



Extracting a general iterative method from an Adomian decomposition method and comparing it to the variational iteration method

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ABSTRACT

In this work, a new form of Adomian decomposition method (ADM) is presented; by this form a general iterative method can be achieved in which there is no need of calculating Adomian polynomials. Also, this general iterative method is compared with the Adomian decomposition method and variational iteration method (VIM) and its advantages are expressed.

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1. Introduction

Recently, various mathematical methods, such as Adomian decomposition [1,2], variational iteration [3,4], homotopy perturbation [5,6], Exp function [7,8], and others [9,10], have been proposed for obtaining exact or analytical approximation solutions for nonlinear problems.

In this paper, for solving functional equations, by using an Adomian decomposition method procedure, we derive a general iteration method and compare it with the variational iteration method for a class of especial equations.

The Adomian decomposition method developed by Adomian at the beginning of 1980 is used in [11] to solve the Burger's–Huxley and Burger's–Fisher equations. The authors of [12] applied the Adomian decomposition method to find solution of systems of integral–differential equations. In [13], the Adomian decomposition method is employed to solve the wave equation which has special importance in engineering and sciences. The interested reader can see [14–16] for some other applications of the method. The convergence of the method is systematically discussed by Babolian and Biazar [17].

The variational iteration method developed by the Chinese mathematician Ji-Huan He was successfully applied to various sciences and engineering problems, for example, the variational iteration method is used in [18] to solve delay differential equations. This method is employed in [19] to solve a system of two nonlinear integro-differential equations, which arise in biology, describing Biological species living together. The authors of [20] used the variational iteration method to solve fourth-order parabolic equations. The interested reader can see [21–23] for some other applications of the method. The convergence of the method is systematically discussed by Tatari and Dehghan [24].

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2. Basic idea of He's variational iteration method

To clarify the basic ideas of VIM, we consider the following differential equation:

$$Lu(t) + Nu(t) = g(t) \tag{1}$$

where, L is a linear operator, N is a nonlinear operator and $g(t)$ is an inhomogeneous term.

According to VIM, we can write down a correction functional as follows:

$$u_{n+1}(t) = u_n(t) + \int_0^t \lambda(\xi)(Lu_n(\xi) + N\tilde{u}_n(\xi) - g(\xi))d\xi, \tag{2}$$

where λ is a general Lagrange's multiplier, which can be identified optimally via the variational theory, and \tilde{u}_n is a restricted variation which means $\delta\tilde{u}_n = 0$.

It is obvious now that the main steps of He's variational iteration method require first the determination of the Lagrangian multiplier λ that will be identified optimally. Having determined the Lagrange multiplier, the successive approximations u_{n+1} , $n \geq 0$, of the solution u will be readily obtained upon using any selective function u_0 . Consequently, the solution

$$u(x) = \lim_{n \rightarrow \infty} u_n(x).$$

In other words, the correction functional (2) will give several approximations, and therefore the exact solution is obtained at the limit of the resulting successive approximations.

3. Basic idea of Adomian's decomposition method and new modified Adomian's decomposition method

Consider the functional equation

$$F(u(x)) = g(x), \tag{3}$$

where F is a functional operator and $g(x)$ is an inhomogeneous term. Suppose that the functional operator F can be decomposed into three operators, i.e.

$$F = I + R + N, \tag{4}$$

where I is an invertible operator, R is a linear and N is an analytic nonlinear operator.

Now we can write the Eq. (3) as the following:

$$I(u(x)) + R(u(x)) + N(u(x)) = g(x). \tag{5}$$

Applying the inverse operator I^{-1} to both sides of Eq. (5) and using given conditions, we obtain

$$u(x) = f(x) - I^{-1}(R(u(x))) - I^{-1}(N(u(x))). \tag{6}$$

ADM defines the unknown function $u(x)$ by an infinite series, say

$$u(x) = \sum_{n=0}^{\infty} u_n(x), \tag{7}$$

where the components $u_n(x)$ are usually determined recurrently. Substituting this infinite series into Eq. (6) leads to

$$\sum_{n=0}^{\infty} u_n(x) = f(x) - I^{-1} \left(R \left(\sum_{n=0}^{\infty} u_n(x) \right) \right) - I^{-1} \left(N \left(\sum_{n=0}^{\infty} u_n(x) \right) \right). \tag{8}$$

