

Study on usage of Elzaki transform for the ordinary differential equations with non-constant coefficients

M. Eslaminasab ^{*}, S. Abbasbandy ^{†‡}

Abstract

Although Elzaki transform is stronger than Sumudu and Laplace transforms to solve the ordinary differential equations with non-constant coefficients, but this method does not lead to finding the answer of some differential equations. In this paper, a method is introduced to find that a differential equation by Elzaki transform can be solved?

Keywords : Elzaki transform; Sumudu transform; Laplace transform; Differential equation.

1 Introduction

Elzaki transform is the revised form of Laplace and Sumudu transforms. This transform is an integral equation that is defined by T. Elzaki in following form

$$E[f(t)] = u^2 \int_0^\infty f(ut)e^{-t} dt = T(u),$$

$$u \in (K_1, K_2), \quad K_1, K_2 > 0. \quad (1.1)$$

By changing the variable, relation (1.1) turns into the following form

$$E[f(t)] = u \int_0^\infty f(t)e^{-t/u} dt = T(u). \quad (1.2)$$

In this paper, we have obtained some relations between numerical coefficients of the variables of the ordinary differential equation with the initial value. So if these relations govern the supposed differential equation, then Elzaki transform will

be suitable method for solving the supposed differential equation.

2 Elzaki transform

Using the definition of Elzaki transform, Elzaki transform of derived functions can be obtained in the following form:

1. $E[f'(t)] = \frac{T(u)}{u} - uf(0),$
2. $E[f''(t)] = \frac{T(u)}{u^2} - f(0) - uf'(0),$
3. $E[f^{(m)}(t)] = \frac{T(u)}{u^m} - \sum_{k=0}^{m-1} u^{2-m+k} f^{(k)}(0).$

And also there are relations between alternative multiples of Elzaki transform in the following form:

1. $E[tf(t)] = u^2 \frac{d}{du} T(u) - uT(u),$
2. $E[t^2 f(t)] = u^4 \frac{d^2}{du^2} T(u),$
3. $E[t^3 f(t)] = u^6 \frac{d^3}{du^3} T(u) + 3u^5 \frac{d^2}{du^2} T(u),$

^{*}Department of Mathematics, Science and Research Branch, Islamic Azad University, Tehran, Iran.

[†]Corresponding author. abbasbandy@yahoo.com

[‡]Department of Mathematics, Science and Research Branch, Islamic Azad University, Tehran, Iran.

$$\begin{aligned}
 4. \quad E[tf'(t)] &= u^2 \frac{d}{du} \left[\frac{T(u)}{u} - f(0) \right] - \\
 &u \left[\frac{T(u)}{u} - f(0) \right], \\
 5. \quad E[t^2 f'(t)] &= u^4 \frac{d^2}{du^2} \left[\frac{T(u)}{u} - f(0) \right], \\
 6. \quad E[t^3 f'(t)] &= u^6 \frac{d^3}{du^3} \left[\frac{T(u)}{u} - f(0) \right] + \\
 &3u^5 \frac{d^2}{du^2} \left[\frac{T(u)}{u} - f(0) \right].
 \end{aligned}$$

Theorem 2.1 If $E[f(t)] = T(u)$, then

$$\begin{aligned}
 1. \quad E[tf^{(m)}(t)] &= u^2 \frac{d}{du} E[f^{(m)}(t)] - uE[f^{(m)}(t)], \\
 2. \quad E[t^2 f^{(m)}(t)] &= u^4 \frac{d^2}{du^2} E[f^{(m)}(t)], \\
 3. \quad E[t^3 f^{(m)}(t)] &= u^6 \frac{d^3}{du^3} E[f^{(m)}(t)] + \\
 &3u^5 E[f^{(m)}(t)].
 \end{aligned}$$

