

Research Article

Direct Solution of n th-Order IVPs by Homotopy Analysis Method

A. Sami Bataineh,¹ M. S. M. Noorani,² and I. Hashim²

¹ Department of Mathematics, Irbid National University, Irbid 2600, Jordan

² Centre for Modelling and Data Analysis, School of Mathematical Sciences,
Universiti Kebangsaan Malaysia (National University of Malaysia), 43600 Bangi Selangor, Malaysia

Correspondence should be addressed to I. Hashim, ishak.h@ukm.my

Received 3 February 2009; Accepted 4 June 2009

Recommended by Tasawar Hayat

Direct solution of a class of n th-order initial value problems (IVPs) is considered based on the homotopy analysis method (HAM). The HAM solutions contain an auxiliary parameter which provides a convenient way of controlling the convergence region of the series solutions. The HAM gives approximate analytical solutions which are of comparable accuracy to the seven- and eight-order Runge-Kutta method (RK78).

Copyright © 2009 A. Sami Bataineh et al. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

1. Introduction

Higher-order initial value problems (IVPs) arise in mathematical models for problems in physics and engineering. Generally, second- and higher-order IVPs are more difficult to solve than first-order IVPs. It is possible to integrate a special n th-order IVP by reducing it to a first-order system and applying one of the established methods available for such system. However, it seems more natural to provide direct numerical methods for solving the n th-order IVPs.

It is the purpose of the present paper to present an alternative approach for the direct solution of n th-order IVPs based on the homotopy analysis method (HAM). The analytic homotopy analysis method (HAM), initially proposed by Professor Liao in his Ph.D. thesis [1], is a powerful method for solving both linear and nonlinear problems. (The interested reader can refer to the much-cited book [2] for a systematic and clear exposition on this method.) In recent years, this method has been successfully employed to solve many types of nonlinear problems in science and engineering [3–17]. All of these successful applications verified the validity, effectiveness and flexibility of the HAM. More recently, Bataineh et al. [18–25] employed the standard HAM to solve some problems in engineering sciences. HAM yields a very rapid convergence of the solution series and in most cases, usually only a few

iterations leading to very accurate solutions. Thus Liao's HAM is a universal one which can solve various kinds of nonlinear equations. Bataineh et al. [18] first presented a modified HAM called (MHAM) to solve systems of second-order BVPs. Another new approach in HAM was presented by Yabushita et al. [26] who applied HAM not only to the governing differential equations, but also to algebraic equation. We call this new variant of HAM as NHAM.

In this work, we consider a class of n th-order IVPs of the form

$$x^{(n)}(t) = f\left(t, x(t), x'(t), \dots, x^{(n-1)}(t)\right), \quad (1.1)$$

subject to the initial conditions

$$x(t_0) = x_0, \quad x'(t_0) = x'_0, \dots, x^{(n-1)}(t_0) = x_0^{(n-1)}, \quad (1.2)$$

where f represents a continuous, real linear/nonlinear function, and $x_0, x'_0, \dots, x_0^{(n-1)}$ are prescribed. Some of the more recent direct (purely) numerical methods for solving second-order IVPs were developed by Cash [27], Ramos and Vigo-Aguiar [28, 29]. Recently Yahaya et al. [30] applied the seminumeric multistage modified Adomian decomposition method to solve the n th-order IVPs (1.1)-(1.2). Very recently, Chowdhury and Hashim [31] demonstrated the applicability of the analytic homotopy-perturbation method for solving n th-order IVPs.

The aim of this paper is to apply HAM and NHAM for the first time to obtain approximate solutions of n th-order IVPs directly. We demonstrate the accuracy of the HAM and NHAM through some test examples. Numerical comparison will be made against the seven- and eight-order Runge-Kutta method (RK78).

2. Basic Ideas of HAM

To describe the basic ideas of the HAM, we consider the following differential equation:

$$N[x(t)] = 0, \quad (2.1)$$

where N is a nonlinear operator, t denotes the independent variable, $x(t)$ is an unknown function. By means of generalizing the traditional homotopy method, Liao [2] constructs the so-called *zero-order deformation equation*

$$(1 - q)L[\phi(t; q) - x_0(t)] = q\hbar\{N[\phi(t; q)]\}, \quad (2.2)$$

where $q \in [0, 1]$ is an embedding parameter, \hbar is a nonzero auxiliary function, L is an auxiliary linear operator, $x_0(t)$ is an initial guess of $x(t)$ and $\phi(t; q)$ is an unknown function. It is important to note that one has great freedom to choose auxiliary objects such as \hbar and L in HAM. Obviously, when $q = 0$ and $q = 1$, both

$$\phi(t; 0) = x_0(t), \quad \phi(t; 1) = x(t), \quad (2.3)$$

hold. Thus as q increases from 0 to 1, the solution $\phi(t; q)$ varies from the initial guess $x_0(t)$ to the solution $x(t)$. Expanding $\phi(t; q)$ in Taylor series with respect to q , one has

$$\phi(t; q) = x_0(t) + \sum_{m=1}^{+\infty} x_m(t) q^m, \quad (2.4)$$

where

$$x_m = \frac{1}{m!} \left. \frac{\partial^m \phi(t; q)}{\partial q^m} \right|_{q=0}. \quad (2.5)$$

