

The Solution of Bessel Equation of Order Zero and Hermit Polynomial by Using the Differential Transform Method

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Abstract : The differential Transform method is one of important methods to solve the differential equations. In this paper we show to that the differential transform method (DTM) is very Hermite equation.

Keywords: Differential transform method, Bessel equation, Hermite equation.

I. Introduction

The basic definition of differential transform method is introduced after Taylor series as follows:-

II. Definition

The one-dimensional differential transform of the function $f(x)$ is defined as

$$F(k) = \frac{1}{k!} \left[\frac{\partial^k}{\partial x^k} f(x) \right]_{x=0} \quad (1)$$

and therefore the differential inverse transform of $f(x)$ is given by

$$f(x) = \sum_{k=0}^{\infty} F(k) x^k \quad (2)$$

III. Indentations And Equations

we can easily prove the following results satisfy by (DTM)

(a) if $f(x) = u(x) + v(x)$, then

$$F(k) = U(k) + V(k) \quad (3)$$

(b) if $f(x) = \alpha u(x)$; α is constant then

$$F(k) = \alpha U(k) \quad (4)$$

(c) if $\frac{\partial^r u(x)}{\partial x^r}$; then

$$\Gamma(k) = (k+1)(k+2) \dots (k+r) U(k+r) \quad (5)$$

IV. Formulation Of The Problem

(A) Solution of Bessel function of order zero let Bessel differential equation of order zero written as

$$x \frac{d^2 y}{dx^2} + \frac{dy}{dx} + xy = 0 \quad (6)$$

Now we are giving to apply the differential transform (DT) on equation (6), but first of all we compute the following

$$\begin{aligned} (DT) \text{ of } x \frac{d^2 y}{dx^2} &= \frac{1}{k!} \frac{\partial^k}{\partial x^k} (x y'') \\ &= \frac{1}{k!} \left[x \frac{\partial^k}{\partial x^k} y'' + k \frac{\partial^{k-1}}{\partial x^{k-1}} y'' \right]_{x=0} = \frac{1}{(k-1)!} \end{aligned}$$

$$\therefore DT \left(x \frac{d^2y}{dx^2} \right) = k(k+1) Y(k) \quad (7)$$

where $Y(k) = DT(y(x))$

also

$$(DT) \text{ of } \frac{dy}{dx} = \frac{1}{k!} \left[\frac{\partial^k}{\partial x^k} y' \right]_{x=0} = \frac{1}{k!} \left[\frac{\partial^{k+1}}{\partial x^{k+1}} y \right]_{x=0}$$

$$= (k+1) Y(k+1)$$

$$\therefore DT \left(\frac{dy}{dx} \right) = (k+1) Y(k+1) \quad (8)$$

and

$$DT(xy) = \frac{1}{k!} \left[\frac{\partial^k}{\partial x^k} xy \right]_{x=0} = \frac{1}{k!} \left[x \frac{\partial^k}{\partial x^k} y + k \frac{\partial^{k-1}}{\partial x^{k-1}} y \right]_{x=0}$$

i.e $DT(xy) = Y(k+1)$ (9)

substitute (7),(8) and (9) in equation (6) we find

$$[k(k+1) + (k+1)] Y(k+1) = -Y(k-1)$$

$$i.e \quad Y(k+1) = -\frac{Y(k-1)}{(k+1)^2} \quad (10)$$

assume that $Y(0) = a_1$, $Y(1) = a_2$ then $\forall k \geq 1$ we have

$$Y(2) = -\frac{a_1}{2^2} \quad , \quad Y(3) = -\frac{a_2}{3^2}$$

$$Y(4) = -\frac{a_1}{2^2 \cdot 4^2} \quad , \quad Y(5) = -\frac{a_2}{3^2 \cdot 5^2}$$

$$Y(6) = -\frac{a_1}{2^2 \cdot 4^2 \cdot 6^2} \quad , \quad Y(7) = -\frac{a_2}{3^2 \cdot 5^2 \cdot 7^2}$$

For the special case when $a_2 = 0$ we have

$$Y(2k) = \frac{(-1)^k}{2^{2k} (k!)^2} \quad (11)$$

taking the inverse of (DT) we get

$$y(x) = \sum_{k=0}^{\infty} Y(2k) x^{2k}$$

$$\therefore J_0(x) = \sum_{k=0}^{\infty} Y(2k) x^{2k} \quad (12)$$

(B) Solution of Hermite Polynomials The Hermite Polynomials satisfy the differential equation

$$x \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} + 2ny = 0 \quad (13)$$

By using the (DTM) for equation (13) we get

$$DT \left(\frac{d^2y}{dx^2} \right) = \frac{1}{k!} \frac{\partial^k}{\partial x^k} (y'') \text{ at } x=0$$

$$= \frac{1}{k!} \left[\frac{\partial^{k+2}}{\partial x^{k+2}} y \right]_{x=0} = \frac{1}{(k-1)!}$$

$$DT \left(\frac{d^2 y}{dx^2} \right) = (k+2)(k+1)Y(k+2) \quad (14)$$

also

$$\begin{aligned} DT(xy') &= \frac{1}{k!} \frac{\partial^k}{\partial x^k} (xy') \text{ at } x=0 \\ &= \frac{1}{k!} \left[x \frac{\partial^{k+1}}{\partial x^{k+1}} y + k \frac{\partial^k}{\partial x^k} y \right]_{x=0} = \frac{1}{k!} \left[\frac{\partial^k}{\partial x^k} y \right]_{x=0} \\ \therefore DT(xy') &= kY(k) \end{aligned} \quad (15)$$

Substitute (14), (15) in equation (13) leading to

$$(k+2)(k+1)Y(k+2) - 2kY(k) + 2nY(k) = 0$$

$$i.e \quad Y(k+2) = -\frac{2(n-k)}{(k+2)(k+1)} Y(k) \quad (16)$$

clearly at $n=k$ $Y(n+2) = 0$ and then the solution is a polynomial of degree n

Now if $Y(0) = a_1$, $Y(1) = a_2$

$$\therefore Y(2) = -\frac{2n}{2 \cdot 1} a_1, \quad Y(3) = -\frac{2(n-1)}{3 \cdot 2} a_2 \quad (17)$$

$$Y(4) = -\frac{2(n-2)}{4 \cdot 3} \left(\frac{-2n}{2!} \right) a_1 = 2^2 \frac{n(n-2)}{4!} a_1 \quad (18)$$

$$Y(5) = -\frac{2(n-3)}{5 \cdot 4} \left(\frac{-2(n-1)}{3!} \right) a_2 = 2^2 \frac{(n-1)(n-3)}{5!} a_2 \quad (19)$$

V. Conclusion

Generally

$$Y(2k) = \frac{(-1)^k 2^k}{(2k)!} n(n-2)\dots(n-2k+2) a_1 \quad (20)$$

$$Y(2k+1) = \frac{(-1)^k 2^k}{(2k+1)!} (n-1)(n-3)\dots(n-2k+1) a_2 \quad (21)$$

Hence

$$H_n(x) = \sum_{k=0}^{\left[\frac{1}{2}n \right]} \frac{(-1)^k}{2^{2k} k! (n-2k)!} x^{n-2k} a_1 \quad (22)$$

where

$$\left[\frac{1}{2}n \right] = \begin{cases} \frac{1}{2}n & \text{if } n \text{ is an even} \\ \frac{1}{2}(n-1) & \text{if } n \text{ is an odd} \end{cases}$$

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