



**UNIVERSITI PUTRA MALAYSIA**

***WAVELET METHODS FOR SOLVING LINEAR AND  
NONLINEAR SINGULAR BOUNDARY VALUE PROBLEMS***

**ALIASGHAR KAZEMI NASAB**

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**WAVELET METHODS FOR SOLVING LINEAR AND  
NONLINEAR SINGULAR BOUNDARY VALUE PROBLEMS**

By

**ALIASGHAR KAZEMI NASAB**

Thesis Submitted to the School of Graduate Studies, Universiti Putra  
Malaysia, in Fulfilment of the Requirements for the Degree of Doctor  
of Philosophy

September 2014

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## DEDICATIONS

*To all my family members specially my wife, my daughter and my parents for  
their love and continuous support  
also  
to all my teachers*



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Abstract of thesis presented to the Senate of Universiti Putra Malaysia in fulfillment of the requirement for the degree of Doctor of Philosophy

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NONLINEAR SINGULAR BOUNDARY VALUE PROBLEMS**

By

**ALIASGHAR KAZEMI NASAB**

**September 2014**

**Chair: Prof. Adem Kılıçman, PhD**

**Faculty: Science**

In this thesis, wavelet analysis method is proposed for solving singular boundary value problems. Operational matrix of differentiation is introduced. Furthermore, product operational matrix is also presented. Many different examples are solved using Chebyshev wavelet analysis method to confirm the accuracy and the efficiency of wavelet analysis method.

An efficient and accurate method based on hybrid of Chebyshev wavelets and finite difference methods is introduced for solving linear and nonlinear singular ordinary differential equations such as Lane-Emden equations, boundary value problems of fractional order and singular and nonsingular systems of boundary and initial value problems. High-order multi-point boundary value problems are also solved. The useful properties of Chebyshev wavelets and finite difference method make it a computationally efficient method to approximate the solution of nonlinear equations in a semi-infinite interval. The given problem is converted into a system of algebraic equations using collocation points. The main advantage of this method is the ability to represent smooth and especially piecewise smooth functions properly. It is also clarified that increasing the number of subintervals or the degree of the Chebyshev polynomials in a proper way leads to improvement of the accuracy. Moreover, this method is applicable for solving problems on large interval. Several examples will be provided to demonstrate the powerfulness of the proposed method. A comparison is made among this method, some other well-known approaches and exact solution which confirms that the introduced method are more accurate and efficient. For future studies, some problems are proposed at the end of this thesis.

Abstrak tesis yang dikemukakan kepada Senat Universiti Putra Malaysia  
sebagai memenuhi keperluan untuk ijazah Doktor Falsafah

**KAEDAH ANAK GELOMBANG UNTUK MENYELESAIKAN  
LINEAR DAN TAK LELURUS SINGULAR MASALAH NILAI  
SEMPADAN**

Oleh

**ALIASGHAR KAZEMI NASAB**

September 2014

**Pengerusi: Prof. Adem Kılıçman, PhD**

**Fakulti: Sains**

Dalam tesis ini, kaedah analisis gelombang telah dicadangkan untuk menyelesaikan masalah nilai sempadan tunggal. Matriks operasi bagi pembezaan telah diperkenalkan. Selain itu, produk operasi matriks juga dibentangkan. Banyak contoh yang berbeza telah diselesaikan dengan menggunakan kaedah analisis gelombang Chebyshev untuk mengesahkan ketepatan dan kecekapan kaedah analisis anak gelombang.

Satu kaedah yang cekap dan tepat berdasarkan hibrid gelombang Chebyshev dan kaedah perbezaan terhingga telah diperkenalkan untuk menyelesaikan persamaan pembezaan biasa tunggal linear tak linear serta masalah-masalah nilai sempadan dalam perintah pecahan dan singular dan tak singular systems sempadan dan nilai awal masalah. Ciri-ciri berguna gelombang Chebyshev dan kaedah perbezaan terhingga menyebabkan ia menjadi satu kaedah pengiraan yang cekap bagi menganggar penyelesaian persamaan linear dalam jarak semi-tak terhingga. Masalah tersebut akan ditukarkan ke dalam sistem persamaan algebra dengan menggunakan titik gabungan. Kelebihan utama kaedah ini adalah keupayaan untuk mewakili ciri-ciri licin terutamanya fungsi cebis demi cebis yang licin dengan baik. Ia juga menunjukkan bahawa ketepatan ini boleh dipertingkatkan sama ada dengan menambah bilangan subselang atau meningkatkan bilangan titik gabungan dalam subselang. Selain itu, kaedah ini adalah sah untuk pengiraan yang domainnya besar. Beberapa contoh akan disediakan untuk menunjukkan kekuasaan kaedah yang telah dicadangkan. Perbandingan telah dibuat di antara kaedah ini, dengan beberapa pendekatan lain yang terkenal dan juga penyelesaian yang tepat telah mengesahkan bahawa kaedah yang diperkenalkan adalah lebih tepat dan berkesan. Untuk kajian masa depan, beberapa masalah telah dicadangkan dalam akhir tesis ini.

