

RESEARCH ARTICLE

Solving High-order Non-linear Partial Differential Equations by Modified q-Homotopy Analysis Method

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ABSTRACT

In this paper, modified q-homotopy analysis method (mq-HAM) is proposed for solving high-order non-linear partial differential equations. This method improves the convergence of the series solution and overcomes the computing difficulty encountered in the q-HAM, so it is more accurate than nHAM which proposed in Hassan and El-Tawil, Saberi-Nik and Golchaman. The second- and third-order cases are solved as illustrative examples of the proposed method.

Key words: Non-linear partial differential equations, q-homotopy analysis method, modified q-homotopy analysis method

INTRODUCTION

Most phenomena in our world are essentially non-linear and are described by non-linear equations. It is still difficult to obtain accurate solutions of non-linear problems and often more difficult to get an analytic approximation than a numerical one of a given non-linear problem. In 1992, Liao^[1] employed the basic ideas of the homotopy in topology to propose a general analytic method for non-linear problems, namely, homotopy analysis method (HAM). In recent years, this method has been successfully employed to solve many types of non-linear problems in science and engineering.^[2-11] All of these successful applications verified the validity, effectiveness, and flexibility of the HAM. The HAM contains a certain auxiliary parameter h which provides us with a simple way to adjust and control the convergence region and rate of convergence of the series solution. Moreover, by means of the so-called h -curve, it is easy to determine the valid regions of h to gain a convergent series solution. Hassan and El-Tawil^[7] presented a new technique of using HAM for solving high-order non-linear initial value problems (nHAM) by transform the n th-order non-linear differential equation to a system of n first-order equations. El-Tawil and Huseen^[12] established a method, namely, q-HAM which is a more general method of HAM. The q-HAM contains an auxiliary parameter n as well as h such that the case of $n=1$ (q-HAM; $n=1$) the standard HAM can be reached. The q-HAM has been successfully applied to numerous problems in science and engineering.^[12-22] Huseen and Grace^[23] presented modifications of q-HAM (mq-HAM). They tested the scheme on two second-order non-linear exactly solvable differential equations. The aim of this paper is to apply the mq-HAM to obtain the approximate solutions of high-order non-linear problems by transform the n th-order non-linear differential equation to a system of n first-order equations. We note that the case of $n=1$ in mq-HAM (mq-HAM; $n=1$), the nHAM^[7] can be reached.

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ANALYSIS OF THE Q-HAM

Consider the following non-linear partial differential equation:

$$N[u(x, t)] = 0 \tag{1}$$

Where, N is a non-linear operator, (x, t) denotes independent variables, and $u(x, t)$ is an unknown function. Let us construct the so-called zero-order deformation equation:

$$(1-nq)L[\varnothing(x, t; q) - u_0(x, t)] = qhH(x, t)N[\varnothing(x, t; q)] \tag{2}$$

where $n \geq 1$, $q \in [0, \frac{1}{n}]$ denotes the so-called embedded parameter, L is an auxiliary linear operator with the property $L[f] = 0$ when $f = 0$, $h \neq 0$ is an auxiliary parameter, $H(x, t)$ denotes a non-zero auxiliary function.

It is obvious that when $q = 0$ and $q = \frac{1}{n}$ Equation (2) becomes

$$\varnothing(x, t; 0) = u_0(x, t) \quad \text{and} \quad \varnothing\left(x, t; \frac{1}{n}\right) = u(x, t) \tag{3}$$

respectively. Thus, as q increases from 0 to $\frac{1}{n}$, the solution $\varnothing(x, t; q)$ varies from the initial guess $u_0(x, t)$ to the solution $u(x, t)$. We may choose $u_0(x, t)$, L , h , $H(x, t)$ and assume that all of them can be properly chosen so that the solution $\varnothing(x, t; q)$ of Equation (2) exists for $q \in [0, \frac{1}{n}]$.

Now, by expanding $\varnothing(x, t; q)$ in Taylor series, we have

$$\varnothing(x, t; q) = u_0(x, t) + \sum_{m=1}^{+\infty} u_m(x, t)q^m \tag{4}$$

where

$$u_m(x, t) = \frac{1}{m!} \frac{\partial^m \varnothing(x, t; q)}{\partial q^m} \Big|_{q=0} \tag{5}$$

Next, we assume that h , $H(x, t)$, $u_0(x, t)$, L are properly chosen such that the series (4) converges at $q = \frac{1}{n}$ and:

$$u(x, t) = \varnothing\left(x, t; \frac{1}{n}\right) = u_0(x, t) + \sum_{m=1}^{+\infty} u_m(x, t)\left(\frac{1}{n}\right)^m \tag{6}$$

We let

$$u_r(x, t) = \{u_0(x, t), u_1(x, t), u_2(x, t), \dots, u_r(x, t)\}$$

Differentiating equation (2) m times with respect to q and then setting $q = 0$ and dividing the resulting equation by $m!$ we have the so-called m^{th} order deformation equation

$$L[u_m(x, t) - k_m u_{m-1}(x, t)] = hH(x, t)R_m(u_{m-1}(x, t)) \tag{7}$$

where,

$$R_m(u_{m-1}(x, t)) = \frac{1}{(m-1)!} \frac{\partial^{m-1} (N[\varnothing(x, t; q)] - f(x, t))}{\partial q^{m-1}} \Big|_{q=0} \tag{8}$$

and

$$k_m = \begin{cases} 0 & m \leq 1 \\ n & \text{otherwise} \end{cases} \quad (9)$$

It should be emphasized that $u_m(x, t)$ for $m \geq 1$ is governed by the linear Equation (7) with linear boundary conditions that come from the original problem. Due to the existence of the factor $\frac{1}{n}$, more chances for convergence may occur or even much faster convergence can be obtained better than the standard HAM. It should be noted that the case of $n=1$ in Equation (2), standard HAM can be reached. The q-HAM can be reformatted as follows:

We rewrite the nonlinear partial differential equation (1) in the form

$$Lu(x, t) + Au(x, t) + Bu(x, t) = 0$$

$$u(x, 0) = f_0(x),$$

$$\frac{\partial u(x, t)}{\partial t} \Big|_{t=0} = f_1(x), \quad (10)$$

$$\frac{\partial^{(z-1)} u(x, t)}{\partial t^{(z-1)}} \Big|_{t=0} = f_{(z-1)}(x),$$

Where, $L = \frac{\partial^z}{(\partial t^z)}$, $z=1, 2, \dots$ is the highest partial derivative with respect to t , A is a linear term, and B is non-linear term. The so-called zero-order deformation Equation (2) becomes:

$$(1 - nq)L[\varnothing(x, t; q) - u_0(x, t)] = qhH(x, t)(Lu(x, t) + Au(x, t) + Bu(x, t)) \quad (11)$$

we have the m^{th} order deformation equation

$$L[u_m(x, t) - k_m u_{m-1}(x, t)] = hH(x, t)(Lu_{m-1}(x, t) + Au_{m-1}(x, t) + B(u_{m-1}^-(x, t))) \quad (12)$$

and hence

$$u_m(x, t) = k_m u_{m-1}(x, t) + hL^{-1}[H(x, t)(Lu_{m-1}(x, t) + Au_{m-1}(x, t) + B(u_{m-1}^-(x, t)))] \quad (13)$$

Now, the inverse operator L^{-1} is an integral operator which is given by

$$L^{-1}(\cdot) = \underbrace{\int \int \dots \int (\cdot) dt dt \dots dt}_{z \text{ times}} + c_1 t^{z-1} + c_2 t^{z-2} + \dots + c_z \quad (14)$$

where c_1, c_2, \dots, c_z are integral constants.

