

## A New and Reliable Modification of Homotopy Perturbation Method

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**Abstract.** This manuscript introduces a new alteration to the Homotopy Perturbation Method by coupling it with the Laplace Transform. The corresponding Homotopy Perturbation Laplace Method (HPLM) promises better results in terms of accuracy, efficiency, and easy-of-use when compared to other semi-numerical schemes, and is therefore conveniently poised to be used for various problems in science and engineering. The method is tested against standard fifth and sixth order linear and non-linear ordinary differential equations. For validity, the obtained results are compared with well known analytical and numerical schemes.

**AMS (MOS) Subject Classification Codes:** 3404; 65H20; 65L10; 35A25

**Key Words:** Ordinary Differential Equations; Homotopy Perturbation Laplace method; analytical methods.

### 1. INTRODUCTION

Various real-world physical problems can be modeled as ordinary differential equations (ODE). Naturally, their accurate solution is of great interest to the scientific community. For finding the solution, two approaches in the area of numerical analysis can be used; one is the pure numerical, while the other is semi-numerical (analytical). Both approaches are commonly used to solve and study mathematical models accurately in order to have a better understanding of the application at hand. However, they do have their own advantages and disadvantages. In the case of numerical schemes, accuracy can be affected due to discretization and round-off errors. Similarly, they may incur a large print on memory, and may also be computationally expensive. Examples of well-known pure numerical schemes are the family of Runge Kutta, Finite Difference, Wavelet, Finite Element and shooting methods.

On the other hand, analytical methods produce solutions that are differential over the domain of a problem and is thus amenable for mathematical treatments. These methods develop series solutions. In certain cases, the developed series may lead to the closed form solution. In other words, the analytical approaches are restrictive and may be used in special cases [8, 9]. This restriction can be removed by the usage of generalized analytic methods [1, 2, 14–16, 19, 21, 22, 36].

This paper pertains to obtain approximate solutions to fifth and sixth order linear and non-linear boundary value problems (BVP). Fifth order BVP's occur frequently in areas such as fluid dynamics [10, 11], while sixth order BVP's are observed in astrophysics [13]. In this context, the ADM has been used for obtaining solutions of fifth & sixth order problems in [33–35]. The same using Variational Iteration Decomposition Method (VIDM), VIM, HPM, and Modified Variational Iteration Method (MVIM) are solved in [25–29, 31]. Similarly, higher order BVPs have also been solved using HAM in [20], non-polynomial spline approach in [17, 18], Iterative Method (ITM) in [24], OHAM and DTM in [3, 4, 6, 30], and Quintic B-Spline Galerkin scheme in [32].

In this manuscript, a novel alteration of HPM is proposed which is then used to approximate the solution of fifth & sixth order linear and non-linear differential equations with boundary conditions. The alteration extends the Homotopy Perturbation with a Laplace transform. The Laplace transform is an integral transform and is known for its utility to solve various problems in science and engineering. In the rest of the manuscript, this new alteration is referred to as the Homotopy Perturbation Laplace Method (HPLM).

It is pertinent to mention that attempts to couple the Laplace transform with HPM have also been attempted before. Homotopy perturbation method for non-linearities distribution along with Laplace transform is given in [12]. Their method is relevant to equations involving non-homogeneous and non-polynomial terms. Another variant known as the Laplace Transform - Homotopy Perturbation Method (LT-HPM) has been reported in [7] which is used to find solutions to stiff systems of ODE's with initial conditions. A Laplace homotopy perturbation method (LHPM) has been used to solve partial differential equations with variable coefficients in [23]. In contrast, HPLM proposed in this manuscript is more efficient as can be seen from the comparison of errors with other analytical and numerical schemes.

In the rest of the manuscript, the proposed approach is presented in section 2, which is then applied to various fifth and sixth order BVPs in section 3 while the conclusion is in section 4.

