Research Article

Application of Rational Second Kind Chebyshev Functions for System of Integrodifferential Equations on Semi-Infinite Intervals

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1. Introduction

In recent years, there has been a growing interest in the system of integrodifferential equations (IDE), which arise frequently in many applied areas which include engineering, mechanics, physics, chemistry, astronomy, biology, economics, potential theory, electrostatics, and so forth [1–8]. The systems of integrodifferential equations are generally difficult to solve analytically, thus finding efficient computational algorithms for obtaining numerical solution is required.

There are various techniques for solving systems of IDE, for example, operational Tau method [9, 10], Adomian decomposition method [11], Galerkin method [12], rationalized Haar functions method [13], He’s homotopy perturbation method (HPM) [14, 15], and Chebyshev polynomial [16].

A number of problems arising in science and engineering are set in semi-infinite domains. One can apply different spectral methods that are used to solve problems in
The semi-infinite domain is handled by mapping to the Chebyshev polynomials. Guo et al. [24] introduced a new set of rational Legendre functions which are mutually orthogonal in $L^2(0, +\infty)$. They applied a spectral scheme using the rational Legendre functions for solving the Korteweg-de Vries equation on the half line. Boyd et al. [25] applied pseudospectral methods on a semi-infinite interval and compared rational Chebyshev, Laguerre, and mapped Fourier sine.

The authors of [26–29] applied spectral method to solve nonlinear ordinary differential equations on semi-infinite intervals. Their approach was based on a rational Tau method. They obtained the operational matrices of derivative and product of rational Chebyshev and Legendre functions and then they applied these matrices together with the Tau method to reduce the solution of these problems to the solution of system of algebraic equations.

Zarebnia and Ali Abadi [30] used Sinc-Collocation method for solving system of nonlinear second-order integrodifferential equations of the Fredholm type. Rational second (third) kind Chebyshev (RSC) functions, for the first time, were proposed by Tavassoli Kajani and Ghasemi Tabatabaei [31] to find the numerical solution of Lane-Emden equation.

This paper outlines the application of rational second kind Chebyshev functions and Galerkin method to the following system of linear high-order integrodifferential equations on the interval $[0, \infty)$. Two problems of such equations are solved to make clear the application of the proposed method. One has

$$
\sum_{i=1}^{l} \left( \sum_{j=0}^{m} v_{ij}(x)y_{i}^{(j)}(x) + \lambda_{ip} \int_{a}^{b} (k_{ip}(x,t)y_{i}(t))dt \right) = f_{p}(x), \quad p = 1, 2, \ldots, l,
$$

$$
y_{i}^{(j)}(0) = y_{ij}, \quad i = 1, 2, \ldots, l, \ j = 0, 1, \ldots, m - 1,
$$

where $0 \leq a < b < \infty$.

2. Properties of RSC Functions

In this section, we present some properties of RSC functions.

2.1. RSC Functions

The second kind Chebyshev polynomials $U_{n}(x)$, $n \geq 0$, are orthogonal in the interval $[-1, 1]$ with respect to the weight function $\sqrt{1-x^2}$ and we find that $U_{n}(x)$ satisfies the recurrence relation [32]

$$
U_{0}(x) = 1, \quad U_{1}(x) = 2x,
$$

$$
U_{n}(x) = 2xU_{n-1}(x) - U_{n-2}(x), \quad n \geq 2. \quad (2.1)
$$
The RSC functions are defined by [31, 33]

$$R_n(x) = U_n\left(\frac{x-1}{x+1}\right), \quad (2.2)$$

thus RSC functions satisfy

$$R_0(x) = 1, \quad R_1(x) = 2\left(\frac{x-1}{x+1}\right), \quad R_n(x) = 2\left(\frac{x-1}{x+1}\right)R_{n-1}(x) - R_{n-2}(x), \quad n \geq 2. \quad (2.3)$$