To solve (10) by means of q-HAM, we choose the initial approximation:

$$u_0(x, t) = f_0(x) + f_1(x)t + f_2(x)\frac{t^2}{2!} + \dots + f_{z-1}(x)\frac{t^{z-1}}{(z-1)!} \quad (15)$$

Let $(x, t)=1$, by means of Equations (14) and (15) then Equation (13) becomes

$$u_m(x, t) = k_m u_{m-1}(x, t) + h \underbrace{\int_0^t \int_0^t \dots \int_0^t \left(\frac{\partial^z u_{m-1}(x, \tau)}{\partial \tau^z} + Au_{m-1}(x, \tau) + B(u_{m-1}^-(x, \tau)) \right) dt d\tau \dots d\tau}_{z \text{ times}} \quad (16)$$

Now from times $\int_0^t \int_0^t \dots \int_0^t \left(\frac{\partial^z u_{m-1}(x, \tau)}{\partial \tau^z} \right) \underbrace{d\tau d\tau \dots d\tau}_{z \text{ times}}$, we observe that there are repeated computations in each step which caused more consuming time. To cancel this, we use the following modification to (16):

$$\begin{aligned}
 u_m(x, t) &= k_m u_{m-1}(x, t) + h \int_0^t \int_0^t \dots \int_0^t \frac{\partial^z u_{m-1}(x, \tau)}{\partial \tau^z} \underbrace{d\tau d\tau \dots d\tau}_{z \text{ times}} + h \\
 &\int_0^t \int_0^t \dots \int_0^t (A u_{m-1}(x, \tau) + B(u_{m-1}^-(x, \tau))) \underbrace{d\tau d\tau \dots d\tau}_{z \text{ times}} \\
 &= k_m u_{m-1}(x, t) + h u_{m-1}(x, t) - h \left(u_{m-1}(x, 0) + t \frac{\partial u_{m-1}(x, 0)}{\partial t} + \dots + \frac{t^{z-1}}{(z-1)!} \frac{\partial^{z-1} u_{m-1}(x, 0)}{\partial t^{z-1}} \right) + \\
 &+ h \int_0^t \int_0^t \dots \int_0^t (A u_{m-1}(x, \tau) + B(u_{m-1}^-(x, \tau))) \underbrace{d\tau d\tau \dots d\tau}_{z \text{ times}}
 \end{aligned} \tag{17}$$

Now, for $m=1$, $k_m=0$ and

$$\begin{aligned}
 u_0(x, 0) + t \frac{\partial u_0(x, 0)}{\partial t} + \frac{t^2}{2!} \frac{\partial^2 u_0(x, 0)}{\partial t^2} + \dots + \frac{t^{z-1}}{(z-1)!} \frac{\partial^{z-1} u_0(x, 0)}{\partial t^{z-1}} \\
 = f_0(x) + f_1(x)t + f_2(x) \frac{t^2}{2!} + \dots + f_{z-1}(x) \frac{t^{z-1}}{(z-1)!} = u_0(x, t)
 \end{aligned}$$

Substituting this equality into Equation (17), we obtain

$$u_1(x, t) = h \int_0^t \int_0^t \dots \int_0^t (A u_0(x, \tau) + B(u_0(x, \tau))) \underbrace{d\tau d\tau \dots d\tau}_{z \text{ times}} \tag{18}$$

For $m>1$, $k_m=n$ and

$$u_m(x, 0) = 0, \frac{\partial u_m(x, 0)}{\partial t} = 0, \frac{\partial^2 u_m(x, 0)}{\partial t^2} = 0, \dots, \frac{\partial^{z-1} u_m(x, 0)}{\partial t^{z-1}} = 0$$

Substituting this equality into Equation (17), we obtain

$$u_m(x, t) = (n+h)u_{m-1}(x, t) + h \int_0^t \int_0^t \dots \int_0^t (A u_{m-1}(x, \tau) + B(u_{m-1}^-(x, \tau))) \underbrace{d\tau d\tau \dots d\tau}_{z \text{ times}} \tag{19}$$

We observe that the iteration in Equation (19) does not yield repeated terms and is also better than the iteration in Equation (16).

The standard q-HAM is powerful when $z=1$, and the series solution expression by q-HAM can be written in the form

$$u(x, t; n; h) \cong U_M(x, t; n; h) = \sum_{i=0}^M u_i(x, t; n; h) \left(\frac{1}{n} \right)^i \tag{20}$$

However, when $z \geq 2$, there are too much additional terms where harder computations and more time consuming are performed. Hence, the closed form solution needs more number of iterations.

THE PROPOSED MQ-HAM

When $z \geq 2$, we rewrite Equation (1) as the following system of the first-order differential equations

$$\begin{aligned} u_t &= u_1 \\ u1_t &= u_2 \\ &\vdots \end{aligned} \tag{21}$$

$$u\{z-1\}_t = -Au(x, t) - Bu(x, t)$$

Set the initial approximation

$$\begin{aligned} u_0(x, t) &= f_0(x), \\ u1_0(x, t) &= f_1(x), \\ &\vdots \end{aligned} \tag{22}$$

$$u\{z-1\}_0(x, t) = f(z-1)(x)$$

Using the iteration formulas (18) and (19) as follows

$$\begin{aligned} u_1(x, t) &= h \int_0^t (-u1_0(x, \tau)) d\tau, \\ u1_1(x, t) &= h \int_0^t (-u2_0(x, \tau)) d\tau \\ &\vdots \end{aligned} \tag{23}$$

$$u\{z-1\}_1(x, t) = h \int_0^t (Au_0(x, \tau) + B(u_0(x, \tau))) d\tau$$

For $m > 1$, $k_m = n$ and

$$u_m(x, 0) = 0, u1_m(x, 0) = 0, u2_m(x, 0) = 0, \dots, u\{z-1\}_m(x, 0) = 0$$

Substituting in Equation (17), we obtain

$$\begin{aligned} u_m(x, t) &= (n+h)u_{m-1}(x, t) + h \int_0^t (-u1_{m-1}(x, \tau)) d\tau, \\ u1_m(x, t) &= (n+h)u1_{m-1}(x, t) + h \int_0^t (-u2_{m-1}(x, \tau)) d\tau \\ &\vdots \end{aligned} \tag{24}$$

$$u\{z-1\}_m(x, t) = (n+h)u\{z-1\}_{m-1}(x, t) + h \int_0^t (Au_{m-1}(x, \tau) + B(u_{m-1}(x, \tau))) d\tau$$

To illustrate the effectiveness of the proposed mq-HAM, comparison between mq-HAM and the standard q-HAM is illustrated by the following examples.

ILLUSTRATIVE EXAMPLES^[8,9]

We choose the following two cases when $z=2$ and $z=3$.

Case 1. $z=2$

Consider the modified Boussinesq equation

$$u_{tt} - u_{xxx} - (u^3)_{xx} = 0 \tag{25}$$

subject to the initial conditions

$$u(x, 0) = \sqrt{2}\operatorname{sech}[x]$$

$$u_t(x, 0) = \sqrt{2}\operatorname{sech}[x] \tanh[x] \tag{26}$$

The exact solution is

$$u(x, t) = \sqrt{2}\operatorname{sech}[x - t] \tag{27}$$

This problem solved by HAM (q-HAM [$n=1$]) and nHAM (mq-HAM [$n=1$]),^[7] so we will solve it by q-HAM and mq-HAM and compare the results.

IMPLEMENTATION OF Q-HAM

We choose the initial approximation

$$\begin{aligned} u_0(x, t) &= u(x, 0) + tu_t(x, 0) \\ &= \sqrt{2}\operatorname{sech}[x] + t\sqrt{2}\operatorname{sech}[x] \tanh[x] \end{aligned} \tag{28}$$

and the linear operator:

$$L[\varnothing(x, t; q)] = \frac{\partial^2 \varnothing(x, t; q)}{\partial t^2}, \tag{29}$$

with the property:

$$L[c_0 + c_1 t] = 0, \tag{30}$$

where c_0 and c_1 are real constants.

