magnetic stability. A problem of this kind is formed as a result of instability that arises from heating an infinite horizontal layer of fluid from below and in the same way is subjected to rotation. Now when this instability is an ordinary convection, it results into sixth order but if over stability occurs, eight order BVP occurs. If it happens that a uniform magnetic field is also applied across the field in the same direction as that of gravity, and thus is unstable, the ordinary convection set is modeled by the tenth order boundary value problem. Here over stability may occur, thus, it is modeled by an higher order BVP with appropriate boundary condition. Chandrasekhar [1]

Several works had been done on the solution of different higher order B.V.P. Boutayeb and E. H. Twizell [2], developed numerical method for solving sixth order B.V.P. Agarwal [3], also developed Theorem for the existence and uniqueness of solution of higher order

B.V.P e.g. the eight-order while, Siddiqi and Twizell [4], did proffer solution to 10th order B.V.P using Spline method, just to mention a few.

We use the VIDM to solve equivalent system of integral equations efficiently

The VIDM solves effectively, easily and accurately a large class of linear, differential equations with approximate solutions which converge very rapidly to accurate solutions. An example is given to illustrate the reliability and performance of this method.

2. VARIATIONAL ITERATION METHOD

Consider

$$Mu + Nu = g(x) \quad (1)$$

where M and N are linear and non linear operators respectively and

$$g(x) = \text{forcing term}$$

Constructing a functional iteration we obtain

$$u_{n+1}(x) = u_n(x) + \int_0^x \lambda (Mu_n(s) + Nu_n(s) - g(s)) d(s) \quad (2)$$

where λ Lagrange multiplier [5], which can be obtain optimally through the VIM

The subscript n denotes the n th approximation. \bar{u}_n is a restricted variation such that a slight change $\delta \bar{u}_n = 0$. Thus the equation (2) is called correct functional. Suppose the Lagrange multiplier λ can be accurately identified the iteration in (2) can be determined in a single iteration.

In this paper we use the value of $\lambda = -1$

Now, given the system of equation

$$x'(t) = f(x) + g(t) \quad (3)$$

with the initial condition

$$x(0) = \xi \quad (4)$$

we have the equivalent integral equation

$$x(t) = \xi + \int_0^t (f(x) + g(s)) ds \quad (5)$$

thus for the equation

$$x_i(t) = f_i(x_i) + g_i(t) \quad i \in \mathbb{N} \quad (6)$$

subject to the boundary condition $x_i(0) = c_i$ we obtain the equivalent integral equation

$$x_1^{(k+1)}(t) = x_1^{(k)}(t) - \int_0^t \left[x_1^{(k)}(T), f_1(\tilde{x}^{(k)}(T), \tilde{x}_2^{(k)}(T), \dots, \tilde{x}_n^{(k)}(T)) - g_1(T) \right] dT$$

$$x_2^{(k+1)}(t) = x_2^{(k)}(t) - \int_0^t \left[x_2^{(k)}(T), f_2(\tilde{x}^{(k)}(T), \tilde{x}_2^{(k)}(T), \dots, \tilde{x}_n^{(k)}(T)) - g_2(T) \right] dT$$

⋮

⋮

$$x_n^{(k+1)}(t) = x_n^{(k)}(t) - \int_0^t \left[x_n^{(k)}(T), f_n(\tilde{x}^{(k)}(T), \tilde{x}_2^{(k)}(T), \dots, \tilde{x}_n^{(k)}(T)) - g_n(T) \right] dT$$

with $\lambda = -1$

If we begin with the initial approximations $x_i(0) = c_i$, $i \in \mathbb{N}$, then the approximation can be determined completely; finally we approximate the solution

$$x_i(t) = \lim_{k \rightarrow \infty} x_i^{(k)}(t) \text{ in the } k\text{th term } x_i^{(k)}(t) \text{ for } i \in \mathbb{N}$$

3. VARIATIONAL ITERATION DECOMPOSITION METHOD (VIDM)

To illustrate this method we consider the general differential equations of the form

$$Mu + Nu = g(x)$$

where M is a linear operator, N a nonlinear operator and $g(x)$ is the forcing term. According to this method we can construct a correct functional as above stated i.e.

$$U_{n+1}(x) = U_n(x) + \int_0^x \lambda \left(MU_n(x) + N\tilde{U}_n(s) - g(s) \right) ds \quad (7)$$

where λ is a Langrange multiplier, optimally determined to be -1

The subscript n implies nth approximation. \tilde{U}_n is considered as a restricted variation meaning that $\delta\tilde{U}_n = 0$. We define the solution of the series as $U(x) = \sum_{i=0}^{\infty} U_{(x)}^{(i)}$ and nonlinear term

$$N(u) = \sum_{i=0}^{\infty} A_n(U_0, \dots, U_i) \quad (8)$$

where A_n are the so-called Adomian's polynomials and can be generated for all types of nonlinear terms.

where

$$A_n = \left[\left(\frac{1}{n!} \right) \left(\frac{d^n}{d\lambda^n} \right) F(u(\lambda)) \right]_{\lambda=0} \quad (9)$$

Note that, these polynomials A_n called the Adomian's polynomial is used in generating iterative schemes for finding the approximate solutions for a nonlinear higher order differential equation using the variational iteration decomposition method (VIDM).