Adomian also considers $N(u)$ as the summation of an infinite series of polynomials, say

$$N(u) = \sum_{n=0}^{\infty} A_n(u_0, u_1, \dots, u_n). \tag{9}$$

Polynomials A_n , which are called Adomian polynomials, are generated for all kinds of nonlinearity so that A_0 depends only on u_0 , A_1 depends on u_0 and u_1 and in general A_n depends on u_0, u_1, \dots, u_n . Adomian introduces these polynomials as

$$A_n(u_0, u_1, \dots, u_n) = \frac{1}{n!} \frac{d^n}{d\lambda^n} \left[N \left(\sum_{i=0}^n \lambda^i u_i \right) \right]_{\lambda=0}, \quad n = 0, 1, 2, \dots \tag{10}$$

The Adomian procedure can be presented as the following:

$$\begin{aligned} u_0(x) &= f(x), \\ u_{n+1} &= -I^{-1}(R(u_n)) - I^{-1}(A_n(u_0, u_1, \dots, u_n)), \quad n = 0, 1, 2, \dots \end{aligned} \tag{11}$$

Substituting Eq. (9) into Eq. (8) leads to

$$\sum_{n=0}^{\infty} u_n(x, t) = f(x) - I^{-1} \left(R \left(\sum_{n=0}^{\infty} u_n(x) \right) \right) - I^{-1} \left(\sum_{n=0}^{\infty} A_n \right). \quad (12)$$

It can be written as

$$u_0 + u_1 + \dots + u_n + \dots = f(x) - I^{-1} (R(u_0 + u_1 + \dots + u_n + \dots)) - I^{-1} (A_0 + A_1 + \dots + A_n + \dots). \quad (13)$$

By considering $v_n = \sum_{i=0}^n u_i$ and Eq. (13), the following procedure can be constructed:

$$\begin{aligned} v_0 &= f(x), \\ v_{n+1} &= v_n - I^{-1} (R(v_n)) - I^{-1} \left(\sum_{i=0}^n A_i \right), \quad n = 0, 1, 2, \dots \end{aligned} \quad (14)$$

Consequently, the exact solution may be obtained by

$$u = \lim_{n \rightarrow \infty} v_n = \lim_{n \rightarrow \infty} \sum_{i=0}^n u_i. \quad (15)$$

4. The general iterative method

In this section, we are going to construct a general iteration method to solve partial differential equations. For the analytic nonlinear operator N , we can write

$$\lim_{n \rightarrow \infty} N \left(\sum_{i=0}^n u_i \right) = \lim_{n \rightarrow \infty} \sum_{i=0}^n A_i. \quad (16)$$

By considering, Eqs. (14) and (16) can be reconstructed as

$$\begin{aligned} v'_0 &= f(x), \\ v'_{n+1} &= v'_n - I^{-1} (R(v'_n)) - I^{-1} (N(v'_n)). \end{aligned} \quad (17)$$

Eq. (17) is a general iteration method for solving the functional equations. One of the advantages of the general iteration method with respect to the Adomian decomposition method is that in this method computing the Adomian polynomials is not needed.

In this section, we apply the general iteration method to solve the following problems.

Example 1. Consider the following equation with initial condition

$$\begin{aligned} \frac{\partial u}{\partial t} - 3 \frac{\partial (u^2)}{\partial x} + \frac{\partial^3 u}{\partial x^3} &= 0, \\ u(x, 0) &= 6x. \end{aligned} \quad (18)$$

By using $[\frac{\partial}{\partial t}]^{-1}$ yields

$$u(x, t) = 6x + \int_0^t \left(3 \frac{\partial (u^2(x, \tau))}{\partial x} - \frac{\partial^3 u(x, \tau)}{\partial x^3} \right) d\tau. \quad (19)$$

From (19), we get

$$\begin{aligned} u_0 &= 6x, \\ u_{n+1} &= u_0 + \int_0^t \left(3 \frac{\partial (u_n^2)}{\partial x} - \frac{\partial^3 u_n}{\partial x^3} \right) d\tau, \quad n = 0, 1, \dots \end{aligned} \quad (20)$$

