

Exact Solution for Linear and Nonlinear Systems of Pdes by Homotopy-Perturbation Method¹M.S.H. Chowdhury, ²I. Hashim, ³A.F. Ismail, ⁴M.M. Rahman and ⁵S. Momani¹Department of Science in Engineering, Faculty of Engineering, International Islamic University Malaysia, P.O.Box 10, 50728 Kuala Lumpur, Malaysia.²School of Mathematical Sciences, Faculty of Science and Technology, Universiti Kebangsaan Malaysia, 43600 Bangi Selangor, Malaysia.³Department of Mechanical Engineering, Faculty of Engineering, International Islamic University Malaysia, P.O.Box 10, 50728 Kuala Lumpur, Malaysia.⁴Department of Physics, Faculty of Science, Universiti Putra Malaysia, 43400 UPM Serdang, Selangor, Malaysia.⁵Department of Mathematics, Faculty of Science, The University of Jordan, Amman 11942, Jordan.

Abstract: In this paper, the homotopy-perturbation method (HPM) proposed by J.-H. He is adopted for solving linear and nonlinear systems of partial differential equations (PDEs). In this method, a homotopy parameter p , which takes the values from 0 to 1, is introduced. When $p = 0$, the system of equations usually reduces to a sufficiently simplified form, which normally admits a rather simple solution. As p gradually increases to 1, the system goes through a sequence of 'deformations', the solution of each of which is 'close' to that at the previous stage of 'deformation'. Eventually at $p = 1$, the system takes the original form of the equation and the final stage of 'deformation' gives the desired solution. Some examples are presented to demonstrate the efficiency and simplicity of the method.

Key words: Exact solutions; Homotopy-perturbation method; System of PDEs.

INTRODUCTION

It is well-known that many physical and engineering phenomena such as wave propagation and shallow water waves can be modelled by systems of PDEs (L. Debnath, 1997; J.D. Logan, 1994; G.B. Whitham, 1974). Finding accurate and efficient methods for solving nonlinear system of PDEs has long been an active research undertaking. Debnath (1997) applied the characteristics method and Logan (1994) used the Riemann invariants method to handle systems of PDEs. Vandewalle and Piessens (1991) implemented a method based on a combination of the waveform relaxation method and multigrid to solve nonlinear systems. Wazwaz (2000) used the Adomian decomposition method (ADM) to handle the systems of PDEs and reaction-diffusion Brusselator model. However, one notable difficulty inherent in ADM is the calculation of the so-called Adomian polynomials which can be cumbersome in general. Approximate solutions of nonlinear systems of PDEs were also obtained by the variational iteration method (VIM) (Wazwaz, 2007). Very recently, Belal *et al.* (2008) obtained exact solutions of the nonlinear systems of PDEs studied in (Wazwaz, 2007) directly via VIM.

In recent years, much attention has been devoted to the study of the homotopy-perturbation method (HPM) (J.H. He, 1999; 2000; 2003; 2005; 2006; O. Abdulaziz, 2008; M.S.H. Chowdhury, 2008; I. Hashim, 2008; M.S.H. Chowdhury, 2009) for solving a wide range of problems whose mathematical models yield differential equation or system of differential equations. HPM deforms a difficult problem into a set of problems which are easier to solve without any need to transform nonlinear terms. The applications of HPM in nonlinear problems have been demonstrated by many researchers, cf. (M.J. Ablowitz, 2006; L. Cveticanin, 2005; D.D. Ganji, 2006; 2007; J.Q. Mo and W.T. Lin, 2005; M.A. Noor and S.T. Mohyud-Din, 2007). Recently, HPM was employed for solving singular second-order differential equations (M.S.H. Chowdhury, 2007), nonlinear population dynamics models (M.S.H. Chowdhury, 2007) and time-dependent Emden-Fowler type equations (M.S.H. Chowdhury, 2007), the Klein-Gordon and sine-Gordon equations (M.S.H. Chowdhury, 2009). Very recently, Chowdhury *et al.* (2009) were the first to successfully apply the multistage homotopy-perturbation method (MHPM) to the chaotic Lorenz system.

The aim of this work is to present an alternative approach based on HPM for finding series solutions to linear and nonlinear systems of PDEs. The efficiency and accuracy of HPM are demonstrated through several test examples.

Hpm For System Of Pdes:

To illustrate the basic idea of the HPM for system of PDEs, we consider the following non-homogeneous, nonlinear system of PDEs.

