

Approximate Solutions to System of Nonlinear Partial Differential Equations using Reduced Differential Transform Method

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Abstract. The main objective of this paper is to use the reduced differential transform method (RDTM) for finding the analytical approximate solutions for solving systems of nonlinear partial differential equations (NPDEs). The approximate solutions obtained by RDTM is verified by comparison with the exact solutions to show that the RDTM is quite accurate, reliable and can be applied for many other nonlinear partial differential equations. The method considers the use of the appropriate initial or boundary conditions and finds the solution without any discretization, transformation, or restrictive assumptions. This method is a simple and efficient method for solving the nonlinear partial differential equations. The numerical results show that this method is a powerful tool for solving systems of NPDEs. The analysis shows that our analytical approximate solutions converge very rapidly to the exact solutions.

Keywords: reduced differential transforms method, nonlinear partial differential equations, analytic and approximate solutions.

1. Introduction

Nonlinear partial differential equations (NPDEs) are mathematical models that are used to describe complex phenomena arising in the world around us. The nonlinear equations appear in many applications of science and engineering such as fluid dynamics, plasma physics, hydrodynamics, solid state physics, optical fibers, acoustics and other disciplines [1]. On the other hand, there are many effective methods for obtaining the anaylatic approximate solutions and exact solutions of NPDEs samong of these methods are the inverse scattering method [2], Hirota's bilinear method [3], Backlund transformation [4, 5], Painlevé expansion [6] sine-cosine method [7], homogenous balance method [8], homotopy perturbation method [9-12], variation method [13, 14], Adomian decomposition method [15, 16], perturbation method [17, 18], tanh-function method [19-21], Jacobi elliptic function expansion method [22-25], F-expansion method [26, 27], (G'/G)-expansion method [28-32], exp-function method [33-35], complex transformation [36] and Riccati equations method [37, 38]. Recently Mabood [39] and Mohamed et al. [40-42] used the optimal homotopy asymptotic to study the MHD slips flow over radiating sheet with heat transfer, the flow heat transfer viscoelastic fluid in an axisymetric channel with a porous wall and for the heat transfer in hollow sphere with the Robin boundary conditions. Also, Mabood et al. [43] have discussed the analytical solutions for radiation effects on heat transfer in Blasius flow.

In the present article, we use the reduced differential to transform method (RDTM) which discussed in [44-47], to construct an appropriate solution of some highly nonlinear partial differential equations of mathematical physics. The reduced differential transforms technique is an iterative procedure for obtaining a Taylor series solution of differential equations. This method reduces the size of computational work and easily applicable to many nonlinear physical problems. In this paper, we discuss the analytic approximate solution for two systems of nonlinear wave equations, these systems can be seen in [48, 49]. In mathematical physics, they play a major role in various fields, such as plasma physics, fluid mechanics, optical fibers, solid state physics, geochemistry and so on.

$$u_t - u_{xxx} - 2vu_x - uv_x = 0, (1)$$

and

$$\upsilon_{t} - u u_{n} = 0. \tag{2}$$

One of these systems is the generalized coupled Hirota Satsuma KdV system given by

$$u_t - \frac{1}{2}u_{xxx} + 3uu_x - 3\frac{\partial}{\partial x}(vw) = 0,$$
(3)

$$\upsilon_t + \upsilon_{xxx} - 3u\upsilon_x = 0, \tag{4}$$

$$w_t + w_{xxx} - 3u \, w_x = 0. \tag{5}$$

The paper has been organized as follows. Notations and basic definitions are given in Section 2. In Section 3, we apply the RDTM to solve two types of NPDEs. Conclusions are given in Section 4.

2. Preliminaries and notations

In this section, we give some basic definitions and properties of the reduced differential transform method which are further used in this paper. Consider a function of three variables u(x, y, t) and suppose that it can be represented as a product of three single-variable functions, i.e., u(x, y, t) = f(x)h(y)g(t). Based on the properties the (2+1) of-dimensional differential transform, the function u(x, y, t) can be represented as follows:

$$u(x, y, t) = \left(\sum_{i=0}^{\infty} F(i) x^{i}\right) \left(\sum_{j=0}^{\infty} H(j) x^{j}\right) \left(\sum_{l=0}^{\infty} G(l) x^{l}\right) = \sum_{k=0}^{\infty} U_{k}(x, y) t^{k}$$
(6)

where $U_k(x, y)$ is called *t*-dimensional spectrum function of u(x, y, t). The basic definitions of RDTM are introduced as follows [44-47].