### 2.2. Function Approximation

Let $$w(x) = 4\sqrt{x}/(x + 1)^3$$ denotes a nonnegative, integrable, real-valued function over the interval $$I = [0, +\infty)$$. We define

$$L^2_w(I) = \{ y : I \to \mathbb{R} \mid y \text{ is measurable and } \|y\|_w < \infty \}, \quad (2.4)$$

where

$$\|y\|_w = \left(\int_0^\infty |y(x)|^2 w(x)dx\right)^{1/2} \quad (2.5)$$

is the norm induced by the scalar product

$$\langle y, z \rangle_w = \int_0^\infty y(x)z(x)w(x)dx. \quad (2.6)$$

Thus $$\{R_n(x)\}_{n \geq 0}$$ denote a system which is mutually orthogonal under (2.6), that is,

$$\int_0^\infty R_n(x)R_m(x)w(x)dx = \frac{\pi}{2} \delta_{nm}, \quad (2.7)$$

where $$\delta_{nm}$$ is the Kronecker delta function. This system is complete in $$L^2_w(I)$$; as a result, any function $$y \in L^2_w(I)$$ can be expanded as follows:

$$y(x) = \sum_{k=0}^\infty y_k R_k(x), \quad (2.8)$$

with

$$y_k = \frac{2}{\pi} \langle y, R_k \rangle_w. \quad (2.9)$$
The $y_k$’s are the expansion coefficients associated with the family \( \{ R_k(x) \} \). If the infinite series in (2.8) is truncated, then it can be written as

\[
y(x) \approx y_N(x) = \sum_{k=0}^{N} y_k R_k(x) = Y^T R(x),
\]

(2.10)

where $Y = [y_0, y_1, \ldots, y_N]^T$ and $R(x) = [R_0(x), R_1(x), \ldots, R_N(x)]^T$.

We can also approximate the function $k(x,t)$ in $L^2_w(I \times I)$ as follows:

\[
k(x,t) \approx k_N(x,t) = R^T(x) K R(t),
\]

(2.11)

where $K$ is an $(N + 1) \times (N + 1)$ matrix that

\[
K_{ij} = \frac{2}{\pi^2} \langle R_i(x), \langle k(x,t), R_j(t) \rangle \rangle, \quad i, j = 0, 1, \ldots, N.
\]

(2.12)

Moreover, from recurrence relation in (2.3) we have

\[
R(0) = [1, -2, 3, -4, \ldots, (-1)^N(N + 1)]^T = e_1.
\]

(2.13)

### 2.3. Product Integration of the RSC Functions

We also use the matrix $P_{ab}$ as follows:

\[
P_{ab} = \int_a^b R(t) R^T(t) dt.
\]

(2.14)

To illustrate the calculation $P_{ab}$ we choose $a = 0$ and $b = 1$, then we obtain

\[
\begin{bmatrix}
1 & 2 - 4 \ln 2 & 11 - 16 \ln 2 & 28 - 40 \ln 2 & \frac{167}{3} & -80 \ln 2 & \cdots \\
2 - 4 \ln 2 & 12 - 16 \ln 2 & 30 - 44 \ln 2 & \frac{200}{3} & -96 \ln 2 & \frac{374}{3} & -180 \ln 2 & \cdots \\
11 - 16 \ln 2 & 30 - 44 \ln 2 & \frac{203}{3} & -96 \ln 2 & \frac{380}{3} & -184 \ln 2 & \frac{3329}{15} & -320 \ln 2 & \cdots \\
28 - 40 \ln 2 & \frac{200}{3} & -96 \ln 2 & \frac{380}{3} & -184 \ln 2 & \frac{3344}{15} & -5396 & -520 \ln 2 & \cdots \\
\frac{167}{3} & -80 \ln 2 & \frac{374}{3} & -180 \ln 2 & \frac{3329}{15} & -320 \ln 2 & \frac{5396}{15} & -800 \ln 2 & \cdots \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \cdots \\
\end{bmatrix}
\]