For the first few n , we have

$$\begin{aligned} u_1 &= 6x(1 + 36t), \\ u_2 &= 6x(1 + 36t + 1296t^2 + 15\,552t^3), \\ u_3 &= 6x(1 + 36t + 1296t^2 + 15\,552t^3 + 1\,119\,744t^4 + 20\,155\,392t^5) + \text{small terms} \\ &\vdots \\ u_n &= 6x(1 + 36t + 1296t^2 + 46\,656t^3 + 1\,679\,616t^4 + 60\,466\,176t^5 + 21\,767\,866t^6 \\ &\quad + 78\,364\,164\,096t^2 + \dots). \end{aligned} \quad (21)$$

Recall that

$$u = \lim_{n \rightarrow \infty} u_n. \tag{22}$$

That gives

$$u(x, t) = \frac{6x}{1 - 36t}, \quad |36t| < 1. \tag{23}$$

This is an exact solution.

Example 2. Consider the partial differential equation with the initial conditions

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 (u^3)}{\partial x^2} - \frac{\partial^4 u}{\partial x^4} &= 0, \\ u(x, 0) &= \frac{1}{x}, \quad \frac{\partial u(x, 0)}{\partial t} = -\frac{1}{x^2}. \end{aligned} \tag{24}$$

Similarly we obtain the following iteration formulation

$$\begin{aligned} u_0(x, t) &= \frac{1}{x} - \frac{t}{x^2}, \\ u_{n+1} &= u_0(x, t) + \int_0^t \int_0^t \left(\frac{\partial^2 u_n(x, t)}{\partial x^2} - 2 \frac{\partial^2 (u_n(x, t))^3}{\partial x^2} + \frac{\partial^4 u_n(x, t)}{\partial x^4} \right) dt dt, \quad n = 0, 1, \dots \end{aligned} \tag{25}$$

We obtain the following successive approximations

$$\begin{aligned} u_1(x, t) &= \frac{1}{x} - \frac{t}{x^2} + \frac{t^2}{x^3} - \frac{t^3}{x^4} + \text{small terms}, \\ u_2(x, t) &= \frac{1}{x} - \frac{t}{x^2} + \frac{t^2}{x^3} - \frac{t^3}{x^4} + \frac{t^4}{x^5} - \frac{t^6}{x^7} + \text{small terms}, \\ &\vdots \\ u_n(x, t) &= \frac{1}{x} - \frac{t}{x^2} + \frac{t^2}{x^3} - \frac{t^3}{x^4} + \frac{t^4}{x^5} - \frac{t^6}{x^7} + \dots, \end{aligned} \tag{26}$$

and in the closed form by

$$u(x, t) = \frac{1}{x + t}. \tag{27}$$

Example 3. Let us solve the following ordinary differential equation:

$$\begin{aligned} \frac{\partial^3 u(x)}{\partial x^3} + \frac{1}{2} u(x) \frac{\partial^2 u(x)}{\partial x^2} &= 0, \\ u(0) = 0, \quad u'(0) = 1, \quad u''(0) = A, \quad u'(\infty) = 0. \end{aligned} \tag{28}$$

For (17), we obtain

$$\begin{aligned} u_0(x) &= x + \frac{1}{2} Ax^2, \\ u_{n+1}(x) &= u_0(x) - \frac{1}{2} \int_0^x \int_0^x \int_0^x \left(u_n(x) \frac{\partial^2 u_n(x)}{\partial x^2} \right) dx dx dx, \quad n = 0, 1, 2, \dots \end{aligned} \tag{29}$$

Using (29), we obtain the following successive approximations

$$\begin{aligned} u_1(x) &= x + \frac{1}{2} x^2 A - \frac{1}{240} A^2 x^5 - \frac{1}{48} Ax^4, \\ u_2(x) &= x + \frac{1}{2} x^2 A - \frac{1}{5702400} A^4 x^{11} - \frac{1}{193536} A^2 x^9 + \frac{11}{161280} A^3 x^8 \\ &\quad + \frac{11}{20160} A^2 x^7 + \frac{1}{960} A^2 x^6 - \frac{1}{240} A^2 x^5 - \frac{1}{48} x^4 A, \end{aligned}$$

