Analytical Approaches for Computing Exact Solutions to System of Volterra Integro-Differential Equations

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Abstract: - This paper presents a modified technique that utilizes the homotopy-perturbation method (HPM) to solve a system of integro-differential equation of Volterra kind. By providing practical examples and conducting numerical simulations, we showcase the effectiveness and efficiency of this modification in solving these systems encountered in various scientific fields. Furthermore, we compare the performance of the HPM with the exact solution, emphasizing its advantages in terms of accuracy, convergence, and computational efficiency.

Key-Words: - Volterra integro-differential equations; Numerical approximation; HPM; Series solution; Laplace transformation; Padé approximants.

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1 Introduction

Integro-differential equations are commonly in encountered engineering scientific and disciplines. Scientific and engineering disciplines frequently use integral-differential equations. A wide range of physical phenomena, including wind ripples in deserts, dropwise consideration in nonhydrodynamics, and the formation of glass, are explained by them, [1], [2] and [3]. In addition, equation many equations have important applications in theoretical physics and as of viscoelasticity. mathematical representations Numerical solutions are essential for comprehending complicated dynamical systems in physics, biology, and economics, among other disciplines.Volterra integro-differential equations, which incorporate integrals and derivatives, describe these systems. These equations are difficult to find analytical solutions for, which is why approximating their solutions numerically is a common practice. Different numerical techniques have been developed by many scholars to solve systems of linear integrodifferential equations. Numerous scholars have devised numerous numerical techniques to resolve linear integro-differential equation systems. Specifically, systems of Volterra integro-differential equations are solved using the reconstruction of the variational iteration approach, [4]. This method produces results that are more accurate than the homotopy perturbation method, according to comparisons between the two. Researchers in their work, [5], used the homotopy perturbation method to estimate the solution of Volterra integrodifferential equation systems. The optimal homotopy asymptotic method was employed to find the solutions of a system of Volterra integrodifferential equations, [6].

Moreover, authors in their research, [7], used the Sinc collocation and Chebyshev wavelet methods to solve linear Volterra integro-differential equation systems. Chebyshev polynomials [8], the single-term Walsh series technique, [9], the differential transform method, [10], the power series method, [11], the homotopy perturbation method, [12], the homotopy analysis method, [13], and the modified Adomian decomposition method, [14], are other numerical techniques that are frequently used to solve such systems. However, the presence of integrals requires special attention to efficiently handle the integral terms. Additionally, in general, the stability and convergence of numerical schemes, [15], [16], [17], [18], [19], [20], [21], [22], [23], [24], [25], [26], are crucial factors in obtaining accurate results.

In this work, we introduce a new improvement to the solution of the HPM procedure, specifically for solving systems of Volterra integro-differential equations. Our method applies to any given problem, offering accurate approximate solutions that approach the exact solution as the number of approximation terms increases. It is important to note that the accuracy of our method depends on the order of the approximation used, which may require additional computational effort and time, especially for nonlinear problems. Therefore, researchers are continuously striving to develop or modify numerical techniques to achieve higher accuracy or exact solutions.

The main objective of this paper is to enhance the accuracy of the HPM by employing an alternative approach. This approach involves modifying the series solution of the HPM by applying the Laplace transformation to the truncated HPM solution. Subsequently, the transformed series is converted into a meromorphic function using Padé

approximants. Finally, we apply the inverse Laplace transformation to obtain the desired solution for the given problem. This method is straightforward and yields precise results with high performance, without requiring significant effort. The structure of this paper is organized as: Section 2 introduces the fundamental concept of the HPM, along with a brief explanation of the Pade approximants. In Section 3, numerical examples are presented to demonstrate the effectiveness of the discussed procedure in obtaining the analytic solution of systems of Volterra integro differential equations. The results highlight that accurate solutions can be obtained with only a few terms. The final section summarizes the conclusions of this work.