Definition 2.1 If the function u(x, y, t) is analytic and differentiated continuously with respect to time t and space in the domain of interest, then let

$$U_k(x, y) = \frac{1}{k!} \left[\frac{\partial^k}{\partial t^k} u(x, y, t) \right]_{t=0},\tag{7}$$

where the *t*- dimensional spectrum function $U_k(x, y)$ is the transformed function. In this paper the lowercase u(x, y, t) represents the original function while the uppercase $U_k(x, y)$ stands for the transform function.

Definition 2.2 The differential inverse transform $U_k(x, y)$ is defined as follows:

$$u(x, y, t) = \sum_{k=0}^{\infty} U_k(x, y) t^k.$$
 (8)

Then, combining Eqs. (7) and (8) we have:

$$u(x, y, t) = \sum_{k=0}^{\infty} \frac{1}{k!} \left[\frac{\partial^k u(x, y, t)}{\partial t^k} \right]_{t=0} t^k.$$
(9)

From the above definitions, it can be found that the concept of the RDTM is derived from the power series expansion. To illustrate the basic concepts of the RDTM, consider the following nonlinear partial differential equation written in an operator form:

$$L[u(x, y, t)] + R[u(x, y, t)] + N[u(x, y, t)] = g(x, y, t)$$
(10)

with initial condition

$$u(x, y, 0) = f(x, y),$$
 (11)

where $L = \frac{\partial}{\partial t}$, *R* is a linear operator which has partial derivatives, *N* is a nonlinear operator and g(x, y, t) is an inhomogeneous term. According to the RDTM, we can construct the following iteration formula:

$$(k+1)U_{k+1}(x, y, t) = G_k(x, y) - R[U_k(x, y)] - N[U_k(x, y)]$$
(12)

where $U_k(x, y)$, $R[U_k(x, y)]$, $N[U_k(x, y)]$ and $G_k(x, y)$ are the transformations of the functions u(x, y, t), R[u(x, y, t)], N[u(x, y, t)] and g(x, y, t) respectively. From the initial condition (8), we write:

$$U_0(x, y) = f(x, y).$$
(13)

Substituting Eq. (13) into Eq. (12) and by straightforward iterative calculation, we get the following $U_k(x, y)$ values. Then, the inverse transformation of the set of $U_k(x, y)$, k = 1, 2, 3, ... is giving the *n*-terms approximation solution as follows:

$$u_n(x, y, t) = \sum_{k=0}^n U_k(x, y) t^k.$$
 (14)

Therefore, the exact solution of the problem is given by:

$$u(x, y, t) = \lim_{n \to \infty} u_n(x, y, t).$$
(15)

The fundamental mathematical operations performed by RDTM can be readily obtained and are listed in **Table 1**.

Table 1. The fundamental operations of RDTM.				
Functional Form	Transformed Form			
u(x,t)	$\frac{1}{k!} \left[\frac{\partial^k}{\partial t^k} u(x, y, t) \right]_{t=0},$			
$w(x,t) = u(x,t) \pm v(x,t)$	$W_k(x) = U_k(x) \pm V_k(x)$			
$w(x,t) = \alpha u(x,t)$	$W_k(x) = \alpha U_k(x,t) (\alpha \text{ is a constant})$			
$w(x,t) = x^m t^n$	$W_k(x) = x^m \delta(k-n) , \ \delta(k) = \begin{cases} 1 & k=0\\ 0 & k \neq 0 \end{cases}$			
$w(x,t) = x^m t^n u(x,t)$	$W_k(x) = x^m U(k-n)$			
w(x,t) = u(x,t)v(x,t)	$W_{k}(x) = \sum_{r=0}^{k} U_{r}(x) V_{k-r}(x) = \sum_{r=0}^{k} V_{r}(x) W_{k-r}(x)$			
$w(x,t) = \frac{\partial^r}{\partial t^r} u(x,t)$	$W_k(x) = (k+1)(k+r)W_{k+r}(x) = \frac{(k+r)!}{k!}W_{k+r}(x)$			
$w(x,t) = \frac{\partial}{\partial x}u(x,t)$	$W_{k}(x) = \frac{\partial}{\partial x} U_{k}(x)$			
$w(x,t) = \frac{\partial^2}{\partial x^2} u(x,t)$	$W_k(x) = \frac{\partial^2}{\partial x^2} U_k(x).$			

3. Numerical results

To demonstrate the effectiveness of the reduced differential transform method (RDTM) algorithm this discussed in the above section. We use this method to construct the analytic approximate solutions for two systems of nonlinear wave equations which have a great attention by many researchers in physics and engineering. The results have been provided by software packages such as Mathematica 9.

