Approximate Solution of Initial Value Problem of Singularly Perturbed Volterra-Fredholm Integro-Differential Equation

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ABSTRACT

Adomian decomposition method (ADM) is used to approximately solve the initial value problem of the first-order singularly perturbed Volterra-Fredholm integro-differential equation. With this method, the desired accurate results are obtained in only a few terms. The approach is simple and effective. An example application is made to demonstrate the effectiveness of ADM. The approximate result obtained is compared with the exact solution. Convergence analysis of the method was performed.

Keywords—ADM; singularly perturbed equation; Volterra-Fredholm integro-differential equation; approximate solution

#  INTRODUCTION

 Volterra-Fredholm integro-differential equations are involved in many different fields of science and engineering: Oceanography, fluid mechanics, electromagnetic theory, finance mathematics, plasma physics, population dynamics, artificial neural networks and biological processes are among these fields [1,2]. It is quite difficult to solve analytically the Volterra-Fredholm integro-differential equations needed in such fields. Therefore, strong numerical methods must be used. Some of them are Adomian decomposition method, spectral collocation method, Legendre wavelet method, 2D block-pulse functions method, finite difference method, Legendre collocation method, Bernstein polynomials method, homotopy perturbation method [3-8]. Existence and uniqueness investigations of the solutions of integro-differential equations have also been done [9-10].

 Singularly perturbed problems are characterized by the fact that the coefficient of the highest-order term in the equation is a very small parameter . Their approximate solutions have been studied in many articles and books. The mathematical models seen here are population dynamics, fluid dynamics, heat transport problem, nanofluid, neurobiology, mathematical biology, viscoelasticity and simultaneous control systems etc. can be listed in many applications in fields [11-16]. The perturbation parameter in the equation produces unlimited derivatives in the solution. Appropriate numerical methods should be preferred to eliminate this situation [14-18]. The fact that the problem examined in this study has both singular perturbation and integro-differential equation properties makes it difficult to obtain an analytical solution. Therefore, the Adomian decomposition method was used in the study to overcome these two difficulties. In the literature, there are studies in which different techniques are applied on singular perturb Volterra-fredholm integro-differential equations: Using the Richardson extrapolation, the convergence of the singular perturb Volterra integro-differential equations was obtained in [24]. Durmaz and et al., Fredholm created a finite difference scheme for the integro-differential equation [17]. In recent years, many authors have applied different methods such as homotopy analysis method, modified variational iteration method, Adomian decomposition method, modified homotopy perturbation method to obtain approximate analytical solutions for Volterra, Fredholm, Volterra-Fredholm equations and fuzzy Volterra-Fredholm integro-differential equations [17-20].

In the study, the following singularly perturbed Volterra-Fredholm integro-differential equation and initial condition are examined [17]:

 (2)

where is perturbation parameter; µ is a real parameter; is a real constant. We presume that ; and are the sufficiently smooth functions.

# ADM AND ITS CONVERGENCE ANALYSIS

George Adomian introduced ADM to solve nonlinear functional equations in the 1980s. These solutions are in the form of infinite power series obtained by a simple formula [21-23]. Additionally, Cherruault and Adomian [24,25,27] obtained convergence analysis of ADM. Al-Kalla [26] offered a different view on the error analysis of ADM. It is defined as ADM [21-23]:

Let be an ordinary or partial differential operator, which is itself non-linear, containing linear and non-linear terms, and let the given function be :

 (3)

Let's take the equation (3). If this equation is written in parse form, the following equation is formed:

(4)

 is the highest order derivative of the given differential equation and its inverse is a linear operator that is easily taken. is the remaining linear part from the linear operator; is the nonlinear term in the given differential equation.

If the integral operator is applied from the left side to both sides of equation (4), we have

and

  (5)

If the differential equation is n-order, linear differential operator for ordinary differential equations is as

the integral operator is as given below:

The nonlinear terms in equation (5)are defines as

where are Adomian polynomials.

 (6)

The decomposed series solution function (6) is obtained by using some calculations in equation (5) and the derivative and integral operators above.

The first term of the series solution function (6) is obtained using the given initial value and integrating of as following:

+ ,

 . (7)

Then, the terms are obtained with the help of the above recurrence relation (7) with the initial function ,

…

Finally, it has been obtained the following approximate series solution with the ADM

 (8)

Convergence analysis of ADM is done with the definition given below:

**Definition 2.1.**

 (9)

is defined [25].

**Corollary 2.1.**

For

the approximate series solutionconverges to the exact solution [25].

# APPLICATION OF THE ADM

 In this section, the equation (1) is written in operator form with the help of linear differential operator. Adomian polynomials are used to linearize the nonlinear terms. Recurrence relation is obtained. The are written in the sum (8) and the series solution is found.

**Example 1:**

 (11)

This problem (10)-(11) has the following exact solution:

Firstly, let's determine the differential and integrate operators, respectively as

and

Now let's write the equation (10) in operator form using the above differential operatör

Let's apply the left-hand integrate operator to both sides of the above equation.

if we find the value of the here and substitute it, we get the following equation:

If the equation (13) is written in equation (12), the following decomposition series solution function is obtained.

If the terms of the decomposition series obtained from the reduction relation are substituted in the series solution function, we have series solution (8)

 .as CorollarDefinition 2.16))f

### **Table 1: The exact solution, approximate solution and error values for**

|  |  |  |  |
| --- | --- | --- | --- |
|  |  |  |  |
| 0.00.10.20.30.40.50.60.70.80.9 1.0 | 2.00000000001.80393022601.63407073601.48576208001.35546610301.24042008801.13841711901.04766111800.96666784610.8941952307 0.8291929878 | 2.00000000001.80210436501.63147132301.48440074201.35760170601.24782740501.15159678201.06494167300.98315515200.9005210400 0.8100025118 | 0.00000000000.00182584500.00259941300.00136131800.00213552200.00740736800.01317965900.01728048500.01648714020.0063257307 0.0191906614 |

|  |
| --- |
|  |

**Figure 1: The curves of ADM solution and exact solution for ε=0.9.**

An algorithm is built to solve this example using ADM for ε=0.9. This algorithm is solved with a suitable mathematical program. Numerical results were obtained with only 3 iterations. Figure 1 shows that the exact and approximate solution curves overlap. So the convergence is achieved. In Table 1, the values of the exact, approximate solution and error are given. Here, it is seen that the error increases as the x values approach towards 1.

According to (8), we investigate the convergence of our example using the convergence theory of the ADM:

The initial value problem of the Volterra-Fredholm integro-differential equation with singularly perturbed was quickly solved using only 3 iterations with ADM. Approximate, exact solution and error values are compared in the table and figure. Convergence analysis was performed. So, the values of were found to be less than 1. According to all these results, the method is stable, reliable and useful. In order to contribute to the literature, it can be said that ADM can also be applied to the delayed, fuzzy and fractional types of integral equations.

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