We define the nonlinear operator by

$$N[\varnothing(x, t; q)] = \frac{\partial^2 \varnothing(x, t; q)}{\partial t^2} - \frac{\partial^4 \varnothing(x, t; q)}{\partial x^4} - \frac{\partial^2}{\partial x^2} [\varnothing(x, t; q)]^3 \tag{31}$$

According to the zero-order deformation Equation (2) and the m th-order deformation equation (7) with

$$R(u_{m-1}^-) = \frac{\partial^2 u_{m-1}}{\partial t^2} - \frac{\partial^4 u_{m-1}}{\partial x^4} - \frac{\partial^2}{\partial x^2} \left(\sum_{i=0}^{m-1} u_{m-1-i} \sum_{j=0}^i u_j u_{i-j} \right) \tag{32}$$

The solution of the m th-order deformation equation (7) for $m \geq 1$ takes the form

$$u_m(x, t) = k_m u_{m-1}(x, t) + h \int \int R(u_{m-1}^-) dt dt + c_0 + c_1 t \tag{33}$$

where the coefficients c_0 and c_1 are determined by the initial conditions:

$$u_m(x, 0) = 0, \quad \frac{\partial u_m(x, 0)}{\partial t} = 0 \tag{34}$$

Obviously, we obtain

$$\begin{aligned} u_1(x, t) &= -\frac{1}{960\sqrt{2}} h t^2 \operatorname{Sech}[x]^8 (135(-5 + 56t^2) \operatorname{Cosh}[x] - 15(19 + 412t^2) \operatorname{Cosh}[3x] - 15 \operatorname{Cosh}[5x] + \\ &540t^2 \operatorname{Cosh}[5x] + 15 \operatorname{Cosh}[7x] - 215t \operatorname{Sinh}[x] + \\ &6120t^3 \operatorname{Sinh}[x] - 315t \operatorname{Sinh}[3x] - 1836t^3 \operatorname{Sinh}[3x] - 95t \operatorname{Sinh}[5x] + \\ &108t^3 \operatorname{Sinh}[5x] + 5t \operatorname{Sinh}[7x]) \end{aligned}$$

$$\begin{aligned}
 u_2(x, t) = & -\frac{1}{960\sqrt{2}} h(h+n)t^2 \text{Sech}[x]^8 (135(-5+56t^2)\text{Cosh}[x] \\
 & -15(19+412t^2)\text{Cosh}[3x]-15\text{Cosh}[5x]+540t^2\text{Cosh}[5x]+15\text{Cosh}[7x] \\
 & -215t\text{Sinh}[x]+6120t^3\text{Sinh}[x]-315t\text{Sinh}[3x]-1836t^3\text{Sinh}[3x] \\
 & -95t\text{Sinh}[5x]+108t^3\text{Sinh}[5x]+5t\text{Sinh}[7x]) \\
 & +h\left(-\frac{1}{160\sqrt{2}} ht\text{Sech}[x]^{10} (1+\text{Cosh}[2x]+\text{Sinh}[2x])^3 (1-6\text{Cosh}[2x]+\dots
 \end{aligned}
 \tag{34}$$

$u_m(x, t)$, ($m=3,4,\dots$) can be calculated similarly. Then, the series solution expression by q-HAM can be written in the form:

$$u(x, t; n; h) \cong U_M(x, t; n; h) = \sum_{i=0}^M u_i(x, t; n; h) \left(\frac{1}{n}\right)^i
 \tag{35}$$

Equation (35) is a family of approximation solutions to the problem (25) in terms of the convergence parameters h and n . To find the valid region of h , the h curves given by the 3rd order q-HAM approximation at different values of x , t , and n are drawn in Figures 1-3. This figure shows the interval of h which the value of $U_3(x, t; n)$ is constant at certain x , t , and n , We choose the line segment nearly parallel to the horizontal axis as a valid region of h which provides us with a simple way to adjust and control the convergence region. Figures 4 and 5 show the comparison between U_3 of q-HAM using different values of n with the solution (27). The absolute errors of the 3rd order solutions q-HAM approximate using different values of n are shown in Figures 6 and 7.

IMPLEMENTATION OF MQ-HAM

To solve Equation (25) by mq-HAM, we construct system of differential equations as follows
 $u_t(x, t) = v(x, t)$,

$$v_t(x, t) = \frac{\partial^4 u(x, t)}{\partial x^4} + \frac{\partial^2}{\partial x^2} [u(x, t)]^3
 \tag{36}$$

with initial approximations

$$u_0(x, t) = \sqrt{2}\text{sech}[x], \quad v_0(x, t) = \sqrt{2}\text{sech}[x] \tanh[x]
 \tag{37}$$

and the auxiliary linear operators

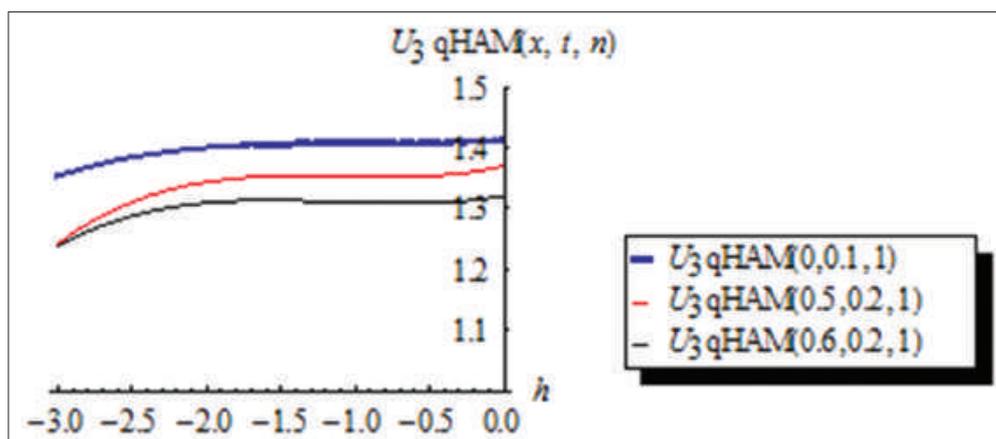


Figure 1: h curve for the (q-HAM; $n=1$) (HAM) approximation solution $U_3(x, t; 1)$ of problem (25) at different values of x and t

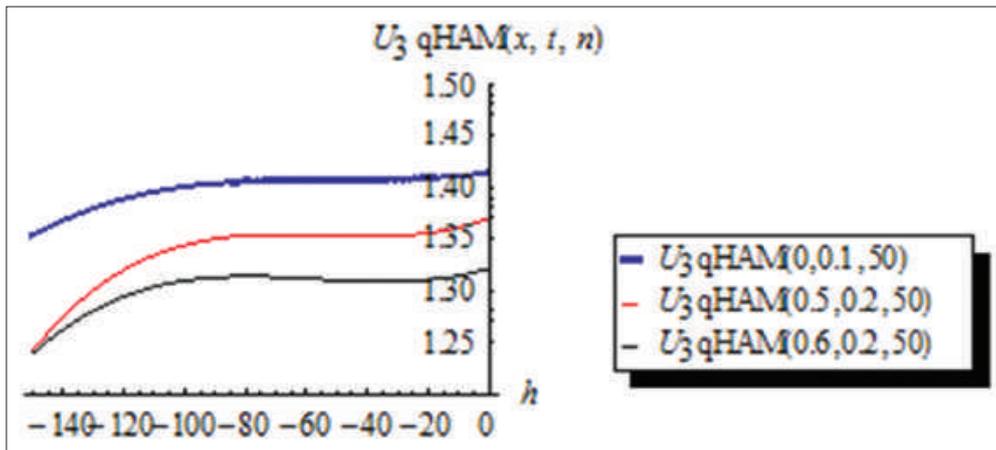


Figure 2: h curve for the (q-HAM; $n=50$) approximation solution $U_3(x, t, 50)$ of problem (25) at different values of x and t