Proof. (1) By using induction on m , if $m = 1$, then

$$\begin{aligned}
 E[tf'(t)] &= u^2 \frac{d}{du} \left[\frac{T(u)}{u} - f(0) \right] - \\
 &u \left[\frac{T(u)}{u} - f(0) \right] = u^2 \frac{d}{du} E[f'(t)] - uE[f'(t)]
 \end{aligned}$$

that will be a true relation. And also for $m = n$ we have

$$E[tf^{(n)}(t)] = u^2 \frac{d}{du} E[f^{(n)}(t)] - uE[f^{(n)}(t)].$$

If $m = n + 1$, we should show that the relation

$$E[tf^{(n+1)}(t)] = u^2 \frac{d}{du} E[f^{(n+1)}(t)] - uE[f^{(n+1)}(t)]$$

is true. To prove this relation, it is enough to put $f^{(n)}(t) = g(t)$, so we have

$$\begin{aligned}
 E[tf^{(n+1)}(t)] &= E[tg'(t)] = \\
 &u^2 \frac{d}{du} \left[\frac{E[g(t)]}{u} - g(0) \right] - \\
 &u \left[\frac{E[g(t)]}{u} - g(0) \right],
 \end{aligned}$$

and so by replacing $E[g(t)]$, the above relation is obtained. The two other relations will also be proved in the similar way.

Remark 2.1 By using other form of $E[f^{(m)}(t)]$, like Theorem 2.1, we have

1.

$$\begin{aligned}
 E[tf^{(m)}(t)] &= \frac{T'(u)}{u^{m-2}} - (m+1) \frac{T(u)}{u^{m-1}} - \\
 &\sum_{k=0}^{m-1} (1+k-m) u^{3+k-m} f^{(k)}(0), \quad (2.3)
 \end{aligned}$$

2.

$$\begin{aligned}
 E[t^2 f^{(m)}(t)] &= \frac{T''(u)}{u^{m-4}} - 2m \frac{T'(u)}{u^{m-3}} + \\
 &m(m+1) \frac{T(u)}{u^{m-2}} - \\
 &\sum_{k=0}^{m-1} (2+k-m)(1+k-m) u^{k-m+4} f^{(k)}(0), \quad (2.4)
 \end{aligned}$$

3.

$$\begin{aligned}
 E[t^3 f^{(m)}(t)] &= \frac{T'''(u)}{u^{m-6}} - 3(m-1) \frac{T''(u)}{u^{m-5}} + \\
 &3m(m-1) \frac{T'(u)}{u^{m-4}} - m(m+1)(m-1) \frac{T(u)}{u^{m-3}} \\
 &- \sum_{k=0}^{m-1} s_{k,m} u^{k-m+5} f^{(k)}(0), \quad (2.5)
 \end{aligned}$$

where $s_{k,m} = (2+k-m)(k+1-m)(3+k-m)$.

Theorem 2.2 In the following differential equation

$$\begin{aligned}
 (amt^2 + b_mt + c_m)f^{(m)}(t) + \\
 (u_{m-1}t^2 + b_{m-1}t + c_{m-1})f^{(m-1)}(t) + \dots + \\
 (a_0t^2 + b_0t + c_0)f(t) = g(t), \quad (2.6)
 \end{aligned}$$

the Elzaki transform is a suitable method for using, if

$$c_m = 0, \quad c_{m-1} = (m+1)b_m, \quad 2a_1 = b_0,$$

and $i(i+1)a_0 - ib_{i-1} + c_{i-2} = 0$ for $i = 2, \dots, m$.

Proof. If we take Elzaki transform of both sides of (2.6) and by using Remark 2.1, we have