If the auxiliary linear operator, the initial guess, the auxiliary parameter \hbar , and the auxiliary function are so properly chosen, then the series (2.4) converges at $q = 1$ and one has

$$\phi(t; 1) = x_0(t) + \sum_{m=1}^{+\infty} x_m(t), \quad (2.6)$$

which must be one of the solutions of the original nonlinear equation, as proved by Liao [2]. If $\hbar = -1$, (2.2) becomes

$$(1 - q) L [\phi(t; q) - x_0(t)] + q \{N[\phi(t; q)]\} = 0, \quad (2.7)$$

which is used mostly in the HPM [32].

According to (2.5), the governing equations can be deduced from the *zero-order deformation equations* (2.2). We define the vectors

$$\vec{x}_i = \{x_0(t), x_1(t), \dots, x_i(t)\}. \quad (2.8)$$

Differentiating (2.2) m times with respect to the embedding parameter q and then setting $q = 0$ and finally dividing them by $m!$, we have the so-called *m th-order deformation equation*

$$L [x_m(t) - \chi_m x_{m-1}(t)] = \hbar R_m(\vec{x}_{m-1}), \quad (2.9)$$

where

$$R_m(\vec{x}_{m-1}) = \frac{1}{(m-1)!} \left. \frac{\partial^{m-1} \{N[\phi(t; q)]\}}{\partial q^{m-1}} \right|_{q=0}, \quad (2.10)$$

$$\chi_m = \begin{cases} 0, & m \leq 1, \\ 1, & m > 1. \end{cases}$$

It should be emphasized that $x_m(t)$ ($m \geq 1$) are governed by the linear equation (2.9) with the linear boundary conditions that come from the original problem, which can be easily solved by symbolic computation softwares such as Maple and Mathematica.

A new approach in the HAM was proposed by Yabushita et al. [26]. We will call this method NHAM. Yabushita et al. [26] considered the following projectile problem:

$$\begin{aligned}\frac{du}{dt} + f(t) u &= 0, \\ \frac{dv}{dt} + f(t) v + 1 &= 0,\end{aligned}\tag{2.11}$$

where

$$f(t) = \sqrt{u^2 + v^2}.\tag{2.12}$$

The standard HAM applied to this problem yields a divergent solution on some part of the solution domain. In NHAM, the zeroth-order deformation equations were constructed for not only (2.11), but also for (2.12). This slight modification in the NHAM gives a more accurate solution.

3. Numerical Experiments

To illustrate the effectiveness of the HAM we will consider four examples of n th-order IVPs (1.1)-(1.2).

3.1. Example 1

We first consider the nonlinear second-order IVP

$$x'' + x'^2 = 0,\tag{3.1}$$

subject to the initial conditions

$$x(0) = 1, \quad x'(0) = 2.\tag{3.2}$$

The exact solution is

$$x(t) = 1 + \ln(1 + 2t).\tag{3.3}$$

To solve (3.1)-(3.2) by means of HAM, we choose the initial approximation

$$x_0(t) = 1 + 2t\tag{3.4}$$

and the linear operator

$$L[\Phi(t; q)] = \frac{\partial^2 \Phi(t; q)}{\partial t^2},\tag{3.5}$$

with the property

$$L [c_1 + tc_2] = 0, \quad (3.6)$$

where c_i ($i = 1, 2$) are constants of integration. Furthermore, (3.1) suggests that we define the nonlinear operator as

$$N [\phi (x; q)] = \frac{\partial^2 \phi (t; q)}{\partial t^2} + \frac{\partial \phi^2 (t; q)}{\partial t}. \quad (3.7)$$

Using the above definition, we construct the *zeroth-order deformation equation* as in (2.2) and the *mth-order deformation equation* for $m \geq 1$ is as in (2.9) with the initial conditions

$$x_m (0) = 0, \quad x'_m (0) = 0, \quad (3.8)$$

where

$$R_m (\vec{x}_{m-1}) = x''_{m-1} (t) + \sum_{j=0}^{m-1} x'_j (t) x'_{m-1-j} (t), \quad (3.9)$$

now the solution of the *mth-order deformation* for $m \geq 1$ is

$$x_m (t) = \chi_m x_{m-1} (t) + \hbar L^{-1} R_m (\vec{x}_{m-1}). \quad (3.10)$$