Example 3.1 We first consider a two components evolutionary system of a homogeneous KdV equatons of order 3 [48, 49] Eqs. (1) and (2) reads:

$$u_t - u_{xxx} - 2vu_x - uv_x = 0, (16)$$

$$\upsilon_t - u u_x = 0. \tag{17}$$

Subject to

$$u(x,0) = -\tanh(\frac{x}{\sqrt{3}}),\tag{18}$$

$$\upsilon(x,0) = -\frac{1}{6} - \frac{1}{2} \tanh^2(\frac{x}{\sqrt{3}}).$$
 (19)

Applying the reduced differential transform to the Eq. (12), we obtain the following iteration relation:

$$(k+1)U_{k+1}(x) = \frac{\partial^3}{\partial x^3}U_k(x) + 2\sum_{r=0}^k V_r(x)\frac{\partial}{\partial x}U_{k-r}(x) + \sum_{r=0}^k U_r(x)\frac{\partial}{\partial x}V_{k-r}(x), \qquad (20)$$

$$(k+1)V_{k+1}(x) = \sum_{r=0}^{k} U_r(x) \frac{\partial}{\partial x} U_{k-r}(x), \qquad (21)$$

Using the initial conditions Eq. (18) and Eq. (19), we have:

$$U_0(x) = -\tanh\left(\frac{x}{\sqrt{3}}\right),\tag{22}$$

$$V_0(x) = -\frac{1}{6} - \frac{1}{2} \tanh^2 \left(\frac{x}{\sqrt{3}}\right),$$
(23)

Now, substituting Eqs. (18)-(19) into Eqs. (20)-(21), we obtain the following $V_{k+1}(x, y, t)$ values successively as follows:

$$U_{1}(x) = \frac{1}{\sqrt{3}}\operatorname{sech}^{2}\left(\frac{x}{\sqrt{3}}\right),$$

$$V_{1}(x) = \frac{1}{\sqrt{3}}\operatorname{sech}^{2}\left(\frac{x}{\sqrt{3}}\right) \tanh\left(\frac{x}{\sqrt{3}}\right),$$

$$U_{2}(x) = \frac{1}{3}\operatorname{sech}^{2}\left(\frac{x}{\sqrt{3}}\right) \tanh\left(\frac{x}{\sqrt{3}}\right),$$

$$V_{2}(x) = \frac{1}{6}(-2 + \cosh\left(\frac{2x}{\sqrt{3}}\right))\operatorname{sech}^{4}\left(\frac{x}{\sqrt{3}}\right),$$

$$U_{3}(x) = \frac{1}{9\sqrt{3}}(-2 + \cosh\left(\frac{2x}{\sqrt{3}}\right))\operatorname{sech}^{2}\left(\frac{x}{\sqrt{3}}\right),$$

$$V_{3}(x) = \frac{1}{18\sqrt{3}}\operatorname{sech}^{5}\left(\frac{x}{\sqrt{3}}\right)\left(-11\operatorname{sinh}\left(\frac{x}{\sqrt{3}}\right) + \operatorname{sinh}\left(\sqrt{3}x\right)\right),$$
(24)

and so on. In the same manner, the rest of components can be obtained by using Mathematica software. Taking the inverse transformation of the set of values $[V_k(x, y, t)]_{k=0}^n$ gives *n*-terms approximation solutions. Finally the differential inverse transform of $V_k(x, y, t)$ give:

$$u_{n}(x,t) = \sum_{k=0}^{n} U_{k}(x,t)t^{n} = U_{0} + U_{1}t + U_{2}t^{2} + U_{3}t^{3} + U_{4}t^{4} + U_{5}t^{5} + \dots$$

$$= -\tanh\left(\frac{x}{\sqrt{3}}\right) + \frac{1}{\sqrt{3}}\sec h^{2}\left(\frac{x}{\sqrt{3}}\right)t + \frac{1}{3}\sec h^{2}\left(\frac{x}{\sqrt{3}}\right)\tanh\left(\frac{x}{\sqrt{3}}\right)t^{2}$$

$$+ \frac{1}{9\sqrt{3}}(-2 + \cosh(\frac{2x}{\sqrt{3}}))\sec h^{4}(\frac{x}{\sqrt{3}})t^{3} + \dots,$$

$$v_{n}(x,t) = \sum_{k=0}^{n} V_{k}(x,t)t^{n} = V_{0} + V_{1}t + V_{2}t^{2} + V_{3}t^{3} + V_{4}t^{4} + V_{5}t^{5} + \dots$$
(25)