## 2. ANALYSIS OF HPLM FOR DIFFERENTIAL EQUATIONS

To understand the fundamentals of HPLM, it is applied to the following differential equation:

$$\mathfrak{S}[w(x)] + \aleph[w(x)] - g(x) = 0 \quad (2.1)$$

where  $x$  represents an independent variable,  $\mathfrak{S}$  is the linear operator,  $\aleph$  is the non-linear operator,  $w(x)$  is an unknown, and  $g(x)$  is a known function. According to HPLM, Homotopy can be constructed as  $y(x, q) : \mathbb{R} \times [0, 1] \rightarrow \mathbb{R}$  such that it satisfies:

$$(1 - q)[\mathfrak{S}(y(x, q)) - g(x)] + q[\mathfrak{S}(y(x, q)) + \aleph(y(x, q) - g(x))] = 0 \quad (2.2)$$

where  $x \in \mathbb{R}$ ,  $q \in [0, 1]$  and  $y(x, q)$  is an unknown function. Clearly,  $y(x, 0) = y_0(x)$  for  $q = 0$  and  $y(x, 1) = \tilde{y}(x)$  for  $q = 1$ .

To obtain an approximate solution, expanding  $y(x, q)$  about  $q$  gives:

$$y(x, q) = y_0(x) + \sum_{k=1}^m y_k q^k \quad (2.3)$$

Substituting (2.3) into (2.2) and equating the coefficients of like powers of  $q$ , different order problems can be obtained. The zero-th order problem is:

$$\mathfrak{S}[y_0(x)] - g(x) = 0 \quad (2.4)$$

Using differential property of Laplace transform to (2. 4 ) results in:

$$s^n Ly_0(x) - s^{n-1}y_0(\alpha) - s^{n-2}y_0'(\alpha) - \dots - y_0^{n-1}(\alpha) - L\{g(x)\} = 0 \quad (2. 5)$$

Applying the inverse Laplace Transform gives:

$$y_o(x) = L^{-1} \left\{ \frac{1}{s^n} [s^{n-1}y_0(\alpha) + s^{n-2}y_0'(\alpha) + \dots + y_0^{n-1}(\alpha) + L\{g(x)\}] \right\} \quad (2. 6)$$

The general  $k^{th}$  order problem is:

$$\mathfrak{S}[y_k(x)] - \aleph_{k-1}[y_0, y_1, \dots, y_{k-1}] = 0 \quad k = 1, 2, 3, \dots \quad (2. 7)$$

Application of the Laplace transform to (2. 7 ) gives:

$$s^n Ly_k(x) - s^{n-1}y_k(\alpha) - s^{n-2}y_k'(\alpha) - \dots - y_k^{n-1}(\alpha) - L\{\aleph_{k-1}[y_0, y_1, \dots, y_{k-1}]\} = 0 \quad (2. 8)$$

and then, the application of the inverse Laplace Transform on both sides gives:

$$y_k(x) = L^{-1} \left\{ \frac{1}{s^n} \left[ s^{n-1}y_k(\alpha) + s^{n-2}y_k'(\alpha) \dots \dots + y_k^{n-1}(\alpha) + L\{\aleph_{k-1}[y_0, y_1, \dots, y_{k-1}]\} \right] \right\} \quad (2. 9)$$

Let the initial approximation be of the form  $y_k(\alpha) = a_0$ ,  $y_k'(\alpha) = a_1$ , and likewise until  $y_k^{n-1}(\alpha) = a_{n-1}$ , the approximate solution is:

$$\tilde{y} = \lim_{q \rightarrow 1} y = y_0 + y_1 + y_2 + \dots \quad (2. 10)$$

Substituting (2. 10 ) in (2. 2 ), the expression for residual is:

$$R(x) = \mathfrak{S}[\tilde{y}(x)] + \aleph[\tilde{y}(x)] - g(x) \quad (2. 11)$$

If  $R = 0$  , then  $\tilde{y}$  is the exact solution. However, this usually does not happen in most of the problems. The method described in this section minimizes the limitations of the ordinary perturbation techniques.

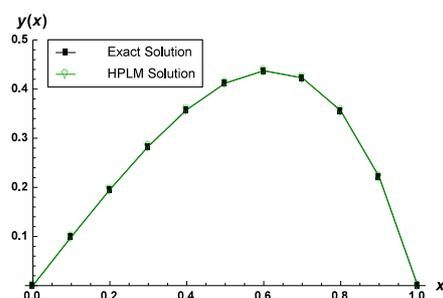


FIGURE 1. Comparison of solutions in case of fifth order linear BVP

### 3. NUMERICAL ILLUSTRATIONS WITH HPLM

In this section, four standard examples are presented to illustrate both HPLM as well as its ability to work with BVPs. For each example, the second order approximation is:

