

A numerical approach for solving a class of nonlinear functional differential equations

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Abstract

In this study, a special class of nonlinear functional differential equations with mixed conditions has been investigated with regard to Laguerre polynomials to find numerical solutions of these problems. Those mathematical dynamics are of growing importance in the natural sciences, in engineering, in economics, in medical and life sciences, and in emerging space-time design and research. Our novel numerical approach has been applied on the related problem and its efficiency has been proved by error analysis on an illustrative example. The high efficiency of our now method is documented by a numerical example. The paper ends with a conclusion, scientific discussions about structural frontiers, and an outlook to future investigations and emerging applications.

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1 Introduction

Nonlinear functional differential equations are of an importance in applied sciences such as in the area of biology, chemistry, physics and engineering, but also medicine, environmental, space-time, neuro- and cognitive and information sciences. These types of differential equations provide a wide range of applications in the areas which explain more complicated scenarios due to the nonlinear functional terms in the equations [1], [2], [3]. Even though the general theory of the nonlinear functional differential equations and fundamental results has been investigated, the numerical aspect for the solution of the problems together with the mixed conditions still under investigation. The problems of applied sciences are interdisciplinary and tools are developed with of an adaptable concept [4]. Thus, in particular, such models are investigated with the help of numerical approaches. Developing methods and improving approximation techniques for problem solution lead numerically efficient results with the help of these modifications [5]. Besides, numerical methods help for obtaining more understanding of specific mathematical models as well as their behaviours. Due to this investigation a mathematical model for a physical or biological dynamics is leading a strong way of understanding a real phenomena [6].

The numerical solutions of these problems which address these types of equations subject to the mixed conditions have been studied by many authors. In particular, Tau method was introduced by Ortiz [7], Lagrange interpolation and Chebyshev interpolation were presented by Rashed [8], Spectral methods were given by Venturi et al. [9], stepsize Runge-Kutta method was described by Wang et al. [10], and so on. Besides, block methods, Splines and Hermite methods, multistep methods, Chebyshev series and the tau method, nonsmooth solutions, and the details of these methods with

the applications on nonlinear functional differential equations were explained in the book of Cryer [11]. Such methods are very beneficial for finding the solutions of nonlinear differential equations which are also advantageous for giving understanding the models including these types of equations. So, the numerical methods are also rewarding in order to build networks between different branches of science (cf. [12]-[15]).

The organization of the manuscript as follows. In Section 2 mathematical model is introduced with its details and together with the mixed conditions. In Section 3 the numerical method is explained clearly. The convergence and accuracy of the method is presented in Section 4. In Section 5, a numerical example is interpreted and discussed. Conclusion remarks, discussions about obstacles of various kinds and how to overcome them by future research and design and discussion of the results are summarized in Section 6. Consequently, an acknowledgment of the study is given in Section 7 [16].

2 Mathematical model

In this section, the mathematical model is explained. In this work, we study on the numerical solutions of a class of nonlinear functional differential equations which include second order nonlinear terms in the form

$$\sum_{k=0}^m P_k(x)y^{(k)}(\alpha_k x + \beta_k(x)) + \sum_{p=0}^2 \sum_{q=0}^p Q_{pq}(x)y^{(p)}(x)y^{(q)}(x) = g(x), \quad x \in [a, b], \quad (2.1)$$

with the mixed conditions

$$\sum_{k=0}^{m-1} (a_{kj}y^{(k)}(a) + b_{kj}y^{(k)}(b)) = \lambda_j, \quad j = 0, 1, \dots, m-1, \quad (2.2)$$

within $P_k(x)$, $Q_{pq}(x)$, and $g(x)$ are continuous functions in the interval $0 \leq a \leq x \leq b < \infty$ (see [1]-[3]). Our goal is to acquire the approximate solution in truncated Laguerre series form:

$$y(x) \cong y_N(x) = \sum_{n=0}^N a_n L_n(x), \quad a \leq x \leq b, \quad (2.3)$$

where a_n , $n = 0, 1, \dots, N$, are unknown coefficients, and the terms $L_n(x)$ denote the Laguerre polynomials [17], [18].

