

Method of Taylor's Series for the Solution of Non-Linear First Kind Volterra Integral Equations

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Abstract: Integral equations have different applications such as determination of potentials, system identification, spectroscopy and seismic travel time. In this paper, authors have solved non-linear first kind Volterra integral equations (V.I.E.) using Taylor series method. Authors have been considered two numerical examples for explaining the complete methodology. Results of numerical examples show that Taylor series method is very useful and effective numerical method for handling the problem of obtaining the primitives of non-linear first kind V.I.E.

Keywords: Taylor series method; Volterra integral equation; Power series.

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I. INTRODUCTION

With the remarkable advancement in different field of engineering, science, and technology, today more than ever before, the study of integral equations has become essential. For, to have an exhaustive understanding of subjects like fluid dynamics, numerical analysis, waves and electromagnetic, chemistry, physics, statistics, mechanics, heat transfer, chemical science, mathematical biology, aerodynamics, electricity the knowledge of determining the solution to integral equations is absolutely necessary. These integral equations may be linear or nonlinear. Finding and interpreting the solutions of these integral equations is therefore a central part of applied mathematics and a thorough understanding of integral equations is essential for any scholars. Aggarwal with others [1-5] used different integral transformations for obtaining the solutions of V.I.E. of second kind. The primitives of first kind V.I.E. were obtained by Aggarwal et al. [6-11] by applying Laplace; Kamal; Mahgoub; Aboodh; Elzaki; Shehu integral transformations on them. Aggarwal and others scholars [12-18] determined the exact solution of famous problem of mechanics (Abel's problem) by applying Laplace; Kamal; Mohand; Aboodh; Sumudu; Shehu; Sadik integral transformations on it. This problem was a special case of V.I.E.

The goal of this paper is to determine the solutions of non-linear first kind V.I.E. by applying Taylor series method on them.

II. POWER SERIES (TAYLOR SERIES) OF FREQUENTLY USED FUNCTIONS IN ENGINEERING AND MATHEMATICAL SCIENCE

$$e^{\tau} = \left[1 + \tau + \frac{\tau^2}{2!} + \frac{\tau^3}{3!} + \frac{\tau^4}{4!} + \frac{\tau^5}{5!} + \dots \dots \dots \right]$$

$$e^{-\tau} = \left[1 - \tau + \frac{\tau^2}{2!} - \frac{\tau^3}{3!} + \frac{\tau^4}{4!} - \frac{\tau^5}{5!} + \dots \dots \dots \right]$$

$$e^{a\tau} = \left[1 + a\tau + \frac{(a\tau)^2}{2!} + \frac{(a\tau)^3}{3!} + \frac{(a\tau)^4}{4!} + \dots \right]$$

$$e^{-a} = \left[1 - a\tau + \frac{(a\tau)^2}{2!} - \frac{(a\tau)^3}{3!} + \frac{(a\tau)^4}{4!} - \dots \dots \right]$$

$$\sin \tau = \left[\tau - \frac{\tau^3}{3!} + \frac{\tau^5}{5!} - \frac{\tau^7}{7!} + \dots \dots \dots \right]$$

$$\cos \tau = \left[1 - \frac{\tau^2}{2!} + \frac{\tau^4}{4!} - \frac{\tau^6}{6!} + \dots \dots \dots \right]$$

$$\tan \tau = \left[\tau + \frac{\tau^3}{3} + \frac{2\tau^5}{15} + \dots \dots \dots \right]$$

$$\sinh \tau = \left[\tau + \frac{\tau^3}{3} + \frac{\tau^5}{5!} + \frac{\tau^7}{7!} + \dots \dots \dots \right]$$

$$\cosh \tau = \left[1 + \frac{\tau^2}{2!} + \frac{\tau^4}{4!} + \frac{\tau^6}{6!} + \dots \dots \dots \right]$$

$$\sin^{-1} \tau = \left[\tau + \frac{1}{2} \left(\frac{\tau^3}{3} \right) + \frac{1.3}{2.4} \left(\frac{\tau^5}{5} \right) + \dots \dots, \tau^2 < 1 \right]$$

$$\tan^{-1} \tau = \left[\tau - \frac{\tau^3}{3} + \frac{\tau^5}{5} - \dots \dots \dots \right]$$

$$\log(1 + \tau) = \left[\tau - \frac{\tau^2}{2} + \frac{\tau^3}{3} - \frac{\tau^4}{4} + \dots, -1 < \tau \leq 1 \right]$$