2 Fundamental Idea of HPM Procedure

To demonstrate the fundamental concept of the HPM procedure, [27], [28], [29] and [30], consider: $A(u) - f(r) = 0, \quad r \in \Omega,$ (1)

Given that A is a general integral operator, B is a boundary operator, f(r) is a known analytic function, and Γ is the boundary of the domain Ω . The operator A can be divided into two parts: L is linear, while N is nonlinear. Thus, the Eq. (1) can be rewritten as follows:

$$L(u) - N(u) - f(r) = 0.$$
 (2)

Now, we construct $v : \Omega[0, 1] \rightarrow \mathbb{R}$ which satisfies $H(v; p) = L(v) - L(v_0) + pL(v_0) + p[N(v) - f(r)]$ $= 0. \qquad (3)$

$$H(v; p) = (1 - p)[L(v) - L(v_0)] + p[A(v_0) - F(r)]$$

= 0. (4)

where $r \in \Omega$, $p \in [0, 1]$ that is parameter, and $v_0(x)$ is an initial approximation of Eq. (1). Hence $(v; 0) = L(u) - L(v_0) = 0$, H(v; 1) = A(v) - F(r)= 0. (5)

and the process of changing p from to 0 to 1, and H(v; p) from $L(u) - L(v_0)$ to A(v) - F(r) which is called deformation in topology, this, where $L(u) - L(v_0)$ and A(v) - F(r) are called homotopic. Since $0 \le p \le 1$, considered a small

parameter, we assume the solution of Eqs. (4) or (5) expressed in the following:

$$v = v_0 + pv_1 + p^2 v_2 + p^3 v_3 + \dots$$
 (6)

when $p \rightarrow 1$, Eq. (6) becomes the approximate solution of Eq. (1). i.e., $u(x) = \lim_{p \rightarrow 1} v(x) = v_0 + v_1 + v_2 + v_3 + \dots$ (7)

3 Padè Approximation

The function u(x) is defined by the Padé approximation, [25], [31], [32], [33] and [34].

$$\left[\frac{L}{M}\right] = \frac{P_L(x)}{Q_M(x)'},$$

where the highest degree polynomial for *L* is $P_L(x)$ and the highest degree polynomial for *M* is $Q_M(x)$. Regarding the formal power series

$$u(x) = \sum_{i=1}^{\infty} a_i x^i$$

We can find the coefficients of the polynomials by using the following equation: $P_{n}(x)$ and $Q_{n}(x)$

 $P_L(x)$ and $Q_M(x)$.

$$u(t) - \frac{P_L(x)}{Q_M(x)} = O(x^{L+M+1}).$$
 (8)

When the denominator and numerator's functions $\frac{P_L(x)}{Q_M(x)}$ is multiplied by a constant that is not zero, the fractional values stay the same, such that we can set up the normalization requirement as:

$$Q_{\rm M}(0) = 1.$$
 (9)

It should be noted that the polynomial for functions $P_L(x)$ and $Q_M(x)$ has no public factors. If the coefficients of the polynomial functions $Q_M(x)$ and $P_L(x)$ are expressed as:

We can derive the following linear systems of coefficients by multiplying Eq. (8) by $Q_M(x)$ to be:

$$\begin{cases} a_{L+1} + a_L q_1 + \dots + a_{L-M+1} q_M = 0 \\ a_{L+2} + a_{L+1} q_1 + \dots + a_{L-M+2} q_M = 0 \\ \vdots \\ a_{L+M} + a_{L+M-1} q_1 + \dots + a_L q_M = 0 \end{cases}, (11)$$

$$\begin{cases} a_0 = P_0 \\ a_1 + a_0 q_1 = P_1 \\ a_2 + a_1 q_1 + a_0 q_2 = P_2 \\ & \ddots \\ a_L + a_{L-1} q_1 + \dots + a_0 q_L = P_L \end{cases}, \quad (12)$$