$$\begin{aligned}
 &T''(u) \left[\frac{a_m}{u^{m-4}} + \frac{a_{m-1}}{u^{m-5}} + \frac{a_{m-2}}{u^{m-6}} + \dots \right] + \\
 &T'(u) \left[-2m \frac{a_m}{u^{m-3}} - 2(m-1) \frac{a_m}{u^{m-4}} - \right. \\
 &2(m-2) \frac{a_{m-2}}{u^{m-5}} - \dots - 2 \times 2 \frac{a_2}{u^{-1}} - \\
 &\left. 2 \frac{a_1}{u^{-2}} + \frac{b_m}{u^{m-2}} + \dots + \frac{b_0}{u^{-2}} \right] \\
 &+ T(u) \left[a_m \times \frac{m(m+1)}{u^{m-2}} + \right. \\
 &a_{m-1} \frac{(m-1)m}{u^{m-3}} + a_{m-2} \frac{(m-2)(m-1)}{u^{m-4}} + \\
 &\dots + a_2 \times \frac{2 \times 3}{u^0} + a_1 \times \frac{1 \times 2}{u^1} - \\
 &(m+1) \frac{b_m}{u^{m-1}} - m \frac{b_{m-1}}{u^{m-2}} - (m-1) \frac{b_{m-2}}{u^{m-3}} - \\
 &\left. \dots - 2 \frac{b_1}{u^0} - \frac{b_0}{u^{-1}} + \frac{c_m}{u^m} + \frac{c_{m-1}}{u^{m-1}} + \dots + \frac{c_0}{u^0} \right] \\
 &= E[g(t)] - p(u),
 \end{aligned}$$

where $p(u)$ consists of some expressions that are started by \sum and do not influence the proof steps.

Now for solving the equation by Elzaki method the coefficient of $T(u)$ must equal to zero. Thus by considering u^m , we should have $c_m = 0$. By considering u^{m-1} , we should have $-(m+1)b_m + c_{m-1} = 0$ and hence $c_{m-1} = (m+1)b_m$. By considering u^{m-2} , we should have $a_m \times m(m+1) - mb_{m+1} + c_{m-2} = 0$, and for u^{m-3} , we should have $a_{m-1}(m-1)m - (m-1)b_{m-2} + c_{m-3} = 0$. In the same way, we will continue until for u^0 , we should have $6a_2 - 2b_1 + c_0 = 0$. By considering u^{-1} , we should have

$$2a_1 - b_0 = 0, \quad 2a_1 = b_0.$$

Therefore, in general we can say that

$$c_m = 0, \quad c_{m-1} = (m+1)b_m, \quad 2a_1 = b_0,$$

and $i(i+1)a_i - ib_{i-1} + c_{i-2} = 0$ for $i = 2, \dots, m$.

Theorem 2.3 *In the following differential equation*

$$\begin{aligned}
 &(d_m t^3 + a_m t^2 + b_m t + c_m) f^{(m)}(t) + \\
 &(d_{m-1} t^3 + a_{m-1} t^2 + b_{m-1} t + c_{m-1}) f^{(m-1)}(t) + \\
 &\dots + (d_0 t^3 + a_0 t^2 + b_0 t + c_0) f(t) = g(t), \quad (2.7)
 \end{aligned}$$

the Elzaki transform is a suitable way to obtain the answer, when

$$\begin{aligned}
 c_m = 0, \quad c_{m-1} = 0, \quad b_m = 0, \\
 b_{m-1} = 2ma_m, \\
 m(m+1)a_m - mb_{m-1} + c_{m-2} = 0, \quad (2.8)
 \end{aligned}$$

and $3i(i-1)d_i - 2(i-1)a_i + b_{i-2} = 0$ for $i = 2, \dots, m$, and $-(i-1)i(i+1)d_i + i(i-1)a_{i-1} - (i-1)b_{i-2} + c_{i-3} = 0$ for $i = 3, \dots, m$.

Proof. After taking Elzaki transform from both sides of (2.7) and by using the pervious results, like the Theorem 2.2, by knowing that the coefficients of $T(u)$ and $T'(u)$ should be to zero, the theorem is proved very easily.

3 Examples

In this section some examples show the usage of Elzaki transform for solving the ordinary differential equations with non-constant coefficients.

Example 3.1 *Consider the following differential equation with non-constant coefficients,*

$$\begin{aligned}
 t^2 y'' + 4ty' + 2y = 12t^2, \\
 y(0) = y'(0) = 0. \quad (3.9)
 \end{aligned}$$

Since the conditions of Theorem 2.2 are satisfied, so using the Elzaki transform leads to finding the answer. By applying the Elzaki transform to (3.9), we have

$$E[t^2 y''] + 4E[ty'] + 2E[y] = 12E[t^2]. \quad (3.10)$$

After simplifying equation (3.10), we have $T''(u) = 24u^3$. And after two times integration, $T(u) = 2u^4 + c_1 u + c_0$. If $c_1 = c_2 = 0$, we have $T(u) = 2u^4$. And if we use the inverse Elzaki transform we have $y(t) = t^2$.