$$\log(1 - \tau) = \left[-\tau - \frac{\tau^2}{2} - \frac{\tau^3}{3} - \frac{\tau^4}{4} - \dots, -1 \leq \tau < 1 \right]$$

$$\frac{1}{(1 - \tau)} = [1 + \tau + \tau^2 + \tau^3 + \dots \dots \dots, |\tau| < 1]$$

$$\frac{1}{(1 + \tau)} = [1 - \tau + \tau^2 - \tau^3 + \dots \dots \dots, |\tau| < 1]$$

$$\frac{1}{(1 - \tau)^2} = [1 + 2\tau + 3\tau^2 + 4\tau^3 + \dots \dots \dots, |\tau| < 1]$$

$$\frac{1}{(1-\tau)^3} = [1 + 3\tau + 6\tau^2 + 10\tau^3 + \dots, |\tau| < 1]$$

$$(1+\tau)^{\frac{1}{2}} = \left[1 + \frac{\tau}{2} - \frac{\tau^2}{8} + \frac{\tau^3}{16} - \dots, |\tau| < 1\right]$$

$$(1+\tau)^{-\frac{1}{2}} = \left[1 - \frac{\tau}{2} + \frac{3\tau^2}{8} - \frac{5\tau^3}{16} + \dots, |\tau| < 1\right]$$

III. METHOD OF TAYLOR'S SERIES FOR THE SOLUTION OF NON-LINEAR FIRST KIND V.I.E.

The non-linear first kind V.I.E. is given by [19, 21]

$$f(\tau) = \delta \int_0^\tau K(\tau, t) (\varphi(t))^m dt \tag{1}$$

where

$$\left. \begin{aligned} \varphi(t) &= \text{unknown function} \\ f(\tau) &= \text{known function (perturbation function)} \\ \delta &= \text{non-zero parameter} \\ K(\tau, t) &= \text{kernel of integral equation} \\ m &= \text{positive integer} > 1 \end{aligned} \right\}$$

Suppose the solution $\varphi(\tau)$ of equation (1) is analytic so it can be represent in the form of Taylor's series as

$$\varphi(\tau) = \sum_{n=0}^\infty \beta_n \tau^n \tag{2}$$

Use equation (2) in equation (1), we have

$$T(f(\tau)) = \delta \int_0^\tau K(\tau, t) (\sum_{n=0}^\infty \beta_n \tau^n)^m dt \tag{3}$$

where $T(f(\tau))$ is the Taylor series expansion of the function $f(\tau)$.

Equation (3) can be written as

$$\left[T(f(\tau)) = \delta \int_0^\tau K(\tau, t) \begin{pmatrix} \beta_0 + \beta_1 t \\ +\beta_2 t^2 + \beta_3 t^3 \\ +\beta_4 t^4 + \beta_5 t^5 \\ + \dots \end{pmatrix}^m dt \right] \tag{4}$$

On simplification, (4) gives a system of algebraic equations in terms of $(\beta_0, \beta_1, \beta_2, \beta_3, \dots)$. After solving this system, we get a chain of coefficients namely $(\beta_0, \beta_1, \beta_2, \beta_3, \dots)$. The required solution of equation (1) may be obtained by using these coefficients in equation (2).

Example: 3.1 Consider the following non-linear first kind V.I.E.

$$\frac{1}{4} e^{2\tau} - \frac{1}{2} \tau - \frac{1}{4} = \int_0^\tau (\tau - t) (\varphi(t))^2 dt \tag{5}$$

Suppose the solution $\varphi(\tau)$ of equation (5) is analytic so it can be represent in the form of Taylor's series as

$$\varphi(\tau) = \sum_{n=0}^\infty \beta_n \tau^n \tag{6}$$

Use equation (6) in equation (5), we have

$$\left[\frac{1}{4} \left\{ \begin{aligned} &1 + \frac{2\tau}{1!} + \frac{4\tau^2}{2!} + \frac{8\tau^3}{3!} \\ &+ \frac{16\tau^4}{4!} + \frac{32\tau^5}{5!} \\ &+ \frac{64\tau^6}{6!} + \dots \end{aligned} \right\} - \frac{1}{2} \tau - \frac{1}{4} \right] = \int_0^\tau (\tau - t) (\sum_{n=0}^\infty \beta_n \tau^n)^2 dt \tag{7}$$