These equations will be solved using Eq. (11), which represents a set of linear formulas for the unidentified variables. Once the q's are identified, we can derive an explicit formula for the unknown p's, which will provide the solution to the problem.

$$\frac{L}{M}$$

$$\begin{bmatrix} M \end{bmatrix} = \frac{det \begin{bmatrix} a_{L-M+1} & a_{L-M+2} & \cdots & a_{L+1} \\ \cdot & \cdot & \cdots & \cdot \\ a_{L} & a_{L+1} & \cdot & a_{L+M} \\ \sum_{j=M}^{L} a_{j-M} X^{j} & \sum_{j=M-1}^{L} a_{j-M+1} X^{j} & \cdots & \sum_{j=0}^{L} a_{j} X^{j} \end{bmatrix}}{det \begin{bmatrix} a_{L-M+1} & a_{L-M+2} & \cdots & a_{L+1} \\ \cdot & \cdot & \cdot & \cdot \\ a_{L} & a_{L+1} & \cdots & a_{L+M} \\ X^{M} & X^{M-1} & \cdots & 1 \\ \end{bmatrix}},$$
(13)

4 Applications of HPM

The purpose is to demonstrate the effectiveness and reliability of our modified procedure.

Example **1**. Given the system of integro-differential equations of Volterra type, [34], [35], [36], and [37].

$$u_{1}'(t) = 1 + t + t^{2} - u_{2}(t) - \int_{0}^{t} (u_{1}(x) + u_{2}(x)) dx, u_{2}'(t) = 1 - t + u_{1}(t) - \int_{0}^{t} (u_{1}(x) - u_{2}(x)) dx,$$
(14)

Subject to $u_1(0) = 1$, $u_2(0) = -1$, and exact solutions $u = (u_1(t), u_2(t)) = (t + e^t, t - e^t)$. Based on the algorithm presented in Section 2, we will now proceed to construct the following homotopy equation.

$$(1-q)\left[\frac{dv(t;p)}{dt}\right] = (h;q)\left[\frac{dv(t;p)}{dt} - 1 - t - t^2 + v_2(t;p) + \int_0^t (u_1(x) + u_2(x))dx\right],$$
$$(1-p)\left[\frac{dv(t;p)}{dt}\right] =$$

$$(h;q) \left[\frac{dv(t;p)}{dt} + 1 + t - v_1(t;p) + \int_0^t (u_1(x) - u_2(x)) dx \right],$$
(15)

The zeroth-order problem is expressed in Eqs. (16), as follows:

$$u'_{1,0}(x) = 1,$$

 $u'_{2,0}(x) = -1,$ (16)

which has the solution

$$u_{1,1}(x) = 1, u_{2,1}(x) = -1,$$
(17)

Based on Eqs. (15) the first-order problem is given in the form of

$$u'_{1,1}(t) = 2 + t + t^{2}, u'_{2,1}(t) = -3t,$$
(18)

under the conditions $u_1(0) = 0$, $u_2(0) = 0$. Therefore, it has the following solution.

$$u_{1,1}(t) = 2t + \frac{t^2}{2} + \frac{t^3}{3}$$
$$u_{2,1}(t) = -\frac{3t^2}{2}$$
(19)

The following formula defines the second-order problem.

$$u'_{1,2}(t) = \frac{t^2}{2} + \frac{t^3}{3} - \frac{t^4}{12},$$

$$u'_{2,2}(t) = 2t - \frac{t^2}{2} - \frac{t^3}{3} - \frac{t^4}{12},$$
 (20)

using the conditions $u_1(0) = 0$, $u_2(0) = 0$. We have the following solution

$$u_{1,2}(t) = \frac{t^3}{6} + \frac{t^4}{12} - \frac{t^5}{60'},$$

$$u_{2,2}(t) = t^2 - \frac{t^3}{6} - \frac{t^4}{12} - \frac{t^5}{60},$$
 (21)