3 Numerical method

In this section, the numerical method is introduced. Primarily, the matrix relation of Eq. (2.3) is described as

$$[y(x)] \cong y_N(x) = \mathbf{L}(x)\mathbf{A} = \mathbf{X}(x)\mathbf{H}\mathbf{A}, \quad (3.1)$$

where

$$\begin{aligned}
 \mathbf{L}(x) &= [L_0(x) \quad L_1(x) \quad \dots \quad L_N(x)], \\
 \mathbf{X}(x) &= [1 \quad x \quad \dots \quad x^N], \\
 \mathbf{A} &= [a_0 \quad a_1 \quad \dots \quad a_N] \quad \text{and} \\
 \mathbf{H} &= \begin{bmatrix} \frac{(-1)^0}{0!} \begin{pmatrix} 0 \\ 0 \end{pmatrix} & \frac{(-1)^0}{0!} \begin{pmatrix} 1 \\ 0 \end{pmatrix} & \dots & \frac{(-1)^0}{0!} \begin{pmatrix} N \\ 0 \end{pmatrix} \\ 0 & \frac{(-1)^1}{1!} \begin{pmatrix} 1 \\ 1 \end{pmatrix} & \dots & \frac{(-1)^1}{1!} \begin{pmatrix} N \\ 1 \end{pmatrix} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \frac{(-1)^N}{N!} \begin{pmatrix} N \\ N \end{pmatrix} \end{bmatrix}.
 \end{aligned} \tag{3.2}$$

Besides, the matrix form of $y^{(k)}(x)$ and together with the term in Eq. (2.1) include derivative is defined also from Eq. (3.1) (cf. [17]-[19]) as

$$[y^{(k)}(t)] = \mathbf{X}(t)\mathbf{H}\mathbf{B}\mathbf{A}_i, \tag{3.3}$$

where

$$\mathbf{B} = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 2 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & N \\ 0 & 0 & 0 & \dots & 0 \end{bmatrix}. \tag{3.4}$$

We also describe the matrix form of $y(\alpha_k x + \beta_k(x))$ in Eq. (2.1) from Eqs. (3.1) and (3.2), respectively, as

$$[y(\alpha_k x + \beta_k(x))] = \mathbf{X}(\alpha_k x + \beta_k(x))\mathbf{H}\mathbf{A} = \mathbf{X}(x)\mathbf{M}(\alpha_k, \beta_k(x))\mathbf{H}\mathbf{A}, \tag{3.5}$$

and

$$[y^{(k)}(\alpha_k x + \beta_k(x))] = \mathbf{X}(\alpha_k x + \beta_k(x))\mathbf{B}^{(k)}\mathbf{H}\mathbf{A} = \mathbf{X}(x)\mathbf{M}(\alpha_k, \beta_k(x))\mathbf{B}^{(k)}\mathbf{H}\mathbf{A}, \tag{3.6}$$

where

$$\mathbf{M}(\alpha_k, \beta_k(x)) = \begin{bmatrix} \begin{pmatrix} 0 \\ 0 \end{pmatrix} (\alpha_k)^0 (\beta_k)^0 & \begin{pmatrix} 1 \\ 0 \end{pmatrix} (\alpha_k)^0 (\beta_k)^1 & \dots & \begin{pmatrix} N \\ 0 \end{pmatrix} (\alpha_k)^0 (\beta_k)^N \\ 0 & \begin{pmatrix} 1 \\ 1 \end{pmatrix} (\alpha_k)^1 (\beta_k)^0 & \dots & \begin{pmatrix} N \\ 1 \end{pmatrix} (\alpha_k)^1 (\beta_k)^{N-1} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \begin{pmatrix} N \\ N \end{pmatrix} (\alpha_k)^N (\beta_k)^0 \end{bmatrix}.$$

Moreover, the nonlinear terms of Eq. (2.1) is written in the matrix form by means of Eqs. (3.1)-(3.2) (cf. [20]-[22]):