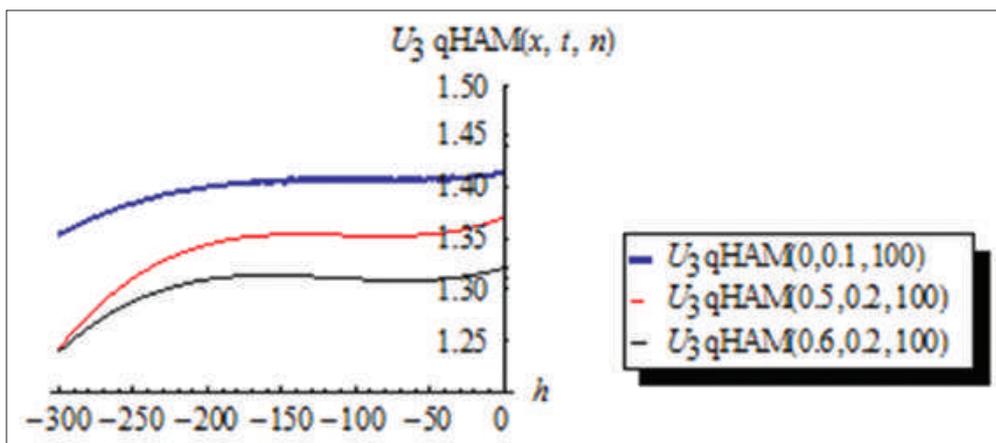


Figure 3: h curve for the (q-HAM; $n=100$) approximation solution $U_3(x, t, 100)$ of problem (25) at different values of x and t

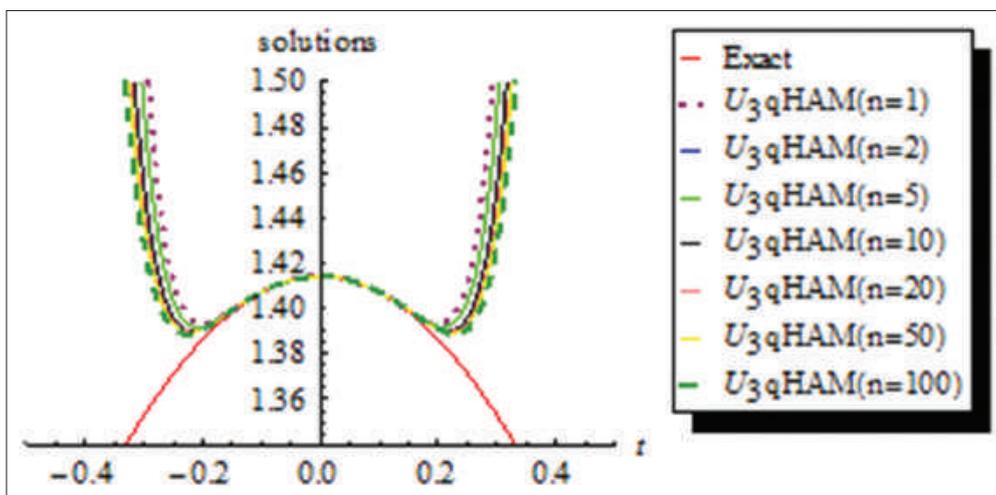


Figure 4: Comparison between U_3 of q-HAM ($n=1, 2, 5, 10, 20, 50, 100$) with exact solution of Equation (25) at $x=0$ with $h=-1, h=-1.8, h=-4.5, (h=-8, h=-15.2, h=-37, h=-70)$, respectively

$$Lu(x, t) = \frac{\partial u(x, t)}{\partial t}, \quad Lv(x, t) = \frac{\partial v(x, t)}{\partial t} \tag{38}$$

and

$$Au_{m-1}(x, t) = -\frac{\partial^4 u_{m-1}(x, t)}{\partial x^4}$$

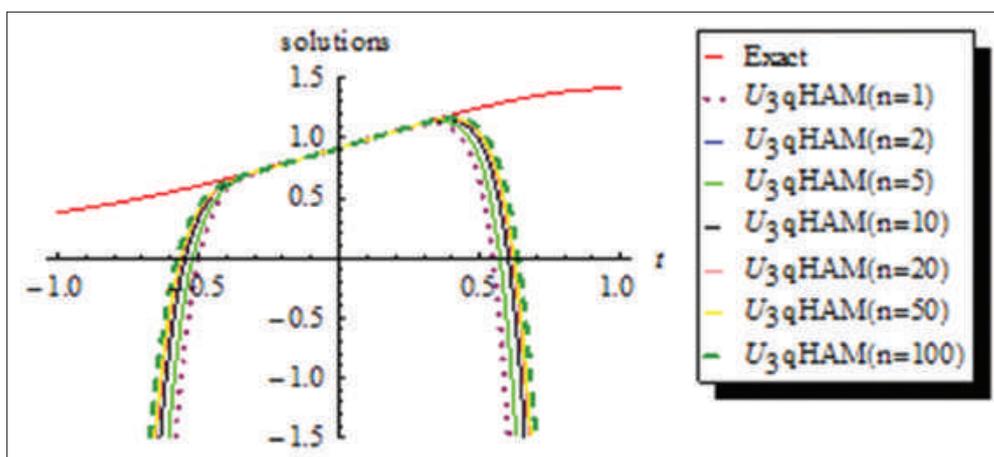


Figure 5: Comparison between U_3 of q-HAM ($n=1, 2, 5, 10, 20, 50, 100$) with exact solution of Equation (25) at $x=1$ with ($h=-1, h=-1.8, h=-4.5, h=-8, h=-15.2, h=-37, h=-70$), respectively

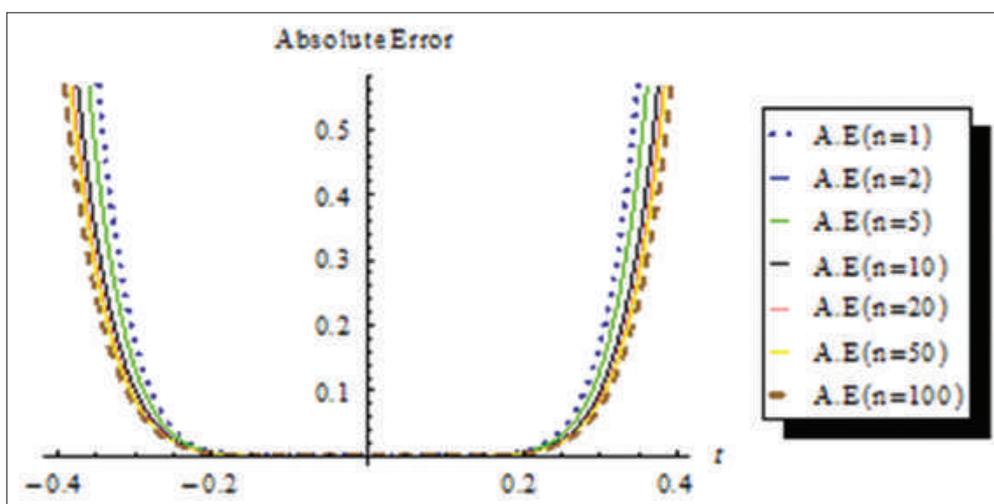


Figure 6: The absolute error of U_3 of q-HAM ($n=1, 2, 5, 10, 20, 50, 100$) for problem (25) at $x=0$ using ($h=-1, h=-1.8, h=-4.5, h=-8, h=-15.2, h=-37, h=-70$), respectively