We now successively obtain

$$\begin{aligned} x_1 (t) &= 2\hbar t^2, \\ x_2 (t) &= 2\hbar t^2 + 2\hbar^2 t^2 + \frac{8}{3}\hbar^2 t^3, \\ x_3 (t) &= 2\hbar t^2 + 4\hbar^2 t^2 + 2\hbar^2 t^2 + \frac{16}{3}\hbar^2 t^3 + \frac{16}{3}\hbar^3 t^3 + 4\hbar^3 t^4, \\ &\vdots \end{aligned} \quad (3.11)$$

Then the series solution expression can be written in the form

$$x (t) = x_0 (t) + x_1 (t) + x_2 (t) + \cdots, \quad (3.12)$$

and so forth. Hence, the series solution when $\hbar = -1$ is

$$x (t) \simeq 1 + 2t - 2t^2 + \frac{8}{3}t^3 - 4t^4 + \frac{32}{5}t^5 - \cdots, \quad (3.13)$$

which converges to the closed-form solution (3.3).

3.2. Example 2

Consider the linear fourth-order IVP,

$$x^{(4)} = -5x'' - 4x, \quad (3.14)$$

subject to the initial conditions

$$x(0) = 1, \quad x'(0) = 0, \quad x''(0) = 0, \quad x'''(0) = 1. \quad (3.15)$$

The exact solution is

$$x(t) = \frac{4}{3} \cos t + \frac{1}{3} \sin t - \frac{1}{3} \cos 2t - \frac{1}{6} \sin 2t. \quad (3.16)$$

To solve (3.14)-(3.15) by means of HAM, we choose the initial approximation

$$x_0(t) = 1 + \frac{1}{6}t^3, \quad (3.17)$$

and the linear operator

$$L[\Phi(t; q)] = \frac{\partial^4 \Phi(t; q)}{\partial t^4}, \quad (3.18)$$

with the property

$$L[c_1 + tc_2 + t^2c_3 + t^3c_4] = 0, \quad (3.19)$$

where c_i ($i = 1, 2, 3, 4$) are constants of integration. According to the *zeroth-order deformation equation* (2.2) and the *mth-order deformation equation* for $m \geq 1$ (2.9) with the initial conditions

$$x_m(0) = 0, \quad x'_m(0) = 0, \quad x''_m(0) = 0, \quad x'''_m(0) = 0, \quad (3.20)$$

where

$$R_m(\vec{x}_{m-1}) = x'''_{m-1}(t) + 5x''_{m-1}(t) + 4x_{m-1}(t), \quad (3.21)$$

the solution of the m th-order deformation for $m \geq 1$ is the same as (3.10).

We now successively obtain

$$\begin{aligned}
 x_1(t) &= \frac{1}{6}\hbar t^4 + \frac{1}{24}\hbar t^5 + \frac{1}{1260}\hbar t^7, \\
 x_2(t) &= \frac{1}{6}\hbar t^4 + \frac{1}{6}\hbar^2 t^4 + \frac{1}{24}\hbar t^5 + \frac{1}{36}\hbar^2 t^6 + \frac{1}{1260}\hbar t^7 + \frac{29}{5040}\hbar^2 t^7 \\
 &\quad + \frac{1}{2520}\hbar^2 t^8 + \frac{1}{9072}\hbar^2 t^9 + \frac{1}{2494800}\hbar t^{11}, \\
 &\vdots
 \end{aligned} \tag{3.22}$$

Then the series solution expression can be written in the form

$$x(t) = x_0(t) + x_1(t) + x_2(t) + \cdots, \tag{3.23}$$

and so forth. Hence, the series solution when $\hbar = -1$ is

$$\begin{aligned}
 x_1(t) &= -\frac{1}{6}t^4 - \frac{1}{24}t^5 - \frac{1}{1260}t^7, \\
 x_2(t) &= \frac{1}{36}t^6 + \frac{5}{1008}t^7 + \frac{1}{2520}t^8 + \frac{1}{9072}t^9 + \frac{1}{2494800}t^{11}, \\
 x_3(t) &= -\frac{5}{2016}t^8 - \frac{25}{72576}t^9 - \frac{1}{22680}t^{10} - \frac{1}{133056}t^{11} - \frac{1}{7484400}t^{12} \\
 &\quad - \frac{1}{25945920}t^{13} - \frac{1}{20432412000}t^{15}, \\
 x_4(t) &= \frac{5}{36288}t^{10} + \frac{25}{1596672}t^{11} + \frac{1}{399168}t^{12} + \frac{5}{15567552}t^{13} \\
 &\quad + \frac{1}{90810720}t^{14} + \frac{1}{544864320}t^{15} + \frac{1}{81729648000}t^{16} \\
 &\quad + \frac{1}{277880803200}t^{17} + \frac{1}{475176173472000}t^{19},
 \end{aligned} \tag{3.24}$$

and so forth. Hence, the series solution is

$$\begin{aligned}
 x(t) &\simeq 1 + \frac{1}{6}t^3 - \frac{1}{6}t^4 - \frac{1}{24}t^5 + \frac{1}{36}t^6 + \frac{1}{240}t^7 - \frac{1}{480}t^8 \\
 &\quad - \frac{17}{72576}t^9 + \frac{17}{181440}t^{10} + \cdots,
 \end{aligned} \tag{3.25}$$

which converges to the closed-form solution (3.16).