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$$= -\frac{1}{6} - \frac{1}{2} \tanh^{2} \left(\frac{x}{\sqrt{3}} \right) + \frac{1}{\sqrt{3}} \sec h^{2} \left(\frac{x}{\sqrt{3}} \right) \tanh \left(\frac{x}{\sqrt{3}} \right) t + \frac{1}{6} (-2 + \cosh(\frac{2x}{\sqrt{3}})) \sec h^{4} \left(\frac{x}{\sqrt{3}} \right) t^{2} + \frac{1}{18\sqrt{3}} \sec h^{5} \left(\frac{x}{\sqrt{3}} \right) \left(-11 \sinh\left(\frac{x}{\sqrt{3}} \right) + \sinh\left(\sqrt{3}x \right) \right) t^{3} + \dots,$$
(26)

Therefore, the exact solution of the problem is readily obtained as follows:

$$u(x,t) = \lim_{n \to \infty} u_n(x,t) = -\tanh(\frac{x-t}{\sqrt{3}})$$
(27)

$$\upsilon(x,t) = \lim_{n \to \infty} \upsilon_n(x,t) = -\frac{1}{6} - \frac{1}{2} \tanh^2(\frac{x-t}{\sqrt{3}})$$
(28)

To examine the accuracy of the RDTM solution, the absolute errors of the 7-terms approximate solution is listed in Table 2 and plotted in Fig. 1 and Fig. 2.

with the approximate solution obtained in Eq. (27) is compared					
t	x	<i>u</i> ₅	Exact solution	$ u_5 - Exact $	
	0.2	0.171478	0.171494	0.000025	
	0.4	0.057637	0.057671	0.000034	
0.5	0.6	-0.057712	-0.057671	0.000041	
	0.8	-0.171530	-0.171494	0.000037	
	1	-0.280940	-0.280915	0.000025	

Table 2. The exact solution obtained in Eq. (27) is compared

Table 3. The exact solution obtained in Eq. (28) is compared with the approximate solution obtained in Eq. (26).

t	x	<i>v</i> ₅	Exact solution	$ v_5 - Exact $
	0.2	-0.181273	-0.181372	0.0000989
	0.4	-0.168271	-0.168330	0.0000582
0.5	0.6	-0.168326	-0.168330	0.0000038
	0.8	-0.181412	-0.181372	0.0000401
	1	-0.206183	-0.206123	0.0000602
 u(x ,1) 10 0.5	(a)		(b) -0.2 -0.3 V(x, 1)4 -0.5 -0.6

Figure 1: The exact solution (27) and (28) are compared with the approximate solution (25) and (26) at t = 0.5



Figure 2: The absolute errors with respect of $u_5(x,t)$ and $v_5(x,t)$ are shown respectively. From Figs. 1-3 and **Tables 2**, **3** the approximate solution is rapidly convergence to the exact solution. **Example 3.2** Consider the generalzed coupled Hirote Satsuma KdV [48, 49]:

$$u_{t} - \frac{1}{2}u_{xxx} + 3uu_{x} - 3\frac{\partial}{\partial x}(vw) = 0, \qquad (29)$$

$$\upsilon_t + \upsilon_{xxx} - 3u\upsilon_x = 0, \tag{30}$$

$$w_t + w_{xxx} - 3u w_x = 0. ag{31}$$

Subject to

$$u(x,0) = -\frac{1}{3} + 2\tanh^2 x , \qquad (32)$$

$$v(x,0) = \tanh x,\tag{33}$$

$$w(x,0) = \frac{8}{3} \tanh x.$$
 (34)

Applying the reduced differential transform to the Eq. (25), we obtain the following iteration relation:

$$(k+1)U_{k+1} = \frac{1}{2}\frac{\partial^3 U_k}{\partial x^3} - 3\sum_{r=0}^k U_r \frac{\partial}{\partial x}U_{k-r} + 3\frac{\partial}{\partial x}\sum_{r=0}^k V_r W_{k-r},$$
(35)

$$(k+1)V_{k+1} = -\frac{\partial^3 V_k}{\partial x^3} + 3\sum_{r=0}^k U_r \frac{\partial V_{k-r}}{\partial x},$$
(36)

and

$$(k+1)W_{k+1} = -\frac{\partial^3 W_k}{\partial x^3} + 3\sum_{r=0}^k U_r \frac{\partial W_{k-r}}{\partial x},$$
(37)

We can assume the initial condition have the following form:

$$U_0(x,0) = -\frac{1}{3} + 2\tanh^2 x , \qquad (38)$$

$$V_0(x,0) = \tanh x \,, \tag{39}$$

$$W_0(x,0) = \frac{8}{3} \tanh x.$$
 (40)