(2.15)
2.4. Operational Matrix of Derivative

The derivative of the vector $R(x)$ defined in (2.10) can be approximated by

$$R'(x) \approx DR(x),$$  \hspace{1cm} (2.16)

where $D$ is named the $n \times n$ operational matrix of derivative. Differentiating (2.3) we get

$$R'_{ij}(x) = 0, \quad R'_{i}(x) = \frac{5}{4}R_{0}(x) - R_{1}(x) + \frac{1}{4}R_{2}(x),$$  \hspace{1cm} (2.17)

$$R'_{n}(x) = (R_{1}(x)R_{n-1}(x))' - R'_{n-2}(x), \quad n \geq 2.$$

By using (2.17) the matrix $D$ can be calculated. The matrix $D$ is a lower Hessenberg matrix and can be expressed as $D = D_{1} + D_{2}$, where $D_{1}$ is a tridiagonal matrix which is obtained from

$$D_{1} = \text{diag}\left(\frac{-2 + 7i}{4}, -i, \frac{i}{4}\right), \quad i = 0, \ldots, n - 1,$$  \hspace{1cm} (2.18)

and the $d_{ij}$ elements of matrix $D_{2}$ are obtained from

$$d_{ij} = \begin{cases} 0, & i \leq j + 1, \\ (-1)^{i+j+1}(2j), & i > j + 1. \end{cases}$$  \hspace{1cm} (2.19)

2.5. The Product Operational Matrix

The following property of the product of two rational Chebyshev vectors will also be used:

$$R(x)R^{T}(x)Y = \tilde{Y}R(x),$$  \hspace{1cm} (2.20)

where $\tilde{Y}$ is called $(N + 1) \times (N + 1)$ product operational matrix for the vector $Y$. Using (2.20) and the orthogonal property, the elements $\tilde{Y}_{ij}, i = 0, \ldots, N, j = 0, \ldots, N$ of the matrix $\tilde{Y}$ can be calculated from

$$\tilde{Y}_{ij} = \frac{2}{\pi} \sum_{k=0}^{N} c_{k}g_{ijk},$$  \hspace{1cm} (2.21)

where $g_{ijk}$ is given by

$$g_{ijk} = \int_{0}^{\infty} R_{i}(x)R_{j}(x)R_{k}(x)w(x)dx.$$  \hspace{1cm} (2.22)
3. Solving System of Integrodifferential Equations over Semi-Infinite Interval

Consider the following system of integrodifferential equations:

\[
\sum_{i=1}^{l} \left( \sum_{j=0}^{m} \nu_{pij}(x)y_{i}^{(j)}(x) + \lambda_{ip} \int_{a}^{b} (k_{ip}(x,t)y_{i}(t))dt \right) = f_{p}(x), \quad p = 1, 2, \ldots, l,
\]

\[
y_{i}^{(j)}(0) = y_{ij}, \quad i = 1, 2, \ldots, l, \quad j = 0, 1, \ldots, m - 1,
\]

\[x \in [0, \infty).\]

Using (2.10) and (2.11) to approximate \(y_{i}, f_{p}, k_{ip},\) and \(\nu_{pij}\) when \(i, p = 1, 2, \ldots, l\) and \(j = 0, \ldots, m,\) we have

\[
y_{i}(x) \simeq Y_{i}^{T}R(x), \quad f_{p}(x) \simeq F_{p}^{T}R(x), \quad k_{ip}(x,t) \simeq R^{T}(t)K_{ip}R(x), \quad \nu_{pij}(x) \simeq V_{pij}^{T}R(x).
\]

According to the operational matrix of derivative we can approximate \(y_{i}^{(j)}\) as

\[
y_{i}^{(j)}(x) \simeq Y_{i}^{T}R^{(j)}(x) \simeq Y_{i}^{T}D^{j}R(x),
\]

\[
y_{i}^{(j)}(0) \simeq Y_{i}^{T}D^{j}R(0) = Y_{i}^{T}D^{j}e_{1}.
\]
With substituting these approximations in (3.1) we have
\[
\sum_{i=1}^{l} \left( \sum_{j=0}^{m} \gamma_i^T D_j^i R(x) R^T(x) V_{pij} + \lambda_{ip} \int_{a}^{b} \gamma_i^T R(t) R^T(t) K_{ip} R(x) dt \right) = F_p^T R(x),
\]
(3.4)
\[
\gamma_i^T D_j^i e_1 = y_{ij}, \quad i = 1, 2, \ldots, l, \quad j = 0, 1, \ldots, m - 1, \quad p = 1, 2, \ldots, l.
\]