Corresponding Author: Sazzad Hossien Chowdhury, Department of Science in Engineering, International Islamic University Malaysia, Kuala Lumpur, Malaysia.
E-mail: sazzadbd@iiu.edu.my

$$\frac{\partial u_1}{\partial t} + g_1(t, u_1, u_2, \dots, u_m) = f_1(t), \tag{1}$$

$$\frac{\partial u_2}{\partial t} + g_2(t, u_1, u_2, \dots, u_m) = f_2(t), \tag{2}$$

⋮

$$\frac{\partial u_m}{\partial t} + g_m(t, u_1, u_2, \dots, u_m) = f_m(t), \tag{3}$$

subject to the initial conditions

$$u_1(x, y, 0) = c_1, \quad u_2(x, y, 0) = c_2, \quad \dots, \quad u_m(x, y, 0) = c_m, \tag{4}$$

where $u_m = u_m(x, y, t)$ and $f_m = f_m(x, y, t)$.

First write system (1)–(3) in the operator form

$$L(u_1) + N_1(u_1, u_2, \dots, u_m) - f_1 = 0, \tag{5}$$

$$L(u_2) + N_2(u_1, u_2, \dots, u_m) - f_2 = 0, \tag{6}$$

⋮

$$L(u_m) + N_m(u_1, u_2, \dots, u_m) - f_m = 0, \tag{7}$$

subject to the initial conditions (4), where $L = \partial/\partial t$ is linear operator and N_1, N_2, \dots, N_m are nonlinear operators.

According to HPM, we construct a homotopy for (5)–(7) which satisfies the following relations:

$$L(u_1) - L(v_1) + pL(v_1) + p[N_1(u_1, u_2, \dots, u_m) - f_1] = 0, \tag{8}$$

$$L(u_2) - L(v_2) + pL(v_2) + p[N_2(u_1, u_2, \dots, u_m) - f_2] = 0, \tag{9}$$

⋮

$$L(u_m) - L(v_m) + pL(v_m) + p[N_m(u_1, u_2, \dots, u_m) - f_m] = 0, \tag{10}$$

where $p \in [0, 1]$ is an embedding parameter and v_1, v_2, \dots, v_m are initial approximations which satisfying the given conditions. It is obvious that when the homotopy parameter $p = 0$, Eqs. (8)–(10) become a linear system of equations and when $p = 1$ we get the original nonlinear system of equations. Consider the initial approximations as follows:

$$u_{1,0}(x, y, t) = v_1(x, y, t) = u_1(x, y, 0) = c_1, \tag{11}$$

$$u_{2,0}(x, y, t) = v_2(x, y, t) = u_2(x, y, 0) = c_2, \tag{12}$$

⋮

$$u_{m,0}(x, y, t) = v_m(x, y, t) = u_m(x, y, 0) = c_m, \tag{13}$$

and

$$u_1(x, y, t) = u_{1,0}(x, y, t) + pu_{1,1}(x, y, t) + p^2u_{1,2}(x, y, t) + \dots, \tag{14}$$

$$u_2(x, y, t) = u_{2,0}(x, y, t) + pu_{2,1}(x, y, t) + p^2u_{2,2}(x, y, t) + \dots, \tag{15}$$

⋮

$$u_m(x, y, t) = u_{m,0}(x, y, t) + pu_{m,1}(x, y, t) + p^2u_{m,2}(x, y, t) + \dots, \tag{16}$$

where $u_{i,j}$, ($i = 1, 2, \dots, m; j = 1, 2, \dots$) are functions yet to be determined. Substituting (11)–(16) into (8)–(10) and arranging the coefficients of the same powers of p , obtain

$$L(u_{1,1}) + L(v_1) + N_1(u_{1,0}, u_{2,0}, \dots, u_{m,0}) - f_1 = 0, \quad u_{1,1}(x, y, 0) = 0 \tag{17}$$

$$L(u_{2,1}) + L(v_2) + N_2(u_{1,0}, u_{2,0}, \dots, u_{m,0}) - f_2 = 0, \quad u_{2,1}(x, y, 0) = 0 \tag{18}$$

⋮

$$L(u_{m,1}) + L(v_m) + N_m(u_{1,0}, u_{2,0}, \dots, u_{m,0}) - f_m = 0, \quad u_{m,1}(x, y, 0) = 0 \tag{19}$$

$$L(u_{1,2}) + N_1(u_{1,1}, u_{2,1}, \dots, u_{m,1}) = 0, \quad u_{1,2}(x, y, 0) = 0, \tag{20}$$

$$L(u_{2,2}) + N_2(u_{1,1}, u_{2,1}, \dots, u_{m,1}) = 0, \quad u_{2,2}(x, y, 0) = 0, \tag{21}$$

⋮

$$L(u_{m,2}) + N_m(u_{1,1}, u_{2,1}, \dots, u_{m,1}) = 0, \quad u_{m,2}(x, y, 0) = 0, \tag{22}$$

etc.