$$\begin{aligned}
[y^{(0)}(x)]^2 &= \mathbf{X}(x)\mathbf{H}\bar{\mathbf{X}}(x)\bar{\mathbf{H}}\bar{\mathbf{A}}, \\
[y^{(1)}(x)][y^{(0)}(x)] &= \mathbf{X}(x)\mathbf{H}\mathbf{B}\bar{\mathbf{X}}(x)\bar{\mathbf{H}}\bar{\mathbf{A}}, \\
[y^{(1)}(x)]^2 &= \mathbf{X}(x)\mathbf{H}\mathbf{B}\bar{\mathbf{X}}(x)\bar{\mathbf{H}}\bar{\mathbf{B}}\bar{\mathbf{A}}, \\
[y^{(2)}(x)][y^{(1)}(x)] &= \mathbf{X}(x)\mathbf{H}\mathbf{B}^2\bar{\mathbf{X}}(x)\bar{\mathbf{H}}\bar{\mathbf{B}}\bar{\mathbf{A}}, \\
[y^{(2)}(x)][y^{(0)}(x)] &= \mathbf{X}(x)\mathbf{H}\mathbf{B}^2\bar{\mathbf{X}}(x)\bar{\mathbf{H}}\bar{\mathbf{A}}, \\
[y^{(2)}(x)]^2 &= \mathbf{X}(x)\mathbf{H}\mathbf{B}^2\bar{\mathbf{X}}(x)\bar{\mathbf{H}}\bar{\mathbf{B}}^2\bar{\mathbf{A}},
\end{aligned}$$

where

$$\begin{aligned}
\bar{\mathbf{H}} &= \text{diag} [\mathbf{H}, \mathbf{H}, \dots, \mathbf{H}], \\
\bar{\mathbf{B}} &= \text{diag} [\mathbf{B}, \mathbf{B}, \dots, \mathbf{B}], \\
\bar{\mathbf{X}} &= \text{diag} [\mathbf{X}, \mathbf{X}, \dots, \mathbf{X}], \\
\bar{\mathbf{B}}^2 &= \text{diag} [\mathbf{B}^2, \mathbf{B}^2, \dots, \mathbf{B}^2], \\
\bar{\mathbf{A}}^2 &= \text{diag} [a_0\mathbf{A}, a_1\mathbf{A}, \dots, a_N\mathbf{A}].
\end{aligned}$$

Definition 3.1. The *collocation points* are defined by

$$x_s = a + \frac{b-a}{N}s, \quad s = 0, 1, \dots, N, \quad (3.7)$$

and $a \leq x_0 < x_1 < \dots < x_N \leq b$. Then we replace the collocation points of Eqs. (3.7) in Eq. (3.3) [23]:

$$\begin{aligned}
\sum_{k=0}^m P_k(x_s)y^{(k)}(\alpha_k x_s + \beta_k(x_s)) + \sum_{p=0}^2 \sum_{q=0}^p Q_{pq}(x_s)y^{(p)}(x_s)y^{(q)}(x_s) &= g(x_s); \\
\sum_{k=0}^m \mathbf{P}_k(x_s)\mathbf{X}(x_s)\mathbf{M}(\alpha_k, \beta_k(x_s))\mathbf{B}^k\mathbf{H}\mathbf{A} + \sum_{p=0}^2 \sum_{q=0}^p \mathbf{Q}_{pq}(x_s)\mathbf{Y}^{(p,q)}\bar{\mathbf{A}} &= \mathbf{G}, \\
\sum_{k=0}^m \mathbf{P}_k\bar{\mathbf{X}}\bar{\mathbf{M}}_{\alpha_k, \beta_k}\bar{\mathbf{B}}^k\mathbf{H}\mathbf{A} + \sum_{p=0}^2 \sum_{q=0}^p \mathbf{Q}_{pq}\mathbf{Y}^{(p,q)}\bar{\mathbf{A}} &= \mathbf{G},
\end{aligned} \quad (3.8)$$

where

$$\bar{\mathbf{H}}^* = \begin{bmatrix} \mathbf{H} \\ \mathbf{H} \\ \vdots \\ \mathbf{H} \\ \mathbf{H} \end{bmatrix}, \quad \bar{\mathbf{M}}(\alpha_k, \beta_k(x)) = \text{diag} [\mathbf{M}(\alpha_k, \beta_k(x_0)), \mathbf{M}(\alpha_k, \beta_k(x_1)), \dots, \mathbf{M}(\alpha_k, \beta_k(x_N))],$$

$$\mathbf{Y}^{(0,0)} = \mathbf{X}\mathbf{H}\bar{\mathbf{X}}\bar{\mathbf{H}}\bar{\mathbf{A}}, \quad \mathbf{Y}^{(1,0)} = \mathbf{X}\mathbf{H}\mathbf{B}\bar{\mathbf{X}}\bar{\mathbf{H}}\bar{\mathbf{A}},$$

