Example 5: iterative solutions of the Gelfand equation

If the problem is defined in a finite interval, the BVPh 1.0 can solve it using an iterative method. The BVPh 2.0 has inherited this feature. However, there are some minor differences in the input.

Consider the Gelfand equation $^{12-14}$

$$u'' + (K-1)\frac{u'}{z} + \lambda e^u = 0, \ u'(0) = u(1) = 0,$$
(30)

where the prime denotes the differentiation with respect to $z, K \ge 1$ is a constant, u(z) and λ denote eigenfunction and eigenvalue, respectively. Following Liao⁶, an additional boundary condition

$$u(0) = A \tag{31}$$

is added to distinguish different eigenfunctions.

To solve this problem by BVPh 2.0, we have to input the differential equations, boundary conditions and initial guesses. Since the problem is a single ODE with an unknown λ to be determined, we set NumEQ = 1 and TypeEQ=2. The differential equation can be coded as follows

TypeEQ = 2; NumEQ = 1; f[1,z_,{u_},lambda_] := D[u,{z,2}] +(K-1)*D[u,z]/z+lambda*Exp[u];

The three boundary conditions, including the additional condition (31), are defined as

```
NumBC = 3;
BC[1, z_, {u_}] := (u-A)/. z -> 0;
BC[2, z_, {u_}] := D[u,z]/. z -> 0;
BC[3, z_, {u_}] := u /. z -> 1;
```

Now let us input the solution intervals

zL[1] = 0; zR[1] = 1;

Since the solution interval is finite, we do not have to specify the integral interval to compute the squared residual error.

The initial guess is chosen as $U_0 = \frac{A}{2}[1 + \cos(\pi z)]$, which is input as

U[1,0] = A/2*(1 + Cos[Pi*z]);

The auxiliary linear operator is chosen as $\mathcal{L} = \frac{\partial^2}{\partial z^2} + \left(\frac{\pi}{a}\right)^2$, which is defined as

Note that we use the delayed assignment **SetDelayed(:=)** to define the linear operator.

Without loss of generality, let us consider the case when A = 1 and K = 2. The physical parameters are input as

K = 2; A = 1;

Because we want to approximate the right-hand sides using the hybrid-base function and use an iterative approach to get the approximations, the control parameters in BVPh 2.0 are modified to

```
TypeL = 2;

HYBRID = 1; (* hybrid-base functions *)

TypeBase = 2; (* even Fourier series *)

ApproxQ = 1;

Ntruncated = 30;
```

Here TypeL=2, HYBRID=1 and ApproxQ=1 together mean that the right-hand side term of all high-order deformation equations is approximated by the hybrid-base approximations. TypeBase=2 means the even Fourier series is used (TypeBase=1 also applies to this problem). Ntruncated=20 means $N_t = 30$.

At this time, we have input all the data for this problem, except the convergence-control parameter c0[1]. To get optimal c0[1], we minimize the squared residual error of the 6th-order approximations. This is done in BVPh 2.0 by calling the function GetOptiVar

GetOptiVar[6, {}, {c0[1]}];

After some computation, we get the optimal value for the convergence-control parameter c0[1] = -0.522418. Now we can use the 3rd-order iteration HAM approach

iter[1,6,3]

to get the desired approximation. Here 6 means the iteration times. After about 40 seconds, the 6th iteration gives the eigenvalue 1.90921, which is the same with Liao's result.⁶ The *k*th iteration approximations of *u* and λ are stored in V[1,k], and LAMBDA[k], while the corresponding squared residual error is stored in ERRTotal[k]. The 6th iteration approximation is plotted in Fig. 12 by

Plot[V[1,6],{z,0,1},AxesLabel->{"z", "u(z)"}]

The total error for each iteration is plotted in Fig. 13 by

```
ListLogPlot[Table[{i, ERRTotal[i]}, {i, 1, 6}],
PlotRange->{{1,6},{10^-10,0.01}},Joined->True, Mesh->All,
AxesLabel->{"m","error"}]
```



Fig. 12: The curve of the eigenfunction u(z) corresponding to the eigenvalue $\lambda = 1.90921$ when A = 1 and K = 2 for Example 5.



Fig. 13: Total error for each iteration vs. iteration times m for Example 5.

References

- S. J. Liao, Proposed homotopy analysis techniques for the solution of nonlinear problem. Ph.D. thesis, Shanghai Jiao Tong University (1992).
- S. J. Liao, A uniformly valid analytic solution of two-dimensional viscous flow over a semi-infinite flat plate, J. Fluid Mech.. 385, 101–128 (1999).
- S. J. Liao, On the analytic solution of magnetohydrodynamic flows of nonnewtonian fluids over a stretching sheet, J. Fluid Mech.. 488, 189–212 (2003).
- S. J. Liao, Series solutions of unsteady boundary-layer flows over a stretching flat plate, *Stud. Appl. Math.*. 117(3), 239–263 (2006).
- S. J. Liao, Beyond Perturbation—Introduction to the Homotopy Analysis Method. Chapman & Hall/CRC Press, Boca Raton (2003).
- S. J. Liao, Homotopy Analysis Method in Nonlinear differential equations. Springer-Verlag Press, New York (2011).
- S. J. Liao, Notes on the homotopy analysis method: Some definitions and theorems, Commun. Nonlinear Sci. Numer. Simulat. 14, 983–997 (2009).
- M. Sajid, Z. Iqbal, T. Hayat and S. Obaidat, Series solution for rotating flow of an upper convected Maxwell fluid over a strtching sheet, *Commun. Theor. Phys.*. 56(4), 740–744 (2011).
- T. Hayat, M. Nawa and A. A. Hendi, Heat transfer analysis on axisymmetric MHD flow of a micropolar fluid between the radially stretching sheets, J. Mech.. 27(4), 607–617 (2011).
- H. Xu, T. Fan and I. Pop, Analysis of mixed convection flow of a nanofluid in a vertical channel with the Buongiorno mathematical model, *Int. Commun. Heat Mass.* 44, 15–22 (2013).
- J. C. Umavathi, I. C. Liu and J. Prathap Kumar. Magnetohydrodynamic Poiseuille-Couette flow and heat transfer in an inclined channel, *J. Mech.*. 26(4), 525–532 (2010).
- J. P. Boyd, An analytical and numerical study of the two-dimensional Bratu equation, J. Sci. Comput. 1(2), 183–206 (1986).
- J. Jacobsen and K. Schmitt, The Liouville-Bratu-Gelfand problem for radial operators, J. Differ. Equations. 184, 283–298 (2002).
- J. S. McGough, Numerical continuation and the Gelfand problem, Appl. Math. Comput.. 89(1-3), 225–239 (1998).
- 15. Y. L. Zhao, Z. L. Lin and S. J. Liao, An iterative analytical approach for nonlinear boundary value problems in a semi-infinite domain, *Comput. Phys. Commun.*. Online.