Now solve the above systems of equations for the unknowns $u_{i,j}$ ($i = 1, 2, \dots, m; j = 1, 2, \dots$). Therefore, according to

HPM the n -term approximations for the solutions of (5)–(7) can be expressed as

$$\phi_{1,n}(x, y, t) = u_1(x, y, t) = \lim_{p \rightarrow 1} u_1(x, y, t) = \sum_{k=0}^{n-1} u_{1,k}(x, y, t), \tag{23}$$

$$\phi_{2,n}(x, y, t) = u_2(x, y, t) = \lim_{p \rightarrow 1} u_2(x, y, t) = \sum_{k=0}^{n-1} u_{2,k}(x, y, t), \tag{24}$$

⋮

$$\phi_{m,n}(x, y, t) = u_m(x, y, t) = \lim_{p \rightarrow 1} u_m(x, y, t) = \sum_{k=0}^{n-1} u_{m,k}(x, y, t), \tag{25}$$

Applications Of Hpm:

In this section, we shall demonstrate the efficiency and accuracy of HPM to systems of linear and nonlinear PDEs through four examples. The HPM algorithm is coded in the computer algebra package Maple.

Example 1:

The first system we shall study in this paper is based on the homogeneous linear system of PDEs (A.M. Wazwaz, 2007),

$$u_t - v_x + u + v = 0, \tag{26}$$

$$v_t - u_x + u + v = 0, \tag{27}$$

subject to the initial conditions

$$u(x, 0) = \sinh x, \quad v(x, 0) = \cosh x. \tag{28}$$

According to the HPM, we can construct a homotopy of system (26)–(27) as follows:

$$u_t - (y_0)_t + p[(y_0)_t - v_x + u + v] = 0, \tag{29}$$

$$v_t - (z_0)_t + p[(z_0)_t - u_x + u + v] = 0, \tag{30}$$

Let us choose the initial approximations as

$$u_0(x, t) = y_0(x, t) = u(x, 0) = \sinh x \tag{31}$$

$$v_0(x, t) = z_0(x, t) = v(x, 0) = \cosh x \tag{32}$$

and

$$u(x, t) = u_0(x, t) + pu_1(x, t) + p^2u_2(x, t) + p^3u_3(x, t) + \dots, \tag{33}$$

$$v(x, t) = v_0(x, t) + pv_1(x, t) + p^2v_2(x, t) + p^3v_3(x, t) + \dots, \tag{34}$$

where u_j and v_j ($j = 1, 2, 3, \dots$) are functions yet to be determined. Substituting (31)–(34) into (29)–(30) and collecting terms of the same powers of p , we have

$$(u_1)_t + (y_0)_t - (v_0)_x + u_0 + v_0 = 0, \quad u_1(x, 0) = 0, \tag{35}$$

$$(v_1)_t + (z_0)_t - (u_0)_x + u_0 + v_0 = 0, \quad v_1(x, 0) = 0, \tag{36}$$

$$(u_2)_t - (v_1)_x + u_1 + v_1 = 0, \quad u_2(x, 0) = 0, \tag{37}$$

$$(v_2)_t - (u_1)_x + u_1 + v_1 = 0, \quad v_2(x, 0) = 0, \tag{38}$$

$$(u_3)_t - (v_2)_x + u_2 + v_2 = 0, \quad u_3(x, 0) = 0, \tag{39}$$

$$(v_3)_t - (u_2)_x + u_2 + v_2 = 0, \quad v_3(x, 0) = 0, \tag{40}$$

$$(u_4)_t - (v_3)_x + u_3 + v_3 = 0, \quad u_4(x, 0) = 0, \tag{41}$$

$$(v_4)_t - (u_3)_x + u_3 + v_3 = 0, \quad v_4(x, 0) = 0, \tag{42}$$

$$(u_5)_t - (v_4)_x + u_4 + v_4 = 0, \quad u_5(x, 0) = 0, \tag{43}$$

$$(v_5)_t - (u_4)_x + u_4 + v_4 = 0, \quad v_5(x, 0) = 0, \tag{44}$$

etc.

Solving the differential equations (35)–(44) we obtain,

$$u_1(x, t) = -t \cosh x, \quad v_1(x, t) = -t \sinh x,$$

$$u_2(x,t) = \frac{1}{2}t^2 \sinh x, \quad v_2(x,t) = \frac{1}{2}t^2 \cosh x,$$

$$u_3(x,t) = -\frac{1}{6}t^3 \cosh x, \quad v_3(x,t) = -\frac{1}{6}t^3 \sinh x,$$

$$u_4(x,t) = \frac{1}{24}t^4 \sinh x, \quad v_4(x,t) = \frac{1}{24}t^4 \cosh x,$$

$$u_5(x,t) = -\frac{1}{120}t^5 \cosh x, \quad v_5(x,t) = -\frac{1}{120}t^5 \sinh x,$$

etc.