Based on the HPM procedure, we have the 5th -order HPM approximate solution

$$\tilde{u}_{1}(t) = 1 + 2t + \frac{t^{2}}{2} + \frac{t^{3}}{6} + \frac{t^{4}}{24} + \frac{t^{5}}{120} + \frac{t^{6}}{720} + \frac{t^{7}}{2520} - \frac{t^{9}}{90720} + \frac{t^{10}}{907200} + \frac{t^{11}}{4989600}, \quad (22)$$

$$= -1 - \frac{t^2}{2} - \frac{t^3}{6} - \frac{t^4}{24} - \frac{t^5}{120} - \frac{t^6}{240} + \frac{t^8}{5040} - \frac{t^9}{90720} - \frac{t^{10}}{302400},$$
(23)

This leads to $u = (u_1(t), u_2(t)) = (t + e^t, t - e^t)$. as $\lim_{n \to \infty} \tilde{u}_n(t)$. Table 1 and

Table 2 depicts numerical results for HPM Procedure and the exact one. The HPM is wellknown for its simplicity and versatility. It allows the calculation of approximate solutions to differential equations without requiring linearization or restrictive assumptions. To enhance the accuracy of the HPM solution, we will use the MHPM that builds upon the capabilities of the HPM by addressing its limitations in terms of the number of terms, convergence rate, and computational complexity. We achieve this by employing Pade Laplace transformation, approximation, and ultimately the inverse Laplace transformation, as described below:

$$L(\tilde{u}_{1}(t)) = \frac{1}{s^{7}} + \frac{1}{s^{6}} + \frac{1}{s^{5}} + \frac{1}{s^{4}} + \frac{1}{s^{3}} + \frac{2}{s^{2}} + \frac{1}{s'},$$

$$L(\tilde{u}_{2}(t)) = -\frac{3}{s^{7}} - \frac{1}{s^{6}} - \frac{1}{s^{5}} - \frac{1}{s^{4}} - \frac{1}{s^{3}} - \frac{1}{s}.$$
 (24)

Use
$$s = \frac{1}{x}$$
, leads to
 $L(\tilde{u}_1(t)) = z + 2z^2 + z^3 + z^4 + z^5 + z^6 + z^7,$
 $L(\tilde{u}_2(t)) = -z - z^3 - z^4 - z^5 - z^6 - 3z^7.$ (25)

The Pade approximates of order $\left[\frac{3}{3}\right]$ in term of $x = \frac{1}{s}$, gives

$$\begin{bmatrix} \frac{3}{3} \end{bmatrix} = -\frac{1}{(1-\frac{1}{s})s^3} + \frac{1}{(1-\frac{1}{s})s^2} + \frac{1}{(1-\frac{1}{s})s} .$$
$$\begin{bmatrix} \frac{3}{3} \end{bmatrix} = -\frac{1}{(1-\frac{1}{s})s^3} + \frac{1}{(1-\frac{1}{s})s^2} - \frac{1}{(1-\frac{1}{s})s'} .$$
(26)

The modified approximation solution $u = (u_1(t), u_2(t)) = (t + e^t, t - e^t)$, is obtained by applying the inverse Laplace transform to the $\left[\frac{3}{3}\right]$ Pade approximate.

Example 4.2 Considering the system of differential equations of Volterra integro type, [38], [39] and [40].

$$u_1''(t) = -sint - t^2 - 1 + \int_0^t (u_1(x) + u_2(x)) dx,$$

$$u_2''(t) = 1 - cost - 2sint + \int_0^t (u_1(x) - u_2(x)) dx,$$
(27)

Subject to
$$u_1(0) = u'_1(0) = 1, u_2(0) = 0,$$

 $u'_2(0) = 2,$ and exact solutions
 $u = (u_1(t), u_2(t)) = (t + cost, t + sint).$ (28)

Based on the algorithm presented in Section 2, we will now proceed to construct the following homotopy equations.

