

Usage modified of homotopy perturbation and Adomian decomposition techniques for solving Fredholm integral equations

Research Article

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Abstract: In this paper, we present a modification to the homotopy perturbation method and the Adomian decomposition method for solving Fredholm integral equations. The results reveal that the proposed methods are very effective and simple and give the exact solution.

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Keywords: Fredholm integral equation • Modified Adomian decomposition method • Modified homotopy perturbation method

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1. Introduction

In recent years, many works have been focusing on the developing and applying of advanced and efficient methods for integral equations such as Adomian decomposition method [2, 6, 11–16], homotopy perturbation method [1, 4], product integration method [10], variational iteration method [5, 20], collocation method [10] and homotopy analysis method [26].

In this work, we investigate the performance of modified techniques of Adomian decomposition method and homotopy perturbation method applied to Fredholm integral equations of the second kind. This type of integral equations has the following form:

$$u(x) = f(x) + \lambda \int_a^b K(x, t)G(u(t))dt, \quad a \leq x \leq b, \quad (1)$$

where $u(x)$ is the unknown function that will be determined, $K(x, t)$ is the kernel of the equation, $f(x)$ is an analytic function, G is nonlinear function of u , and a, b , and λ are real finite constants.

2. Description of the Methods

Some powerful methods have been focusing on the development of more advanced and efficient methods for Fredholm integral equations such as the Modified Adomian Decomposition Method (MADM) [8, 9, 27, 28] and Modified Homotopy Perturbation Method (MHPM) [29, 30].

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2.1. Modified Adomian Decomposition Method (MADM)

The standard technique for the Fredholm integral Equation (1), starts by Adomian decomposition method:

$$G(u(x)) = \sum_{n=0}^{\infty} A_n, \quad (2)$$

where A_n ; $n \geq 0$ are the Adomian polynomials determined formally as follows:

$$A_n = \frac{1}{n!} \left[\frac{d^n}{d\mu^n} G\left(\sum_{i=0}^{\infty} \mu^i u_i\right) \right] \Big|_{\mu=0}. \quad (3)$$

The Adomian polynomials were introduced in [3, 7, 10] as:

$$\begin{aligned} A_0 &= G(u_0); \\ A_1 &= u_1 G'(u_0); \\ A_2 &= u_2 G'(u_0) + \frac{1}{2!} u_1^2 G''(u_0); \\ A_3 &= u_3 G'(u_0) + u_1 u_2 G''(u_0) + \frac{1}{3!} u_1^3 G'''(u_0), \dots \end{aligned}$$

The standard decomposition technique represents the solution of u as the following series [17–19]:

$$u(x) = \sum_{i=0}^{\infty} u_i(x). \quad (4)$$

By substituting (2) and (4) in Eq. (1) we have

$$\sum_{i=0}^{\infty} u_i(x) = f(x) + \lambda \sum_{i=0}^{\infty} \left(\int_a^b K(x, t) A_i(t) dt \right).$$

The components u_0, u_1, u_2, \dots are usually determined recursively by

$$\begin{aligned} u_0 &= f(x) \\ u_1 &= \lambda \int_a^b K(x, t) A_0(t) dt, \\ u_n &= \lambda \int_a^b K(x, t) A_{n-1}(t) dt, \quad n \geq 1. \end{aligned} \quad (5)$$

Then, $u(x) = \sum_{i=0}^n u_i(x)$ as the approximate solution.

The MADM was introduced by Wazwaz [31]. This method is based on the assumption that the function $f(x)$ can be divided into two parts, namely $f_1(x)$ and $f_2(x)$. Under this assumption we set

$$f(x) = f_1(x) + f_2(x). \quad (6)$$

We apply this decomposition when the function f consists of several parts and can be decomposed into two different parts. In this case, f is usually a summation of a polynomial and trigonometric or transcendental functions. A proper choice for the part $f_1(x)$ is important. For the method to be more efficient, we select $f_1(x)$ as one term of f or at least a number of terms if possible and $f_2(x)$ consists of the remaining terms of f .

By using the MADM, from (6), we can write Eq. (1) in the form

$$u(x) = f_1(x) + f_2(x) + \lambda \int_a^b K(x, t) G(u(t)) dt.$$

The components u_0, u_1, u_2, \dots are usually determined recursively by

$$\begin{aligned} u_0 &= f_1(x) \\ u_1 &= f_2(x) + \lambda \int_a^b K(x, t) A_0(t) dt, \\ u_n &= \lambda \int_a^b K(x, t) A_{n-1}(t) dt, \quad n \geq 1. \end{aligned} \quad (7)$$

Then, $u(x) = \sum_{i=0}^n u_i(x)$ as the approximate solution.

2.2. Modified Homotopy Perturbation Method (MHPM)

The homotopy perturbation method first proposed by He [21–24]. To illustrate the basic idea of this method, we consider the following nonlinear differential equation

$$A(u) - f(r) = 0, \quad r \in \Omega, \tag{8}$$

under the boundary conditions

$$B\left(u, \frac{\partial u}{\partial n}\right) = 0, \quad r \in \Gamma, \tag{9}$$

where A is a general differential operator, B is a boundary operator, $f(r)$ is a known analytic function, Γ is the boundary of the domain Ω .

In general, the operator A can be divided into two parts L and N , where L is linear, while N is nonlinear. Eq. (8) therefore can be rewritten as follows [25]:

$$L(u) + N(u) - f(r) = 0. \tag{10}$$

By the homotopy technique (Liao 1992, 1997) [26].

