

Elzaki Transform Homotopy Perturbation Method for Solving Two-dimensional Time-fractional Rosenau-Hyman Equation

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Abstract Two-dimensional fractional Rosenau-Hyman equation has significant applications in applied sciences and engineering. In this research paper, we investigated solutions of two-dimensional time-fractional Rosenau-Hyman equation with the implementation of a powerful technique based on an integral transform known as Elzaki transform and Homotopy perturbation method (HPM). Convergence analysis has been discussed in this research. To illustrate the simplicity and accuracy of the presented analytical technique, few numerical experiments have been performed.

Keywords Elzaki transform; Homotopy perturbation method (HPM); Two-dimensional Rosenau-Hyman equations; Numerical examples.

Mathematics Subject Classification 35A08, 44A05

1 Introduction

The fractional partial differential equations attracted the interest of scientific researchers, due to its wide and significant applications in several areas of sciences and engineering. Many mathematical models have been found in literature and several analytical, semi-analytical and computational techniques have been established and implemented, for solving these nonlinear models. In many cases, we observed that the numerical solutions of non-linear fractional partial differential equations have not been easily achieved. Analytical techniques are proven to be a milestone for solving these problems. Some of these techniques include Homotopy perturbation method (HPM), Homotopy analysis method (HAM), tanh method, Adomian decomposition method (ADM), tau method, Variational iteration method (VIM) and many more. In this research we have discussed an efficient classical technique based on the Homotopy perturbation technique and Elzaki transform, for solving two-dimensional Rosenau-Hyman equations. The general form of two-dimensional Rosenau-Hyman equation is:

$$\frac{\partial^\alpha \omega}{\partial t^\alpha} + a \left(\frac{\partial}{\partial x} (\omega^n) + \frac{\partial}{\partial y} (\omega^n) \right) + \left(\frac{\partial^3}{\partial x^3} (\omega^n) + \frac{\partial^3}{\partial y^3} (\omega^n) \right) = 0,$$

in some continuous domain with initial conditions $\omega(x, y, 0) = f(x, y)$. Here, ' α ' is any real number. Elzaki introduced a novel transform called Elzaki transform, and applied it for solving differential

equations (see for example [1-2]). In [3], authors investigated the correlation between the Laplace and Elzaki transforms, when solving first and second-order ODEs. A comparative analysis and brief discussion of the Sumudu transform and the Laplace transform has been presented, and gained the insights into the distinct characteristics of these two transforms in [4-5].

In [6], Elzaki and Sumudu transforms have been utilized for solving few differential equations. Homotopy decomposition method has been used for solving partial differential equations with time- and space- fractional derivatives in [7]. Combination of Laplace transform and homotopy perturbation method is utilized for solving fractional non-linear reaction diffusion system of Lotka-Volterra type differential equation in [8]. In [9], Homotopy perturbation method has been used for solving fractional Fornberg-Whitham equation. An analytical approach has been developed for solving fractional partial differential equations arising in fluid mechanics in [10]. Sumudu transform based homotopy perturbation method has been established for solving nonlinear fractional differential equations in [11]. Fractional Rosenau-Hyman equation has been solved with the aid of variational iteration method and homotopy perturbation method in [12]. A homotopy perturbation technique has been used for solving nonlinear partial differential equations in finite domain as discussed in [13]. Application of homotopy perturbation method has been used for solving nonlinear wave equations in [14]. Introduction about homotopy perturbation method has been discussed in [15]. Application of nonlinear fractional differential equations and their approximations has been discussed in [16]. Coupling scheme of homotopy and perturbation techniques has been developed for solving nonlinear problems in [17]. Rosenau and Hyman study and introduced Korteweg-de Vries like equations to understand the role of nonlinear dispersion in pattern formation in [18]. In [19], authors developed a hybrid method based on Sumudu transform and homotopy perturbation method (HPM) for solving nonlinear differential equations and derived the convergence and error analysis of the solution. Series solutions of fractional partial differential equations have been established in [20] with the aid of homotopy perturbation method. In [21], homotopy perturbation method has been developed to find the series solutions of fourth order parabolic equations with variable coefficients. Hybrid method based on the combination of homotopy perturbation method and Sumudu transform for solving Burger equation has been presented in [22]. Elzaki transform based homotopy perturbation method has been established in [23] for solving linear and nonlinear differential equations. Modified homotopy perturbation method has been introduced for solving integral equations in [24]. New homotopy perturbation method has been used for solving various linear and nonlinear differential equations in [25-28].