Hence, the series solutions are

$$u(x,t) = \sinh x \left(1 + \frac{t^2}{2!} + \frac{t^4}{4!} + \dots \right) - \cosh x \left(t + \frac{t^3}{3!} + \frac{t^5}{5!} + \dots \right),$$

$$v(x,t) = \cosh x \left(1 + \frac{t^2}{2!} + \frac{t^4}{4!} + \dots \right) - \sinh x \left(t + \frac{t^3}{3!} + \frac{t^5}{5!} + \dots \right),$$

which converge to the closed-form solutions,

$$u(x,t) = \sinh(x-t), \quad v(x,t) = \cosh(x-t).$$

Example 2:

The second system we shall study is the nonhomogeneous linear system of PDEs [32],

$$u_t - v_x - u + v = -2, \tag{45}$$

$$v_t + u_x - u + v = -2, \tag{46}$$

subject to the initial conditions

$$u(x,0) = 1 + e^x, \quad v(x,0) = -1 + e^x. \tag{47}$$

According to the HPM, we can construct a homotopy of system (45)–(46) which satisfies the following relation:

$$u_t - (y_0)_t + p \left[(y_0)_t - v_x - u + v + 2 \right] = 0, \tag{48}$$

$$v_t - (z_0)_t + p \left[(z_0)_t + u_x - u + v + 2 \right] = 0, \tag{49}$$

Let us choose the initial approximations as

$$u_0(x,t) = y_0(x,t) = u(x,0) = 1 + e^x, \tag{50}$$

$$v_0(x,t) = z_0(x,t) = v(x,0) = -1 + e^x, \tag{51}$$

Substituting (33)–(34) and (50)–(51) into (48)–(49) and equating terms of the same powers of p , we have

$$(u_1)_t + (y_0)_t - (v_0)_x - u_0 + v_0 + 2 = 0, \quad u_1(x, 0) = 0, \tag{52}$$

$$(v_1)_t + (z_0)_t - (u_0)_x - u_0 + v_0 + 2 = 0, \quad v_1(x, 0) = 0, \tag{53}$$

$$(u_2)_t - (v_1)_x - u_1 + v_1 = 0, \quad u_2(x, 0) = 0, \tag{54}$$

$$(v_2)_t - (u_1)_x - u_1 + v_1 = 0, \quad v_2(x, 0) = 0, \tag{55}$$

$$(u_3)_t - (v_2)_x - u_2 + v_2 = 0, \quad u_3(x, 0) = 0, \tag{56}$$

$$(v_3)_t + (u_2)_x - u_2 + v_2 = 0, \quad v_3(x, 0) = 0, \tag{57}$$

$$(u_4)_t - (v_3)_x - u_3 + v_3 = 0, \quad u_4(x, 0) = 0, \tag{58}$$

$$(v_4)_t + (u_3)_x - u_3 + v_3 = 0, \quad v_4(x, 0) = 0, \tag{59}$$

$$(u_5)_t - (v_4)_x - u_4 + v_4 = 0, \quad u_5(x, 0) = 0, \tag{60}$$

$$(v_5)_t + (u_4)_x - u_4 + v_4 = 0, \quad v_5(x, 0) = 0, \tag{61}$$

etc.

Solving the differential equations (52)–(61) we obtain,

$$u_1(x, t) = e^x t, \quad v_1(x, t) = -e^x t,$$

$$u_2(x, t) = \frac{1}{2} e^x t^2, \quad v_2(x, t) = \frac{1}{2} e^x t^2,$$

$$u_3(x, t) = \frac{1}{6} e^x t^3, \quad v_3(x, t) = -\frac{1}{6} e^x t^3,$$

$$u_4(x, t) = \frac{1}{24} e^x t^4, \quad v_4(x, t) = \frac{1}{24} e^x t^4,$$

$$u_5(x, t) = -\frac{1}{120} e^x t^5, \quad v_5(x, t) = -\frac{1}{120} e^x t^5,$$

etc.