We construct a homotopy $v(r, p) : \omega \times [0, 1] \rightarrow R$ which satisfies

$$H(v, p) = (1 - p)[L(v) - L(u_0)] + p[A(v) - f(r)] = 0, \quad p \in [0, 1], \tag{11}$$

or

$$H(v, p) = L(v) - L(u_0) + p[L(u_0) + N(v) - f(r)] = 0, \tag{12}$$

where $p \in [0, 1]$ is an embedding parameter, u_0 is an initial approximation of Eq.(8) which satisfies the boundary conditions. From Eqs.(11), (12) we have

$$\begin{aligned} H(v, 0) &= L(v) - L(u_0) = 0, \\ H(v, 1) &= A(v) - f(r) = 0. \end{aligned} \tag{13}$$

The changing in the process of p from zero to unity is just that of $v(r, p)$ from $u_0(r)$ to $u(r)$. In topology this is called deformation and $L(v) - L(u_0)$, and $A(v) - f(r)$ are called homotopic.

Now, assume that the solution of Eqs. (11), (12) can be expressed as

$$v = v_0 + pv_1 + p^2v_2 + \dots. \tag{14}$$

The approximate solution of Eq.(8) can be obtained by setting $p = 1$.

$$u = \lim_{p \rightarrow 1} v = v_0 + v_1 + v_2 + \dots. \tag{15}$$

Now, we apply MHPM for solving the of Fredholm integral equations.

$$f(x) = f_1(x) + f_2(x) \tag{16}$$

We define a convex homotopy by

$$H(u, p) = (1 - p)F(u) + pL(u),$$

$$F(u) = u(x) - f_l(x),$$

we get

$$\begin{aligned} p^0 : v_0(x) &= f_1(x), \\ p^1 : v_1(x) &= \int_0^1 k(x, t)G(v_0(t))dt, \\ &\cdot \\ &\cdot \\ &\cdot \end{aligned}$$

3. Illustrative Examples

In this section, we present the semi-analytical techniques based on MADM and MHPM to solve Fredholm integral equations.

Example 3.1.

Example 1. Consider the following Fredholm integral equation:

$$u(x) = e^{3x} - \frac{1}{9}(2e^3 + 1)x + \int_0^1 xt u(t) dt. \quad (17)$$

1. The Modified Decomposition Method (MADM):

$$f(x) = f_1(x) + f_2(x) = e^{3x} - \frac{1}{9}(2e^3 + 1)x$$

$$f_1(x) = e^{3x}$$

$$f_2(x) = -\frac{1}{9}(2e^3 + 1)x$$

Then,

$$u_0(x) = e^{3x}$$

$$u_1(x) = f_2(x) + \int_0^1 xte^{3t} dt$$

$$u_1(x) = -\frac{1}{9}[2e^3 + 1]x + \frac{x}{9}[2e^3 + 1] = 0$$

$$u_n(x) = 0, \quad n \geq 1.$$

$$u(x) = \sum_{n=0}^{\infty} u_n(x) = e^{3x},$$

which is the same as the exact solution.

2. The Modified Homotopy Perturbation Method (MHPM):

$$F(u) = u(x) - f_1(x)$$

we get

$$p^0 : v_0(x) = f_1(x) \implies v_0(x) = e^{3x},$$

$$p^1 : v_1(x) - \int_0^1 k(x, t)v_0(t) dt = 0 \implies v_1(x) = 0$$

thus, $v_i(x) = 0, \quad \forall i \geq 1$, and

$$f_1(x) = \sum_{n=0}^{\infty} v_n(x) = e^{3x},$$

which is the same as the exact solution.

Example 3.2.

Consider the following Fredholm integral equation:

$$u(x) = xe^x - x + \int_0^1 xu(t) dt, \quad (18)$$

1. The Modified Decomposition Method (MADM):

$$f(x) = f_1(x) + f_2(x) = xe^x - x,$$

$$f_1(x) = xe^x,$$

$$f_2(x) = -x.$$

Then,

$$\begin{aligned}u_0(x) &= f_1(x) = xe^x, \\u_1(x) &= f_2(x) + \int_0^1 xte^t dt, \\u_1(x) &= -x + x[e - (e - 1)] = 0 \\u_n(x) &= 0, \quad n \geq 1.\end{aligned}$$

$$u(x) = \sum_{n=0}^{\infty} u_n(x) = xe^x,$$

which is the same as the exact solution.

2. The Modified Homotopy Perturbation Method (MHPM):

$$F(u) = u(x) - f_1(x)$$

we get

$$\begin{aligned}p^0 : v_0(x) &= f_1(x) \implies v_0(x) = xe^x, \\p^1 : v_1(x) - \int_0^1 k(x, t)v_0(t) dt &= 0 \implies v_1(x) = 0\end{aligned}$$

thus, $v_i(x) = 0, \forall i \geq 1$, and

$$f_1(x) = \sum_{n=0}^{\infty} v_n(x) = xe^x,$$

which is the same as the exact solution.

4. Conclusion

We present a comparative study between the Modified Adomian decomposition and Modified homotopy perturbation methods for solving Fredholm integral equations. From the computational viewpoint, the methods are efficient, convenient and easy to use. The methods are very powerful and efficient in finding analytical as well as numerical solutions for wide classes of linear and nonlinear Fredholm or Volterra integral equations. The numerical results establish the precision and efficiency of the proposed techniques.

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