This research paper is arranged as follows. Introduction to Elzaki integral transform and their properties has been discussed in Section 2. Section 3 contains the complete discussion of Homotopy perturbation method (HPM). Elzaki integral transformation based Homotopy perturbation method (ETHPM) has been discussed in Section 4. Some theorems have been presented for convergence analysis in Section 5. In Section 6, some numerical problems have been performed to illustrate the simplicity and accuracy of the proposed technique and investigate the solution of two-dimensional fractional Rosenau-Hyman equation. Conclusion is discussed in Section 7.

2 Some Basic Definitions

Fractional calculus extends the concept of differentiation and integration to non-integral or fractional order. In this paper we utilize fundamental definitions and properties from the theory of fractional calculus.

Definition 1 A real function $h(t) \in C_\mu$, $t > 0$, $\mu \in \mathcal{R}$ if $\exists q \in \mathcal{R}; (q > \mu)$, s.t $h(t) = t^q m(t)$, where $m(t) \in C[0, \infty)$ and $h(t) \in C_\mu^n$ if $h^{(n)} \in C_\mu$, $n \in \mathbb{N}$.

Definition 2 The Caputo fractional derivative of $h(\tau)$ (as discussed in[20]):

$$\frac{\partial^\alpha}{\partial \tau^\alpha} h(\tau) = J^{(n-\alpha)} \frac{\partial^n}{\partial \tau^n} h(\tau) = \frac{1}{\Gamma(n-\alpha)} \int_0^\tau (\tau-t)^{n-\alpha-1} h^{(n)}(t) dt,$$

where $h \in C_{n-1}^n$, $n-1 < \alpha$, $n \in \mathbb{N}$, $\tau > 0$. Here, $\frac{\partial^\alpha}{\partial \tau^\alpha}$ is Caputo derivative operator and is a Gamma function.

Definition 3 The Elzaki transform of the function $g_1(t)$ is defined as(see [1]):

$$E_L \{g_1(t)\} = v \int_0^a z_0 g_1(t) \cdot e^{-\frac{t}{v}} dt, \quad t > 0, \quad k_1 \leq v \leq k_2$$

where k_1 and k_2 may be finite or infinite.

Definition 4 The Mittag-Leffler function in term of two parameters a and b is defined as (see [20]):

$$E_{a,b}(\tau) = \sum_{n=0}^{\infty} \frac{\tau^n}{\Gamma(an+b)}, \quad a, b > 0$$

Definition and results related to Elzaki transform of fractional order:

- The Elzaki transform of the Caputo fractional derivative is defined as:

$$E_L \left\{ \frac{\partial^\alpha}{\partial \tau^\alpha} h(\tau) \right\} = \frac{E_L \{h(\tau)\}}{v^\alpha} - \sum_{k=0}^{n-1} v^{k-\alpha+2} h^{(k)}(0), \quad n-1 < \alpha \tag{1}$$

- The Elzaki transformation of some partial derivative are given below:

- $E_L \left[\frac{\partial}{\partial t} f(x, t) \right] = \frac{E_L[f(x, t)]}{v} - v \cdot f(x, 0)$,
- $E_L \left[\frac{\partial^2}{\partial t^2} f(x, t) \right] = \frac{1}{v^2} E_L[f(x, t)] - f(x, 0) - v \cdot \frac{\partial f}{\partial t}(x, 0)$,
- $E_L \left[\frac{\partial}{\partial x} f(x, t) \right] = \frac{d}{dx} E_L[f(x, t)]$,
- $E_L \left[\frac{\partial^2}{\partial x^2} f(x, t) \right] = \frac{d^2}{dx^2} E_L[f(x, t)]$.

