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A Modified Taylor Series Expansion Method for Solving Fredholm Integro-Differential Equations

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AMODIFIEDTAYLORSERIESEXPANSIONMETHODFORSOLVINGFREDHOLM INTEGRO DIFFERENTIAL EQUATIONS

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10. Y. Ren, B. Zhang, H. Qiao, A simple Taylor-series expansion for a class of second kind integral equations, *J. Comput. Appl. Math.*, Vol.110(1999), 15-24.

A Modified Taylor Series Expansion Method for Solving Fredholm Integro-Differential Equations

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I. INTRODUCTION

Mathematical modeling of real-life problems usually results in functional equations, e.g. differential equations, integro-differential equations, stochastic equations and others. Integro-differential equation is a hybrid of integral and differential equations which have found extensive applications in sciences and engineering.

In particular, integro-differential equations arise in fluid dynamics, biological models and chemical kinetics. The analytical solutions of some integro-differential equations (IDEs) cannot be found, thus numerical method are required. The numerical methods for linear integro-differential equations have been extensively studied by many authors [4, 6, 9]. There is an alternative method for approximating the solution of IDEs that is a Taylor series expansion. The Taylor series expansion is one of the methods used to calculate the solution of differential equations(DEs) and integral equations (IEs) since it is easy to compute and efficient [1–3, 5, 9]. Those who started to use taylor in solving IEs were Y.Ren et al. [10] for Fredholm integral equation and Pallop et al. [11] have modified Y.ren's method for more accurate results and used for wider class of Fredholm integral equation and Itthithep et al. [8] used this method for the solution of Volterra integro-differential equation.

In this research, we use [8] methods to approximate the solution of Fredholm integro-differential equations (FIDEs), given in the form

$$y'(x) - \int_a^b k(x, t)y(t)dt = f(x), \quad y(0) = y_0. \quad (1)$$

where the functions $f(x)$ and the kernel $k(x, t)$ are known.

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II. MODIFIED TAYLOR-SERIES EXPANSION METHOD

We consider the FIDE in form (1)

$$y'(x) - \int_a^b k(x, t)y(t)dt = f(x), \quad y(0) = y_0.$$

The Taylor series approximation can be made for the solution $y(t)$ in the (1):

$$y(t) \approx y(x) + y'(x)(t-x) + \frac{y''(x)}{2!}(t-x)^2 + \frac{y'''(x)}{3!}(t-x)^3 + \cdots + \frac{y^{(n)}(x)}{n!}(t-x)^n. \quad (2)$$

Substituting (2) for $y(t)$ in the integral in (1),

$$\begin{aligned} y'(x) - \int_a^b k(x, t) \left[y(x) + y'(x)(t-x) + \frac{y''(x)}{2!}(t-x)^2 + \cdots \right. \\ \left. + \frac{y^{(n)}(x)}{n!}(t-x)^n \right] dt = f(x). \end{aligned} \quad (3)$$

We obtain,

$$\begin{aligned} \left[- \int_a^b k(x, t) dt \right] y(x) + \left[1 - \int_a^b k(x, t)(t-x) dt \right] y'(x) + \cdots \\ + \left[- \frac{1}{n!} \int_a^b k(x, t)(t-x)^n dt \right] y^{(n)}(x) \approx f(x). \end{aligned} \quad (4)$$

Next, we integrate both sides of (1) with respect to t from 0 to x ,

$$\int_0^x y'(t) dt - \int_0^x \int_a^b k(s, t)y(t) dt ds = \int_0^x f(t) dt. \quad (5)$$

Application of integration by parts yields

$$\begin{aligned} \int_0^x P_k(t)y^{(k)}(t) dt = P_k(t)y^{(k-1)}(t)|_0^x - P'_k(t)y^{(k-2)}(t)|_0^x + P''_k(t)y^{(k-3)}(t)|_0^x + \cdots \\ + (-1)^{(k-1)} P_k^{(k-1)}(t)y(t)|_0^x + (-1)^{(k)} \int_0^x P_k^{(k)}(t)y(t) dt. \end{aligned} \quad (6)$$

Where $P_k(t) = 1$ and $k = 1$. So $P_k^{(i)}(t) = 0$ for $i = 1, 2, \dots, k$.