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I certify that a Thesis Examination Committee has met on 11 September 2014 to conduct the final examination of Aliasghar Kazemi Nasab on his thesis entitled “Wavelet Methods for Solving Linear and Nonlinear Singular Boundary Value Problems” in accordance with the Universities and University Colleges Act 1971 and the Constitution of the Universiti Putra Malaysia [P.U.(A) 106] 15 March 1998. The Committee recommends that the student be awarded the Degree of Doctor of Philosophy.

Members of the Thesis Examination Committee were as follows:

**Isamiddin S.Rakhimov, PhD**

Professor  
Faculty of Science  
Universiti Putra Malaysia  
(Chairperson)

**Zanariah binti Abdul Majid, PhD**

Associate Professor  
Faculty of Science  
Universiti Putra Malaysia  
(Internal Examiner)

**Ibragimov Gafurjan, PhD**

Associate Professor  
Faculty of Science  
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**Jeremy Levesley, PhD**

Professor  
Faculty of Science  
University of Leicester  
United Kingdom  
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---

**ZULKARNAIN ZAINAL, PhD**

Professor and Deputy Dean  
School of Graduate Studies  
Universiti Putra Malaysia

Date: 9 December 2014



This thesis was submitted to the Senate of Universiti Putra Malaysia and has been accepted as fulfilment of the requirement for the degree of Doctor of Philosophy. The members of the Supervisory Committee were as follows:

**Adem Kılıçman, PhD**

Professor  
Faculty of Science  
Universiti Putra Malaysia  
(Chairperson)

**Zainidin K. Eshkuvatov, PhD**

Associate Professor  
Faculty of Science  
Universiti Putra Malaysia  
(Member)

**Wah June Leong, PhD**

Associate Professor  
Faculty of Science  
Universiti Putra Malaysia  
(Member)

**Saeid Abbasbandy, PhD**

Professor  
Faculty of Science  
Imam Khomeini International University of Iran  
(Member)

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## TABLE OF CONTENTS

	Page
<b>ABSTRACT</b>	i
<b>ABSTRAK</b>	ii
<b>ACKNOWLEDGEMENTS</b>	iii
<b>APPROVAL</b>	iv
<b>DECLARATION</b>	vi
<b>LIST OF TABLES</b>	xi
<b>LIST OF FIGURES</b>	xvi
<b>LIST OF ABBREVIATIONS</b>	xix
<b>CHAPTER</b>	
<b>1 INTRODUCTION</b>	1
1.1 Background	1
1.2 Motivation and problem statement	2
1.3 Objectives of the Research	4
1.4 Outline of the Thesis	5
<b>2 PRELIMINARIES AND LITERATURE REVIEW</b>	6
2.1 Hilbert spaces and approximation problems	6
2.1.1 Hilbert spaces	6
2.1.2 Approximation theory	6
2.1.3 Singular ODEs	9
2.1.4 Orthogonal systems	11
2.1.5 The Fourier system	12
2.1.6 Systems of polynomials	14
2.1.7 Chebyshev polynomials	14
2.1.8 Legendre polynomials	17
2.2 Wavelet analysis	18
2.2.1 Continuous wavelet transform (CWT)	19
2.2.2 Discrete wavelet transform (DWT)	19
2.2.3 Multiresolution analysis	20
2.2.4 Decomposition and reconstruction formulae	23
2.2.5 Haar wavelet	24
2.2.6 Daubechies wavelet	26
2.3 Fractional integral and derivative	28
2.3.1 Definitions of fractional derivatives and integrals	28
2.3.2 Properties of fractional derivatives and integrals	28
2.4 Literature review	29