- Elzaki transform of some functions are listed here:

$$E_L(1) = v^2, \quad E_L(t) = v^3, \quad E_L(t^n) = n!v^{n+2}, \quad E_L(e^{at}) = \frac{v^2}{1-av}, \quad E_L(\sin at) = \frac{av^3}{1+a^2v^2}$$

3 Homotopy Perturbation Method (HPM)

To discuss the main concept of the method, let us take a non-linear differential equation

$$\psi(u) = g(r), \quad r \in \Omega \quad (2)$$

Consider the boundary condition as

$$\gamma\left(u, \frac{\partial u}{\partial x}\right) = 0, \quad r \in \Gamma, \quad (3)$$

where the general differential operator is represented as ψ , the boundary operator is represented as γ , $g(r)$ is a known analytical function and the boundary of the domain Ω is represented as Γ . Divide the operator ψ into two parts \mathcal{A} and N , where \mathcal{A} is a linear operator and N is a non-linear operator. The equation (2) can be written as:

$$\mathcal{A}(u) + N(u) - g(r) = 0$$

According to Homotopy technique, we need to establish a Homotopy $w(r, p) : \Omega \times [0, 1] \rightarrow \mathcal{R}$ which satisfies

$$H(w, p) = (1 - p)[\mathcal{A}(w) - \mathcal{A}(u_0)] + p[\psi(w) - g(r)] = 0, \quad p \in [0, 1], \quad r \in \Omega$$

Or

$$\mathcal{A}(w) - \mathcal{A}(u_0) - p\mathcal{A}(w) + p\mathcal{A}(u_0) + p[\mathcal{A}(w) + N(w) - g(r)] = 0$$

$$H(w, p) = \mathcal{A}(w) - \mathcal{A}(u_0) + p\mathcal{A}(u_0) + p[N(w) - g(r)] = 0 \quad (4)$$

Here $p \in [0, 1]$ is an embedding parameter. The initial approximation of Equation (2) is considered as u_0 , which satisfies the boundary conditions. From Equation (4), we have

$$H(w, 0) = \mathcal{A}(w) - \mathcal{A}(u_0) = 0$$

and

$$H(w, 1) = \psi(w) - g(r) = 0$$

As p changes from zero to one, similarly $w(r, p)$ will change from $u_0(r)$ to $u(r)$, and this process is called deformation. The quantities $\mathcal{A}(w) - \mathcal{A}(u_0)$ and $\psi(w) - g(r)$ are known as Homotopy. Suppose solution of Equation (2) can be presented as a power series in terms of p :

$$w = w_0 + pw_1 + p^2w_2 + \dots$$

Letting $p = 1$, then the approximate solution of Equation (2) is:

$$u = \lim_{p \rightarrow 1} w = w_0 + w_1 + w_2 + \dots$$

4 Elzaki Transform Homotopy Perturbation Method (ETHPM)

Consider the general form of two – dimensional Rosenau-Hyman equation of the form

$$\frac{\partial^\alpha}{\partial t^\alpha} \omega + a \{(\omega^n)_x + (\omega^n)_y\} + \{(\omega^n)_{xxx} + (\omega^n)_{yyy}\} = 0. \tag{5}$$

Taking Elzaki transform of caputo fractional derivatives on both the sides of Equation (1), we obtain

$$E_L \left\{ \frac{\partial^\alpha}{\partial t^\alpha} \omega + a \{(\omega^n)_x + (\omega^n)_y\} + \{(\omega^n)_{xxx} + (\omega^n)_{yyy}\} \right\} = 0. \tag{6}$$