Example 3.2 *Consider Legendre differential equation*

$$\begin{aligned}
 (1 - t^2)y'' - 2ty' + 2y = 0, \\
 y(0) = 0, \quad y'(0) = 1. \quad (3.11)
 \end{aligned}$$

From equation (3.11), we have

$$\begin{aligned}
 a_0 = b_0 = 0, \quad c_0 = 2, \quad c_1 = 0, \\
 b_1 = -2, \quad a_2 = -1, \quad b_2 = 0, \quad c_2 = 1,
 \end{aligned}$$

so with respect to the conditions of Theorem 2.2, c_m should be equal to 0, while c_2 is equal to 1. So the conditions of Theorem 2.2 are not satisfied. Now if we take Elzaki transform from both sides of (3.11), we have

$$E[y''] - E[t^2y''] - 2E[ty'] + 2E[y] = 0. \quad (3.12)$$

After simplifying (3.12), we have

$$-u^2T''(u) - 6uT'(u) + T(u) \left(\frac{1}{u^2} + 6 \right) = 0,$$

therefore the differential equation (3.11) changed into a second differential equation with non-constant coefficients. So using Elzaki transform did not lead to finding the answer.

Example 3.3 Consider the following differential equation

$$t^4y^{(4)} + 4t^3y''' - 2t^2y'' - 4ty' = 0. \quad (3.13)$$

To Solve this equation, we consider

$$t^3y^{(4)} + 4t^2y''' - 2ty'' - 4y' = 0, \quad (3.14)$$

and by getting $y'(t) = g(t)$, (3.14) changes into

$$t^3g''' + 4t^2g'' - 2tg' - 4g = 0. \quad (3.15)$$

Now, since the conditions of Theorem 2.3 are satisfied, we take Elzaki transform from both sides of (3.15), as

$$E[t^3g'''] + 4E[t^2g''] - 2E[tg'] - 4E[g] = 0,$$

or

$$\begin{aligned} u^3T'''(u) - 6u^2T''(u) + 18uT'(u) - 24T(u) + \\ 4u^2T''(u) - 16uT'(u) \\ + 24T(u) - 2uT'(u) + 4T(u) - 4T(u) = 0. \end{aligned}$$

Thus, after simplifying, we have $\frac{T'''(u)}{T''(u)} = \frac{2}{u}$, after integration from both sides, so we have

$$\ln T''(u) = \ln c_1u^2, \quad T''(u) = c_1u^2,$$

and hence $T(u) = \frac{c_1}{12}u^4 + c_2u + c_3$. If $c_2 = c_3 = 0$, thus $T(u) = \frac{c_1}{12}u^4$. By using the inverse Elzaki transform well have $g(t) = \frac{c_1}{24}t^2$. On the other hand, because $y'(t) = g(t)$, so we have $y'(t) = \frac{c_1}{24}t^2$, and hence $y(t) = \frac{c_1}{72}t^3 + c_4$.

Example 3.4 Consider the following differential equation

$$(t^4 + 5t^3)y''' + 7t^2y'' + 8ty' = t^3 - 2t. \quad (3.16)$$

First, we should simplify (3.16) as

$$(t^3 + 5t^2)y''' + 7ty'' + 8y' = t^2 - 2. \quad (3.17)$$

Now, we investigate the conditions of Theorem 2.3 for the equation (3.17). It is easy to see that, the conditions of Theorem 2.3 are not satisfied. Therefore, using Elzaki transform does not lead to finding the answer of differential equation (3.17). If we use Elzaki transform to solve equation (3.17), we have

$$\begin{aligned} E[t^3y'''] + 5E[t^2y'''] + 7E[ty''] + \\ 8E[y'] = E[t^2] - E[2]. \quad (3.18) \end{aligned}$$

After using Elzaki transform rules and simplifying the equation, we have

$$\begin{aligned} u^3T'''(u) + (5u - 6u^2)T''(u) + \\ (8u - 23)T'(u) + \left(\frac{47}{u} - 24 \right) T(u) = \\ 2u^4 - 2u^2 + 11uf(0). \end{aligned}$$

So (3.17) changed into a new differential equation with non-constant coefficients. Consequently, we observed that Elzaki transform is not a suitable method to obtain the answer of this differential equation.