Hence, the series solutions are

$$u(x, t) = 1 + e^x \left(1 + \frac{t^2}{2!} + \frac{t^3}{3!} + \dots \right),$$

$$v(x, t) = 1 + e^x \left(1 - t + \frac{t^2}{2!} - \frac{t^3}{3!} + \dots \right),$$

which again converge to the closed-form solutions,

$$u(x,t) = 1 + e^{x+t}, \quad v(x,t) = -1 + e^{x-t}.$$

Example 3:

Now we shall study the following nonhomogeneous nonlinear system of PDEs (31; 32),

$$u_t + vu_x + u = 1, \tag{62}$$

$$v_t - uv_x - u = 1, \tag{63}$$

subject to the initial conditions

$$u(x,0) = e^x, v(x,0) = e^{-x} \tag{64}$$

According to the HPM, we can construct a homotopy of system (62)–(63) which satisfies the following relation:

$$u_t - (y_0)_t + p[(y_0)_t + vu_x + u - 1] = 0, \tag{65}$$

$$v_t - (z_0)_t + p[(z_0)_t - uv_x - v - 1] = 0. \tag{66}$$

Let us choose the initial approximations as

$$u_0(x,t) = y_0(x,t) = u(x,0) = e^x, \tag{67}$$

$$v_0(x,t) = z_0(x,t) = v(x,0) = e^{-x}. \tag{68}$$

Substituting (33)–(34) and (67)–(68) into (65)–(66) and equating terms of the same powers of p , obtain

$$(u_1)_t + (y_0)_t + v_0(u_0)_x + u_0 - 1 = 0, \quad u_1(x,0) = 0, \tag{69}$$

$$(v_1)_t + (z_0)_t - u_0(v_0)_x - v_0 - 1 = 0, \quad v_1(x,0) = 0, \tag{70}$$

$$(u_2)_t + (u_0)_x v_1 + (u_1)_x v_0 + u_1 = 0, \quad u_2(x,0) = 0, \tag{71}$$

$$(v_2)_t - (v_0)_x u_1 - (v_1)_x u_0 - v_1 = 0, \quad v_2(x,0) = 0, \tag{72}$$

$$(u_3)_t + (u_0)_x v_2 + (u_1)_x v_1 + (u_2)_x v_0 + u_2 = 0, \quad u_3(x,0) = 0, \tag{73}$$

$$(v_3)_t - (v_0)_x u_2 - (v_1)_x u_1 - (v_2)_x u_0 - v_2 = 0, \quad v_3(x,0) = 0, \tag{74}$$

$$(u_4)_t + (u_0)_x v_3 + (u_2)_x v_1 + (u_1)_x v_2 + (u_3)_x v_0 + u_3 = 0, \quad u_4(x,0) = 0, \tag{75}$$

$$(v_4)_t - (v_0)_x u_3 - (v_2)_x u_1 - (v_1)_x u_2 - (v_3)_x u_0 - v_3 = 0, \quad v_4(x,0) = 0, \tag{76}$$

$$(u_5)_t + (u_2)_x v_2 + (u_3)_x v_1 + (u_0)_x v_4 + (u_1)_x v_3 + (u_4)_x v_0 + u_4 = 0, \quad u_5(x,0) = 0, \tag{77}$$

$$(v_5)_t - (v_2)_x u_2 - (v_3)_x u_1 - (v_0)_x u_4 - (v_1)_x u_3 - (v_4)_x u_0 - v_4 = 0, \quad v_5(x,0) = 0, \tag{78}$$

etc.

Solving the differential equations (69)–(78) we obtain

$$u_1(x, t) = -e^x t, \quad v_1(x, t) = e^{-x} t, \tag{79}$$

$$u_2(x, t) = \frac{1}{2} e^x t^2, \quad v_2(x, t) = \frac{1}{2} e^{-x} t^2, \tag{80}$$

$$u_3(x, t) = -\frac{1}{6} e^x t^3, \quad v_3(x, t) = \frac{1}{6} e^{-x} t^3, \tag{81}$$

$$u_4(x, t) = \frac{1}{24} e^x t^4, \quad v_4(x, t) = \frac{1}{24} e^{-x} t^4, \tag{82}$$

$$u_5(x, t) = -\frac{1}{120} e^x t^5, \quad v_5(x, t) = \frac{1}{120} e^{-x} t^5, \tag{83}$$

etc.

Hence, the series solutions are

$$u(x, t) = e^x \left(1 - t + \frac{t^2}{2!} - \frac{t^3}{3!} + \dots \right),$$

$$v(x, t) = e^{-x} \left(1 + t + \frac{t^2}{2!} - \frac{t^3}{3!} + \dots \right),$$

which converge to the closed-form solutions,

$$u(x, t) = e^{x-t}, \quad v(x, t) = e^{-x+t}.$$

Example 4:

Finally, we shall study a system of three nonlinear PDEs with three unknown functions [31; 32],

$$u_t + u_x v_x + u_y v_y + u = 0, \tag{84}$$

$$v_t + v_x w_x - v_y w_y - v = 0, \tag{85}$$

$$w_t + w_x u_x + w_y u_y - w = 0, \tag{86}$$

subject to the initial conditions

$$u(x, y, 0) = e^{x+y}, \quad v(x, y, 0) = e^{x-y}, \quad w(x, y, 0) = e^{-x+y}. \tag{87}$$