Using Equation (1), we obtain

$$E_L \{ \omega \} = \sum_{k=0}^{n-1} v^{k+2} \omega^{(k)}(x, y, 0) - v^\alpha E_L \left\{ a \{(\omega^n)_x + (\omega^n)_y\} + \{(\omega^n)_{xxx} + (\omega^n)_{yyy}\} \right\}$$

Applying inverse Elzaki transformation on both the sides of the above Equation, we obtain

$$\omega = \sum_{k=0}^{n-1} \frac{t^k}{k!} \omega^{(k)}(x, y, 0) - E_L^{-1} \left\{ v^\alpha E_L \left\{ a \{(\omega^n)_x + (\omega^n)_y\} + \{(\omega^n)_{xxx} + (\omega^n)_{yyy}\} \right\} \right\} \tag{7}$$

By applying Homotopy Perturbation Method, we obtain

$$\omega(x, y, t) = \sum_{n=0}^{\infty} p^n \omega_n(x, y, t). \tag{8}$$

The decomposition of non-linear term can be as follows:

$$N[\omega(x, y, t)] = \sum_{n=0}^{\infty} p^n H_n(\omega), \tag{9}$$

where $H_n(\omega)$ is He’s polynomial and is given as:

$$H_n(\omega_0, \omega_1, \omega_2, \dots, \omega_n) = \frac{1}{n!} \frac{\partial^n}{\partial p^n} \left[\left(\sum_{i=0}^{\infty} p^i \omega_i \right) \right]_{p=0}, \quad n = 0, 1, 2, 3, \dots \tag{10}$$

From Equation (7), we obtain

$$\sum_{n=0}^{\infty} p^n \omega_n = \omega(x, y, 0) + p \left(\sum_{k=1}^{n-1} \frac{t^k}{k!} \omega^{(k)}(x, y, 0) - E_L^{-1} \left\{ v^\alpha E_L \left\{ \sum_{n=0}^{\infty} p^n H_n(\omega) \right\} \right\} \right) \tag{11}$$

Comparing the like powers of p , we obtain

$$p^0 : \omega_0 = \omega(x, y, 0),$$

$$p^1 : \omega_1 = \sum_{k=1}^{n-1} \frac{t^k}{k!} \omega^{(k)}(x, y, 0) - E_L^{-1} \{ v^\alpha E_L (H_0(\omega)) \},$$

$$\begin{aligned}
 p^2 & : \omega_2 = -E_L^{-1} \{v^\alpha E_L(H_1(\omega))\}, \\
 p^3 & : \omega_3 = -E_L^{-1} \{v^\alpha E_L(H_2(\omega))\}, \\
 & \vdots
 \end{aligned}$$

Therefore, the series solution is given by

$$\begin{aligned}
 \omega(x, y, t) &= \lim_{p \rightarrow 1} \omega_n(x, y, t) \\
 \omega(x, y, t) &= \omega_0 + \omega_1 + \omega_2 + \omega_3 + \dots
 \end{aligned} \tag{12}$$

5 Convergence Analysis

In this Section, we discussed the theorems to demonstrate the convergence of the proposed method for solving the nonlinear partial differential equations [20].

Theorem 1 *Let $w(x, y, t)$ and $w_n(x, y, t)$ be defined in the Banach space, then the condition that the series solution given by*

$$w(x, y, t) = \sum_{n=0}^a p^n w_n(x, y, t), \tag{13}$$

converges to the solution of the Equation (5), if there exist $\chi \in (0, 1)$ such that

$$\|w_{n+1}\| \chi \|w_n\|$$

Proof: For the convergence of sequence $\{s_n\}$ of the partial sums of the series (12) and we prove that $\{s_n\}$ is a Cauchy sequence in $(C[0, 1], \|\cdot\|)$.