3.3. Example 3

Now consider the nonlinear fourth-order IVP,

$$x^{(4)} = -xx'' + x'^2, \quad (3.26)$$

subject to the initial conditions

$$x(0) = 0, \quad x'(0) = 1, \quad x''(0) = 1, \quad x'''(0) = 1. \quad (3.27)$$

The exact solution is

$$x(t) = e^t - 1. \quad (3.28)$$

According to the HAM, the initial approximation is

$$x_0(t) = t + \frac{1}{2}t^2 + \frac{1}{6}t^3, \quad (3.29)$$

and the linear operator is (3.18) with the property (3.19) where c_i ($i = 1, 2, 3, 4$) are constants of integration. According to the *zeroth-order deformation equation* (2.2) and the *mth-order deformation equation* (2.9) with the initial conditions (3.20) with

$$R_m(\vec{x}_{m-1}) = x_{m-1}'''' + \sum_{j=0}^{m-1} x_j(t) x_{m-1-j}''(t) - \sum_{j=0}^{m-1} x_j'(t) x_{m-1-j}'(t), \quad (3.30)$$

the solution of the *mth-order deformation* for $m \geq 1$ is the same as (3.10).

We now successively obtain

$$\begin{aligned} x_1(t) &= -\frac{1}{24}\hbar t^4 - \frac{1}{120}\hbar t^5 - \frac{1}{270}\hbar t^6 - \frac{1}{2520}\hbar t^7 - \frac{1}{20160}\hbar t^8 \\ &\vdots \end{aligned} \quad (3.31)$$

Then the series solution expression can be written in the form

$$x(t) = x_0(t) + x_1(t) + x_2(t) + \cdots, \quad (3.32)$$

and so forth. Hence, the series solution when $\hbar = -1$ is

$$\begin{aligned}
 x_1(t) &= \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6 + \frac{1}{2520}t^7 + \frac{1}{20160}t^8, \\
 x_2(t) &= -\frac{1}{5040}t^7 - \frac{1}{40320}t^8 + \frac{1}{362880}t^9 - \frac{1}{453600}t^{10} \\
 &\quad - \frac{13}{19958400}t^{11} - \frac{1}{11404800}t^{12} - \frac{1}{148262400}t^{13}, \\
 x_3(t) &= \frac{1}{403200}t^{10} + \frac{1}{1478400}t^{11} + \frac{43}{479001600}t^{12} \\
 &\quad + \frac{1}{55598400}t^{13} + \frac{11}{1981324800}t^{14} + \frac{53}{32691859200}t^{15} \\
 &\quad + \frac{29}{106748928000}t^{16} + \frac{829}{29640619008000}t^{17} + \frac{829}{533531142144000}t^{18}
 \end{aligned} \tag{3.33}$$

and so forth.

Hence, the series solution is

$$\begin{aligned}
 x(t) &\simeq t + \frac{1}{2}t^2 + \frac{1}{6}t^3 + \frac{1}{24}t^4 + \frac{1}{120}t^5 + \frac{1}{720}t^6 + \frac{1}{5040}t^7 \\
 &\quad + \frac{1}{40320}t^8 + \frac{1}{362880}t^9 + \frac{1}{3628800}t^{10} + \dots,
 \end{aligned} \tag{3.34}$$

which converges to the closed-form solution (3.28).

3.4. Example 4

Finally we consider the nonlinear Genesio equation [33]

$$x'''(t) + ax''(t) + bx'(t) - f(x(t)) = 0, \tag{3.35}$$

where

$$f(x(t)) = -cx(t) + x^2(t), \tag{3.36}$$

subject to the initial conditions

$$x(0) = 0.2, \quad x'(0) = -0.3, \quad x''(0) = 0.1, \tag{3.37}$$

where a, b, c are positive constants satisfying $ab < c$.

First we solve (3.35) by means of HAM. According to the HAM, the initial approximation is

$$x_0(t) = 0.2 - 0.3t + 0.05t^2, \tag{3.38}$$

and the linear operator is

$$L [\Phi (t; q)] = \frac{\partial^3 \phi (t; q)}{\partial t^3}, \quad (3.39)$$

with the property

$$L [c_1 + t c_2 + t^2 c_3] = 0, \quad (3.40)$$

where c_i ($i = 1, 2, 3$) are constants of integration. According to the *zeroth-order deformation equation* (2.2) and the *mth-order deformation equation* (2.9) with the initial conditions

$$x_m (0) = 0, \quad x'_m (0) = 0, \quad x''_m (0) = 0, \quad (3.41)$$

where

$$\begin{aligned} R_m (\vec{x}_{m-1}) &= x'''_{m-1} (t) + a x''_{m-1} (t) + b x'_{m-1} (t) + c x_{m-1} (t) \\ &\quad - \sum_{j=0}^{m-1} x_j (t) x_{m-1-j} (t), \end{aligned} \quad (3.42)$$

the solution of the *mth-order deformation* for $m \geq 1$ is the same as (3.10).