So that,

$$\begin{aligned} \int_0^x y'(t) dt &= y(t)|_0^x \\ &= y(x) - y(0) \end{aligned} \quad (7)$$

Notes

Substituting (7) for $\int_0^x y'(t) \, dt$ in the integral in (5), we obtain

$$y(x) - y(0) - \int_0^x \int_a^b k(s, t)y(t) \, dt \, ds = \int_0^x f(t) \, dt. \quad (8)$$

Similarly, Substitute $y(t)$ is replaced by $y(x)$ in (8) by the right sides of (2) to obtain

$$\begin{aligned} y(x) - y(0) - \int_0^x \int_a^b k(s, t) \left[y(x) + y'(x)(t - x) + \frac{y''(x)}{2!}(t - x)^2 + \dots \right. \\ \left. + \frac{y^{(n)}(x)}{n!}(t - x)^n \right] dt \, ds = \int_0^x f(t) \, dt. \end{aligned} \quad (9)$$

We obtain,

$$\begin{aligned} \left[1 - \int_0^x \int_a^b k(s, t) \, dt \, ds \right] y(x) - \left[\int_0^x \int_a^b k(s, t)(t - x) \, dt \, ds \right] y'(x) \\ - \left[\frac{1}{2!} \int_0^x \int_a^b k(s, t)(t - x)^2 \, dt \, ds \right] y''(x) - \dots \\ - \left[\frac{1}{n!} \int_0^x \int_a^b k(s, t)(t - x)^n \, dt \, ds \right] y^{(n)}(x) = y(0) + \int_0^x f(t) \, dt. \end{aligned} \quad (10)$$

Next, we differentiate both sides of (1) n times, one obtains

$$y''(x) - \frac{\partial}{\partial x} \left[\int_a^b k(x, t)y(t) \, dt \right] = f'(x), \quad (11)$$

$$y'''(x) - \frac{\partial^2}{\partial x^2} \left[\int_a^b k(x, t)y(t) \, dt \right] = f''(x), \quad (12)$$

⋮

$$y^{(n)}(x) - \frac{\partial^n}{\partial x^n} \left[\int_a^b k(x, t)y(t) \, dt \right] = f^{(n-1)}(x). \quad (13)$$

Using Leibnitz rule, we find that

$$\frac{\partial^n}{\partial x^n} \left[\int_a^b k(x, t)y(t) \, dt \right] = \int_a^b \frac{\partial^n}{\partial x^n} \left[k(x, t) \right] y(t) \, dt = \int_a^b \left[k_x^{(n)}(x, t) \right] y(t) \, dt$$

Therefore,

$$y''(x) - \int_a^b k'_x(x, t)y(t) \, dt = f'(x), \quad (14)$$



$$y'''(x) - \int_a^b k_x''(x, t)y(t) \, dt = f''(x), \quad (15)$$

⋮

$$y^{(n)}(x) - \int_a^b k_x^{(n-1)}(x, t)y(t) \, dt = f^{(n-1)}(x). \quad (16)$$

Substitute $y(t)$ is replaced by $y(x)$ in (14)-(16) by the right sides of (2) to obtain

$$\begin{aligned} y''(x) - \int_a^b k_x'(x, t) \left[y(x) + y'(x)(t-x) + \frac{y''(x)}{2!}(t-x)^2 + \dots \right. \\ \left. + \frac{y^{(n)}(x)}{n!}(t-x)^n \right] dt = f'(x), \end{aligned} \quad (17)$$

$$\begin{aligned} y'''(x) - \int_a^b k_x''(x, t) \left[y(x) + y'(x)(t-x) + \frac{y''(x)}{2!}(t-x)^2 + \dots \right. \\ \left. + \frac{y^{(n)}(x)}{n!}(t-x)^n \right] dt = f''(x), \end{aligned} \quad (18)$$

⋮

$$\begin{aligned} y^{(n)}(x) - \int_a^b k_x^{(n)}(x, t) \left[y(x) + y'(x)(t-x) + \frac{y''(x)}{2!}(t-x)^2 + \dots \right. \\ \left. + \frac{y^{(n)}(x)}{n!}(t-x)^n \right] dt = f^{(n-1)}(x). \end{aligned} \quad (19)$$