As

$$\|s_{n+1} - s_n\| = \|w_{n+1}\| \leq \chi \|w_n\| \leq \chi^2 \|w_{n-1}\| \leq \dots \leq \chi^{n+1} \|w_0\|$$

Therefore,

$$\|s_n - s_m\| = \left\| \sum_{i=m+1}^n w_i \right\| \leq \sum_{i=m+1}^n \|w_i\| \leq \chi^{m+1} \left(\sum_{i=0}^{n-m} \chi^i \right) \|w_0\| = \chi^{m+1} \left(\frac{1 - \chi^{n-m}}{1 - \chi} \right) \|w_0\|,$$

$n, m \in N$

Since $0 < \chi < 1$, then

$$\|s_n - s_m\| \leq \frac{\chi^{m+1}}{1 - \chi} \|w_0\|$$

Since w_0 is bounded. Therefore,

$$\|s_{n+1} - s_n\| \rightarrow 0 \text{ as } m, n \rightarrow \infty.$$

So $\{s_n\}$ is a Cauchy sequence in $[0, 1]$. Hence $\sum_{n=0}^\infty w_n(x, t)$ is convergent. \square

Note: The maximum absolute truncation error of the series solution, given in Equation (13) is :

$$\left| w(x, y, t) - \sum_{k=0}^n w_k(x, y, t) \right| \frac{\chi^{n+1}}{1 - \chi} \|w_0\|.$$

6 Numerical Experiments and Discussion

Here in this section, we use Elzaki transform Homotopy perturbation method in two- dimensional fractional Rosenau-Hyman equation to understand the procedure of proposed scheme:

Example 1: Consider the nonlinear two- dimensional fractional Rosenau-Hyman equation

$$\frac{\partial^\alpha}{\partial t^\alpha} \omega + (\omega^2)_x + (\omega^2)_y + (\omega^2)_{xxx} + (\omega^2)_{yyy} = 0 \tag{14}$$

with initial condition $\omega(x, y, 0) = x + y$. The exact solution (for $\alpha = 1$) is:

$$\omega(x, y, t) = \frac{x + y}{1 + 4t}.$$

By applying the Elzaki transformation based Homotopy perturbation method, we obtain

$$\sum_{n=0}^{\infty} p^n \omega_n = (x + y) + p \left(\sum_{k=1}^{n-1} \frac{t^k}{k!} \omega^{(k)}(x, y, 0) - E_L^{-1} \left\{ v^\alpha E_L \left\{ \sum_{n=0}^{\infty} p^n H_n(\omega) \right\} \right\} \right) \tag{15}$$

where $H_n(\omega)$ represents the He’s polynomials. The first few components of He’s polynomials are:

$$\begin{cases} H_0(\omega) = 4(x + y), \\ H_1(\omega) = -32(x + y)t, \\ H_2(\omega) = 192(x + y)t^2, \\ \vdots \end{cases} \tag{16}$$

Comparing the same powers of p , we obtain

$$\begin{aligned} p^0 : \omega_0 &= \omega(x, y, 0) = (x + y), \\ p^1 : \omega_1 &= -E^{-1} \{ v^\alpha E_L(H_0(\omega)) \} = -4(x + y) \frac{t^\alpha}{\Gamma(\alpha + 1)}, \\ p^2 : \omega_2 &= -E_L^{-1} \{ v^\alpha E_L(H_1(\omega)) \} = 32(x + y) \frac{t^{\alpha+1}}{\Gamma(\alpha + 2)}, \\ p^3 : \omega_3 &= -E_L^{-1} \{ v^\alpha E_L(H_2(\omega)) \} = -384(x + y) \frac{t^{\alpha+2}}{\Gamma(\alpha + 3)}, \\ &\vdots \end{aligned}$$

Therefore, the series solution is given by

$$\begin{aligned} \omega(x, y, t) &= \lim_{p \rightarrow 1} \omega_n(x, y, t) \\ \omega(x, y, t) &= \omega_0 + \omega_1 + \omega_2 + \omega_3 + \dots \end{aligned}$$

This implies

$$\omega(x, y, t) = (x + y) - 4(x + y) \frac{t^\alpha}{\Gamma(\alpha + 1)} + 32(x + y) \frac{t^{\alpha+1}}{\Gamma(\alpha + 2)} - 384(x + y) \frac{t^{\alpha+2}}{\Gamma(\alpha + 3)} + \dots \tag{17}$$