<b>3</b>	<b>WAVELET ANALYSIS METHOD FOR SOLVING LINEAR AND NONLINEAR SINGULAR INITIAL AND BOUNDARY VALUE PROBLEMS</b>	<b>32</b>
3.1	Introduction	32
3.2	Chebyshev wavelets and their properties	33
3.2.1	Wavelets and Chebyshev wavelets	33
3.2.2	Function approximation	34
3.2.3	Operational matrix of derivative (OMD)	34
3.2.4	The product operation matrix (POM)	36
3.3	Applications of the operational matrix of derivative	38
3.3.1	Linear differential equation	38
3.3.2	Nonlinear differential equation	39
3.3.3	Collocation points	39
3.4	Numerical examples	39
3.5	Conclusion	44
<b>4</b>	<b>SOLVING BRATU'S AND TROESCH'S PROBLEMS BY USING WAVELET ANALYSIS METHOD</b>	<b>45</b>
4.1	Introduction	45
4.2	Troesch's problem	46
4.3	Numerical examples	47
4.4	Bratu's problem	51
4.5	Numerical examples	51
4.6	Conclusion	57
<b>5</b>	<b>CHEBYSHEV WAVELET FINITE DIFFERENCE METHOD FOR SOLVING LINEAR AND NONLINEAR SINGULAR ODES</b>	<b>58</b>
5.1	Introduction	58
5.2	Higher-order derivatives of Chebyshev polynomials	58
5.3	Chebyshev wavelet finite difference method	61
5.4	Solving linear and nonlinear singular problems	68
5.4.1	Discretization of problem	68
5.4.2	Illustrative examples	69
5.5	Solving singular nonlinear Lane-Emden type equations arising in astrophysics	80
5.5.1	Illustrative examples	81
5.6	Conclusion	95
<b>6</b>	<b>APPROXIMATE SOLUTION OF HIGH-ORDER MULTI-POINT BOUNDARY VALUE PROBLEMS</b>	<b>97</b>
6.1	Introduction	97
6.2	Discretization of problem	97
6.3	Illustrative examples	98
6.4	Conclusion	104

<b>7</b>	<b>NUMERICAL SOLUTION OF INITIAL AND BOUNDARY VALUE PROBLEMS OF FRACTIONAL ORDER</b>	<b>106</b>
7.1	Introduction	106
7.2	Discretization of problem	106
7.3	Illustrative examples	108
7.4	Conclusion	119
<b>8</b>	<b>SOLVING SYSTEM OF LINEAR AND NONLINEAR ORDINARY DIFFERENTIAL EQUATIONS</b>	<b>120</b>
8.1	Introduction	120
8.2	Discretization of problem	120
8.3	Illustrative examples	121
8.4	Conclusion	132
<b>9</b>	<b>CONCLUSION AND FUTURE DIRECTIONS</b>	<b>135</b>
9.1	Conclusion	135
9.2	Future directions	136
	<b>REFERENCES</b>	<b>137</b>
	<b>APPENDICES</b>	<b>151</b>
	<b>BIODATA OF STUDENT</b>	<b>166</b>
	<b>LIST OF PUBLICATIONS</b>	<b>167</b>

## LIST OF TABLES

Table	Page
3.1 Comparison of the approximate solution of Example 3.1 against the exact solution for different values of $M$	40
3.2 Comparison of the approximate solution of Example 3.2 against the exact solution for different values of $M$	41
3.3 Comparison of the approximate solution of Example 3.3 against the exact solution for different values of $M$	41
3.4 Comparison of the approximate solution of Example 3.5 against the exact solution for different values of $M$	42
3.5 Comparison of the approximate solution of Example 3.6 against the exact solution for different values of $M$	43
3.6 Comparison of the approximate solution of Example 3.7 against the exact solution for different values of $M$	44
4.1 Absolute errors of Troesch's problem for $\lambda = 0.5$ in Example 4.1	48
4.2 Absolute errors of Troesch's problem for $\lambda = 1.0$ in Example 4.1	49
4.3 Numerical solution of Troesch's problem for $\lambda = 5$ in Example 4.1	49
4.4 Numerical solution of Troesch's problem for $\lambda = 10$ in Example 4.1	50
4.5 Absolute errors for $\lambda = 1$ in Example 4.2	52
4.6 Absolute errors for $\lambda = 2$ in Example 4.3	53
4.7 Absolute errors for $\lambda = 3.51$ in Example 4.4	55
4.8 Maximum absolute errors for Example 4.4	55
5.1 Comparison of the approximate solution of Example 5.3 against the Chebyshev wavelet method and the exact solution for $T = 1$ .	71
5.2 Comparison of approximate results with exact solutions with different values of $M$ and $k$ for $T = 5$ for example 5.3.	71
5.3 Comparison of the approximate solution of Example 5.4 against the results obtained by Chebyshev wavelet method and the exact solution for $T = 1$ .	73