We obtain,

$$\begin{aligned} \left[- \int_a^b k_x'(x, t) \, dt \right] y(x) + \left[- \int_a^b k_x'(x, t)(t-x) \, dt \right] y'(x) \\ + \left[1 - \frac{1}{2!} \int_a^b k_x'(x, t)(t-x)^2 \, dt \right] y''(x) + \dots \\ + \left[- \frac{1}{n!} \int_a^b k_x'(x, t)(t-x)^n \, dt \right] y^{(n)}(x) = f'(x) \end{aligned} \quad (20)$$

$$\begin{aligned} \left[- \int_a^b k_x''(x, t) \, dt \right] y(x) + \left[- \int_a^b k_x''(x, t)(t-x) \, dt \right] y'(x) \\ + \left[- \frac{1}{2!} \int_a^b k_x''(x, t)(t-x)^2 \, dt \right] y''(x) + \dots \\ + \left[- \frac{1}{n!} \int_a^b k_x''(x, t)(t-x)^n \, dt \right] y^{(n)}(x) = f''(x) \end{aligned} \quad (21)$$

Notes

$$\left[- \int_a^b k_x^{(n-1)}(x, t) dt \right] y(x) + \left[- \int_a^b k_x^{(n-1)}(x, t)(t-x) dt \right] y'(x)$$

$$+ \left[- \frac{1}{2!} \int_a^b k_x^{(n-1)}(x, t)(t-x)^2 dt \right] y''(x) + \dots$$

$$+ \left[1 - \frac{1}{n!} \int_a^b k_x^{(n-1)}(x, t)(t-x)^n dt \right] y^{(n)}(x) = f^{(n-1)}(x) \quad (22)$$

Combining equations (4), (10), (20)-(22) , we obtain

$$\begin{pmatrix} 1 - \int_0^x \int_a^b k(s, t) dt ds - \int_0^x \int_a^b k(s, t)(t-x) dt ds \dots & - \frac{1}{n!} \int_0^x \int_a^b k(s, t)(t-x)^n dt ds \\ - \int_a^b k(x, t) dt & 1 - \int_a^b k(x, t)(t-x) dt \dots & - \frac{1}{n!} \int_a^b k(x, t)(t-x)^n dt \\ - \int_a^b k'_x(x, t) dt & - \int_a^b k'_x(x, t)(t-x) dt \dots & - \frac{1}{n!} \int_a^b k'_x(x, t)(t-x)^n dt \\ - \int_a^b k''_x(x, t) dt & - \int_a^b k''_x(x, t)(t-x) dt \dots & - \frac{1}{n!} \int_a^b k''_x(x, t)(t-x)^n dt \\ \vdots & \vdots & \ddots & \vdots \\ - \int_a^b k_x^{(n-1)}(x, t) dt & - \int_a^b k_x^{(n-1)}(x, t)(t-x) dt \dots & 1 - \frac{1}{n!} \int_a^b k_x^{(n-1)}(x, t)(t-x)^n dt \end{pmatrix} \times \\ \begin{pmatrix} y(x) \\ y'(x) \\ y''(x) \\ y'''(x) \\ \vdots \\ y^{(n)}(x) \end{pmatrix} = \begin{pmatrix} y(0) + \int_0^x f(t) dt \\ f(x) \\ f'(x) \\ f''(x) \\ \vdots \\ f^{(n-1)}(x) \end{pmatrix} \quad (23)$$

Equation (23) becomes a linear systems of $n + 1$ algebraic equation for $n + 1$ unknowns $y(x), y'(x), y''(x), \dots, y^{(n)}(x)$, which can be solved easily use of initial condition.

III. NUMERICAL EXAMPLES

We present in this section numerical result for some examples to show efficient and accuracy of the modified Taylor-series expansion method, and the corresponding absolute errors between their values as $e_n(x) = |exact_n(x) - app_n(x)|$.

Example 3.1. Consider

$$y'(x) - \int_0^1 (xt)y(t) dt = 3 + 6x, \quad y(0) = 0 \quad (24)$$

such that $k(x, t) = xt$, $f(x) = 3 + 6x$, $a = 0$, $b = 1$ and exact solution is $y(x) = 4x^2 + 3x$.

Let $n = 2$. We apply equation (23) to approach the equation (24) that is,

$$\begin{pmatrix} 1 - \int_0^x \int_0^1 (st) \, dt \, ds & - \int_0^x \int_0^1 (st)(t-x) \, dt \, ds & -\frac{1}{2} \int_0^x \int_0^1 (st)(t-x)^2 \, dt \, ds \\ - \int_0^1 (xt) \, dt & 1 - \int_0^1 (xt)(t-x) \, dt & -\frac{1}{2} \int_0^1 (xt)(t-x)^2 \, dt \\ - \int_0^1 (t) \, dt & - \int_0^1 (t)(t-x) \, dt & 1 - \frac{1}{2} \int_0^1 (t)(t-x) \, dt \end{pmatrix} \times \begin{pmatrix} y(x) \\ y'(x) \\ y''(x) \end{pmatrix} = \begin{pmatrix} \int_0^x (3+6t) \, dt \\ 3+6x \\ 6 \end{pmatrix}. \quad (25)$$