$$\tilde{w}(x) = w_0(x) + w_1(x) + w_2(x) \quad (3. 12)$$

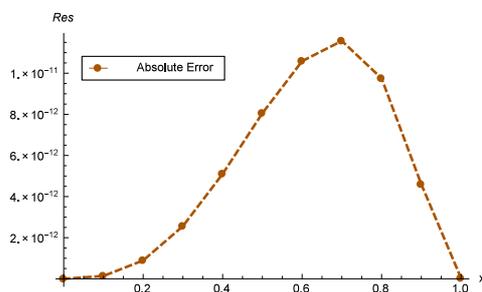


FIGURE 2. Plot of HPLM residual error in case of fifth order linear BVP

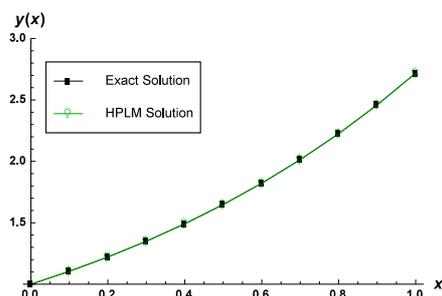


FIGURE 3. Comparison of solutions in case of fifth order non-linear BVP

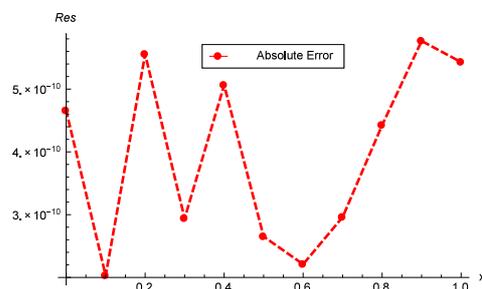


FIGURE 4. Plot of HPLM residual error in case of fifth order non-linear BVP

### 3.1. Example 1: Fifth order linear BVP.

$$\begin{aligned} w^v(x) &= w - 15 \exp(x) - 10x \exp(x), & x \in [0, 1] \\ w(0) &= 0, w'(0) = 1, w''(0) = 0, w(1) = 0, w'(1) = -e \end{aligned} \quad (3.13)$$

having exact solution  $w(x) = (x - x^2) \exp(x)$ . Using HPLM, we obtain  $A = -2.9999$  and  $B = -8.0000$  in the given domain. Therefore, the second order solution is:

$$\begin{aligned} \tilde{w}(x) &= -120 + 120e^x - 99x - 20xe^x - 40x^2 - 10.5x^3 - 2x^4 - 7x^5/24 \\ &\quad - x^6/30 - x^7/336 - 0.000198413x^8 - 8.2672 \times 10^{-6}x^9 \\ &\quad + x^{11}/39916800 - 4.81771 \times 10^{-10}x^{13} + O(x^{14}) \end{aligned} \quad (3.14)$$

The numerical results for the solution (3.14) using HPLM are shown in Table 1.

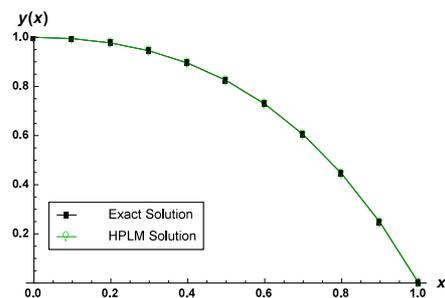


FIGURE 5. Comparison of solutions in case of sixth order linear BVP

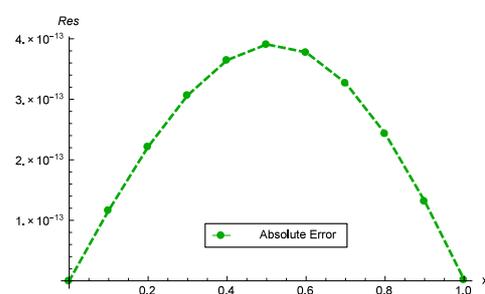


FIGURE 6. Plot of HPLM residual error in case of sixth order linear BVP

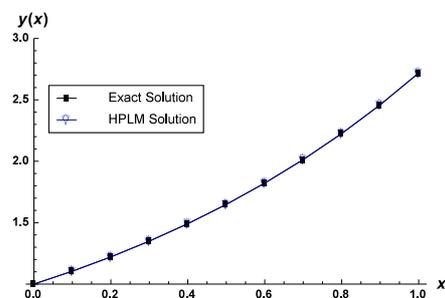


FIGURE 7. Comparison of solutions in case of sixth order non-linear BVP

### 3.2. Example 2: Fifth order non-linear BVP.

$$w^v(x) = w^2(x) \exp(-x), \quad x \in [0, 1] \quad (3.15)$$

$$w(0) = 1, w'(0) = 1, w''(0) = 1, w(1) = e, w'(1) = e$$

having exact solution  $w(x) = \exp(x)$ . In this case,  $A = 0.9999$  and  $B = 1.0000$  in the given domain using HPLM. Knowing these values, the approximate second order solution