In this work we shall be considering the tenth order linear differential equation with appropriate boundary condition as we shall illustrate in the example that follows.

4. Numerical Applications

In this section, we shall rewrite the tenth-order boundary value problem is its equivalent system of integral equations by using a suitable transformation. The

variational iteration decomposition method (VIDM) is applied to solve the resultant system of integral equations.

Example. Consider the tenth-order linear boundary value problem

$$y^{(10)}(x) = 10e^x + y(x) \quad 0 < x < 1$$

with boundary conditions

$$\begin{aligned} y(0) = 0 \quad y^{ii}(0) = 2 \quad y^{iii}(0) = 4 \quad y^{vi}(0) = 6 \quad y^v(0) = 8 \\ y(1) = e \quad y^{ii}(1) = 3e \quad y^{iv}(1) = 5e \quad y^{vi}(1) = 7e \quad y^{viii}(1) = 7e \end{aligned}$$

by applying the transformation we obtain

$$\begin{aligned} \frac{dy}{dx} = a(x) \quad \frac{da}{dx} = b(x) \quad \frac{db}{dx} = e(x) \quad \frac{de}{dx} = f(x) \quad \frac{df}{dx} = g(x) \\ \frac{dg}{dx} = h(x) \quad \frac{dh}{dx} = z(x) \quad \frac{dz}{dx} = p(x) \quad \frac{dp}{dx} = q(x) \quad \frac{dq}{dx} = 10e^x + y(x) \end{aligned}$$

So that we may have

$$\begin{aligned} y(0) = 0 \quad a(0) = A \\ b(0) = 2 \quad e(0) = B \\ f(0) = 4 \quad g(0) = C \\ h(0) = 6 \quad z(0) = D \\ p(0) = 8 \quad q(0) = E \end{aligned}$$

From the iteration,

$$\begin{aligned} y_{k+1} &= \int_0^x a_k(s) ds & f_{k+1} &= 4 + \int_0^x g_k(s) ds \\ a_{k+1} &= A + \int_0^x b_k(s) ds & g_{k+1} &= C + \int_0^x h_k(s) ds \end{aligned}$$