We obtain,

$$\begin{pmatrix} 1 - \frac{1}{4}x^2 & -\frac{1}{6}x^2 + \frac{1}{4}x^3 & -\frac{1}{16}x^2 + \frac{1}{6}x^3 - \frac{1}{8}x^4 \\ -\frac{1}{2}x & 1 - \frac{1}{3}x + \frac{1}{2}x^2 & -\frac{1}{8}x + \frac{1}{3}x^2 - \frac{1}{4}x^3 \\ -\frac{1}{2} & -\frac{1}{3} + \frac{1}{2}x & \frac{7}{8} + \frac{1}{3}x - \frac{1}{4}x^2 \end{pmatrix} \times \begin{pmatrix} y(x) \\ y'(x) \\ y''(x) \end{pmatrix} = \begin{pmatrix} 3x^2 + 3x \\ 3+6x \\ 6 \end{pmatrix}. \quad (26)$$

And approximation is

$$y(x) = 4x^2 + 3x.$$

Table 1: Numerical approximation for $y(x)$ in Example 3.1 with $n = 2$.

x	$y(x)$		Absolute error	
	Exact	Our approx.	Exact	Our approx.
0.0	0.00000	0.00000	0.00000	0.00000
0.1	0.34000	0.34000	0.00000	0.00000
0.2	0.76000	0.76000	0.00000	0.00000
0.3	1.26000	1.26000	0.00000	0.00000
0.4	1.84000	1.84000	0.00000	0.00000
0.5	2.50000	2.50000	0.00000	0.00000
0.6	3.24000	3.24000	0.00000	0.00000
0.7	4.06000	4.06000	0.00000	0.00000
0.8	4.96000	4.96000	0.00000	0.00000
0.9	5.94000	5.94000	0.00000	0.00000
1.0	7.00000	7.00000	0.00000	0.00000

Notes

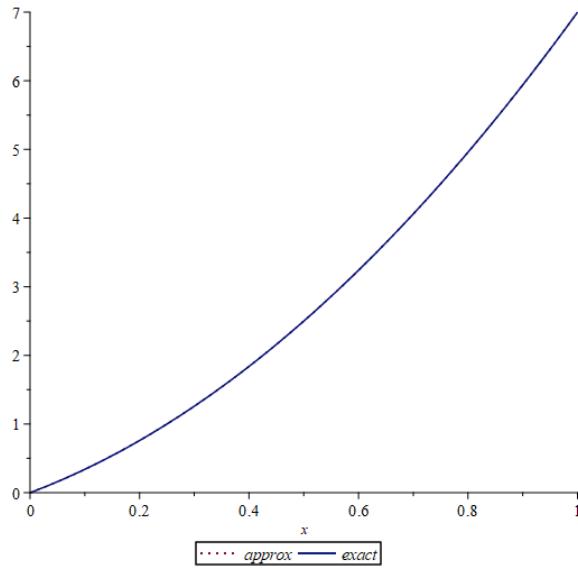


Figure 1: Comparison of approximations and exact solution with $n = 2$.

Example 3.2. As a second example, we solve the following Fredholm integro-differential equation

$$y'(x) - \int_{-1}^1 (1 - x^2 t^2) y(t) dt = 4, \quad y(0) = -2 \quad (27)$$

such that $k(x, t) = 1 - x^2 t^2$, $f(x) = 4$, $a = -1$, $b = 1$ and exact solution is $y(x) = -2 + \frac{4}{9}x^3$.

Let $n = 3$. We apply equation (23) to approach the equation (27) that is,

$$\begin{pmatrix} 1 - \int_0^x \int_{-1}^1 (1 - s^2 t^2) dt ds & \dots & -\frac{1}{3!} \int_0^x \int_{-1}^1 (1 - s^2 t^2)(t - x)^3 dt ds \\ -\int_{-1}^1 (1 - x^2 t^2) dt & \dots & -\frac{1}{3!} \int_{-1}^1 (1 - x^2 t^2)(t - x)^3 dt \\ -\int_{-1}^1 (-2t^2 x) dt & \dots & -\frac{1}{3!} \int_{-1}^1 (-2t^2 x)(t - x)^3 dt \\ -\int_{-1}^1 (-2t^2) dt & \dots & 1 - \frac{1}{3!} \int_{-1}^1 (-st^2)(t - x)^3 dt \end{pmatrix} \times \begin{pmatrix} y(x) \\ y'(x) \\ y''(x) \\ y'''(x) \end{pmatrix} = \begin{pmatrix} -2 + \int_0^x (4) dt \\ 4 \\ 0 \\ 0 \end{pmatrix}. \quad (28)$$