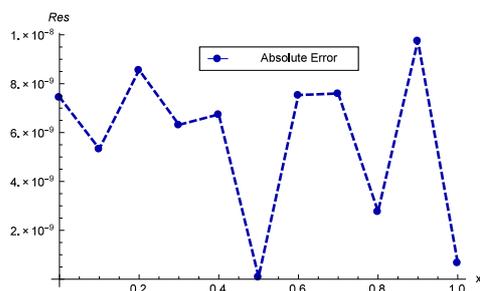


FIGURE 8. Plot of HPLM residual error in case of sixth order non-linear BVP

x	Exact Solution	HPLM Solution	E* HPLM	E* HPM [25]	E* OHAM [5]	E* VIMHP [29]	E* ADM [34]	E* B-Spline [34]
0.0	0.	0.	0.	0.	0.	0.	0.	0.
0.1	0.099465	0.0994654	-1E-13	-3E-11	-9E-11	-3E-11	-3E-11	-8E-03
0.2	0.195424	0.195424	-8E-13	-2E-10	-4E-10	-2E-10	-2E-10	-1E-03
0.3	0.28347	0.28347	-2E-12	-4E-10	-5E-10	-4E-10	-4E-10	-5E-03
0.4	0.358038	0.358038	-5E-12	-8E-10	-2E-11	-8E-10	-8E-10	3E-03
0.5	0.41218	0.41218	-8E-12	-1E-09	1E-09	-1E-09	-1E-09	8E-03
0.6	0.437309	0.437309	-1E-11	-2E-09	2E-09	-2E-09	-2E-09	6E-03
0.7	0.422888	0.422888	-1E-11	-2E-09	2E-09	-2E-09	-2E-09	-0.000
0.8	0.356087	0.356087	-9E-12	-1E-09	1E-09	-2E-09	-1E-09	9E-03
0.9	0.221364	0.221364	-4E-12	-1E-09	4E-10	-1E-09	-1E-09	-9E-03
1.0	0.	2.93E-14	-2E-14	0.	0.	0.	0.	0.

E\* = Exact - Approx.

TABLE 1. Comparison of second order error of HPLM with various schemes for fifth order linear BVP (Section 3. 13 ).

is:

$$\begin{aligned}
 \tilde{w}(x) = & 2.51072 \times 10^6 + 989285.e^{-2x} - 3.5 \times 10^6 e^{-x} - 741435.x \\
 & + 1.11051 \times 10^6 x e^{-x} - 1.8905110^6 x e^{-x} + 88660.5x^2 \\
 & + 590663.e^{-2x} x^2 - 577381.e^{-x} x^2 - 5135.82x^3 + 196535.e^{-2x} x^3 \\
 & - 127504.e^{-x} x^3 + 123.469x^4 + 45492.7e^{-2x} x^4 - 20783.3e^{-x} x^4 \\
 & + 7712.51e^{-2x} x^5 - 2432.e^{-x} x^5 + 983.339e^{-2x} x^6 - 200.486e^{-x} x^6 \\
 & + 95.3254e^{-2x} x^6 - 12.75e^{-x} x^7 + 7.00659e^{-2x} x^8 \\
 & - 0.873264e^{-x} x^8 + 0.38298e^{-2x} x^9 + 0.01487e^{-2x} x^{10} \\
 & + 0.000370732e^{-2x} x^{11} + 4.52112 \times 10^{-6} e^{-2x} x^{12}
 \end{aligned}
 \tag{3. 16}$$

The numerical results for the solution (3. 16) using HPLM are shown in Table 2.