We now successively obtain when $a = 1.2$, $b = 2.92$ and $c = 6$,

$$\begin{aligned} x_1 (t) &= 0.0673333 \hbar t^3 - 0.0578333 \hbar t^4 + 0.0031666 \hbar t^5 + 0.00025 \hbar t^6 \\ &\quad - 0.0000119048 \hbar t^7, \\ x_2 (t) &= 0.0673333 \hbar t^3 + 0.0673333 \hbar^2 t^3 - 0.0578333 \hbar t^4 - 0.0376333 \hbar^2 t^4 \\ &\quad + 0.00316667 \hbar t^5 - 0.000882667 \hbar^2 t^5 + 0.00025 \hbar t^6 - 0.001603 \hbar^2 t^6 \\ &\quad - 0.0000119048 \hbar t^7 - 0.00109873 \hbar^2 t^7 - 0.0000592857 \hbar^2 t^8 \\ &\quad + 0.0000175397 \hbar^2 t^9 - 0.0000000324 \hbar^2 t^{10} - 0.0000000032 \hbar^2 t^{11} \\ &\quad + 0.0000000009 \hbar^2 t^{12}, \end{aligned} \quad (3.43)$$

and so forth.

Now we use the new technique, namely NHAM, of Yabushita et al. [26] to solve (3.35). In this technique, we construct the *zeroth-order deformation equations* for not only (3.35) but also for (3.36) as follows:

$$\begin{aligned} (1 - q) L [\phi (t; q) - x_0 (t)] &= q \hbar \left[\frac{\partial^3 \phi (t; q)}{\partial t^3} + a \frac{\partial^2 \phi (t; q)}{\partial t^2} + b \frac{\partial \phi (t; q)}{\partial t} - f (t; q) \right], \\ (1 - q) L [f (t; q) - f_0 (x (t))] &= q \hbar [f (t; q) + c \phi (t; q) - \phi^2 (t; q)], \end{aligned} \quad (3.44)$$

and the m th-order deformation equation

$$\begin{aligned} L [x_m(t) - \chi_m x_{m-1}(t)] &= \hbar R_m(\vec{x}_{m-1}), \\ L [f_m(x(t)) - \chi_m f_{m-1}(x(t))] &= \hbar R_m(\vec{f}_{m-1}), \end{aligned} \quad (3.45)$$

with the initial conditions

$$x_m(0) = 0, \quad x'_m(0) = 0, \quad x''_m(0) = 0, \quad (3.46)$$

where

$$\begin{aligned} R_m(\vec{x}_{m-1}) &= x'''_{m-1}(t) + ax''_{m-1}(t) + bx'_{m-1}(t) - f_{m-1}(x(t)), \\ R_m(\vec{f}_{m-1}) &= cx_{m-1}(t) - \sum_{j=0}^{m-1} x_j(t) x_{m-1-j}(t). \end{aligned} \quad (3.47)$$

Again, we successively obtain when $a = 1.2$, $b = 2.92$ and $c = 6$,

$$\begin{aligned} f_0(x(t)) &= -1.16 + 1.68t - 0.19t^2 - 0.03t^3 + 0.0025t^4, \\ f_1(x(t)) &= 0, \\ f_2(x(t)) &= 0.377067\hbar^2 t^3 - 0.283467\hbar^2 t^4 - 0.0237\hbar^2 t^5 + 0.00908333\hbar^2 t^6 \\ &\quad - 0.00023333\hbar^2 t^7 - 0.000032142\hbar^2 t^8 + 0.00000119048\hbar^2 t^9, \\ x_1(t) &= 0.0673333\hbar t^3 - 0.0578333\hbar t^4 + 0.00316667\hbar t^5 + 0.00025\hbar t^6 \\ &\quad - 0.0000119048\hbar t^7, \\ x_2(t) &= 0.0673333\hbar t^3 - 0.0673333\hbar^2 t^3 - 0.0578333\hbar t^4 - 0.0376333\hbar^2 t^4 \\ &\quad + 0.00316667\hbar t^5 - 0.000882667\hbar^2 t^5 + 0.00025\hbar t^6 - 0.00474578\hbar^2 t^6 \\ &\quad - 0.0000119048\hbar t^7 + 0.000251111\hbar^2 t^7 + 0.00001125\hbar^2 t^8 \\ &\quad - 0.000000482\hbar^2 t^9, \end{aligned} \quad (3.48)$$

and so forth. Then the series solution expression can be written in the form

$$x(t) = x_0(t) + x_1(t) + x_2(t) + \cdots, \quad (3.49)$$

$$f(t) = f_0(t) + f_1(t) + f_2(t) + \cdots. \quad (3.50)$$

The series solutions (3.12), (3.23), (3.32), (3.49) and (3.50) contain the auxiliary parameter \hbar . The validity of the method is based on such an assumption that the series (2.4) converges at $q = 1$. It is the auxiliary parameter \hbar which ensures that this assumption can be satisfied. In