Then using (2.20) we obtain
\[
\sum_{i=1}^{l} \left( \sum_{j=0}^{m} \gamma_i^T D_j^i \tilde{V}_{pij} R(x) + \lambda_{ip} \gamma_i^T \left( \int_{a}^{b} R(t) R^T(t) dt \right) K_{ip} R(x) \right) = F_p^T R(x),
\]
(3.5)
\[
\gamma_i^T D_j^i e_1 = y_{ij}, \quad i = 1, 2, \ldots, l, \quad j = 0, 1, \ldots, m - 1, \quad p = 1, 2, \ldots, l,
\]

which can be simplified using (2.14)
\[
\sum_{i=1}^{l} \left( \sum_{j=0}^{m} \gamma_i^T D_j^i \tilde{V}_{pij} + \lambda_{ip} \gamma_i^T P_{ab} K_{ip} \right) = F_p^T, \quad p = 1, 2, \ldots, l,
\]
(3.6)
\[
\gamma_i^T D_j^i e_1 = y_{ij}, \quad i = 1, 2, \ldots, l, \quad j = 0, 1, \ldots, n - 1.
\]

By solving this linear system of algebraic equations we can find vectors \( Y_i, i = 1, 2, \ldots, n \), and then approximate the solutions \( y_i(x) \) as
\[
y_i(x) \approx \gamma_i^T R(x).
\]
(3.7)

4. Numerical Examples

Example 4.1. Consider the following system of linear integrodifferential equations:
\[
\frac{1}{x + 1} y'_1(x) + y_1(x) + y''_2(x) + \int_{0}^{1} \frac{y_1(t) + y_2(t)}{(x + 1)^2(t + 1)^2} dt = \frac{x - 15}{4(x + 1)^3},
\]
\[
y'_1(x) - 2y'_2(x) + y''_2(x) + 24 \int_{0}^{1} \left( \frac{y_1(t)}{(x + 1)^2(t + 1)^2} + \frac{y_2(t)}{(x + 1)^3(t + 1)^3} \right) dt = \frac{8x - 1}{(x + 1)^5},
\]
(4.1)
\[
y_1(0) = 1, \quad y'_1(0) = 0, \quad y_2(0) = -1, \quad y'_2(0) = 2.
\]

The exact solution of this example is \( y_1(x) = 1 \) and \( y_2(x) = (x - 1)/(x + 1) \).
Table 1: Numerical results of Example 4.2.

<table>
<thead>
<tr>
<th>x</th>
<th>N = 11</th>
<th>N = 13</th>
<th>Exact</th>
<th>N = 11</th>
<th>N = 13</th>
<th>Exact</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.0</td>
<td>1.00000</td>
<td>1.00000</td>
<td>1.00000</td>
<td>1.00000</td>
<td>1.00000</td>
<td>1.00000</td>
</tr>
<tr>
<td>0.2</td>
<td>0.82435</td>
<td>0.81643</td>
<td>0.81873</td>
<td>0.67203</td>
<td>0.66964</td>
<td>0.67032</td>
</tr>
<tr>
<td>0.4</td>
<td>0.67955</td>
<td>0.66545</td>
<td>0.67032</td>
<td>0.45203</td>
<td>0.44825</td>
<td>0.44933</td>
</tr>
<tr>
<td>0.6</td>
<td>0.56024</td>
<td>0.54411</td>
<td>0.54881</td>
<td>0.30436</td>
<td>0.29994</td>
<td>0.30119</td>
</tr>
<tr>
<td>0.8</td>
<td>0.46199</td>
<td>0.44410</td>
<td>0.44933</td>
<td>0.20516</td>
<td>0.20062</td>
<td>0.20190</td>
</tr>
<tr>
<td>1.0</td>
<td>0.38119</td>
<td>0.36238</td>
<td>0.36788</td>
<td>0.13844</td>
<td>0.13413</td>
<td>0.13534</td>
</tr>
<tr>
<td>1.2</td>
<td>0.31473</td>
<td>0.29559</td>
<td>0.30119</td>
<td>0.08965</td>
<td>0.08965</td>
<td>0.09072</td>
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<tr>
<td>1.4</td>
<td>0.26007</td>
<td>0.24100</td>
<td>0.24660</td>
<td>0.05991</td>
<td>0.05991</td>
<td>0.06081</td>
</tr>
<tr>
<td>1.6</td>
<td>0.21512</td>
<td>0.19637</td>
<td>0.20190</td>
<td>0.04006</td>
<td>0.04006</td>
<td>0.04076</td>
</tr>
<tr>
<td>1.8</td>
<td>0.17819</td>
<td>0.15987</td>
<td>0.16530</td>
<td>0.02681</td>
<td>0.02681</td>
<td>0.02732</td>
</tr>
<tr>
<td>2.0</td>
<td>0.14787</td>
<td>0.13003</td>
<td>0.13334</td>
<td>0.01798</td>
<td>0.01798</td>
<td>0.01832</td>
</tr>
<tr>
<td>2.2</td>
<td>0.12300</td>
<td>0.10562</td>
<td>0.11080</td>
<td>0.01228</td>
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</tr>
<tr>
<td>2.4</td>
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<td>0.08565</td>
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<td>0.00822</td>
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<td>0.06081</td>
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<tr>
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<td>0.04970</td>
<td>0.00248</td>
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<td>0.00248</td>
</tr>
</tbody>
</table>