$$(1-p)\left[\frac{dv(t;p)}{dt} = (h;q)\left[\frac{dv^{2}(t;p)}{dt^{2}} + Sint + t^{2} + 1 - \int_{0}^{t} (u_{1}(x) + u_{2}(x))dx\right],$$

$$(1-p)\left[\frac{dv(t;p)}{dt} = (h;q)\left[\frac{dv^{2}(t;p)}{dt^{2}} + cost + 2sint - 1 - \int_{0}^{t} (u_{1}(x) - u_{2}(x))dx\right],$$
(29)

Following the same process in example one, we have the 5th -order HPM approximate solution

$$\begin{split} \tilde{u}_{1}(t) &= 1 + t - \frac{t^{2}}{2} + \frac{t^{4}}{24} - \frac{t^{6}}{720} + \frac{t^{8}}{40320} - \frac{t^{10}}{3628800} \\ &+ \frac{t^{11}}{39916800} + \frac{t^{12}}{479001600} - \frac{t^{16}}{6227020800} \\ &+ \frac{t^{14}}{43589145600} - \frac{t^{16}}{10461394944000} \\ &+ \frac{t^{17}}{43589145600} + \frac{t^{18}}{1067062284288000} \\ &+ \frac{t^{19}}{20274183401472000} \\ &+ \frac{t^{21}}{12772735542927360000}, \end{split}$$
(30)
$$\tilde{u}_{2}(t) \\ &= 2t - \frac{t^{3}}{6} + \frac{t^{5}}{120} - \frac{t^{7}}{5040} + \frac{t^{9}}{362880} + \frac{t^{11}}{39916800} \\ &- \frac{t^{12}}{479001600} - \frac{t^{13}}{6227020800} + \frac{t^{15}}{653837184000} \\ &+ \frac{t^{17}}{59281238016000} - \frac{t^{19}}{1067062284288000} \\ &- \frac{t^{19}}{20274183401472000} + \frac{t^{20}}{608225502044160000} \\ &+ \frac{t^{21}}{6386367771463680000} \\ &- \frac{t^{22}}{281000181944401920000}. \end{aligned}$$
(31)

This leads to the exact solution $u = (u_1(t), u_2(t)) = (t + cost, t + sint)$, as $\lim_{n \to \infty} \tilde{u}_i(t)$, i = 1, 2.

Table 3 and Table 4 depicts numerical results for HPM procedure and the exact solutions. We observed that accuracy depends on the order of the approximations. To obtain more accurate results, we will modify the HPM solutions. We will achieve this by employing the Laplace transformation on the initial terms of the HPM series solutions, using the Pade approximants, and finally applying the inverse Laplace transformation as depicted below.

$$L(\tilde{u}_{1}(t)) = \frac{1}{s^{9}} - \frac{1}{s^{7}} + \frac{1}{s^{5}} - \frac{1}{s^{3}} + \frac{1}{s^{2}} + \frac{1}{s},$$

$$L(\tilde{u}_{2}(t)) \frac{1}{s^{12}} + \frac{1}{s^{10}} - \frac{1}{s^{8}} + \frac{1}{s^{6}} - \frac{1}{s^{4}} + \frac{2}{s^{2}},$$
 (32)
Use $s = \frac{1}{z}$, leads to

$$L(\tilde{u}_{1}(t)) = z + z^{2} - z^{3} + z^{5} - z^{7} + z^{9},$$

$$L(\tilde{u}_{2}(t))2z^{2} - z^{4} + z^{6} - z^{8} + z^{10} + z^{12},$$
 (33)

Using of $t = \frac{1}{s}$, Then, Pade approximates of order $\left[\frac{4}{s}\right]$, yield to

$$\begin{bmatrix} \frac{4}{4} \end{bmatrix} = \frac{1}{(1+\frac{1}{s^2})s^4} + \frac{1}{(1+\frac{1}{s^2})s^2} + \frac{1}{(1+\frac{1}{s^2})s},$$
$$\begin{bmatrix} \frac{4}{4} \end{bmatrix} = \frac{1}{(1+\frac{1}{s^2})s^4} + \frac{2}{(1+\frac{1}{s^2})s^2},$$
(34)

The exact solutions $u = (u_1(t), u_2(t)) = (t + \cos t, t + \sin t)$, are obtained by applying the inverse Laplace transform to the $\left[\frac{4}{4}\right]$ Pade approximate.