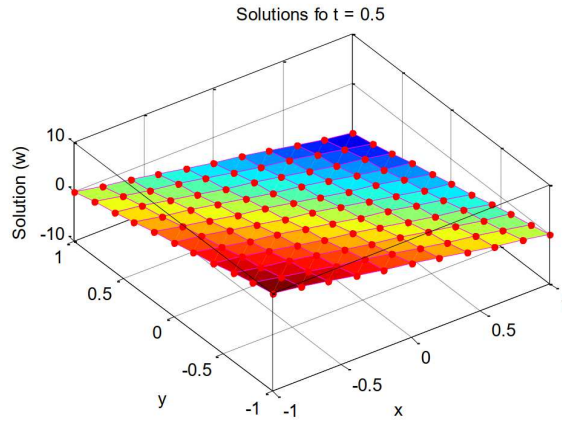


Figure 1: For $\alpha = 1$ and $t = 0.5$

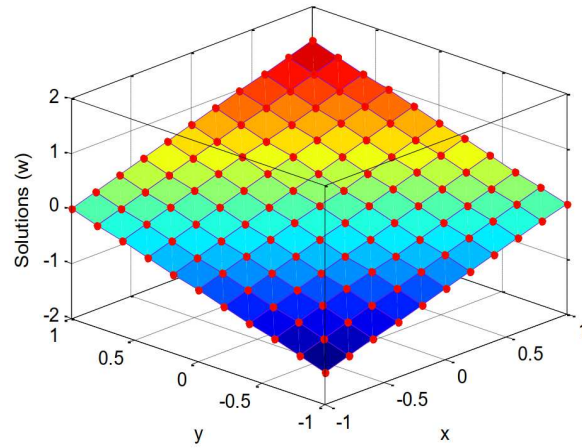


Figure 2: For $\alpha = 1$ and $t = 0.1$

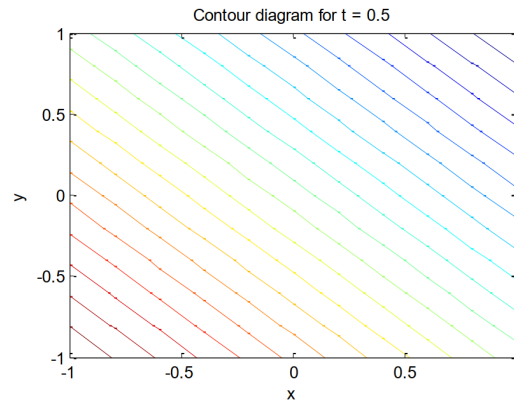


Figure 3: For $\alpha = 1$ and $t = 0.5$

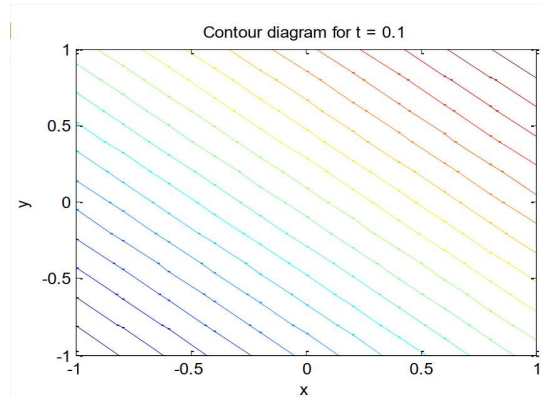


Figure 4: For $\alpha = 1$ and $t = 0.1$

Figure 1 and Figure 2 show the physical behavior of solutions for $t = 0.5$ and $t = 0.1$ at $\alpha = 1$, when four terms of the series are considered. Figure 3 and Figure 4 show the contour diagram or $t = 0.5$ and $t = 0.1$ at $\alpha = 1$, when four terms of the series are utilized.