$$b_{k+1} = 2 + \int_0^x e_k(s) ds$$

$$h_{k+1} = 6 + \int_0^x z_k(s) ds$$

$$e_{k+1} = B + \int_0^x f_k(s) ds$$

$$z_{k+1} = D + \int_0^x p_k(s) ds$$

$$p_{k+1} = 8 + \int_0^x q_k(s) ds$$

$$q_{k+1} = E + \int_0^x (10e^s + y_k(s)) ds$$

Initial Point

$$y_0 = 0 \quad a_0 = A$$

$$b_0 = 2 \quad e_0 = B$$

$$f_0 = 4 \quad g_0 = C$$

$$h_0 = 6 \quad z_0 = D$$

$$p_0 = 8 \quad q_0 = E$$

1st Iteration

$$y_1 = Ax \quad a_1 = A + 2x$$

$$b_1 = 2 + Bx \quad e_1 = B + 4x$$

$$f_1 = 4 + Cx \quad g_1 = C + 6x$$

$$h_1 = 6 + Dx \quad z_1 = D + 8x$$

$$p_1 = 8 + Ex \quad q_1 = E + 10e^x$$

2nd Iteration

$$y_2 = Ax + \frac{2x^2}{2} = Ax + x^2$$

$$x_1 = A + 2x + \frac{Bx^2}{2}$$

$$b_2 = 2 + Bx + \frac{4x^2}{2} = 2 + Bx + 2x^2$$

$$e_2 = B + 4x + \frac{Cx^2}{2}$$

$$f_2 = 4 + Cx + \frac{6x^2}{2}$$

$$g_2 = C + 6x + \frac{Dx^2}{2}$$

$$h_2 = 6 + Dx + \frac{8x^2}{2}$$

$$z_2 = D + 8x + \frac{Ex^2}{2}$$

$$p_2 = 8 + Ex + 10e^x$$

$$q_2 = E + 10e^x + \frac{Ax^2}{2}$$

3rd Iteration

$$g_3 = Ax + x^2 + \frac{Bx^3}{6}$$

$$a_3 = A + 2x + \frac{Bx^2}{2} + \frac{2x}{3}$$

$$b_3 = 2 + Bx + 2x^2 + \frac{Cx^3}{6}$$

$$e_3 = B + 4x + \frac{Cx^2}{2} + x^3$$

$$f_3 = 4 + Cx + 3x^2 + \frac{Dx^3}{6}$$

$$g_3 = C + 6x + \frac{Dx^2}{2} + \frac{4x^3}{3}$$

$$h_3 = 6 + Dx + 4x^2 + \frac{Ex^3}{6}$$

$$z_3 = D + 8x + \frac{Ex^2}{2} + \frac{5x^3}{3}$$

$$p_3 = 8 + Ex + 10e^x + \frac{Ax^3}{6}$$

$$q_3 = E + 10e^x + \frac{Ax^2}{2} + \frac{x^3}{3}$$

4th Iteration

$$y_4 = Ax + x^2 + \frac{3x^2}{6} + \frac{x^4}{6}$$

$$a_4 = A + 2x + \frac{Bx^2}{2} + \frac{2x^2}{3} + \frac{Cx^4}{24}$$

$$b_4 = 2 + Bx + 2x^2 + \frac{Cx^3}{6} + \frac{x^4}{6}$$

$$e_4 = B + 4x + \frac{Cx^2}{2} + x^3 + \frac{Dx^4}{24}$$

$$f_4 = 4 + Cx + 3x^2 + \frac{Dx^2}{6} + \frac{x^4}{3}$$

$$g_4 = C + 6x + \frac{Dx^2}{2} + \frac{4x^3}{3} + \frac{Ex^4}{24}$$

$$h_4 = 6 + Dx + 4x^2 + \frac{Ex^3}{6} + \frac{x^4}{3}$$

$$z_4 = D + 8x + \frac{Ex^2}{2} + \frac{5x^2}{3} + \frac{Ax^4}{24}$$

$$p_4 = 8 + Ex + 10e^3 + \frac{Ax^3}{6} + \frac{x^4}{12}$$

$$q_4 = E + 10e^x + \frac{Ax^2}{2} + \frac{x^3}{3} + \frac{3x^4}{24}$$

5th Iteration

$$y_5 = Ax + x^2 + \frac{Bx^2}{6} + \frac{x^4}{6} + \frac{Cx^5}{120}$$

$$a_5 = A + 2x + \frac{Bx^2}{6} + \frac{2x^2}{3} + \frac{Cx^4}{24} + \frac{3x^5}{20}$$

$$b_5 = 2 + Bx + 2x^2 + \frac{Cx^3}{6} + \frac{x^4}{4} + \frac{Dx^5}{120}$$

$$e_5 = B + 4x + \frac{Cx^2}{2} + x^3 + \frac{Dx^4}{24} + \frac{x^5}{15}$$

$$f_5 = 4 + Cx + 3x^2 + \frac{Dx^3}{6} + \frac{x^4}{3} + \frac{Ex^5}{120}$$

$$g_5 = C + 6x + \frac{Dx^2}{2} + \frac{4x^3}{3} + \frac{Ex^4}{24} + \frac{5x^5}{60}$$

$$h_5 = 6 + Dx + 4x^2 + \frac{Ex^3}{6} + \frac{5x^4}{12} + \frac{Ax^5}{120}$$

$$z_5 = D + 8x + \frac{Ex^2}{2} + \frac{5x^3}{3} + \frac{Ax^4}{24} + \frac{x^5}{60}$$

$$p_5 = 8 + Ex + 10e^x + \frac{Ax^3}{6} + \frac{x^4}{12} + \frac{3x^5}{120}$$

$$q_5 = E + 10e^x + \frac{Ax^2}{2} + \frac{x^3}{3} + \frac{3x^4}{24} + \frac{x^5}{30}$$

Using Taylor's series expansion at the point zero the series solution is this

$$y(x) = \frac{x^0 y^{(0)}}{0!} (0) + \frac{x^1 y^{(i)}}{1!} (0) + \frac{x^2 y^{(ii)}}{2!} (0) + \frac{x^3 y^{(iii)}}{3!} (0) + \frac{x^4 y^{(iv)}}{4!} (0) + \dots + \frac{x^8 y^{(viii)}}{8!} (0) + \dots +$$

by substitution we have that

$$y^i(0) = A, \quad y^{iii}(0) = B, \quad y^v(0) = C, \quad y^{vii}(0) = D, \quad y^{ix}(0) = E$$

Hence

$$y(x) = 0 + Ax + \frac{2x^2}{2!} + \frac{Bx^3}{3!} + \frac{4x^4}{4!} + \frac{Cx^5}{5!} + \frac{6x^6}{6!} + \frac{Dx^7}{7!} + \frac{8x^8}{8!} + \frac{Ex^9}{9!} + \frac{10x^{10}}{10!} + \left(\frac{10+A}{11!}\right)x^{11} + \frac{12x^{12}}{12!} \\ + \left(\frac{10+B}{13!}\right)x^{13} + \frac{14x^{14}}{14!} + O(x^{15})$$