I WOIG II I MINISTICAL LODALE OF CHANDLE III	Table 1.	Numerical	result	of exam	ple 4.	1
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Exact Solution	Approximate	HPM	
$u_1(t) = t + e^t$	Solution	Absolute	
		Error	
1.0	1.0	0.0	
1.4214027582	1.4214027606	2.47×10^{-9}	
1.8918246976	1.8918250029	3.05×10 ⁻⁷	
2.4221188004	2.4221238049	5.00×10^{-6}	
3.0255409285	3.0255766320	3.57×10^{-5}	
3.7182818285	3.7184426607	1.61×10^{-4}	
	Exact Solution $u_1(t) = t + e^t$ 1.0 1.4214027582 1.8918246976 2.4221188004 3.0255409285 3.7182818285	Exact Solution $u_1(t) = t + e^t$ Approximate Solution1.01.01.42140275821.42140276061.89182469761.89182500292.42211880042.42212380493.02554092853.02557663203.71828182853.7184426607	

Table 2. Numerical result of example 4.1

x	Exact Solution	Approximate	HPM Absolute
	$u_1(t) = t - e^t$	Solution	Error
0.0	-1.000000000	-1.000000000	0.0
0.2	-1.0214027582	-1.0214029328	1.75×10 ⁻⁷
0.4	-1.0918246976	-1.0918356065	1.09×10^{-5}
0.6	-1.2221188003	-1.2222391985	1.20×10^{-4}
0.8	-1.4255409285	-1.4261914798	6.51×10^{-4}
1.0	-1.7182818284	-1.7206492504	2.37×10^{-3}

Table 3. Numerical result of example 4.2

x	Exact Solution	Approximate	HPM Absolute
	$u_1(t) = t + cost$	Solution	Error
0.0	1.0	1.0	0.0
0.2	1.1800665778	1.1800665778	4.44×10 ⁻¹⁶
0.4	1.3210609940	1.3210609940	1.05×10 ⁻¹²
0.6	1.4253356150	1.42533561490	9.07×10^{-11}
0.8	1.4967067115	1.49670670935	2.14×10^{-9}
1.0	1.5403023307	1.54030230587	2.49×10^{-9}

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x	Exact Solution	Approximate	HPM
	$u_1(t) = t + sint$	Solution	Absolute Error
0.0	1.0	1.0	0.0
0.2	0.3986693308	0.3986693308	9.99×10 ⁻¹⁶
0.4	0.7894183423	0.7894183423	2.06×10^{-12}
0.6	1.1646424734	1.1646424736	1.77×10^{-10}
0.8	1.5173560909	1.5173560950	4.14×10^{-9}
1.0	1.8414709848	1.8414710325	4.77×10^{-8}

Table 4. Numerical result of example 4.2

5 Conclusion

In this research study, we propose a new procedure based on the HPM for solving a system of Volterra integro-differential equations. This procedure is not only effective and reliable, but it also offers a distinct advantage over other methods. Its ability to provide accurate solutions for challenging systems highlights its potential as a valuable tool for researchers and practitioners seeking to understand and analyze dynamic phenomena governed by these illustrative examples systems. Through and comparisons with numerical results reported in the literature, we observed that this procedure can achieve the exact analytical solution by utilizing only a few terms of the truncated series solution derived from the HPM solutions. Consequently, we conclude that this procedure represents a potent approach and a promising tool for resolving not only this particular class of differential equations but also various other types of differential equations.

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