According to the HPM, we can construct a homotopy of system (84)–(86) as follows:

$$u_t - (y_0)_t + p \left[(y_0)_t + u_x v_x + u_y v_y + u \right] = 0, \tag{88}$$

$$v_t - (z_0)_t + p \left[(z_0)_t + v_x w_x - v_y w_y - v \right] = 0, \tag{89}$$

$$w_t - (s_0)_t + p \left[(s_0)_t + w_x u_x + w_y u_y - w \right] = 0, \tag{90}$$

Let us choose the initial approximations as

$$u_0(x, y, t) = y_0(x, y, t) = u(x, y, 0) = e^{x+y}, \tag{91}$$

$$v_0(x, y, t) = z_0(x, y, t) = v(x, y, 0) = e^{x-y}, \tag{92}$$

$$w_0(x, y, t) = s_0(x, y, t) = v(x, y, 0) = e^{-x+y}, \tag{93}$$

and

$$u(x, y, t) = u_0(x, y, t) + pu_1(x, y, t) + p^2u_2(x, y, t) + p^3u_3(x, y, t) + \dots, \tag{94}$$

$$v(x, y, t) = v_0(x, y, t) + pv_1(x, y, t) + p^2v_2(x, y, t) + p^3v_3(x, y, t) + \dots, \tag{95}$$

$$w(x, y, t) = w_0(x, y, t) + pw_1(x, y, t) + p^2w_2(x, y, t) + p^3w_3(x, y, t) + \dots, \tag{96}$$

where u_j, v_j and w_j ($j = 1, 2, 3, \dots$) are functions yet to be determined. Substituting (91)–(96) into (88)–(90) and equating terms of the same powers of p , obtain

$$(u_1)_t + (y_0)_t + (v_0)_x (u_0)_x + (u_0)_y (v_0)_y + u_0 = 0, \quad u_1(x, y, 0) = 0, \tag{97}$$

$$(v_1)_t + (z_0)_t + (v_0)_x (w_0)_x - (v_0)_y (w_0)_y - v_0 = 0, \quad v_1(x, y, 0) = 0, \tag{98}$$

$$(w_1)_t + (s_0)_t + (u_0)_x (w_0)_x + (u_0)_y (w_0)_y - w_0 = 0, \quad w_1(x, y, 0) = 0, \tag{99}$$

$$(u_2)_t + (u_0)_x (v_1)_x + (u_1)_x (v_0)_x + (u_0)_y (v_1)_y + (u_1)_x (v_0)_y + u_1 = 0, \tag{100}$$

$$u_2(x, y, 0) = 0,$$

$$(v_2)_t + (w_0)_x (v_1)_x + (w_1)_x (v_0)_x - (w_0)_y (v_1)_y - (w_1)_x (v_0)_y - v_1 = 0, \tag{101}$$

$$v_2(x, y, 0) = 0,$$

$$(w_2)_t + (w_0)_x (u_1)_x + (w_1)_x (u_0)_x + (w_0)_y (u_1)_y + (w_1)_x (u_0)_y - w_1 = 0, \tag{102}$$

$$w_2(x, y, 0) = 0,$$

$$(u_3)_t + (u_0)_x (v_2)_x + (u_1)_x (v_1)_x + (u_2)_x (v_0)_x + (u_0)_y (v_2)_y \tag{103}$$

$$+ (u_1)_y (v_1)_y + (u_2)_y (v_0)_y + u_2 = 0, \quad u_3(x, y, 0) = 0, \quad u_3(x, y, 0) = 0,$$

$$(v_3)_t + (w_0)_x (v_2)_x + (w_1)_x (v_1)_x + (w_2)_x (v_0)_x - (w_0)_y (v_2)_y \tag{104}$$

$$- (w_1)_y (v_1)_y - (w_2)_y (v_0)_y - v_2 = 0, \quad v_3(x, y, 0) = 0,$$

$$(w_3)_t + (w_0)_x (u_2)_x + (w_1)_x (u_1)_x + (w_2)_x (u_0)_x + (w_0)_y (u_2)_y \tag{105}$$

$$+ (w_1)_y (u_1)_y + (w_2)_y (u_0)_y - w_2 = 0, \quad w_3(x, y, 0) = 0,$$

$$(u_4)_t + (u_0)_x (v_3)_x + (u_2)_x (v_1)_x + (u_1)_x (v_2)_x + (u_3)_x (v_0)_x + (u_0)_y (v_3)_y \tag{106}$$