We obtain,

$$\begin{pmatrix} 1 + \frac{2}{9}x^3 - 2x & -\frac{2}{9}x^4 + 2x^2 & \frac{1}{9}x^5 - \frac{14}{15}x^3 - \frac{1}{3}x & -\frac{1}{27}x^6 + \frac{4}{15}x^4 + \frac{1}{3}x^2 \\ \frac{2}{3}x^2 - 2 & 1 - \frac{2}{3}x^3 + 2x & \frac{1}{3}x^4 - \frac{4}{5}x^2 - \frac{1}{3} & -\frac{1}{9}x^5 + \frac{2}{15}x^3 + \frac{1}{3}x \\ \frac{4}{3}x & -\frac{4}{3}x^2 & \frac{2}{3}x^3 + \frac{2}{5}x + 1 & -\frac{2}{9}x^4 - \frac{2}{5}x^2 \\ \frac{4}{3} & -\frac{4}{3}x & \frac{2}{3}x^2 + \frac{2}{5} & 1 - \frac{2}{9}x^3 - \frac{2}{5}x \end{pmatrix} \times$$

$$\begin{pmatrix} y(x) \\ y'(x) \\ y''(x) \\ y^{(3)}(x) \end{pmatrix} = \begin{pmatrix} -2 + 4x \\ 4 \\ 0 \\ 0 \end{pmatrix}. \quad (29)$$

And approximation is

$$y(x) = -2 + \frac{4}{9}x^3.$$

Notes

Example 3.3. Next, we discuss the Fredholm integro-differential equation

$$y'(x) - \int_0^{\frac{\pi}{2}} (t)y(t) dt = -1 + \cos(x), \quad y(0) = 0 \quad (30)$$

such that $k(x, t) = t$, $f(x) = -1 + \cos(x)$, $a = 0$, $b = \frac{\pi}{2}$ and exact solution is $y(x) = \sin(x)$.

Table 2: Numerical approximation for $y(x)$ in Example 3.2 with $n = 3$.

x	$y(x)$		Absolute error	
	Exact	Our approx.	Exact	Our approx.
-1.0	-2.44444	-2.44444	0.00000	0.00000
-0.8	-2.22755	-2.22755	0.00000	0.00000
-0.6	-2.09600	-2.09600	0.00000	0.00000
-0.4	-2.02844	-2.02844	0.00000	0.00000
-0.2	-2.00356	-2.00356	0.00000	0.00000
0.0	-2.00000	-2.00000	0.00000	0.00000
0.2	-1.99644	-1.99644	0.00000	0.00000
0.4	-1.97156	-1.97156	0.00000	0.00000
0.6	-1.90400	-1.90400	0.00000	0.00000
0.8	-1.77244	-1.77244	0.00000	0.00000
1.0	-1.55556	-1.55556	0.00000	0.00000