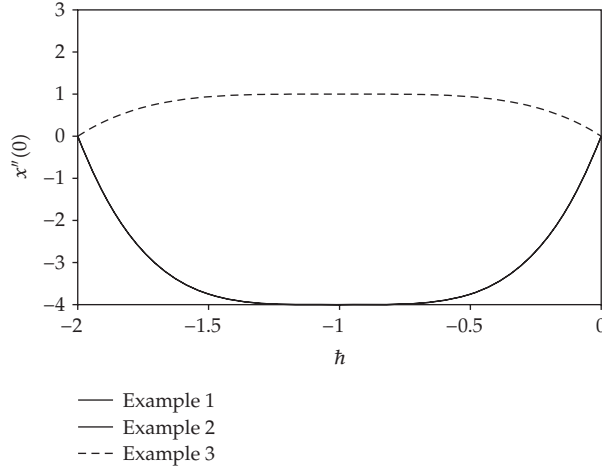


Figure 1: The \hbar -curve of $x''(0)$ given by (3.1), (3.14) and (3.26): fifth -order approximation of $x''(0)$.

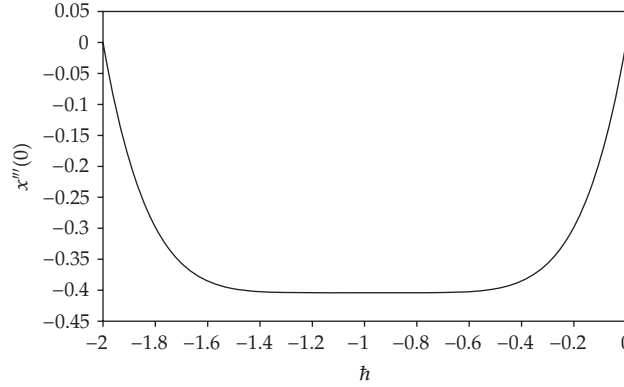


Figure 2: The \hbar -curve of $x''(0)$ obtained from the eleventh -order HAM approximation solution of (3.35).

general, by means of the so-called \hbar -curve, it is straightforward to choose a proper value of \hbar which ensures that the solution series is convergent. Figure 1 show the \hbar -curves obtained from the fifth -order HAM approximation solutions of (3.1), (3.14) and (3.26). From this figure, the valid regions of \hbar correspond to the line segments nearly parallel to the horizontal axis. Substituting the special choice $\hbar = -1$ into the series solutions (3.12), (3.23) and (3.32) yields the exact solution (3.3), (3.16) and (3.28). Also Figures 2 and 3 show the \hbar -curves obtained from the eleventh -order HAM and NHAM approximation solutions of (3.35) and (3.36). In Figure 4 we obtain numerical solution of the Genesio equation using the eleventh -order HAM and NHAM approximation. It is demonstrated that the HAM and NHAM solutions agree very well with the solutions obtained by the seven- and eight-order Runge-Kutta method (RK78). Moreover we conclude that the proposed algorithm given by NHAM is more stable than the classical HAM.

Remarks 1. Equation (3.35) represented by Genesio [33] as a system includes a simple square part and three simple ordinary differential equations that depend on three positive real parameters. Bataineh et al. [19] discussed the behavior of this system in the interval $t \in [0, 2]$

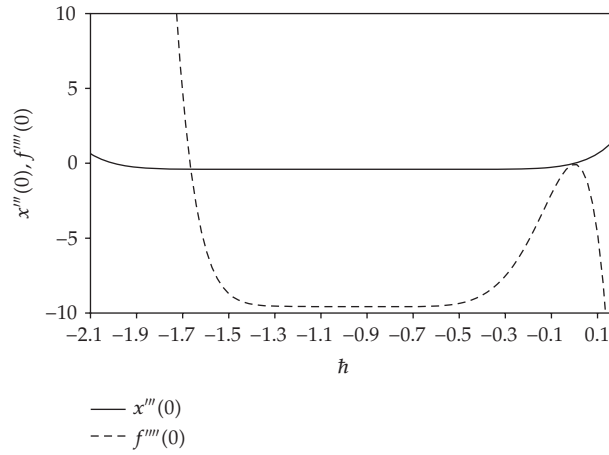


Figure 3: The \hbar -curve of $x'''(0)$ and $f'''(0)$ given by (3.49) and (3.50): eleventh-order NHAM approximation of (3.49) and (3.50).