Example 2: Consider the nonlinear two-dimensional fractional Rosenau-Hyman equation

$$\frac{\partial^\alpha}{\partial t^\alpha} \omega = \omega \omega_x + \omega \omega_y + \omega \omega_{xxx} + \omega \omega_{yyy} + 3\omega_x \omega_{xx} + 3\omega_y \omega_{yy} \tag{18}$$

with initial condition $\omega(x, y, 0) = -\frac{8}{3} \cos^2\left(\frac{x+y}{4}\right)$. The exact solution (for $\alpha = 1$) is:

$$\omega(x, y, t) = -\frac{8}{3} \cos^2\left(\frac{x + y - 2t}{4}\right).$$

By applying Elzaki transformation based Homotopy perturbation method, we obtain

$$\sum_{n=0}^{\infty} p^n \omega_n = -\frac{8}{3} \cos^2\left(\frac{x + y}{4}\right) + p \left(\sum_{k=1}^{n-1} \frac{t^k}{k!} \omega^{(k)}(x, y, 0) - E_L^{-1} \left\{ v^\alpha E_L \left\{ \sum_{n=0}^{\infty} p^n H_n(\omega) \right\} \right\} \right)$$

where $H_n(\omega)$ represents the He's polynomials. The first few components of He's polynomials are given by:

$$\begin{cases} H_0(\omega) = -\frac{4}{3} \sin\left(\frac{x + y}{2}\right), \\ H_1(\omega) = \frac{4t}{3} \cos\left(\frac{x + y}{2}\right), \\ H_2(\omega) = \frac{2t^2}{3} \sin\left(\frac{x + y}{2}\right), \\ \vdots \end{cases} \tag{19}$$

Comparing the like powers of p , we obtain

$$\begin{aligned}
 p^0 : \omega_0 &= \omega(x, y, 0) = -\frac{8}{3} \cos^2\left(\frac{x+y}{4}\right), \\
 p^1 : \omega_1 &= E_L^{-1}\{v^\alpha E_L(H_0(\omega))\} = -\frac{4}{3} \sin\left(\frac{x+y}{2}\right) \cdot \frac{t^\alpha}{\Gamma(\alpha+1)}, \\
 p^2 : \omega_2 &= E_L^{-1}\{v^\alpha E_L(H_1(\omega))\} = \frac{4}{3} \cos\left(\frac{x+y}{2}\right) \cdot \frac{t^{\alpha+1}}{\Gamma(\alpha+2)}, \\
 p^3 : \omega_3 &= E_L^{-1}\{v^\alpha E_L(H_2(\omega))\} = \frac{4}{3} \sin\left(\frac{x+y}{2}\right) \cdot \frac{t^{\alpha+2}}{\Gamma(\alpha+3)}, \\
 &\vdots
 \end{aligned}$$

Therefore, the series solution is given by

$$\begin{aligned}
 \omega(x, y, t) &= \lim_{p \rightarrow 1} \omega_n(x, y, t) \\
 \omega(x, y, t) &= \omega_0 + \omega_1 + \omega_2 + \omega_3 + \dots
 \end{aligned}$$

This implies

$$\omega(x, y, t) = -\frac{8}{3} \cos^2\left(\frac{x+y}{4}\right) - \frac{4}{3} \sin\left(\frac{x+y}{2}\right) \cdot \frac{t^\alpha}{\Gamma(\alpha+1)} + \frac{4}{3} \cos\left(\frac{x+y}{2}\right) \cdot \frac{t^{\alpha+1}}{\Gamma(\alpha+2)} + \dots \quad (20)$$