5.4	Comparison of the approximate solution of Example 5.4 against the results obtained by Chebyshev wavelet method and the exact solution for $T = 10$ .	73
5.5	Comparison of the approximate solution of Example 5.5 against the exact solution for $T = 100$ .	75
5.6	Comparison of approximate values in Example 5.6, for the present method, Chebyshev wavelet method and exact solution.	76
5.7	Comparison of approximate values of $y(t)$ at the singular point by using the present method for different values of $M$ and $k$ for Example 5.7	77
5.8	Comparison of obtained absolute errors using present method and those in (Ebaid, 2011) for Example 5.8	78
5.9	Computational results of the maximum error for Example 5.8	78
5.10	Comparison of the absolute errors in solution for different values of $M$ and $k$ for Example 5.9.	80
5.11	Comparison of the first zeros of standard Lane-Emden equations, for the present method, other methods and exact numerical values (Horedt, 2004) in Example 5.10	82
5.12	Comparison of $y(t)$ values of standard Lane-Emden equation, for the present method and exact numerical values (Horedt, 1986), for $m = 2$ with $M = 8, k = 4$ in Example 5.10	83
5.13	Comparison of $y(t)$ values of standard Lane-Emden equation, for the present method, other methods and exact numerical values (Horedt, 2004), for $m = 3$ with $M = 10, k = 5$ in Example 5.10	83
5.14	Comparison of $y(t)$ values of standard Lane-Emden equation, for the present method, method in (Parand et al., 2010b) and exact numerical values (Horedt, 2004), for $m = 4$ with $M = 10, k = 5$ in Example 5.10	83
5.15	The maximum absolute errors $E_T$ and $\tilde{E}_T$ for $m = 5$ in Example 5.10	84
5.16	Comparison of $y(t)$ values of isothermal gas sphere, for the present method, method in (Parand et al., 2010b) and series solution given by Wazwaz (2001a), for $m = 4$ with $M = 12, k = 2$ in Example 5.11	85



5.17	Comparison of $y(t)$ values in Example 5.12, for the present method, method in (Parand et al., 2010b) and series solution given by Wazwaz (2001a)	87
5.18	Comparison of $y(t)$ values in Example 5.13, for the present method, method in (Parand et al., 2010b) and series solution given by Wazwaz (2001a)	88
5.19	Comparison of $y(t)$ values in Example 5.14, for the present method, method in (Parand et al., 2010b) and exact solution	90
5.20	Comparison of $y(t)$ values in Example 5.15, for the present method, method in (Parand et al., 2010b) and series solution given by Wazwaz (2001a)	91
5.21	Comparison of $y(t)$ values in Example 5.16, for the present method, method in (Parand et al., 2010b) and series solution given by Wazwaz (2001a)	92
5.22	Comparison of $y(t)$ values in Example 5.17, for the present method, method in (Parand et al., 2010b) and exact solution	93
5.23	Comparison of $y(t)$ values in Example 5.18, for the present method, method in (Parand et al., 2010b) and exact solution	95
6.1	Comparison of the RMS errors in the solutions between the present method with B-spline method (Rashidinia and Ghasemi, 2011) for Example 6.1.	98
6.2	Maximum absolute errors in the solutions of Example 6.2.	99
6.3	Comparison of the absolute errors in solutions obtained by our method and Sinc-Galerkin and modified decomposition methods El-Gamel (2007).	101
6.4	Comparison of absolute error in solution of our method and those reported in the literature for Example 6.5.	102
6.5	Comparison of absolute error in solution of our method and those mentioned in (Noor and Mohyud-Din, 2008; Wazwaz, 2001b; Rashidinia and Ghasemi, 2011; Twizell and Tirmizi, 1988) for Example 6.6.	103
6.6	Comparison of maximum absolute error in solution of current method and the one reported in (Rashidinia and Ghasemi, 2011) for Example 6.7.	103

6.7	Comparison of absolute errors in solutions of current method and the one reported in (Doha et al., 2013; Rashidinia et al., 2009) for Example 6.8.	104
7.1	Comparison of absolute error in $y(t)$ in (Saadatmandi and Dehghan, 2010) and obtained using the proposed method for example 7.1	110
7.2	Comparison of absolute error in solution of the introduced method and reported in (Li, 2010) for Example 7.3	112
7.3	Absolute errors for different values of $M$ and $k$ for Example 7.3	113
7.4	Absolute errors for $M = 20, k = 5$ and different values of $\alpha$ for Example 7.5	115
7.5	Comparison of absolute errors between the proposed method with $M = 12, k = 3$ , Haar wavelet method and fourth order HPM, for different values of $\alpha$ for Example 7.6	116
7.6	Comparison of absolute errors in $y(t)$ in (Saadatmandi and Dehghan, 2010) and the ones obtained by the proposed method for example 7.7	118
7.7	Comparison of maximum absolute errors in $y(t)$ in (Lakestani et al., 2012) and the ones obtained by current method for example 7.8	119
8.1	The maximum absolute errors $Ey_1$ and $Ey_2$ for different values of $M$ and $k$ for Example 8.1.	122
8.2	Comparison between the approximate solution $\tilde{y}_1(t)$ and the exact solution for Example 8.4.	125
8.3	Comparison between the approximate solution $\tilde{y}_2(t)$ and the exact solution for Example 8.4.	125
8.4	The maximum absolute errors $Ey_1, Ey_2,$ and $Ey_3$ for different values of $M$ and $k$ and for $T = 5$ for Example 8.7.	128
8.5	Comparison of approximate results $\tilde{y}_1(t)$ with exact solution in singular points with different values of $M$ and $k$ for example 8.8.	129
8.6	Comparison of approximate results $\tilde{y}_2(t)$ with exact solution in singular points with different values of $M$ and $k$ for example 8.8.	129
8.7	Comparison of approximate results $\tilde{y}_3(t)$ with exact solution in singular points with different values of $M$ and $k$ for example 8.8.	130

8.8 Comparison of approximate results  $\tilde{y}_1(t)$ ,  $\tilde{y}_2(t)$ ,  $\tilde{y}_3(t)$ , and  $\tilde{y}_4(t)$  with exact solution in singular points with  $M = 10, k = 3$  for example 8.9.