Equation (7) can be written as

$$\left[\begin{aligned} &\frac{\tau^2}{2} + \frac{\tau^3}{3} \\ &+ \frac{\tau^4}{6} + \frac{\tau^5}{15} \\ &+ \frac{\tau^6}{45} + \dots \end{aligned} \right] = \left[\int_0^\tau (\tau - t) \begin{pmatrix} \beta_0 + \beta_1 t \\ +\beta_2 t^2 + \beta_3 t^3 \\ +\beta_4 t^4 + \beta_5 t^5 \\ + \dots \end{pmatrix}^2 dt \right]$$

$$\Rightarrow \left[\begin{aligned} &\frac{\tau^2}{2} + \frac{\tau^3}{3} \\ &+ \frac{\tau^4}{6} + \frac{\tau^5}{15} \\ &+ \frac{\tau^6}{45} + \dots \end{aligned} \right]$$

$$= \int_0^\tau (\tau - t) \left\{ \begin{aligned} &\beta_0^2 + 2\beta_0\beta_1 t \\ &+ (\beta_1^2 + 2\beta_0\beta_2) t^2 \\ &+ (2\beta_1\beta_2 + 2\beta_0\beta_3) t^3 \\ &+ \left(\beta_2^2 + 2\beta_1\beta_3 + 2\beta_0\beta_4 \right) t^4 \\ &+ (2\beta_2\beta_3 + 2\beta_1\beta_4 + 2\beta_0\beta_5) t^5 \\ &+ \dots \end{aligned} \right\} dt$$

$$\Rightarrow \left[\frac{\tau^2}{2} + \frac{\tau^3}{3} + \frac{\tau^4}{6} + \frac{\tau^5}{15} + \frac{\tau^6}{45} + \dots \right]$$

$$= \tau \left[\begin{aligned} &\beta_0^2 \tau + \beta_0\beta_1 \tau^2 \\ &+ (\beta_1^2 + 2\beta_0\beta_2) \frac{\tau^3}{3} \\ &+ (2\beta_1\beta_2 + 2\beta_0\beta_3) \frac{\tau^4}{4} \\ &+ (\beta_2^2 + 2\beta_1\beta_3 + 2\beta_0\beta_4) \frac{\tau^5}{5} \\ &+ (2\beta_2\beta_3 + 2\beta_1\beta_4 + 2\beta_0\beta_5) \frac{\tau^6}{6} + \dots \end{aligned} \right]$$

$$- \left[\begin{aligned} &\beta_0^2 \frac{\tau^2}{2} + 2\beta_0\beta_1 \frac{\tau^3}{3} \\ &+ (\beta_1^2 + 2\beta_0\beta_2) \frac{\tau^4}{4} \\ &+ (2\beta_1\beta_2 + 2\beta_0\beta_3) \frac{\tau^5}{5} \\ &+ (\beta_2^2 + 2\beta_1\beta_3 + 2\beta_0\beta_4) \frac{\tau^6}{6} \\ &+ \dots \end{aligned} \right] \tag{8}$$

Now on simplification, (8) gives a system of following algebraic equations

$$\left. \begin{aligned} \frac{1}{2} &= \beta_0^2 - \frac{\beta_0^2}{2} \\ \frac{1}{3} &= \beta_0\beta_1 - \frac{2\beta_0\beta_1}{3} \\ \frac{1}{6} &= \frac{(\beta_1^2 + 2\beta_0\beta_2)}{3} - \frac{(\beta_1^2 + 2\beta_0\beta_2)}{3} \\ \frac{1}{15} &= \frac{(2\beta_1\beta_2 + 2\beta_0\beta_3)}{4} - \frac{(2\beta_1\beta_2 + 2\beta_0\beta_3)}{5} \\ \frac{1}{45} &= \frac{(\beta_2^2 + 2\beta_1\beta_3 + 2\beta_0\beta_4)}{5} - \frac{(\beta_2^2 + 2\beta_1\beta_3 + 2\beta_0\beta_4)}{6} \end{aligned} \right\} \quad (9)$$

After solving the system (9), we get

$$\left. \begin{aligned} \beta_0 &= 1 \\ \beta_1 &= 1 \\ \beta_2 &= \frac{1}{2} \\ \beta_3 &= \frac{1}{6} \\ \beta_4 &= \frac{1}{24} \end{aligned} \right\} \text{and} \left. \begin{aligned} \beta_0 &= -1 \\ \beta_1 &= -1 \\ \beta_2 &= -\frac{1}{2} \\ \beta_3 &= -\frac{1}{6} \\ \beta_4 &= -\frac{1}{24} \end{aligned} \right\} \quad (10)$$