$$+ (u_2)_y (v_1)_y + (u_1)_y (v_2)_y + (u_3)_y (v_0)_y + u_3 = 0, \quad u_4(x, y, 0) = 0,$$

$$\begin{aligned} & (w_4)_t + (w_0)_x (v_3)_x + (w_2)_x (v_1)_x + (w_1)_x (v_2)_x + (w_3)_x (v_0)_x - (w_0)_y (v_3)_y \\ & - (w_2)_y (v_1)_y - (w_1)_y (v_2)_y - (w_3)_y (v_0)_y - v_3 = 0, \quad v_4(x, y, 0) = 0, \end{aligned} \tag{107}$$

$$\begin{aligned} & (w_4)_t + (w_0)_x (u_3)_x + (w_2)_x (u_1)_x + (w_1)_x (u_2)_x + (w_3)_x (u_0)_x + (w_0)_y (u_3)_y \\ & + (w_2)_y (u_1)_y + (w_1)_y (u_2)_y + (w_3)_y (u_0)_y - w_3 = 0, \quad w_4(x, y, 0) = 0, \end{aligned} \tag{108}$$

etc.

Solving the differential equations (97)–(108) we obtain,

$$u_1(x, y, t) = -e^{x+y}t, \quad v_1(x, y, t) = e^{x-y}t, \quad w_1(x, y, t) = e^{-x+y}t, \tag{109}$$

$$u_2(x, y, t) = \frac{1}{2}e^{x+y}t^2, \quad v_2(x, y, t) = \frac{1}{2}e^{x-y}t^2, \quad w_2(x, y, t) = \frac{1}{2}e^{-x+y}t^2, \tag{110}$$

$$u_3(x, y, t) = -\frac{1}{6}e^{x+y}t^3, \quad v_3(x, y, t) = \frac{1}{6}e^{x-y}t^3, \quad w_3(x, y, t) = \frac{1}{6}e^{-x+y}t^3, \tag{111}$$

$$u_4(x, y, t) = \frac{1}{24}e^{x+y}t^4, \quad v_4(x, y, t) = \frac{1}{24}e^{x-y}t^4, \quad w_4(x, y, t) = \frac{1}{24}e^{-x+y}t^4, \tag{112}$$

etc.

Hence, the series solutions are

$$u(x, t) = e^{x+y} \left(1 - t + \frac{t^2}{2!} - \frac{t^3}{3!} + \dots \right),$$

$$v(x, t) = e^{x-y} \left(1 + t + \frac{t^2}{2!} - \frac{t^3}{3!} + \dots \right),$$

$$w(x, t) = e^{-x+y} \left(1 + t + \frac{t^2}{2!} + \frac{t^3}{3!} + \dots \right),$$

which are the ADM and VIM solutions (A.M. Wazwaz, 2000; 2007) converging to the closed-form solutions,

$$u(x, t) = e^{x+y-t}, \quad v(x, t) = e^{x-y+t}, \quad w(x, t) = e^{-x+y+t}.$$

Conclusion:

The homotopy-perturbation method (HPM) was employed successfully for solving linear and nonlinear systems of partial differential equations. HPM avoids the difficulties arising in finding the Adomian polynomials and transformation formulas. In addition, the calculations involved in HPM are very simple and straightforward. It is demonstrated that HPM is a promising tool for systems of PDEs.

ACKNOWLEDGMENTS

The authors would like to acknowledge the financial supports received from the International Islamic University Malaysia through the research grant EDW B11-181-0659.

REFERENCES

Abdulaziz, O., I. Hashim and M.S.H. Chowdhury, 2008. "Solving variational problems by homotopy-perturbation method". *Int. J. Numer. Meth. Engng.*, 75(6): 709-721.
 Ablowitz, M.J., B.M. Herbst and C. Schober, 2006. Homotopy perturbation method and axisymmetric flow over a stretching sheet, *Int. J. Nonlinear Sci. Numer. Simul.*, 7(4): 399-406.