132

8.9 Comparison of the approximate results  $\tilde{y}_1(t)$ ,  $\tilde{y}_2(t)$ ,  $\tilde{y}_3(t)$ , and  $\tilde{y}_4(t)$  with the exact solution in singular points with  $M = 9, k = 3$  for example 8.10.

133



## LIST OF FIGURES

Figure	Page
2.1 The 2th partial sum (Left) The 5th partial sum (Right), for Example 2.7.	13
2.2 The graph of function $g(x)$	26
2.3 Daubechies scaling and wavelet functions of order 4.	27
4.1 Plot of exact and approximate solutions for $\lambda = 1$ for Ex- ample 4.2	52
4.2 Plot of absolute errors for $\lambda = 1$ for Example 4.2	52
4.3 Plot of exact and approximate solutions for $\lambda = 2$ for Ex- ample 4.3	54
4.4 Plot of absolute errors for $\lambda = 2$ for Example 4.3	54
4.5 Plot of absolute errors for $\lambda = 3.51$ for Example 4.4	56
4.6 Plot of exact and approximate solutions for $\lambda = 3.51$ for Example 4.4	56
5.1 The absolute error between the approximate and the exact solution for $T=10$ for Example 5.3.	72
5.2 The logarithm of absolute error between approximate and exact solution for CWFD and ChW methods for $T = 1$ , (Right) The logarithm of absolute error between approximate and exact solu- tion for CWFD and ChW methods for $T = 2$ for Example 5.4.	74
5.3 The logarithm of absolute error between approximate and exact solution for CWFD and ChW methods for $T = 5$ , (Right) The logarithm of absolute error between approximate and exact solu- tion for CWFD and ChW methods for $T = 10$ for Example 5.4.	74
5.4 The graph of absolute errors in solutions for $T = 100$ in Example 5.5.	75
5.5 The logarithm of absolute errors in solutions for $T = 50$ in Example 5.6.	76
5.6 The logarithm of absolute errors in solutions for $M = 8, k = 2$ and $M = 12, k = 4$ in Example 5.7.	77
5.7 The absolute error between approximate and exact solution for $\alpha = 0$ and $\beta = 1$ , (Right) $\alpha = 0$ and $\beta = 3$ for Example 5.8.	78
5.8 The absolute error between approximate and exact solution for $\alpha = 0.5$ and $\beta = 1$ , (Right) $\alpha = 0.5$ and $\beta = 3$ for Example 5.8.	79
5.9 The absolute error between approximate and exact solution for Example 5.9.	80
5.10 Graph of standard Lane-Emden equation for $m = 0, 1, 2, 3$ and 4 respectively in Example 5.10	84
5.11 Graph of isothermal gas sphere in comparing the current method and Wazwaz solution (Wazwaz, 2001a) in Example 5.11	86
5.12 Comparison between the graph of equation in Example 5.12 ob- tained by the current method and Wazwaz solution (Wazwaz, 2001a)	87