Using equation (10) in equation (6), we get the required solutions of equation (5) given by

$$\varphi(\tau) = \left[\begin{aligned} &1 + 1 \cdot \tau + \left(\frac{1}{2}\right)\tau^2 \\ &+ \left(\frac{1}{6}\right)\tau^3 + \left(\frac{1}{24}\right)\tau^4 + \dots \dots \dots \end{aligned} \right] = e^\tau$$

and

$$\varphi(\tau) = \left[\begin{aligned} &-1 + (-1) \cdot \tau \\ &+ \left(-\frac{1}{2}\right)\tau^2 + \left(-\frac{1}{6}\right)\tau^3 \\ &+ \left(-\frac{1}{24}\right)\tau^4 + \dots \dots \dots \end{aligned} \right] = -e^\tau.$$

Example: 3.2 Consider the following non-linear first kind V.I.E.

$$\frac{\tau^2}{2} + \frac{\tau^3}{2} + \frac{\tau^4}{4} + \frac{\tau^5}{20} = \int_0^\tau (\tau - t)(\varphi(t))^3 dt \quad (11)$$

Suppose the solution $\varphi(\tau)$ of equation (11) is analytic so it can be represent in the form of Taylor's series as

$$\varphi(\tau) = \sum_{n=0}^{\infty} \beta_n \tau^n \quad (12)$$

Use equation (12) in equation (11), we have

$$\frac{\tau^2}{2} + \frac{\tau^3}{2} + \frac{\tau^4}{4} + \frac{\tau^5}{20} = \int_0^\tau (\tau - t) \left(\sum_{n=0}^{\infty} \beta_n t^n\right)^3 dt \quad (13)$$

Equation (13) can be written as

$$\left[\begin{aligned} &\frac{\tau^2}{2} + \frac{\tau^3}{2} \\ &+ \frac{\tau^4}{4} + \frac{\tau^5}{20} \end{aligned} \right] = \int_0^\tau (\tau - t) \left(\begin{aligned} &\beta_0 + \beta_1 t \\ &+ \beta_2 t^2 + \beta_3 t^3 \\ &+ \beta_4 t^4 + \beta_5 t^5 + \dots \dots \dots \end{aligned} \right)^3 dt$$

$$\Rightarrow \frac{\tau^2}{2} + \frac{\tau^3}{2} + \frac{\tau^4}{4} + \frac{\tau^5}{20} =$$

$$\int_0^\tau (\tau - t) \left[\begin{aligned} &\beta_0^3 + 3\beta_0^2\beta_1 t \\ &+ (3\beta_0^2\beta_2 + 3\beta_1^2\beta_0) t^2 \\ &+ (\beta_1^3 + 3\beta_0^2\beta_3 + 6\beta_0\beta_1\beta_2) t^3 \\ &+ (3\beta_0^2\beta_4 + 3\beta_1^2\beta_2 + 3\beta_2^2\beta_0 + 6\beta_0\beta_1\beta_3) t^4 \\ &+ (3\beta_0^2\beta_5 + 3\beta_1^2\beta_3 + 3\beta_2^2\beta_1 + 6\beta_0\beta_1\beta_4 + 6\beta_0\beta_2\beta_3) t^5 + \dots \dots \dots \end{aligned} \right] dt$$

$$\Rightarrow \frac{\tau^2}{2} + \frac{\tau^3}{2} + \frac{\tau^4}{4} + \frac{\tau^5}{20}$$

$$= \tau \left[\begin{aligned} &\beta_0^3 \tau + \frac{3}{2}\beta_0^2\beta_1 \tau^2 \\ &+ \frac{1}{3}(3\beta_0^2\beta_2 + 3\beta_1^2\beta_0) \tau^3 \\ &+ \frac{1}{4}(\beta_1^3 + 3\beta_0^2\beta_3 + 6\beta_0\beta_1\beta_2) \tau^4 \\ &+ \left(\frac{3\beta_0^2\beta_4 + 3\beta_1^2\beta_2}{5} + \frac{3\beta_2^2\beta_0 + 6\beta_0\beta_1\beta_3}{5} \right) \tau^5 \\ &+ \left(\frac{3\beta_0^2\beta_5 + 3\beta_1^2\beta_3}{6} + \frac{3\beta_2^2\beta_1 + 6\beta_0\beta_1\beta_4 + 6\beta_0\beta_2\beta_3}{6} \right) \tau^6 + \dots \dots \dots \end{aligned} \right]$$