- Batiha, B., M.S.M. Noorani and I. Hashim, 2008. Numerical simulation of system of PDEs by variational iteration method, *Phys. Lett. A.*, 372: 822-829.
- Chowdhury M.S.H. and I. Hashim, 2007. Solutions of a class of singular second-order IVPs by homotopy-perturbation method, *Phys. Lett. A.*, 365: 439-447.
- Chowdhury, M.S.H. and I. Hashim, 2007. Solutions of time-dependent Emden-Fowler type equations by homotopy-perturbation method, *Phys. Lett. A.*, 368: 305-313.
- Chowdhury, M.S.H. and I. Hashim, 2009. Application of homotopy-perturbation method to Klein-Gordon and sine-Gordon equations, *Chaos Solitons Fractals*, 39: 1928-1935.
- Chowdhury, M.S.H., I. Hashim and O. Abdulaziz, 2007. Application of homotopy-perturbation method to nonlinear population dynamics models, *Phys. Lett. A.*, 368: 258-261.
- Chowdhury, M.S.H., I. Hashim and S. Momani, 2009. The multistage homotopy-perturbation method: A powerful scheme for handling the Lorenz system, *Chaos Solitons Fractals*, 40: 1929-1937.
- Chowdhury, M.S.H., I. Hashim, 2008. "Analytical solutions to heat transfer equations by homotopy-perturbation method revisited". *Phys. Lett. A.*, 372(8): 1240-1243.
- Chowdhury, M.S.H., I. Hashim, 2009. "Solutions of Emden-Fowler equations by homotopy-perturbation method". *Nonlin. Anal. Ser. B: Real World Appl.*, 10(1): 104-115.
- Chowdhury, M.S.H., I. Hashim, 2009. "Solutions of Emden-Fowler equations by homotopy-perturbation method". *Nonlin. Anal. Ser. B: Real World Appl.*, 10(1): 104-115.
- Cveticanin, L., 2005. The homotopy-perturbation method applied for solving complex-valued differential equations with strong cubic nonlinearity, *J. Sound Vibration*, 285: 1171-1179.
- Debnath, L., 1997. *Nonlinear Partial Differential Equations for Scientists and Engineers*, Birkhauser, Boston.
- Ganji, D.D. and A. Sadighi, 2007. Application of homotopy-perturbation and variational iteration methods to nonlinear heat transfer and porous media equations, *J. Comput. Appl. Math.*, 207: 23-24.
- Ganji, D.D., A. Rajabi, 2006. Assessment of homotopy-perturbation and perturbation methods in heat radiation equations, *Int. Commun. Heat Mass Transfer*, 33: 391-400.
- Hashim, I., M.S.H. Chowdhury, 2008. "Adaptation of homotopy-perturbation method for numeric-analytic solution of system of ODEs". *Phys. Lett. A.*, 372: 470-481.
- Hashim, I., M.S.H. Chowdhury, S. Mawa, 2008. "On multistage homotopy-perturbation method for nonlinear biochemical reaction model". *Chaos Solitons Fractals*, 36: 823-827.
- He, J. H., 2006. *Non-Perturbative Methods for Strongly Nonlinear Problems*, Die Deutsche bibliothek, Germany.
- He, J.H., 1999. Homotopy perturbation technique, *Comput. Methods Appl. Mech. Engrg.*, 178: 257-262.
- He, J.H., 2000. A coupling method of homotopy technique and perturbation technique for nonlinear problems, *Int. J. Non-Linear Mech.*, 35: 37-43.
- He, J.H., 2003. Homotopy perturbation method: a new nonlinear analytical technique, *Appl. Math. Comput.*, 135 : 73-79.
- He, J.H., 2005. Homotopy perturbation method for bifurcation of nonlinear problems, *Int. J. Nonlinear Sci. Numer. Simul.*, 6: 207-208.
- He, J.H., 2006. Homotopy perturbation method for solving boundary value problems, *Phys. Lett. A*, 350: 87-88.
- He, J.H., 2006. Some asymptotic methods for strongly nonlinear equations, *Int. J. Modern Phys. B*, 20: 1141-1199.
- He, J.H., Application of homotopy perturbation method to nonlinear wave equations, *Chaos Solitons Fractals*, 26: 695-700.
- Logan, J.D., 1994. *An Introduction to Nonlinear Partial Differential Equations*, Wiley, New York, 1994.
- Mo, J.Q. and W.T. Lin, 2005. A variational iteration method for solving El Nino mechanism of atmospheric physics, *Acta Phys. Sinica*, 54: 1081-1083.
- Noor, M.A. and S.T. Mohyud-Din, 2007. An efficient algorithm for solving fifth-order boundary value problems, *Mathl. Comput. Model.*, 45(7-8): 954-964.
- Vandewalle, S., R. Piessens, 1991. Numerical experiments with nonlinear multigrid waveform relaxation on a parallel processor, *Appl. Numer. Math.*, 8: 149-161.
- Wazwaz, A.M., 2000. The decomposition method applied to systems of partial differential equations and to the reaction-diffusion Brusselator model, *Appl. Math. Comput.*, 110: 251-264.
- Wazwaz, A.M., 2007. The variational iteration method for solving linear and nonlinear systems of PDEs, *Comput. Math. Appl.*, 54: 895-90.
- Whitham, G.B., *Linear and Nonlinear Waves*, Wiley, New York, 1974.