5.13	Comparison between the graph of equation in Example 5.13 obtained by the current method and Wazwaz solution ((Wazwaz, 2001a)	89
5.14	The absolute error between approximate and exact solution, (Right) the absolute error between the first derivative of approximate and exact solution for Example 5.14	90
5.15	The absolute error between approximate and exact solution for Example 5.15	91
5.16	The absolute error between approximate and exact solution for Example 5.16	93
5.17	The absolute error between approximate and exact solution for Example 5.17	94
5.18	The absolute error between approximate and exact solution, (Right) the absolute error between the first derivative of approximate and exact solution for Example 5.18	95
6.1	The graphs of absolute errors with $M = 16, k = 2$ (Left), $M = 16, k = 4$ (Middle) and $M = 20, k = 4$ (Right) for Example 6.2.	99
6.2	The graph of absolute errors with $M = 10, k = 2$ (Left), $M = 12, k = 3$ (Middle) and $M = 14, k = 3$ (Right).	100
7.1	Comparison of $y(t)$ for $M=9, 6, 3$ and $k=2$ and (Left) $\alpha = 0.75$ , (Right) $\alpha = 1.5$ , with exact solution, for Example 7.1	109
7.2	Comparison of $y(t)$ for $M=12, k=4$ and (Left) $\alpha = 0.5, 0.75, 0.95, 1$ , (Right) $\alpha = 1.5, 1.75, 1.95, 2$ for Example 7.1.	110
7.3	Absolute error for Example 7.2	111
7.4	Approximate and exact solutions for Example 7.4 in the interval $[0, 50]$	114
7.5	Approximate and exact solutions for $\alpha = 2$ for Example 7.5	115
7.6	Chebyshev wavelet finite difference solutions for $\beta = 1$ and different values of $\alpha$ for Example 7.6.	117
7.7	Comparison of $y(t)$ with (Left) $\alpha = 0.5, 0.75, 0.95, 1$ , (Right) $\alpha = 1.5, 1.75, 1.95, 2$ , for Example 7.7.	118
8.1	The graph of absolute errors between the approximate solution $\tilde{y}_1(t)$ (Left) The approximate solution $\tilde{y}_2(t)$ (Right) and the exact solutions for $M = 8, k = 2$ and $T = 20$ for Example 8.1.	122
8.2	The logarithm of absolute errors between approximate solution $\tilde{y}_1(t)$ and exact solution for $M = 10, 12, 14$ , and $k = 2$ (Right) The logarithm of absolute errors between approximate solution $\tilde{y}_2(t)$ and exact solution for $M = 10, 12, 14$ , and $k = 2$ for Example 8.2.	123
8.3	The absolute errors between approximate solution $\tilde{y}_1(t)$ and exact solution for $M = 3$ and $k = 2$ (Right) The absolute errors between approximate solution $\tilde{y}_2(t)$ and exact solution for $M = 3$ and $k = 2$ for Example 8.3.	124

8.4	The absolute errors between the approximate solutions $\tilde{y}_1(t)$ (Left), $\tilde{y}_2(t)$ (Middle), $\tilde{y}_3(t)$ (Right) and the exact solutions for $M = 10$ and $k = 3$ for Example 8.5.	126
8.5	The logarithm of absolute errors between approximate solutions $\tilde{y}_1(t)$ (Left), $\tilde{y}_2(t)$ (Middle), $\tilde{y}_3(t)$ (Right) and exact solutions for Example 8.6.	127
8.6	The absolute errors between approximate solutions $\tilde{y}_1(t)$ (Left), $\tilde{y}_2(t)$ (Middle), $\tilde{y}_3(t)$ (Right) and exact solutions with $M = 12, k = 4$ for Example 8.8.	130
8.7	The logarithm of absolute errors between the approximate solutions $\tilde{y}_1(t)$ (Upper left), $\tilde{y}_2(t)$ (Upper right), $\tilde{y}_3(t)$ (Down left), $\tilde{y}_4(t)$ (Down right) and the exact solutions for Example 8.9.	131
8.8	The graph of absolute errors between the approximate solutions $\tilde{y}_1(t)$ (Upper left), $\tilde{y}_2(t)$ (Upper right), $\tilde{y}_3(t)$ (Down left), $\tilde{y}_4(t)$ (Down right) and the exact solutions for $T = 5$ for Example 8.10.	134

## LIST OF ABBREVIATIONS

ODEs	Ordinary Differential Equations
PDEs	Partial Differential Equations
FDM	Finite Difference Method
FVM	Finite Volume Method
FEM	Finite Element Method
VIM	Variational Iteration Method
BVPs	Boundary Value Problems
CWT	Continuous Wavelet Transform
DWT	Discrete Wavelet Transform
OMD	Operational Matrix of Derivative
POM	Product Operation Matrix
HPM	Homotopy Perturbation Method
HAM	Homotopy Analysis Method
NPSM	Non-Polynomial Spline Method
LGSM	Lie-Group Shooting Method
CWFD	Chebyshev Wavelet Finite Difference
HFC	Hermite Functions Collocation
ADM	Adomian Decomposition Method
LOM	Legendre Operational Matrix
ChW	Chebyshev Wavelet
db4	Daubechies Wavelet of order 4
RMSE	Root mean square error
RKM	Reproducing kernel method



# CHAPTER 1

## INTRODUCTION

### 1.1 Background

Change is an intrinsic nature of the universe; the world is a moving entity. In order to understand and predict change we often need to create models reflecting rates of change. The information of rates should be translated into the language of mathematics by setting up an equation containing a derivative which is called a differential equation. Many phenomena in physics, chemistry, engineering, medicine, biology, astronomy and economics can be modelled using differential equations. In spite of many analytical techniques developed for their solution, many differential equations can not be solved analytically. Therefore, many attempts have been made to propose numerical methods. When it comes to numerical methods, the frequent questions often are: how close is the numerical solution to the exact solution? and how possible to measure this closeness? to what extent the numerical solution preserves the physical quality of the exact solution? (Asadzadeh, 2012).