We solved Example 4.1 using the present method with \( N = 3 \), and we obtained \( Y_1^T = [1, 0, 0, 0] \) and \( Y_2^T = [0, 0.5, 0, 0] \), which imply

\[
y_1(x) = Y_1^T R(x) = 1, \quad y_2(x) = Y_2^T R(x) = \frac{x - 1}{x + 1} \tag{4.2}
\]

that are the exact solutions.

Example 4.2. Next, consider the following system of integrodifferential equations with the exact solution \( y_1(x) = e^{-x} \) and \( y_2(x) = e^{-2x} \):

\[
y''_1(x) + y'_1(x) + y'_2(x) + 2y'_2(x) + \int_0^1 6e^{-t-x}(y_1(t) + y_2(t))dt = \left( 5 - 3e^{-2} - 2e^{-3} \right)e^{-x},
\]

\[
4e^{-x}y''_1(x) - y''_2(x) + \int_0^1 12e^{-2(t+x)}(y_1(t) + y_2(t))dt = \left( 5 - 4e^{-3} - 3e^{-4} \right)e^{-2x}, \tag{4.3}
\]

\[
y_1(0) = 1, \quad y'_1(0) = -1, \quad y_2(0) = 1, \quad y'_2(0) = -2.
\]

We solved this example by using the method described in Section 3 for \( N = 11 \) and \( N = 13 \). Results are shown in Table 1 and Figures 1 and 2. The errors for large values of \( x \) are shown in Table 2. It is seen that the proposed method provides accurate results even for large values of \( x \).
Figure 2: Graph of the exact and numerical solutions of $y_2(x)$ for $N = 13$; symbols correspond to the numerical solution.

<table>
<thead>
<tr>
<th>$x$</th>
<th>$N = 11$</th>
</tr>
</thead>
<tbody>
<tr>
<td>50</td>
<td>799–806</td>
</tr>
<tr>
<td>100</td>
<td>799–806</td>
</tr>
<tr>
<td>200</td>
<td>799–806</td>
</tr>
<tr>
<td>400</td>
<td>799–806</td>
</tr>
</tbody>
</table>

5. Conclusion

The fundamental goal of this paper has been to construct an approximation to the solution of the integrodifferential equations system in a semi-infinite interval. In the above discussion, the Galerkin method with RSC functions, which have the property of orthogonality, is employed to achieve this goal. Advantages of this method is that we do not reform the problem to a finite domain, and with a small value of $N$ accurate results are obtained. There is a good agreement between obtained results and exact values that demonstrates the validity of the present method for this type of problems and gives the method a wider applicability.

References


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