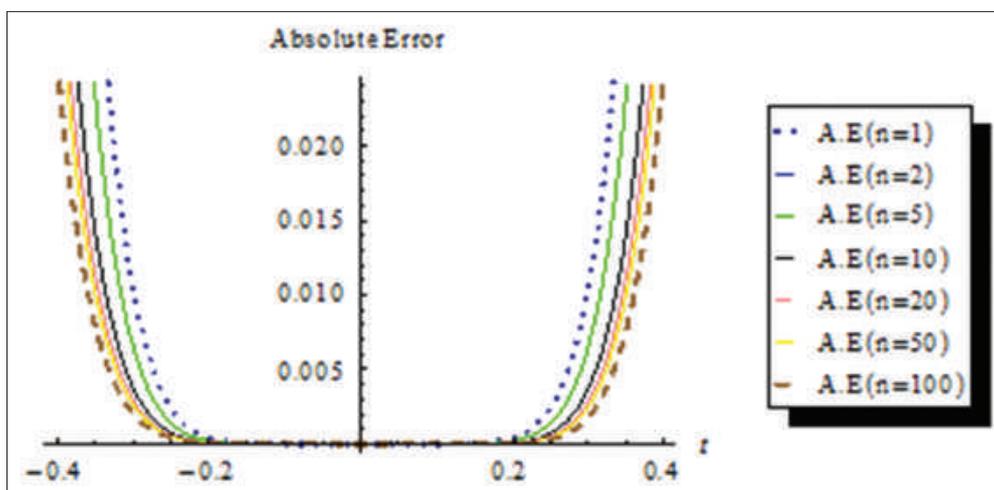


Figure 7: The absolute error of U_3 of q-HAM ($n=1, 2, 5, 10, 20, 50, 100$) for problem (25) at $x=1$ using ($h=-1, h=-1.8, h=-4.5, h=-8, h=-15.2, h=-37, h=-70$), respectively

$$Bu_{m-1}^-(x,t) = -\frac{\partial^2}{\partial x^2} \left(\sum_{i=0}^{m-1} u_{m-1-i}(x,t) \sum_{j=0}^i u_j(x,t) u_{i-j}(x,t) \right) \quad (39)$$

From Equations (23) and (24) we obtain:

$$u_1(x,t) = h \int_0^t (-v_0(x,\tau)) d\tau \quad (40)$$

$$v_1(x, t) = h \int_0^t \left(-\frac{\partial^4 u_0(x, \tau)}{\partial x^4} - \frac{\partial^2}{\partial x^2} (u_0(x, \tau))^3 \right) d\tau .$$

Now, form ≥ 2 , we get

$$u_m(x, t) = (n + h)u_{m-1}(x, t) + h \int_0^t (-v_{m-1}(x, \tau)) d\tau \tag{41}$$

$$v_m(x, t) = (n + h)v_{m-1}(x, t) + h \int_0^t \left(-\frac{\partial^4 u_{m-1}(x, \tau)}{\partial x^4} - \frac{\partial^2}{\partial x^2} \left(\sum_{i=0}^{m-1} u_{m-1-i}(x, \tau) \sum_{j=0}^i u_j(x, \tau) u_{i-j}(x, \tau) \right) \right) d\tau$$

And the following results are obtained

$$u_1(x, t) = -\sqrt{2}ht \operatorname{Sech}[x] \operatorname{Tanh}[x]$$

$$v_1(x, t) = ht(\sqrt{2} \operatorname{Sech}[x]^5 - \sqrt{2} \operatorname{Sech}[x] \operatorname{Tanh}[x]^4)$$

$$u_2(x, t) = \frac{h^2 t^2 (-3 + \operatorname{Cosh}[2x]) \operatorname{Sech}[x]^3}{2\sqrt{2}} - \sqrt{2} h(h+n)t \operatorname{Sech}[x] \operatorname{Tanh}[x]$$

$$v_2(x, t) = \frac{h^2 t^2 (-11 + \operatorname{Cosh}[2x]) \operatorname{Sech}[x]^3 \operatorname{Tanh}[x]}{2\sqrt{2}} + h(h+n)t(\sqrt{2} \operatorname{Sech}[x]^5 - \sqrt{2} \operatorname{Sech}[x] \operatorname{Tanh}[x]^4)$$

$u_m(x, t)$, ($m=3, 4, \dots$) can be calculated similarly. Then, the series solution expression by mq- HAM can be written in the form:

$$u(x, t; n; h) \cong U_M(x, t; n; h) = \sum_{i=0}^M u_i(x, t; n; h) \left(\frac{1}{n} \right)^i \tag{42}$$

Equation (42) is a family of approximation solutions to the problem (25) in terms of the convergence parameters h and n . To find the valid region of h , the h curves given by the 3rd order mq-HAM approximation at different values of x , t , and n are drawn in Figures 8-10. This figure shows the interval of h which the value of $U_3(x, t, n)$ is constant at certain x , t , and n . We choose the line segment nearly parallel to the horizontal axis as a valid region of h which provides us with a simple way to adjust and control the convergence region. Figure 11 shows the comparison between U_3 of mq-HAM using different values of n with the solution (27). The absolute errors of the 3th order solutions mq-HAM approximate using different values of n are shown in Figure 12. The results obtained by mq-HAM are more accurate than

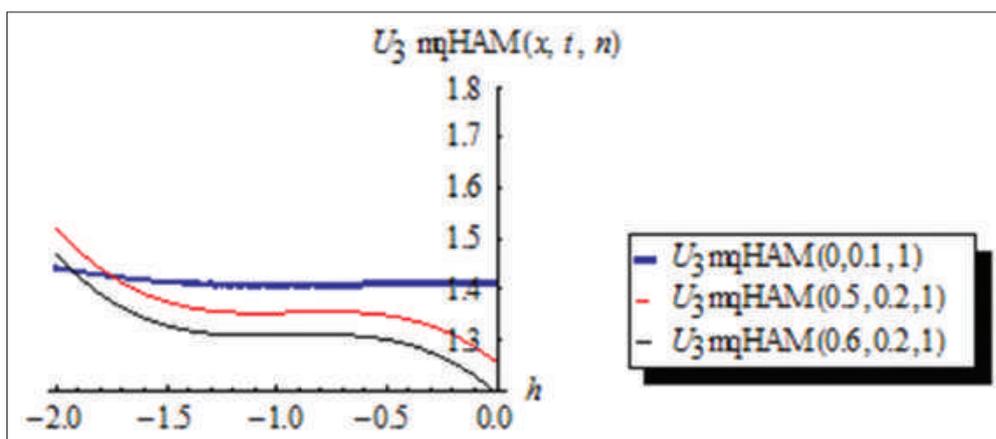


Figure 8: h curve for the (mq-HAM; $n=1$) approximation solution $U_3(x, t, 1)$ of problem (25) at different values of x and t

q-HAM at different values of x and n , so the results indicate that the speed of convergence for mq-HAM with $n > 1$ is faster in comparison with $n=1$ (nHAM). The results show that the convergence region of series solutions obtained by mq-HAM is increasing as q is decreased, as shown in Figures 11 and 12. By increasing the number of iterations by mq-HAM, the series solution becomes more accurate, more efficient and the interval of t (convergent region) increases, as shown in Figures 13-20.

Case 2. $z=3$

Consider the non-linear initial value problem:

$$u_{ttt}(x,t) + u_x(x,t) - 2x(u(x,t))^2 + 6(u(x,t))^4 = 0 \tag{43}$$

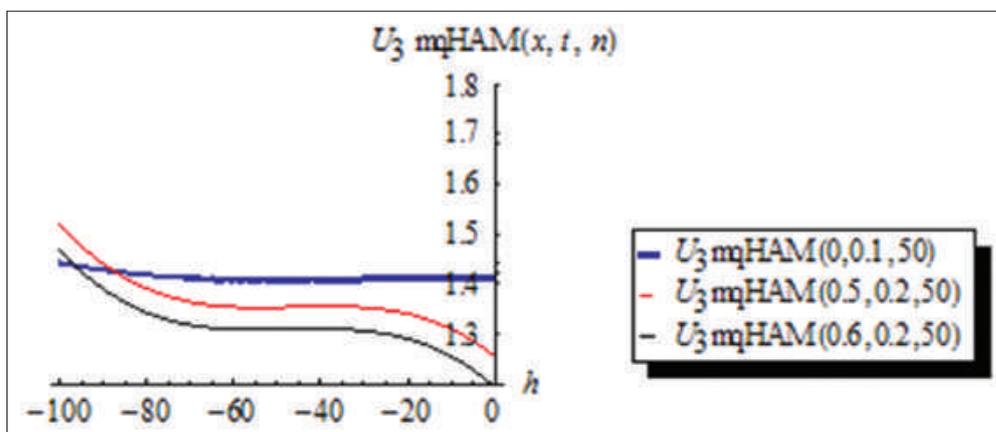


Figure 9: h curve for the (mq-HAM; $n=50$) approximation solution $U_3(x, t; 50)$ of problem (25) at different values of x and t