A differential equation is a relation between an unknown function  $y$  of one or several variables and its derivatives of various orders. Differential equations can be classified either as ordinary or as partial. If the function  $y$  depends on only one variable ( $x \in \mathbb{R}$ ), then the equation is called an ordinary differential equation (ODE). A partial differential equation (PDE) is a differential equation in which the function of interest depends on two or more variables. The order of the differential equation is determined by the order of the highest derivative of the function  $y$  that appears in the equation.

Numerical methods used for numerical solution of physical problems can be categorized into the following classes (Mehra et al., 2009):

**Finite difference methods (FDM):**

The unknowns that appear in equation are defined by their values on discrete grid and differential operators are replaced by difference operators using neighboring points.

**Finite volume methods (FVM):**

Finite volume methods are similar to the finite difference method, values are calculated at discrete places on a meshed geometry. "Finite volume" refers to the small volume surrounding each node point on a mesh.

**Finite elements methods (FEM):**

In this approach, the unknown solution is approximated by a linear combination of a set of linearly independent test functions, which are piecewise continuous and non vanishing only on the finite number of elements in the domain.



**Spectral methods:**

These methods use basis functions which are infinitely differentiable and non vanishing on the entire domain (global support).

**Wavelet methods:**

In wavelet methods, basis functions employed which are differentiable (according to the requirement) and non vanishing on the compact support.

In FDM and FVM, the differential equation is approximated while in other methods its solution is approximated. In spectral methods, bases functions are infinitely differentiable with global support, while in finite difference or finite element methods, bases functions have small compact support but poor continuity properties. So spectral methods have high accuracy, but poor spatial localization, while FDM, FVM and FEM have good spatial localization but low accuracy. On the other hand, wavelet methods seem to have the advantage of other methods simultaneously (high spectral accuracy as well as good localization).

## 1.2 Motivation and problem statement

In recent decades, many researchers have been attempting to answer the three main questions that arise in the study of singular boundary value problems: existence and uniqueness of solutions, behaviour of the solution in the neighbourhood of the singular points and its numerical approximation.

Many nonlinear phenomena in physics, chemistry, engineering and other sciences can be modeled as a singular two-point boundary value problems (BVPs). The Thomas-Fermi differential equation, the Ginzburg-Landau equation, the Lane-Emden equation, the Bratu and Troesch equations take the form of singular boundary value problems of second order. The singularity typically occurring at an end of the interval of integration. ODEs with singularities arise also in numerous applications which are of interest in modern applied mathematics.

The existence of singularities makes the approximate solution lose its accuracy in the neighbourhood of the singular points. Even for local methods, such as the finite difference or finite element methods, spurious oscillations appearing near the singularity may distort the solution in the whole domain. This phenomenon is even more critical for global solution methods, such as the Chebyshev method, whose accuracy depends on the regularity of the solution. For a solution with a low regularity, the “infinite accuracy” commonly associated to spectral methods is lost and such methods show little advantages over local approximation methods. Therefore, a suitable treatment of the singularities is necessary for preserving, as far as possible, the high accuracy of spectral methods (Botella and Peyret, 2001).

Spectral methods can be applied for solving differential equations. The solution

function is expanded as a finite series of very smooth basis functions as follows,

$$y(t) \cong y^N(t) = \sum_{i=0}^{N-1} a_i \psi_i(t) \quad (1.1)$$

in which, the best choice of  $\psi_i$ , are the eigenfunctions of a singular Sturm-Liouville problem. The most important characteristic of this method is that it reduces the given problem to those of solving a system of algebraic equations which can be solved easily. If the function  $y$  belongs to  $C^\infty[a, b]$ , the produced error of approximation (1.1), when  $N$  tends to infinity, approaches zero with exponential rate (Canuto et al., 1988). This phenomenon is usually referred to as “spectral accuracy” (Gottlieb and Orszag, 1977). The accuracy of derivatives obtained by direct, term by term, differentiation of such truncated expansion naturally deteriorates (Canuto et al., 1988), but for low order derivatives and sufficiently high-order truncations this deterioration is negligible. So, if solution function and coefficient functions are analytic on  $[a, b]$ , spectral methods will be very efficient and suitable.

The Troesch’s problem comes from the investigation of the confinement of a plasma column under radiation pressure, while the Bratu problem is used in a different variety of applications such as the fuel ignition of the thermal combustion theory, the model thermal reaction process, the Chandrasekhar model of the expansion of the Universe, chemical reaction theory, radiative heat transfer and nanotechnology (Wazwaz, 2005b; Syam and Hamdan, 2006; Buckmire, 2004; McGough, 1998; Mounim and de Dormale, 2006; Li and Liao, 2005; Liao and Tan, 2007).