$$- \left[\begin{aligned} &\beta_0^3 \frac{\tau^2}{2} + \beta_0^2\beta_1 \tau^3 \\ &+ (3\beta_0^2\beta_2 + 3\beta_1^2\beta_0) \frac{\tau^4}{4} \\ &+ (\beta_1^3 + 3\beta_0^2\beta_3 + 6\beta_0\beta_1\beta_2) \frac{\tau^5}{5} \\ &+ \left(\frac{3\beta_0^2\beta_4 + 3\beta_1^2\beta_2}{6} + \frac{3\beta_2^2\beta_0 + 6\beta_0\beta_1\beta_3}{6} \right) \frac{\tau^6}{6} \\ &+ \left(\frac{3\beta_0^2\beta_5 + 3\beta_1^2\beta_3}{7} + \frac{3\beta_2^2\beta_1 + 6\beta_0\beta_1\beta_4 + 6\beta_0\beta_2\beta_3}{7} \right) \frac{\tau^7}{7} + \dots \dots \dots \end{aligned} \right] \quad (14)$$

Now on simplification, (14) gives a system of following algebraic equations

$$\left. \begin{aligned} \frac{1}{2} &= \beta_0^3 - \frac{\beta_0^3}{2} \\ \frac{1}{2} &= \frac{3}{2}\beta_0^2\beta_1 - \beta_0^2\beta_1 \\ \frac{1}{4} &= \left[\frac{(3\beta_0^2\beta_2 + 3\beta_1^2\beta_0)}{3} \right] \\ &\quad - \left[\frac{(3\beta_0^2\beta_2 + 3\beta_1^2\beta_0)}{4} \right] \\ \frac{1}{20} &= \left[\frac{(\beta_1^3 + 3\beta_0^2\beta_3 + 6\beta_0\beta_1\beta_2)}{4} \right] \\ &\quad - \left[\frac{(\beta_1^3 + 3\beta_0^2\beta_3 + 6\beta_0\beta_1\beta_2)}{5} \right] \\ 0 &= \left[\frac{(3\beta_0^2\beta_4 + 3\beta_1^2\beta_2 + 3\beta_2^2\beta_0 + 6\beta_0\beta_1\beta_3)}{5} \right] \\ &\quad - \left[\frac{(3\beta_0^2\beta_4 + 3\beta_1^2\beta_2 + 3\beta_2^2\beta_0 + 6\beta_0\beta_1\beta_3)}{6} \right] \\ 0 &= \left[\frac{(3\beta_0^2\beta_5 + 3\beta_1^2\beta_3 + 3\beta_2^2\beta_1 + 6\beta_0\beta_1\beta_4 + 6\beta_0\beta_2\beta_3)}{6} \right] \\ &\quad - \left[\frac{(3\beta_0^2\beta_5 + 3\beta_1^2\beta_3 + 3\beta_2^2\beta_1 + 6\beta_0\beta_1\beta_4 + 6\beta_0\beta_2\beta_3)}{7} \right] \end{aligned} \right\} \quad (15)$$

After solving the system (15), we get

$$\left. \begin{aligned} \beta_0 &= 1 \\ \beta_1 &= 1 \\ \beta_2 &= 0 \\ \beta_3 &= 0 \\ \beta_4 &= 0 \\ \beta_5 &= 0 \end{aligned} \right\} \quad (16)$$

Using equation (16) in equation (12), we get the required solutions of equation (11) given by

$$\varphi(\tau) = \left[\begin{array}{c} 1 + 1 \cdot \tau + 0 \cdot \tau^2 \\ + 0 \cdot \tau^3 + 0 \cdot \tau^4 + 0 \cdot \tau^5 + \dots \dots \dots \end{array} \right] = 1 + \tau.$$

IV. CONCLUSIONS

In the present paper, authors fruitfully discussed the Taylor series method for determining the solution of non-linear first kind V.I.E. The complete methodology explained by taking numerical examples. Results of numerical examples depict that Taylor series method is very effective method for determining the solution of non-linear first kind V.I.E. without large computational work.

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