Now, substituting Eqs. (38)-(40) into Eqs. (35)-(37), we obtain the following $V_{k+1}(x, y, t)$ values successively as follows:

$$U_{1}(x,t) = 4 \sec h^{2} x \tanh x,$$

$$V_{1}(x,t) = \sec h^{2} x,$$

$$W_{1}(x,t) = \frac{8}{3} \sec h^{2} x,$$

$$U_{2}(x,t) = 2 - 8 \tanh^{2} x - 6 \tanh^{4} x,$$

$$V_{2}(x,t) = \tanh^{3} x - \tanh x,$$

$$W_{2}(x,t) = \frac{8}{3} (\tanh^{3} x - \tanh x),$$
(41)

and so on. We calculate the 5Th iteration but write the five first terms for convence to the reader. In the same manner, the rest of components can be obtained by using Mathematica software. Taking the inverse transformation of the set of values $[V_k(x, y, t)]_{k=0}^n$ gives *n*-terms approximation solutions. Finally the differential inverse transform of $V_k(x, y, t)$ give:

$$u_{n}(x,t) = \sum_{k=0}^{n} U_{k}(x,t)t^{n} = U_{0} + U_{1}t + U_{2}t^{2} + U_{3}t^{3} + U_{4}t^{4} + U_{5}t^{5} + U_{6}t^{6} + U_{7}t^{7} + \dots$$
$$= -\frac{1}{3} + 2\tanh^{2} x + 4\sec^{2} x \tanh x + 2 - 8\tanh^{2} x - 6\tanh^{4} x + \dots$$
(42)

$$v_n(x,t) = \sum_{k=0}^{n} V_k(x,t)t^n = V_0 + V_1 t + V_2 t^2 + V_3 t^3 + V_4 t^4 + V_5 t^5 + V_6 t^6 + V_7 t^7 + \dots$$

= tanh x + sec h²x + tanh³ x - tanh x + ... (43)

$$w_n(x,t) = \sum_{k=0}^{n} W_k(x,t)t^n = W_0 + W_1 t + W_2 t^2 + W_3 t^3 + W_4 t^4 + W_5 t^5 + W_6 t^6 + W_7 t^7 + \dots$$

$$8 \tan k = 12 \tan k^3 \tan k^3 + 4 \tan$$

$$= \frac{8}{3} \tanh x + \frac{8}{3} \sec h^2 x + \frac{8}{3} (\tanh^3 x - \tanh x) + \dots$$
(44)

Therefore, the exact solution of the problem is readily obtained as follows:

$$u(x,t) = \lim_{n \to \infty} u_n(x,t) = -\frac{1}{3} + 2 \tanh^2(t+x),$$
(45)

$$v(x,t) = \lim_{n \to \infty} v_n(x,t) = \tanh(t+x), \tag{46}$$

$$w(x,t) = \lim_{n \to \infty} w_n(x,t) = \frac{8}{3} \tanh(t+x).$$
 (47)



Figure 3: The exact solution (45) is compared with the approximate solution (42) for different value of t = 0.1, 0.2, 0.3, 0.4, 0.5.



Figure 4: The exact solution (46) is compared with the approximate solution (43) for different value of t = 0.1, 0.2, 0.3, 0.4, 0.5.



Figure 5: The exact solution (47) is compared with the approximate solution (44) for different value of t = 0.1, 0.2, 0.3, 0.4, 0.5.

4. Conclusions

In this work, we present new applications of the reduced differential transform method (RDTM) by handling two nonlinear physical models, namely, generalized KP hierarchy equations. This method is an alternative approach to overcome the demerit of complex calculation of differential transform method (DTM). The proposed technique, which does not require linearization, discretization or perturbation, gives the solution in the form of a convergent power series with elegantly computed components. Therefore, the solution procedure of the RDTM is simpler than other traditional methods. The main advantage of the proposed method is that it requires less amount of computation. The results show that the RDTM is a powerful mathematical tool for handling NPDEs. The approximate solutions are rabidly convergence to the exact solutions. It can be observed that the solution approach of RDTM is much simpler than differential transform method (DTM) and it needs less computational effort than DTM. In other word, RDTM is an alternative approach to overcome the demerit of complex calculation of DTM, capable of reducing the size of calculation. As a special advantage of RDTM rather than DTM, the reduced differential transform recursive equations produce exactly all the Poisson series coefficients of solutions. We notice that the RDTM technique is highly accurate, rapidly converge and is very easily implementable mathematical

tool for the multidimensional physical problems emerging in various domains of engineering and allied sciences.

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