4 Conclusion

Elzaki transform is more suitable than Sumudu and Laplace transforms to solve the ordinary differential equations with non-constant coefficients, but it is better that before using this method, we assured that if using this method leads to finding the answer or not? Even sometimes it is possible that the differential equations change into a higher order differential equation with non-constant(variable) coefficients.

Acknowledgments

The authors would like to thank anonymous referees for valuable suggestions.

References

- [1] T. M. Elzaki, S. M. Elzaki, E. M. A. Hilal, *Elzaki and Sumudu transforms solving some differential Equation*, Global Journal of Pure and Applied Mathematics 8 (2012) 167-173.
- [2] T. M. Elzaki, *The new integral transform "Elzaki Transform"*, Global Journal of Pure and Applied Mathematics 7 (2011) 57-64.
- [3] T. M. Elzaki, S. M. Elzaki, *Application of New Transform "Elzaki Transform" to partial differential equations*, Global Journal of Pure and Applied Mathematics 7 (2011) 65-70.
- [4] T. M. Elzaki, S. M. Elzaki, *On the connections between Laplace and Elzaki transforms*, Advances in Theoretical and Applied Mathematics 6 (2011) 1-11.
- [5] T. M. Elzaki, S. M. Elzaki, *On the Elzaki transform and ordinary differential equation with variable coefficients*, Advances in Theoretical and Applied Mathematics 6 (2011) 13-18.
- [6] T. M. Elzaki, A. Kilicman, H. Eltayeb, *On existence and uniqueness of generalized solutions for a mixed-type differential equation*, Journal of Mathematics Research 2 (2010) 88-92.
- [7] T. M. Elzaki, *Existence and uniqueness of solutions for composite type equation*, Journal of Science and Technology (2009) 214-219.
- [8] C. S. Liu, *Efficient shooting methods for the second order ordinary differential equations*, CMES: Computer Modeling in Engineering & Sciences 15 (2006) 69-86.
- [9] A. Kilicman, H. E. Gadain, *An application of double Laplace transform and Sumudu transform*, Lobachevskii Journal of Mathematics 30 (2009) 214-223.
- [10] J. Zhang, *A Sumudu based algorithm m for solving differential equations*, Computer Science Journal of Moldova 15 (2007) 303-313.
- [11] H. Eltayeb, A. Kilicman, *A note on the Sumudu transforms and differential Equations*, Applied Mathematical Sciences 4 (2010) 1089-1098.
- [12] A. Kilicman, H. Eltayeb, *A note on integral transform and partial differential equation*, Applied Mathematical Sciences 4 (2010) 109-118.
- [13] H. Eltayeb, A. Kilicman, *On some applications of a new integral transform*, International Journal of Mathematical Analysis, 4 (2010) 123-132. <http://dx.doi.org/10.1007/s10092-012-0072-2>.
- [14] S. Weerakoon, T. G. I. Fernando, *A variant of Newton's method with accelerated third-order convergence*, J. Appl. Math. Lett. 13 (2000) 87-93.
- [15] Q. Zheng, J. Li, F. Huang, *Optimal Steffensen-type families for solving nonlinear equations*, Appl. Math. Comput. 217 (2011) 9592-9597.



Mozghan Eslaminasab has got B.Sc from Bu-Ali Sina University and M.Sc degrees in applied mathematics in 2014 from Islamic Azad University, Science and Research Branch, Tehran. Now, she is teaching Mathematics in Tehran.



Saeid Abbasbandy has got PhD degree from Kharazmi University in 1996 and now he is the full professor in Imam Khomeini International University, Qazvin, Iran. He has published more than 300 papers in international journals and conferences. Now, he is working on numerical analysis and fuzzy numerical analysis.