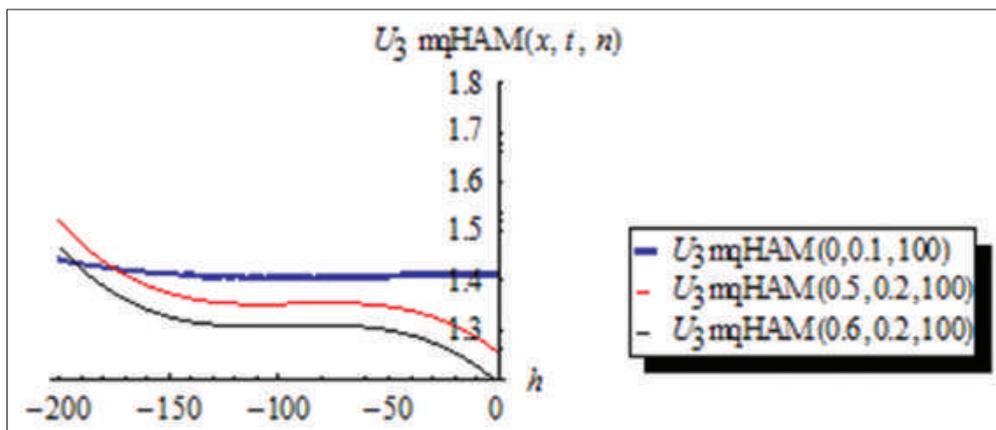


Figure 10: h curve for the (mq-HAM; $n=100$) approximation solution $U_3(x, t; 100)$ of problem (25) at different values of x and t

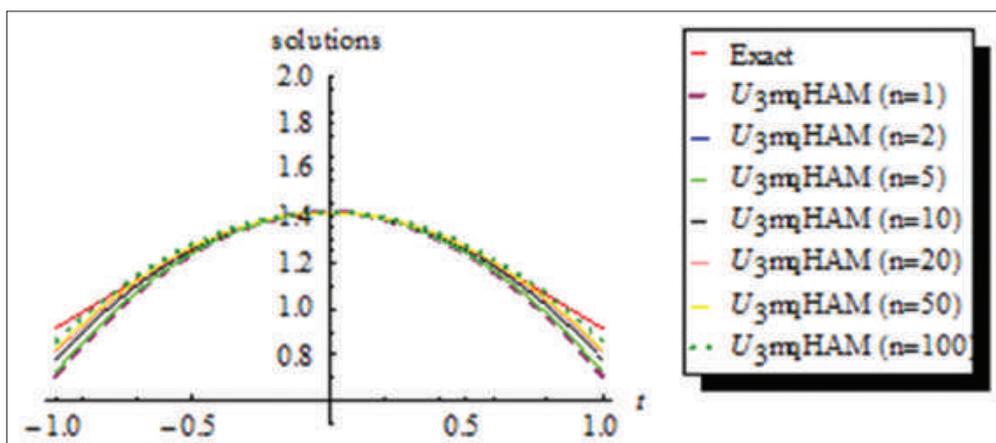


Figure 11: Comparison between $U_3(x, t)$ of mq-HAM ($n=1, 2, 5, 10, 20, 50, 100$) with exact solution of Equation (25) at $x=0$ with ($h=-1, h=-1.8, h=-4.5, h=-8, h=-15.2, h=-37, h=-70$), respectively

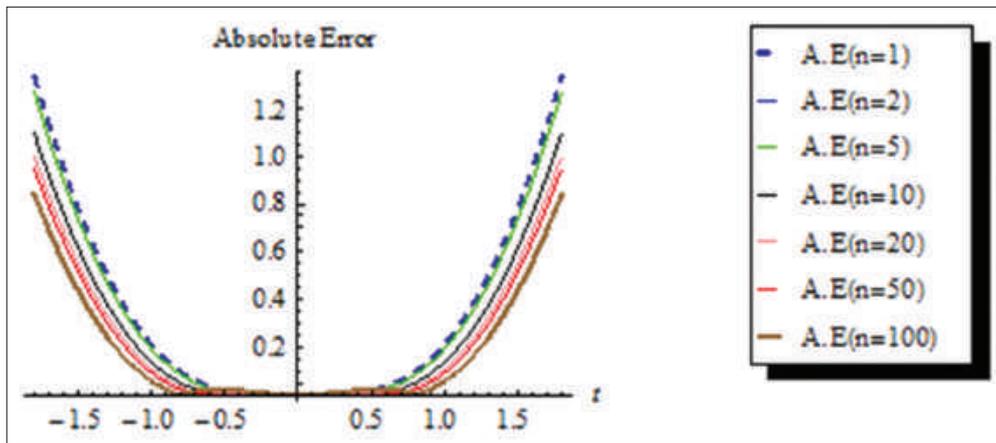


Figure 12: The absolute error of U_3 of mq-HAM ($n=1, 2, 5, 10, 20, 50, 100$) for problem (25) at $x=0$ using ($h=-1, h=-1.8, h=-4.5, h=-8, h=-15.2, h=-37, h=-70$), respectively

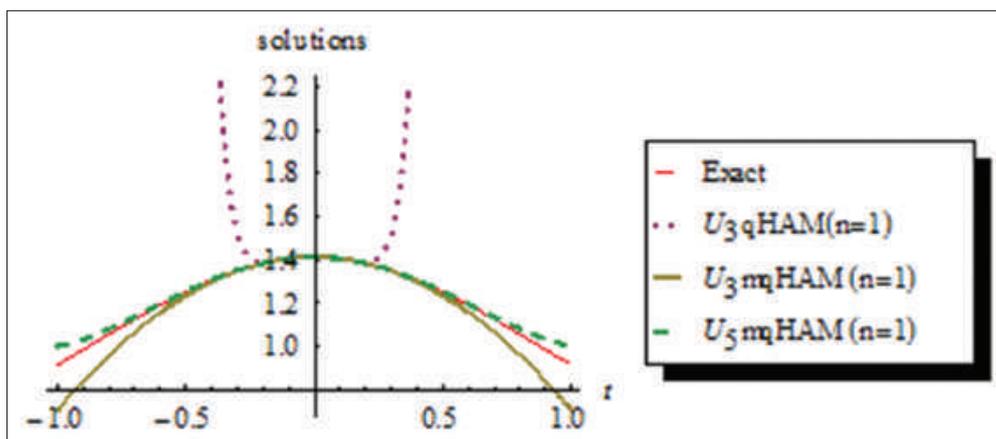


Figure 13: The comparison between the $U_3(x, t)$ of q-HAM ($n=1$), $U_3(x, t)$ of mq-HAM ($n=1$), $U_5(x, t)$ of mq-HAM ($n=1$), and the exact solution of Equation (25) at $h=-1$ and $x=0$