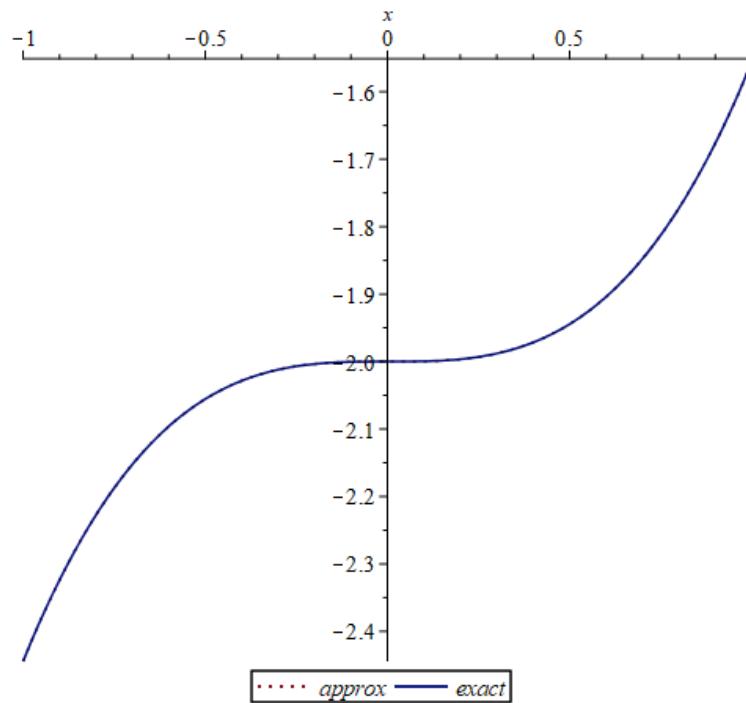


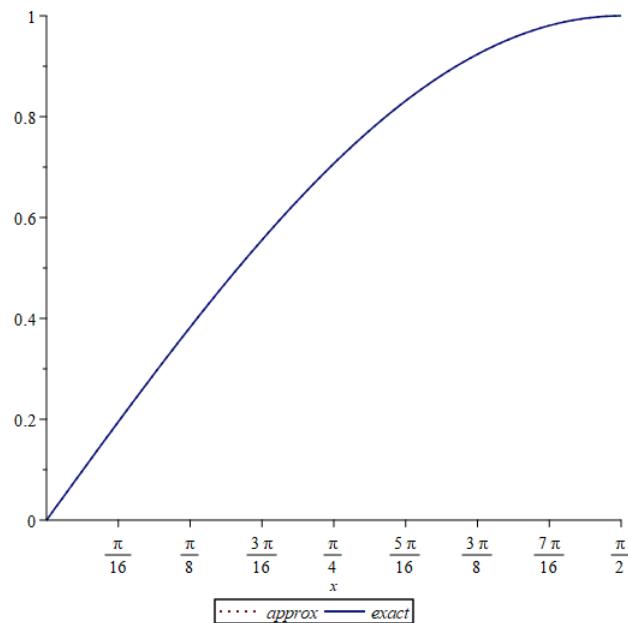
Figure 2: Comparison of approximations and exact solution with $n = 3$.

Let $n = 8$. We apply equation (23) to approach the equation (30) that is,

$$\begin{pmatrix}
 1 - \int_0^x \int_0^{\frac{\pi}{2}} (t) dt ds & \cdots & -\frac{1}{8!} \int_0^x \int_0^{\frac{\pi}{2}} (t)(t-x)^8 dt ds \\
 -\int_0^{\frac{\pi}{2}} (t) dt & \cdots & -\frac{1}{8!} \int_0^{\frac{\pi}{2}} (t)(t-x)^8 dt \\
 0 & \cdots & 0 \\
 \vdots & \ddots & \vdots \\
 0 & \cdots & 1
 \end{pmatrix} \times
 \begin{pmatrix}
 y(x) \\
 y'(x) \\
 y''(x) \\
 \vdots \\
 y^{(8)}(x)
 \end{pmatrix} = \begin{pmatrix}
 \int_0^x (-1 + \cos(t)) dt \\
 -1 + \cos(x) \\
 -\sin(x) \\
 \vdots \\
 \sin(x)
 \end{pmatrix} \quad (31)$$

Table 3: Numerical approximation for $y(x)$ in Example 3.3 with $n = 8$.

x	$y(x)$		Absolute error	
	Exact	Our approx.	Exact	Our approx.
0	0.00000	0.00000	0.00000	0.00000
$\frac{\pi}{20}$	0.15643	0.15644	0.00000	0.00000
$\frac{2\pi}{20}$	0.30901	0.30902	0.00000	0.00000
$\frac{3\pi}{20}$	0.45400	0.45400	0.00000	0.00000
$\frac{4\pi}{20}$	0.58778	0.58778	0.00000	0.00000
$\frac{5\pi}{20}$	0.70711	0.70711	0.00000	0.00000
$\frac{6\pi}{20}$	0.80902	0.80902	0.00000	0.00000
$\frac{7\pi}{20}$	0.89101	0.89101	0.00000	0.00000
$\frac{8\pi}{20}$	0.95106	0.95106	0.00000	0.00000
$\frac{9\pi}{20}$	0.98769	0.98769	0.00000	0.00000
$\frac{10\pi}{20}$	1.00000	1.00000	0.00000	0.00000

**Figure 3:** Comparison of approximations and exact solution with $n = 8$.

IV. CONCLUSION

As illustrated in the examples of this paper, the modified Taylor-series method is a powerful procedure for solving FIDEs. Using the proposed method in solving integral equation shows the high capability of this method compared to other methods.

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Notes

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