$$\mathbf{Y}^{(1,1)} = \mathbf{X}\mathbf{H}\bar{\mathbf{X}}\bar{\mathbf{H}}\bar{\mathbf{B}}\bar{\mathbf{A}}, \quad \mathbf{Y}^{(2,1)} = \mathbf{X}\mathbf{H}\mathbf{B}^2\bar{\mathbf{X}}\bar{\mathbf{H}}\bar{\mathbf{B}}\bar{\mathbf{A}},$$

$$\mathbf{Y}^{(2,0)} = \mathbf{X}\mathbf{H}\mathbf{B}^2\bar{\mathbf{X}}\bar{\mathbf{H}}\bar{\mathbf{A}}, \quad \mathbf{Y}^{(2,2)} = \mathbf{X}\mathbf{H}\mathbf{B}^2\bar{\mathbf{X}}\bar{\mathbf{H}}\bar{\mathbf{B}}^2\bar{\mathbf{A}}.$$

By identifying

$$\sum_{k=0}^m \mathbf{P}_k \bar{\mathbf{X}} \bar{\mathbf{M}}_{\alpha_k, \beta_k} \bar{\mathbf{B}}^k \mathbf{H}^* = \mathbf{W}$$

and

$$\sum_{p=0}^2 \sum_{q=0}^p \mathbf{Q}_{pq} \mathbf{Y}^{(p,q)} = \mathbf{V}$$

in Eq. (3.8), we have the augmented matrix form:

$$\mathbf{W}\mathbf{A} + \mathbf{V}\bar{\mathbf{A}} = \mathbf{G}, \quad [\mathbf{W}; \mathbf{V} : \mathbf{G}]. \quad (3.9)$$

Similarly, we apply the same procedure to the conditions which are defined in Eq. (2.2) and we get

$$\sum_{k=0}^{m-1} (a_{kj} \mathbf{X}(a) \mathbf{B}^k \mathbf{H} + b_{kj} \mathbf{X}(b) \mathbf{B}^k \mathbf{H}) \mathbf{A} = [\lambda_j], \quad (3.10)$$

or

$$\mathbf{U}\mathbf{A} + \mathbf{0}^* \bar{\mathbf{A}} = \lambda.$$

In here, we have

$$\mathbf{U} = [u_{j0} \quad u_{j1} \quad \dots \quad u_{jN}]_{j=0,1,2,\dots,m-1},$$

$$\lambda = [\lambda_0 \quad \lambda_1 \quad \dots \quad \lambda_N]^T \text{ and}$$

$$\mathbf{0}^* = [0 \quad 0 \quad \dots \quad 0]^T.$$

In order to have unknown matrices \mathbf{A} and $\bar{\mathbf{A}}$, we replace the last rows of the augmented matrix of Eq. (3.9) by Eq. (3.10) and we get the required augmented matrix system as

$$[\tilde{\mathbf{W}}; \tilde{\mathbf{V}} : \tilde{\mathbf{G}}]. \quad (3.11)$$

By using Gaussian Elimination procedure, we have the solution of the system in Eq. (3.11) and we find the Laguerre series solution by Eq. (2.3) (cf. [24]-[25]).

4 Convergence and error analysis

In this section, the convergence of the method and accuracy estimation are described [26], [27]. First we consider that the problem in (2.1)-(2.3) has a solution then its approximation $y_N(x)$, exists for every N which is sufficiently large enough and it converges with its derivatives to the solution $y(x)$. The results on the solutions and their convergence have been already considered (see [3], [8], [10], [28], [29]).

Here, the accuracy is checked for the obtained solutions by resulting equation.

Definition 4.1. The function $y_N(x)$ and the derivatives of the function and $x = x_j \in [0, T]$ $j = 1, 2, \dots$ are substituted in Eq. (2.1).

$$R_N(x_j) = \sum_{k=0}^m P_k(x_j)y^{(k)}(\alpha_k x_j + \beta_k(x_j)) + \sum_{p=0}^2 \sum_{q=0}^p Q_{pq}(x_j)y^{(p)}(x_j)y^{(q)}(x_j) - g(x_j) \cong 0. \quad (4.1)$$

is defined as *residual error function*. We also describe it as $R_N(x_j) \leq 10^{-r_j}$ for any r_j positive number (see [30]-[31]).