$$\begin{aligned}
 u_3(x) = & x + \frac{x^2 A}{2} - \frac{A^7 x^{23}}{6\,282\,355\,064\,832\,000} - \frac{197A^6 x^{21}}{6\,290\,632\,212\,480\,000} \\
 & - \frac{\left(-\frac{83}{752\,467\,968\,000}A^7 + \frac{1}{211\,805\,798\,400}A^5\right)x^{20}}{40} \\
 & - \frac{\left(-\frac{83}{752\,467\,968\,000}A^6 + \frac{1}{159\,188\,779\,008}A^4\right)x^{19}}{38} + \frac{14\,057A^5 x^{18}}{656\,653\,713\,713\,408\,000} \\
 & - \frac{\left(\frac{5449}{3\,678\,732\,288\,000}A^6 - \frac{1829}{15\,918\,877\,152\,000}A^4\right)x^{17}}{34} \\
 & - \frac{\left(\frac{5449}{229\,920\,768\,000}A^5 - \frac{17}{6\,502\,809\,600}A^3\right)x^{16}}{32} - \frac{1147A^4 x^{15}}{\left(\frac{967}{3\,019\,161\,600}A^3 - \frac{10\,033}{49\,816\,166\,400}A^5\right)x^{14}} - \frac{253\,609\,574\,400}{\left(\frac{1}{4\,055\,040}A^2 - \frac{10\,033}{3\,832\,012\,800}A^4\right)x^{13}} \\
 & + \frac{1157A^3 x^{12}}{28} - \frac{\left(-\frac{23}{1612\,800}A^2 + \frac{5}{193\,536}A^4\right)x^{11}}{26} - \frac{5A^3 x^{10}}{22} - \frac{43A^2 x^9}{16} \\
 & - \frac{2\,554\,675\,200}{\left(\frac{1}{1344}A - \frac{11}{10\,080}A^3\right)x^8} + \frac{11A^2 x^7}{20\,160} + \frac{Ax^6}{960} - \frac{A^2 x^5}{240} - \frac{x^4}{48}, \\
 & \vdots
 \end{aligned}$$

The results derive so far, for these examples, are exactly the same as those obtained by the variational iteration method [21,25].

5. Equivalence of VIM and general iteration method for a class of especial equations

In this section, we show that the VIM and general iteration method for especial forms are equivalence equations.

5.1. We first consider the following general nonlinear differential equation

$$\begin{aligned}
 Lu(x, t) + Ru(x, t) + N(x, t) &= g(x, t), \\
 u(x, 0) &= u_0
 \end{aligned}
 \tag{30}$$

where $L = \frac{\partial}{\partial t}$, R and N are linear and nonlinear operator respectively and $g(x, t)$ is an inhomogeneous term.

Using VIM to solve Eq. (30), the following variational iteration formula can be obtained:

$$u_{n+1}(x, t) = u_n(x, t) + \int_0^t \lambda \{Lu_n(x, \xi) + Ru_n(x, \xi) + Nu_n(x, \xi) - g(x, \xi)\} d\xi.
 \tag{31}$$

Its stationary conditions can be obtained as follows:

$$\begin{aligned}
 \lambda'(\xi)|_{\xi=t} &= 0, \\
 1 + \lambda(\xi)|_{\xi=t} &= 0.
 \end{aligned}
 \tag{32}$$

The Lagrange multipliers can be identified as follows:

$$\lambda(\xi) = -1.
 \tag{33}$$

Substituting the identified multiplier into Eq. (31) results in the following iteration formula:

$$\begin{aligned}
 u_{n+1}(x, t) &= u_n(x, t) - \int_0^t \{Lu_n(x, \xi) + Ru_n(x, \xi) + Nu_n(x, \xi) - g(x, \xi)\} d\xi \\
 &= u_n(x, t) - \int_0^t \{Lu_n(x, \xi)\} d\xi - \int_0^t \{Ru_n(x, \xi) + Nu_n(x, \xi) - g(x, \xi)\} d\xi \\
 &= u_0(x, t) - \int_0^t \{Ru_n(x, \xi) + Nu_n(x, \xi) - g(x, \xi)\} d\xi.
 \end{aligned}
 \tag{34}$$

We have used

$$u_0(x, t) = u_n(x, 0) = u(x, 0).
 \tag{35}$$

Now if we consider the general iterative method for solving Eq. (30), we can write

$$\begin{aligned}
 v_{n+1}(x, t) &= v_0(x, t) - \int_0^t \{Rv_n(x, t) + Nv_n(x, t) - g(x, t)\} dt, \\
 v_0(x, t) &= u(x, 0).
 \end{aligned}
 \tag{36}$$

It is clear that Eq. (34) is an analogy form of Eq. (36).