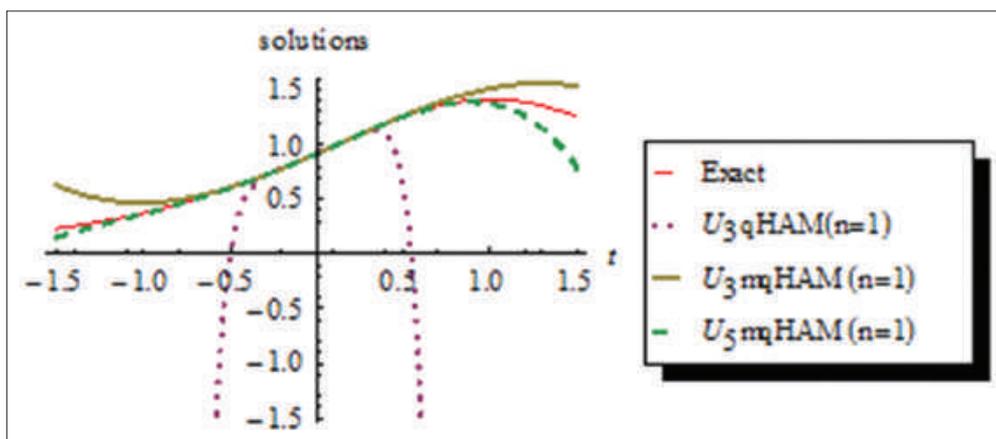


Figure 14: The comparison between the $U_3(x, t)$ of q-HAM ($n=1$), $U_3(x, t)$ of mq-HAM ($n=1$), $U_5(x, t)$ of mq-HAM ($n=1$), and the exact solution of Equation (25) at $h=-1$ and $x=1$

Subject to the initial conditions

$$u(x, 0) = -\frac{1}{x^2}, u_t(x, 0) = -\frac{1}{x^4}, u_{tt}(x, 0) = -\frac{2}{x^6} \quad (44)$$

The exact solution is

$$u(x, t) = \frac{1}{-x^2 + t} \quad (45)$$

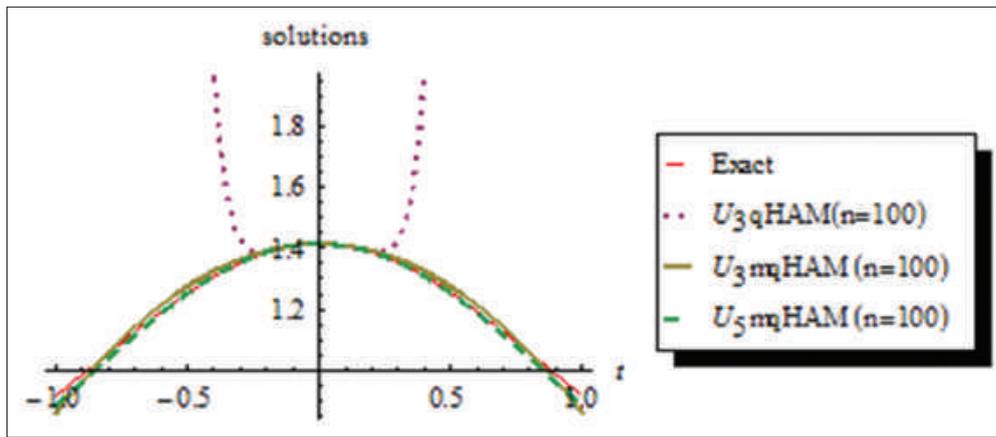


Figure 15: The comparison between the $U_3(x, t)$ of q-HAM ($n=100$), $U_3(x, t)$ of mq-HAM ($n=100$), $U_5(x, t)$ of mq-HAM ($n=100$), and the exact solution of Equation (25) at $h=-70$ and $x=0$

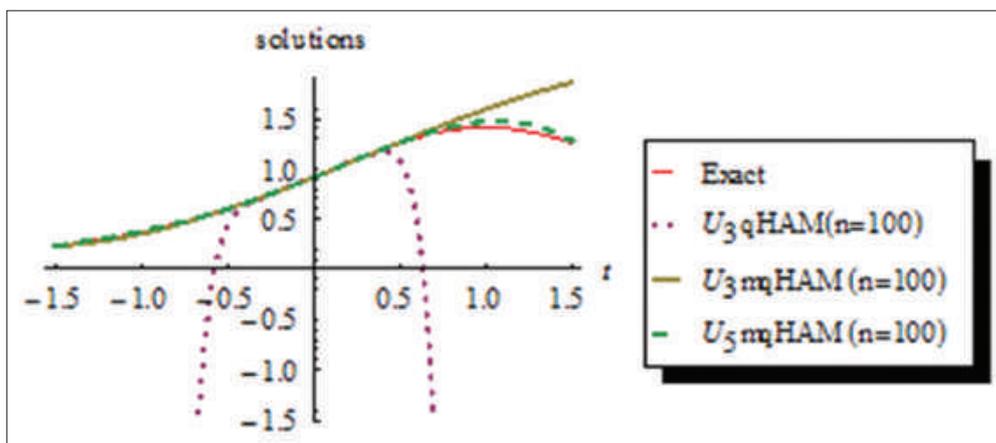


Figure 16: The comparison between the $U_3(x, t)$ of q-HAM ($n=100$), $U_3(x, t)$ of mq-HAM ($n=100$), $U_5(x, t)$ of mq-HAM ($n=100$), and the exact solution of Equation (25) at $h=-70$ and $x=1$

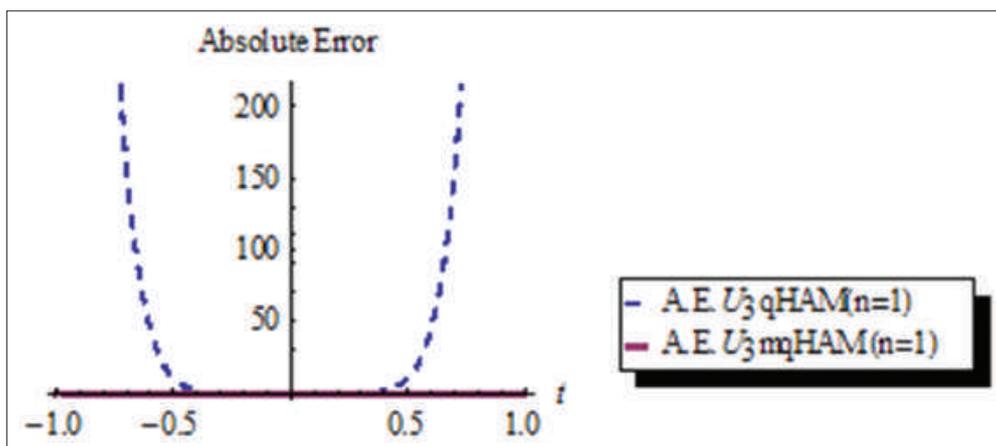


Figure 17: The comparison between the absolute error of $U_3(x, t)$ of q-HAM ($n=1$) and $U_3(x, t)$ of mq-HAM ($n=1$) of Equation (25) at $h=-1$, $x=0$ and $-1 \leq t \leq 1$

This problem solved by HAM (q-HAM ($n=1$)) and nHAM (mq-HAM ($n=1$)),^[7] so we will solve it by q-HAM and mq-HAM and compare the results.

IMPLEMENTATION OF Q-HAM

We choose the initial approximation

$$u_0(x, t) = -\frac{1}{x^2} - \frac{t}{x^4} - \frac{t^2}{x^6} \tag{46}$$

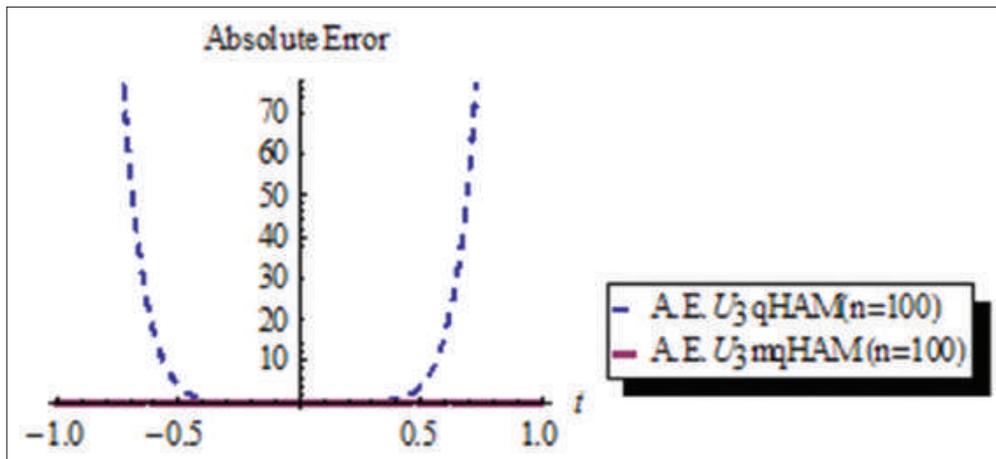


Figure 18: The comparison between the absolute error of $U_3(x, t)$ of q-HAM ($n=100$) and $U_3(x, t)$ of mq-HAM ($n=100$) of Equation (25) at $h=-70, x=0$ and $-1 \leq t \leq 1$