### 3.3. Example 3: Sixth order linear BVP.

$$\begin{aligned}
 w^{vi}(x) = w(x) - 6e^x \quad x \in [0, 1] \\
 w(0) = 1, w''(0) = -1, w^{vi}(0) = -3, w(1) = 0, w''(1) = -2e, w^{vi}(1) = -4e
 \end{aligned}
 \tag{3. 17}$$

x	Exact Solution	HPLM Solution	E* HPLM	E* HPM [25]	E* OHAM [5]	E* VIMHP [29]	E* ADM [34]	E* B-Spline [34]
0.0	1.	1.	4E-10	0.	0.0000	0.	0.	0.
0.1	1.105170918	1.10517	2E-10	1E-09	1E-10	1E-09	1E-09	-7E-04
0.2	1.221402758	1.2214	5E-10	2E-09	1E-09	2E-09	2E-09	-7E-04
0.3	1.349858808	1.34986	2E-10	1E-08	3E-09	1E-08	1E-08	4E-04
0.4	1.491824698	1.49182	5E-10	2E-08	6E-09	2E-08	2E-08	4E-04
0.5	1.648721271	1.64872	2E-10	3E-08	9E-09	3E-08	3E-08	4E-04
0.6	1.822118800	1.82212	2E-10	3E-08	1E-08	3E-08	3E-08	4E-04
0.7	2.013752707	2.01375	2E-10	4E-08	1E-08	4E-08	4E-08	3E-04
0.8	2.225540928	2.22554	4E-10	3E-08	8E-09	3E-08	3E-08	3E-04
0.9	2.459603111	2.4596	5E-10	1E-08	1E-09	1E-08	1E-08	1E-04
1.0	2.718281828	2.71828	5E-10	0.	0.	0.	0.	0.

E\* = Exact - Approx.

TABLE 2. Comparison of second order error of HPLM with various schemes for fifth order non-linear BVP (Section 3. 15 ).

having exact solution  $w(x) = \exp(x) - x \exp(x)$ . Considering HPLM, the second order approximation can be obtained by determining  $A = -1.1692075593864748 \times 10^{-12}$ ,  $B = -1.9999999999898874$ , and  $C = -4.000000000062179$ :

$$\begin{aligned} \tilde{w}(x) = & 13 - 12e^x + 12.x + 11x^2/2 + 1.66667x^3 + 3x^4/8 + 0.06666x^5 \\ & + 7x^6/720 + 0.00119x^7 + x^8/8064 + 1.1022 \times 10^{-5}x^9 + x^{10}/1209600 \\ & + 5.01042 \times 10^{-8}x^{11} + x^{12}/479001600 - 1.87764 \times 10^{-22}x^{13} + O(x^{14}) \end{aligned} \tag{3. 18}$$

The numerical results for the solution (3. 18) using HPLM are mentioned in Table 3.

x	Exact Solution	HPLM Solution	E* HPLM	E* HPM [28]	E* OHAM [5]	E* VIM [27]	E* ADM [35]
0.0	1.	1.	0.	0.	0.	0.	0.
0.1	0.994654	0.994654	1.1E-13	-4.0E-4	2.0E-8	-4.0E-4	-4.0E-4
0.2	0. 977122	0. 977122	2.2E-13	-7.7E-4	4.0E-8	-7.7E-4	-7.7E-4
0.3	0.944901	0.944901	3.0E-13	-1.0E-3	5.6E-8	-1.0E-3	-1.0E-3
0.4	0.895095	0.895095	3.6E-13	-1.2E-3	6.9E-8	-1.2E-3	-1.2E-3
0.5	0.824361	0.824361	3.9E-13	-1.3E-3	7.5E-8	-1.3E-3	-1.3E-3
0.6	0.728848	0.728848	3.7E-13	-1.2E-3	7.4E-8	-1.2E-3	-1.2E-3
0.7	0.604126	0.604126	3.2E-13	-1.0E-3	6.5E-8	-1.0E-3	-1.0E-3
0.8	0.445108	0.445108	2.4E-13	-4.0E-4	4.8E-8	-4.0E-4	-4.0E-4
0.9	0.24596	0.24596	1.3E-13	-7.7E-4	2.5E-8	-7.7E-4	-7.7E-4
1.0	0.	1.97E-15	-1.9E-15	0.	-2.0E-9	0.	0.

E\* = Exact - Approx.

TABLE 3. Comparison of second order error of HPLM with various schemes for sixth order linear BVP (Section 3. 17 ).