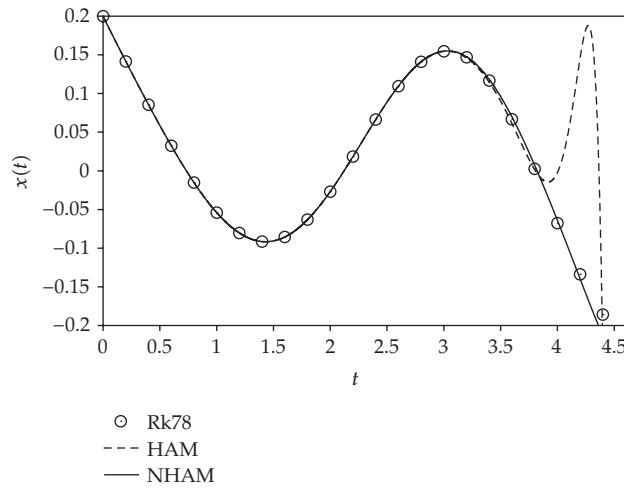


Figure 4: The eleventh-order HAM and NHAM solutions (3.49) with $\hbar = -0.7998$ for HAM solution and $\hbar = -0.7$ for NHAM solution versus RK78 solution for the (3.35) when $a = 1.2$, $b = 2.92$ and $c = 6$.

by using HAM, so according to Figure 4 we conclude that the behavior of numerical solution (3.35) is more stable than the numerical solution obtained by [19] using the classical HAM.

4. Conclusions

In this paper, the homotopy analysis method HAM was applied to solve a class of linear and nonlinear n th-order IVPs and the Genesio equation. HAM provides us with a convenient way of controlling the convergence of approximation series, which is a fundamental qualitative difference in analysis between HAM and other methods. The illustrative examples suggest that HAM is a powerful method for nonlinear problems in science and engineering.

Acknowledgments

The authors would like to acknowledge the financial support received from the MOSTI Sciencefund Grants: 04-01-02-SF0177 and the SAGA Grant STGL-011-2006 (P24c).

References

- [1] S.-J. Liao, *The proposed homotopy analysis techniques for the solution of nonlinear problems*, Ph.D. dissertation, Shanghai Jiao Tong University, Shanghai, China, 1992.
- [2] S.-J. Liao, *Beyond Perturbation: Introduction to the Homotopy Analysis Method*, vol. 2 of *CRC Series: Modern Mechanics and Mathematics*, Chapman & Hall/CRC, Boca Raton, Fla, USA, 2004.
- [3] S.-J. Liao, "An approximate solution technique not depending on small parameters: a special example," *International Journal of Non-Linear Mechanics*, vol. 30, no. 3, pp. 371–380, 1995.
- [4] S.-J. Liao, "A kind of approximate solution technique which does not depend upon small parameters. II. An application in fluid mechanics," *International Journal of Non-Linear Mechanics*, vol. 32, no. 5, pp. 815–822, 1997.
- [5] S.-J. Liao, "An explicit, totally analytic approximate solution for Blasius' viscous flow problems," *International Journal of Non-Linear Mechanics*, vol. 34, no. 4, pp. 759–778, 1999.
- [6] S.-J. Liao, "On the homotopy analysis method for nonlinear problems," *Applied Mathematics and Computation*, vol. 147, no. 2, pp. 499–513, 2004.
- [7] S.-J. Liao and I. Pop, "Explicit analytic solution for similarity boundary layer equations," *International Journal of Heat and Mass Transfer*, vol. 47, no. 1, pp. 75–85, 2004.
- [8] S.-J. Liao, "Comparison between the homotopy analysis method and homotopy perturbation method," *Applied Mathematics and Computation*, vol. 169, no. 2, pp. 1186–1194, 2005.
- [9] S.-J. Liao, "A new branch of solutions of boundary-layer flows over an impermeable stretched plate," *International Journal of Heat and Mass Transfer*, vol. 48, no. 12, pp. 2529–2539, 2005.
- [10] M. Ayub, A. Rasheed, and T. Hayat, "Exact flow of a third grade fluid past a porous plate using homotopy analysis method," *International Journal of Engineering Science*, vol. 41, no. 18, pp. 2091–2103, 2003.
- [11] T. Hayat, M. Khan, and S. Asghar, "Homotopy analysis of MHD flows of an Oldroyd 8-constant fluid," *Acta Mechanica*, vol. 168, no. 3-4, pp. 213–232, 2004.
- [12] T. Hayat and M. Khan, "Homotopy solutions for a generalized second-grade fluid past a porous plate," *Nonlinear Dynamics*, vol. 42, no. 4, pp. 395–405, 2005.
- [13] Y. Tan and S. Abbasbandy, "Homotopy analysis method for quadratic Riccati differential equation," *Communications in Nonlinear Science and Numerical Simulation*, vol. 13, no. 3, pp. 539–546, 2008.
- [14] S. Abbasbandy, "The application of homotopy analysis method to nonlinear equations arising in heat transfer," *Physics Letters A*, vol. 360, no. 1, pp. 109–113, 2006.
- [15] S. Abbasbandy, "The application of homotopy analysis method to solve a generalized Hirota-Satsuma coupled KdV equation," *Physics Letters A*, vol. 15, pp. 1–6, 2006.
- [16] S. Abbasbandy, "Approximate solution for the nonlinear model of diffusion and reaction in porous catalysts by means of the homotopy analysis method," *Chemical Engineering Journal*, vol. 136, no. 2-3, pp. 144–150, 2008.
- [17] S. Abbasbandy and S.-J. Liao, "A new modification of false position method based on homotopy analysis method," *Applied Mathematics and Mechanics*, vol. 29, no. 2, pp. 223–228, 2008.
- [18] A. S. Bataineh, M. S. M. Noorani, and I. Hashim, "Modified homotopy analysis method for solving systems of second-order BVPs," *Communications in Nonlinear Science and Numerical Simulation*, vol. 14, no. 2, pp. 430–442, 2009.
- [19] A. S. Bataineh, M. S. M. Noorani, and I. Hashim, "Solving systems of ODEs by homotopy analysis method," *Communications in Nonlinear Science and Numerical Simulation*, vol. 13, no. 10, pp. 2060–2070, 2008.
- [20] A. S. Bataineh, M. S. M. Noorani, and I. Hashim, "Solutions of time-dependent Emden-Fowler type equations by homotopy analysis method," *Physics Letters A*, vol. 371, no. 1-2, pp. 72–82, 2007.
- [21] A. S. Bataineh, M. S. M. Noorani, and I. Hashim, "The homotopy analysis method for Cauchy reaction-diffusion problems," *Physics Letters A*, vol. 372, no. 5, pp. 613–618, 2008.