5.2. We now consider the following general nonlinear partial differential equation

$$\begin{aligned} Lu(x, t) + Ru(x, t) + N(x, t) &= g(x, t), \\ u(x, 0) = f_0(x), \quad \frac{\partial u(x, 0)}{\partial t} &= f_1(x), \end{aligned} \tag{37}$$

where $L = \frac{\partial^2}{\partial t^2}$, R and N are linear and nonlinear operator respectively and $g(x, t)$ is an inhomogeneous term. Using VIM to solve Eq. (37), the following variational iteration formula can be obtained:

$$u_{n+1}(x, t) = u_n(x, t) + \int_0^t \lambda \{Lu_n(x, \xi) + R\tilde{u}_n(x, \xi) + N\tilde{u}_n(x, \xi) - g(x, \xi)\} d\xi. \tag{38}$$

Its stationary conditions can be obtained as follows:

$$\begin{aligned} \lambda''(\xi) &= 0, \\ \lambda(\xi)|_{\xi=t} &= 0, \\ 1 - \lambda'(\xi)|_{\xi=t} &= 0. \end{aligned} \tag{39}$$

The Lagrange multipliers can be identified as follows:

$$\lambda(\xi) = \xi - t. \tag{40}$$

Substituting the identified multiplier into Eq. (38) results in the following iteration formula:

$$\begin{aligned} u_{n+1}(x, t) &= u_n(x, t) + \int_0^t (\xi - t) \{Lu_n(x, \xi) + Ru_n(x, \xi) + Nu_n(x, \xi) - g(x, \xi)\} d\xi \\ &= u_n(x, t) + \int_0^t \xi \{Lu_n(x, \xi)\} d\xi - \int_0^t t \{Lu_n(x, \xi)\} d\xi + \int_0^t (\xi - t) \{Ru_n(x, \xi) + Nu_n(x, \xi) - g(x, \xi)\} d\xi \\ &= u_0(x, t) - \int_0^t (t - \xi) \{Ru_n(x, \xi) + Nu_n(x, \xi) - g(x, \xi)\} d\xi. \end{aligned} \tag{41}$$

But

$$u_0(x, t) = u_n(x, 0) + t \frac{\partial u_n(x, 0)}{\partial t} = f_0(x) + tf_1(x). \tag{42}$$

Now if we consider the general iteration method for solving Eq. (37), we can write

$$\begin{aligned} v_{n+1}(x, t) &= v_0(x, t) - \int_0^t \int_0^t \{Rv_n(x, t) + Nv_n(x, t) - g(x, t)\} dt dt, \\ v_0(x, t) &= f_0(x) + tf_1(x). \end{aligned} \tag{43}$$

For prove equivalence between Eqs. (41) and (43), it is sufficient show that

$$\int_0^t \int_0^t w(x, t) dt dt = \int_0^t (t - \xi) w(x, \xi) d\xi, \tag{44}$$

where

$$w(x, t) = Ru_n(x, t) + N(x, t) - g(x, t). \tag{45}$$

For Eq. (44), if we take the partial derivative with respect to t , we have

$$\frac{d}{dt} \left(\int_0^t \int_0^t w(x, t) dt dt \right) = \frac{d}{dt} \left(\int_0^t (t - \xi) w(x, \xi) d\xi \right). \tag{46}$$

Consequently

$$\int_0^t w(x, t) dt = \int_0^t w(x, \xi) d\xi. \tag{47}$$

So the main terms differ in a constant, say $\int_0^t \int_0^t w(x, t) dt dt = \int_0^t (t - \xi) w(x, \xi) d\xi + c$.
By taking $w(x, t) = 1$, we derive $c = 0$.

6. Conclusion

In this paper, we have been looking for a general iteration formula, having the Adomian decomposition method in mind.

By using the Adomian decomposition method, we have achieved this goal and presented a general iteration formula, which seems to be effective.

Three examples, which illustrate the method and its simplicity efficiency, lead to the results which are exactly the same as those obtained by the variational iteration method. This method can be used for solving other functional equations as well.

The convergence of the method is under study in our research group.

Also in this article, equivalence of this method with the variational iteration method for some especial functional equations is indicated.

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