### 3.4. Example 4: Sixth order non-linear BVP.

$$\begin{aligned} w^{vi}(x) &= \exp(-x)w^2(x) \quad x \in [0, 1] \\ w(0) &= 1, w''(0) = 1, w''''(0) = 1, \\ w(1) &= e, w''(1) = e, w''''(1) = e \end{aligned} \quad (3. 19)$$

having exact solution  $w(x) = \exp(x)$ . Considering HPLM, the second order solution is obtained by determining  $A = 1.000000014$ ,  $B = 0.999999965$  and  $C = 1.000000066$  as:

$$\begin{aligned} \tilde{w}(x) = & -1.09849 \times 10^8 + 4.27823 \times 10^7 e^{-2x} + 6.70663 \times 10^7 e^{-x} \\ & + 3.21542 \times 10^7 x + 4.90861 \times 10^7 x e^{-2x} + 7.13906 \times 10^7 x e^{-x} \\ & - 3.99368 \times 10^6 x^2 + 2.70287 \times 10^7 e^{-2x} x^2 + 2.743 \times 10^7 e^{-x} x^2 \\ & + 264389 x^3 + 9.46789 \times 10^6 e^{-2x} x^3 + 6.10844 \times 10^6 e^{-x} x^3 \\ & - 9389.45 x^4 + 2.35759 \times 10^6 e^{-2x} x^4 + 954196. e^{-x} x^4 + 144.449 x^5 \\ & + 441776. e^{-2x} x^5 + 116230. e^{-x} x^5 + 64348.6 e^{-2x} x^6 + 11553.1 e^{-x} x^6 \\ & + 7425.02 e^{-2x} x^7 + 918.445 e^{-x} x^7 + 685.517 e^{-2x} x^8 + 54.3684 e^{-x} x^8 \\ & + 50.7766 e^{-2x} x^9 + 2.37847 e^{-x} x^9 + 3.00286 e^{-2x} x^{10} + 0.128264 e^{-x} x^{10} \\ & + 0.13782 e^{-2x} x^{11} + 0.00497907 e^{-2x} x^{12} + 0.000128717 e^{-2x} x^{13} \\ & + 2.17014 \times 10^{-6} e^{-2x} x^{14} + 1.80845 \times 10^{-8} e^{-2x} x^{15} \end{aligned} \quad (3. 20)$$

The numerical results for the solution (3. 20) using HPLM are shown in Table 4.

It can be clearly observed from Tables and Figures that HPLM provides more accuracy than any other mentioned analytical and numerical schemes.

x	Exact Solution	HPLM Solution	E* HPLM	E* HPM [28]	E* OHAM [5]	E* VIM [27]	E* ADM [35]
0.0	1.	1.	7.4E-9	0.	0.	0.	0.
0.1	1.10517	1.10517	5.3E-9	-1.2E-4	-9.4E-9	-1.2E-4	-1.2E-4
0.2	1.2214	1.2214	8.5E-9	-2.3E-4	-1.8E-8	-2.3E-4	-2.3E-4
0.3	1.34986	1.34986	-6.3E-9	-3.2E-4	-2.4E-8	-3.2E-4	-3.2E-4
0.4	1.49182	1.49182	6.7E-9	-3.8E-4	-2.9E-8	-3.8E-4	-3.8E-4
0.5	1.64872	1.64872	-9.5E-11	-4.0E-4	-3.0E-8	-4.0E-4	-4.0E-4
0.6	1.82212	1.82212	-7.5E-9	-3.9E-4	-2.8E-8	-3.9E-4	-3.9E-4
0.7	2.01375	2.01375	7.5E-9	-3.3E-4	-2.4E-8	-3.3E-4	-3.3E-4
0.8	2.22554	2.22554	2.7E-9	-2.4E-4	-1.7E-8	-2.4E-4	-2.4E-4
0.9	2.4596	2.4596	9.7E-9	-1.2E-4	-9.1E-9	-1.2E-4	-1.2E-4
1.0	2.71828	2.71828	6.7E-10	2.0E-9	2.5E-10	2.0E-9	2.0E-9

E\* = Exact - Approx.

TABLE 4. Comparison of second order error of HPLM with various schemes for sixth order non-linear BVP (Section 3. 19).

## 4. CONCLUSION

This paper introduces a new scheme which provides more accurate results than the classical HPM, OHAM, VIMHP, ADM, and B-Spline and is applicable to a wide class of functional equations. We have successfully applied this approach to linear and non-linear BVPs and compared the results with various analytical and numerical schemes. These comparisons indicate that HPLM is more accurate than other mentioned analytical and

numerical methods, hence, it will be more appealing for scientists and researchers to apply and extend its application to more complex problems arising in science and engineering.

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