Definition 4.2. Moreover, we define the *absolute error function* as

$$E_N(x_j) = |y_N(x_j) - \sum_{k=0}^m P_k(x_j)y^{(k)}(\alpha_k x_j + \beta_k(x_j)) + \sum_{p=0}^2 \sum_{q=0}^p Q_{pq}(x_j)y^{(p)}(x_j)y^{(q)}(x_j) - g(x_j)| \cong 0.$$

Theorem 4.1. (Upper Bound Error) Suppose that $a \leq x \leq b$ and $N \in \mathbb{N}$. Then we have the upper bound error R_N as

$$\left| \int_a^b R_N(x) dx \right| \leq \int_a^b |R_N(x)| dx, \quad a \leq x \leq b, \quad N \in \mathbb{N}.$$

Proof. By using the Mean Value Theorem

$$\begin{aligned} \int_a^b R_N(x) dx &= (b-a)R_N(c), \quad a < c < b, \\ \left| \int_a^b R_N(x) dx \right| &= (b-a) |R_N(c)|, \end{aligned}$$

so that

$$\begin{aligned} (b-a) |R_N(c)| &\leq \int_a^b |R_N(x)| dx, \\ |R_N(x)| &\leq \frac{\int_a^b |R_N(x)| dx}{(b-a)} = R_N. \end{aligned}$$

Q.E.D.

5 Illustrative example

Here, we consider functional differential equation involving second-order nonlinear terms in a form which includes the conditions as

$$y''(x) + \exp(x^2)y(x - x^2) + \exp(x)y^2(x) = \exp(3x), x \in [0, 1], \tag{5.1}$$

$$y(0) = 1 \quad \text{and} \quad y'(0) = 1, x \in [0, 1]. \tag{5.2}$$

This functional differential equation with initial values has an exact solution as $y = \exp(x)$.

Comparison of the error functions are shown in Table 1. Besides, Figure 1 shows error functions with specific collocation point and also for the different N values. In Table 2., the upper bound error \tilde{R}_N for $N = 3, 6, 8$ is shown.

TABLE 1. Absolute error comparison.

x_j	$E_3(x_j)$	$E_6(x_j)$	$E_8(x_j)$
0.0	0.563215E-5	0.689033E-6	0.365915E-7
0.5	0.513693E-4	0.725690E-5	0.650241E-6
1.0	0.630694E-4	0.945630E-5	0.678063E-6

TABLE 2. Upper bound error comparison.

\tilde{R}_3	\tilde{R}_6	\tilde{R}_8
0.13215E-4	0.11533E-5	0.16659E-6

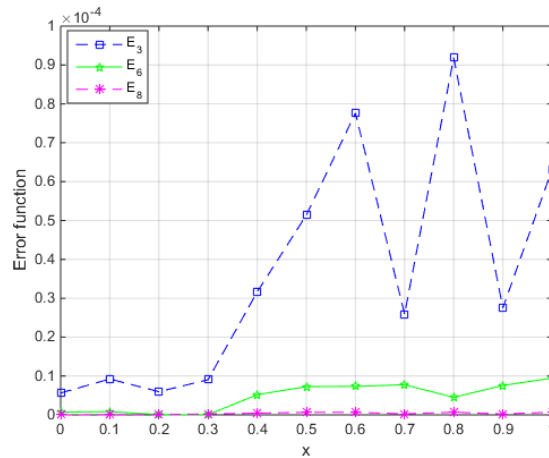


FIGURE 1. Error comparison for $N = 3, 6, 8$ of the test case.

6 Conclusion and outlook

The present numerical method has been applied on the problem Eqs. (2.1)-(2.2) with N different truncation limits where we see that the more efficient results are obtained for large enough N values. Besides, the straightforward steps of the method provide accurate results in a short period of time. The numerical technique therefore is applicable and recommended for the further applications in different types of mathematical models (see [32], [33], [34], [35]). Formerly, it was applied in dynamical systems (see [36], [37], [38]) and also still under preparation for the future adaptations (cf. [39], [40]). On the other hand, emerging and future applications will address information and rumor propagation (cf. [41]), on data science and artificial intelligence (cf. [42]), sustainable development (cf. [43]) as well as cognitive and neurosciences (cf. [44], [45], [46]). These human related, mental and generalize space-time studies are in a high need of a careful modeling, parametric and solution of dynamics. Mathematical and especially structural obstacles to be overcome in future research will be due our intended turn to stochastic functional and infinite-dimensional equations, and by the inclusion of non-Euclidean, curved geometries. These extensions are typical for generalized space-time design and research. Consequently, the technique is applicable with the help of some modifications in order to be used in different research fields.

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