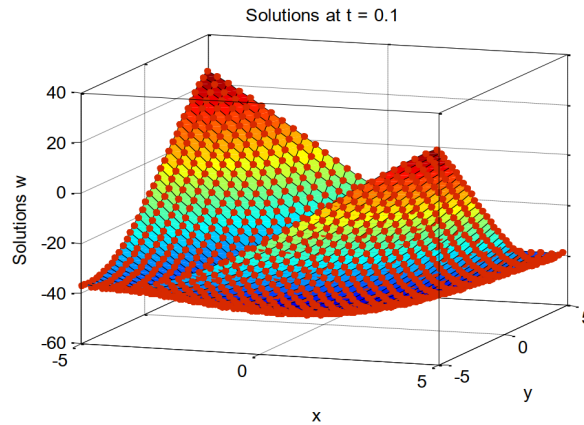


Figure 5: For $\alpha = 1$ and $t = 0.1$

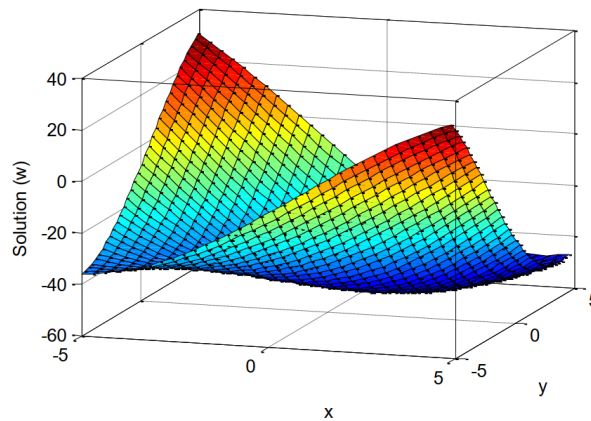


Figure 6: For $\alpha = 1$ and $t = 1$

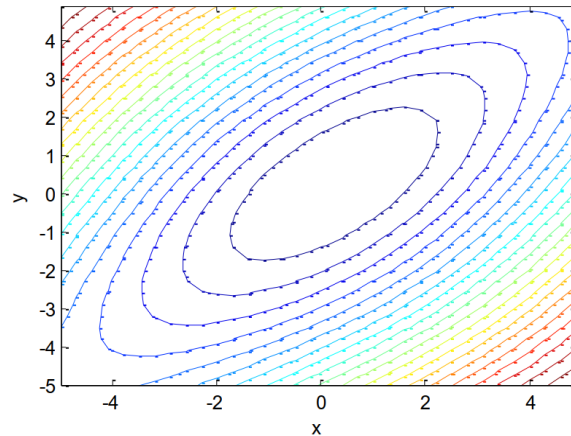
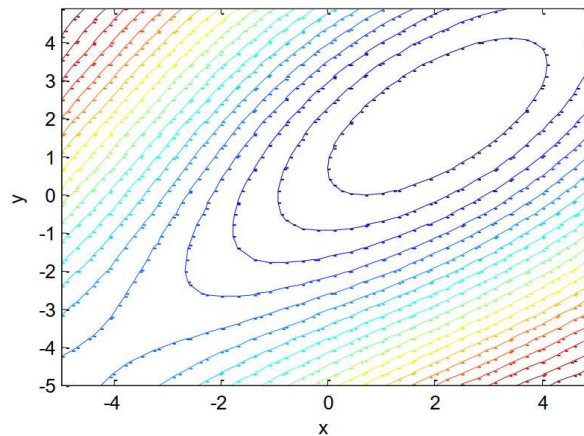
Figure 7: For $\alpha = 1$ and $t = 0.1$ Figure 8: For $\alpha = 1$ and $t = 1$

Figure 5 and Figure 6 show the physical behavior of solutions for $t = 0.1$ and $t = 1$ at $\alpha = 1$, when four terms of the series are considered. Figure 7 and Figure 8 show the contour diagram for $t = 0.1$ and $t = 1$ at $\alpha = 1$, when four terms of the series are utilized.

7 Conclusions

From the results of numerical problems, we concluded that the hybrid Homotopy perturbation method based on Elzaki transforms is a powerful analytical technique as this method is applied on linear, non-linear, fractional order differential equations and integral equations arising in real life problems. For future scope, this technique will be effective and applicable to find the solution of three-dimensional nonlinear partial differential equations and also the system of partial differential equations.

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