From this series, we find the value of A, B, C, D and E by apply the boundary condition at $x = 1$ thus we solve for

$$y^{(i)}(1), \quad y^{(iii)}(1), \quad y^{(iv)}(1), \quad y^{(vi)}(1) \quad \text{and} \quad y^{(viii)}(1)$$

Thus we obtain the system of equations

$$y^{(1)} = \frac{7318002277}{6227020800} + A + \frac{(10+A)}{39916800} + \frac{B}{6} - \frac{(10+B)}{6227020800} - \frac{C}{120} + \frac{D}{504} + \frac{E}{362880} = e$$

$$y^{(ii)}(1) = \frac{1020599719}{239500800} + \frac{(10+A)}{362800} + B + \frac{(10+B)}{39916800} + \frac{C}{6} + \frac{D}{120} + \frac{E}{5040} = 5e$$

$$y^{(iv)}(1) = \frac{13331347}{1814400} + \frac{(10+A)}{5040} + \frac{(10+B)}{362880} + C + \frac{D}{6} + \frac{E}{120} = 5e$$

$$y^{(vi)}(1) = \frac{30049}{2880} + \frac{(10+A)}{120} + \frac{(10+B)}{5040} + D + \frac{E}{6} = 7e$$

$$y^{(viii)}(1) = \frac{4867}{360} + \frac{(10+A)}{6} + \frac{(10+B)}{120} + E = 9e$$

$$\frac{39916801A}{39916800} + \frac{1037836801B}{6227020800} + \frac{C}{120} + \frac{D}{5040} + \frac{E}{362880} = e - \frac{157}{622702080} \quad (10)$$

$$\frac{1}{362880}A + \frac{39916801}{39916800}B + \frac{1}{6}C + \frac{1}{120}D + \frac{1}{5040}E = 3e - \frac{1020606379}{239500800} \quad (11)$$

$$\frac{1}{5040}A + \frac{1}{362880}B + C + \frac{1}{6}D + \frac{1}{120}E = 5e - \frac{4444999}{604800} \quad (12)$$

$$\frac{1}{120}A + \frac{1}{5040}B + D + \frac{1}{6}E = 7e - \frac{212063}{20160} \quad (13)$$

$$\frac{1}{6}A + \frac{1}{120}B + E = 9e - \frac{5497}{360} \quad (14)$$

$$\begin{bmatrix}
\frac{39916801}{39916800} & \frac{1037836801}{6227020800} & \frac{1}{120} & \frac{1}{5040} & \frac{1}{362880} \\
\frac{1}{362880} & \frac{39916801}{39916800} & \frac{1}{6} & \frac{1}{120} & \frac{1}{5040} \\
\frac{1}{5040} & \frac{1}{362880} & 1 & \frac{1}{6} & \frac{1}{120} \\
\frac{1}{120} & \frac{1}{5040} & 0 & 1 & \frac{1}{6} \\
\frac{1}{6} & \frac{1}{120} & 0 & 0 & 1
\end{bmatrix}
\begin{bmatrix}
A \\
B \\
C \\
D \\
E
\end{bmatrix}
=
\begin{bmatrix}
e - \frac{157}{622702080} \\
3e - \frac{1020606379}{239500800} \\
5e - \frac{4444999}{604800} \\
7e - \frac{212063}{20160} \\
9e - \frac{5497}{360}
\end{bmatrix}$$

With the aid of appropriate mathematical program we obtained the following constants

$$A = 1.150; \quad B = 2.066; \quad C = 5.666; \quad D = 7.499 \quad E = 14.001$$

The series becomes

$$\begin{aligned}
y(x) = & 1.15x + x^2 + 0.344333x^3 + \frac{x^4}{3!} + 0.047216x^5 + \frac{x^6}{5!} + 0.001489x^7 + \frac{x^8}{7!} + 0.000038583x^9 \\
& + \frac{x^{10}}{9!} + 2.79331 \times 10^{-7}x^{11} + \frac{x^{12}}{11!} + 1.93768 \times 10^{-9}x^{13} + \frac{x^{14}}{13!} + O(x^{15})
\end{aligned}$$

Which is the theoretical/numerical series solution to the problem above.

5. Conclusion

In this work, we have used the variational iteration decomposition method (VIDM) which is mainly due to M.A Noor and S.T. Mohyud-Din [6], S. Abbasbandy [7] and J.H. He [8], for finding the solution of linear boundary value problems for tenth order. It may be concluded that VIDM is very useful and efficient in finding the analytical solutions for such boundary value problems. The method gives more realistic series solutions that

converge very rapidly in physical problems. Thus we conclude this technique can be considered as an efficient method for solving linear B.V. problems.

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