The application of the Lane-Emden equation in astrophysics, its importance in the kinetics of combustion and the Landau-Ginzburg critical phenomena motivates physicists to pay considerable attention to solve it (Dixon and Tuszyski, 1990; Fermi, 1927; Fowler, 1930; Frank-Kameneëtiskiaë, 1969; Chandrasekhar and Chandrasekar, 1958; Eddington, 1988; Spitzer Jr, 1942). On the other hand, its nonlinearity and singular behaviour at the origin makes it fascinating for mathematicians to consider it as a prototype for testing new methods for solving nonlinear differential equations.

Fractional calculus has received much attention from scientists and engineers in recent years. Many researchers in various fields found that derivatives of non-integer order are useful for the description of some natural physics phenomena and dynamic system processes such as damping laws, diffusion process, etc. (Ciesielski and Leszczynski, 2003; Metzler and Klafter, 2000). In general, it is difficult to solve fractional differential equations analytically. Therefore, it is necessary to introduce some reliable and efficient numerical algorithms to solve them. During the past decades, an increasing number of numerical methods have been developed.

Chebyshev polynomials which are the eigenfunctions of a singular Sturm-Liouville problem have many advantages. They can be considered as a good representation of smooth functions by finite Chebyshev expansions provided that the function is infinitely differentiable. The Chebyshev expansion coefficients converge faster than any finite power of  $\frac{1}{n}$  as  $n$  goes to infinity for problems with smooth solutions. The numerical differentiation and integration can be performed. Moreover, they have been applied to solve different kinds of boundary value problems (Canuto et al., 1988; Voigt et al., 1984; Fox and Parker, 1968). Marzban and Hoseini (2013) combined Chebyshev polynomials with block pulse functions to construct a composite Chebyshev finite difference method for solving linear optimal control problems with time delay.

In recent years, wavelets have received considerable attention by researchers in different fields of science and engineering. The main characteristic of wavelet analysis is the ability to perform local analysis (Misiti et al., 2000). Wavelet analysis is able to reveal signal aspects that other analysis method miss, such as trends, breakdown points, discontinuities, etc. In contrast with other orthogonal functions, multiresolution analysis aspect of wavelets permit the accurate representation of a variety of functions and operators. In other words, we can change  $M$  and  $k$  simultaneously to get more accurate solution. Another benefit of wavelet method for solving equations is that after discretizing the coefficients matrix of algebraic equations is sparse. So it is computationally efficient the use of wavelet methods for solving equations. In addition, the solution is convergent (Adibi and Assari, 2010).

### 1.3 Objectives of the Research

The objectives of this research are to find out some accurate and efficient numerical algorithms which can be applied for solving singular ordinary differential equations and boundary value problems of fractional order. Wavelet analysis and Chebyshev wavelet finite difference methods are proposed to obtain more accurate solutions.

The specific objectives to be addressed are:

- to propose Chebyshev wavelet analysis method for solving both linear and nonlinear singular initial and boundary value problems,
- Chebyshev wavelet analysis method is also proposed for solving Troesch's and Bratu's equations,
- to employ Chebyshev wavelet finite difference method for obtaining more accurate and efficient solution to singular initial and boundary value problems such as Lane-Emden type equations,
- to solve high-order multi-point boundary value problems,

- solving fractional ordinary differential equations by using Chebyshev wavelet finite difference method,
- to apply Chebyshev wavelet finite difference method for solving singular and non-singular system of boundary and initial value problems.

#### 1.4 Outline of the Thesis

This thesis is structured as follows. In Chapter 1, a brief introduction to the research topic is given. The problems under consideration for solving in the succeeding chapters are stated and the main objectives of the thesis are summarized. Chapter 2 includes some notations, definitions and preliminary facts that will be used further in this research work. Some main concepts like approximation theory, orthogonal functions, multiresolution analysis and wavelet analysis method are explained in this chapter.

In Chapter 3, we introduce Chebyshev wavelet analysis method and is then employed to get an accurate and efficient solution to linear and nonlinear singular boundary value problems.

In Chapter 4, we solve Bratu's and Troesch's equations by using Chebyshev wavelet analysis method.

In Chapter 5, Chebyshev wavelet finite difference method is presented. we employ Chebyshev wavelet finite difference method for solving linear and nonlinear singular initial and boundary value problems such as Lane-Emden equations.

In Chapter 6, high-order multi-point boundary value problems are solved.

In Chapter 7, ordinary differential equations of fractional order are considered to solve.

In Chapter 8, we apply Chebyshev wavelet finite difference method for solving singular and non-singular system of boundary and initial value problems.

Finally, in Chapter 9, we conclude with a brief discussion of the work carried out and the main results drawn from this research. A number of possible extensions to this work in further studies are outlined.

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