- [22] A. S. Bataineh, M. S. M. Noorani, and I. Hashim, "Series solution of the multispecies Lotka-Volterra equations by means of the homotopy analysis method," *Differential Equations & Nonlinear Mechanics*, vol. 2008, Article ID 816787, 14 pages, 2008.
- [23] A. S. Bataineh, M. S. M. Noorani, and I. Hashim, "Approximate analytical solutions of systems of PDEs by homotopy analysis method," *Computers & Mathematics with Applications*, vol. 55, no. 12, pp. 2913–2923, 2008.
- [24] A. S. Bataineh, M. S. M. Noorani, and I. Hashim, "Homotopy analysis method for singular IVPs of Emden-Fowler type," *Communications in Nonlinear Science and Numerical Simulation*, vol. 14, no. 4, pp. 1121–1131, 2009.
- [25] I. Hashim, O. Abdulaziz, and S. Momani, "Homotopy analysis method for fractional IVPs," *Communications in Nonlinear Science and Numerical Simulation*, vol. 14, no. 3, pp. 674–684, 2009.
- [26] K. Yabushita, M. Yamashita, and K. Tsuboi, "An analytic solution of projectile motion with the quadratic resistance law using the homotopy analysis method," *Journal of Physics A*, vol. 40, no. 29, pp. 8403–8416, 2007.
- [27] J. R. Cash, "A variable step Runge-Kutta-Nyström integrator for reversible systems of second order initial value problems," *SIAM Journal on Scientific Computing*, vol. 26, no. 3, pp. 963–978, 2005.
- [28] H. Ramos and J. Vigo-Aguiar, "Variable-stepsize Chebyshev-type methods for the integration of second-order I.V.P.'s," *Journal of Computational and Applied Mathematics*, vol. 204, no. 1, pp. 102–113, 2007.
- [29] H. Ramos and J. Vigo-Aguiar, "Variable stepsize Störmer-Cowell methods," *Mathematical and Computer Modelling*, vol. 42, no. 7-8, pp. 837–846, 2005.
- [30] F. Yahaya, I. Hashim, E. S. Ismail, and A. K. Zulkifle, "Direct solutions of n th order initial value problems in decomposition series," *International Journal of Nonlinear Sciences and Numerical Simulation*, vol. 8, no. 3, pp. 385–392, 2007.
- [31] M. S. H. Chowdhury and I. Hashim, "Direct solutions of n th-order initial value problems by homotopy-perturbation method," *International Journal of Computer Mathematics*. In press.
- [32] J.-H. He, "Homotopy perturbation method: a new nonlinear analytical technique," *Applied Mathematics and Computation*, vol. 135, no. 1, pp. 73–79, 2003.
- [33] R. Genesio and A. Tesi, "Harmonic balance methods for the analysis of chaotic dynamics in nonlinear systems," *Automatica*, vol. 28, no. 3, pp. 531–548, 1992.