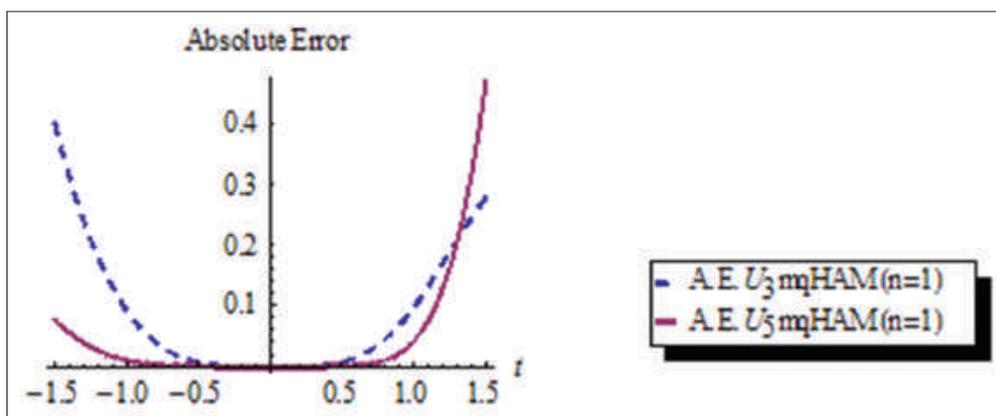


Figure 19: The comparison between the absolute error of $U_3(x, t)$ of mq-HAM ($n=1$) and $U_5(x, t)$ of mq-HAM ($n=1$) of Equation (25) at $h=-1, x=1$ and $-1.5 \leq t \leq 1.5$

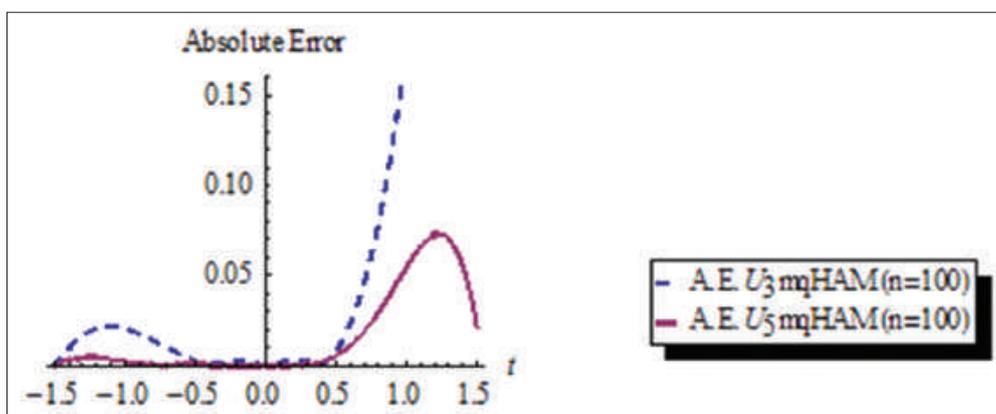


Figure 20: The comparison between the absolute error of $U_3(x, t)$ of mq-HAM ($n=100$) and $U_5(x, t)$ of mq-HAM ($n=100$) of Equation (25) at $h=-70, x=1$ and $-1.5 \leq t \leq 1.5$

and the linear operator:

$$L[\varnothing(x, t; q)] = \frac{\partial^3 \varnothing(x, t; q)}{\partial t^3} \tag{47}$$

with the property:

$$L[c_0 + c_1 t + c_2 t^2] = 0 \tag{48}$$

where $c_0, c_1,$ and c_2 are real constants.

Next, we define the nonlinear operator by

$$N[\varnothing(x, t; q)] = \frac{\partial^3 \varnothing(x, t; q)}{\partial t^3} + \frac{\partial \varnothing(x, t; q)}{\partial x} - 2x[\varnothing(x, t; q)]^2 + 6[\varnothing(x, t; q)]^4 \quad (49)$$

According to the zero-order deformation Equation (2) and the m^{th} -order deformation equation (7) with

$$R(u_{m-1}^-) = \frac{\partial^3 u_{m-1}^-}{\partial t^3} + \frac{\partial u_{m-1}^-}{\partial x} - 2x \sum_{i=0}^{m-1} u_i^- u_{m-1-i}^- + 6 \sum_{i=0}^{m-1} u_{m-1-i}^- \sum_{j=0}^i u_{i-j}^- \sum_{k=0}^j u_k^- u_{j-k}^- \quad (50)$$

The solution of the m^{th} -order deformation equation (7) for $m \geq 1$ becomes:

$$u_m(x, t) = k_m u_{m-1}(x, t) + h \iiint R(u_{m-1}^-) dt dt dt + c_0 + c_1 t + c_2 t^2 \quad (51)$$

where the coefficients c_0, c_1 and c_2 are determined by the initial conditions:

$$u_m(x, 0) = 0, \quad \frac{\partial u_m(x, 0)}{\partial t} = 0, \quad \frac{\partial^2 u_m(x, 0)}{\partial t^2} = 0 \quad (52)$$

We now successively obtain:

$$\begin{aligned} u_1(x, t) &= \frac{1}{2310x^{24}} ht^3 (14t^8 + 77t^7 x^2 + 275t^6 x^4 + 660t^5 x^6 \\ &+ 2310t^2 x^{12} + 2310tx^{14} + 2310x^{16} - 22t^4 x^8 (-57 + x^5) - 77t^3 x^{10} (-24 + x^5)) \\ u_2(x, t) &= \frac{1}{2310x^{24}} hnt^3 (14t^8 + 77t^7 x^2 + 275t^6 x^4 + 660t^5 x^6 + \\ &2310t^2 x^{12} + 2310tx^{14} + 2310x^{16} - 22t^4 x^8 (-57 + x^5) - 77t^3 x^{10} (-24 + x^5)) \\ &- \frac{1}{24443218800x^{42}} h^2 t^3 (519792t^{17} + 5197920t^{16} x^2 + 30603300t^{15} x^4 + \\ &127288980t^{14} x^6 + 10475665200t^5 x^{24} - \dots \end{aligned}$$

$u_m(x, t)$, ($m=3,4,\dots$) can be calculated similarly. Then, the series solution expression by q- HAM can be written in the form:

$$u(x, t; n; h) \cong U_M(x, t; n; h) = \sum_{i=0}^M u_i(x, t; n; h) \left(\frac{1}{n}\right)^i \quad (53)$$

Equation (53) is a family of approximation solutions to the problem (43) in terms of the convergence parameters h and n . To find the valid region of h , the h curves given by the 5th order q-HAM approximation at different values of x, t , and n are drawn in Figures 21-23. This figure shows the interval of h which the value of $U_5(x, t; n)$ is constant at certain x, t and n . We choose the line segment nearly parallel to the horizontal axis as a valid region of h which provides us with a simple way to adjust and control the convergence region. Figure 24 shows the comparison between U_5 of q-HAM using different values of n with the solution 45. The absolute errors of the 5th order solutions q-HAM approximate using different values of n are shown in Figure 25.

IMPLEMENTATION OF MQ-HAM

To solve Equation (43) by mq-HAM, we construct system of differential equations as follows

$$\begin{aligned} u_t(x, t) &= v(x, t), \\ v_t(x, t) &= w(x, t) \end{aligned} \quad (54)$$

With initial approximations

$$u_0(x, t) = -\frac{1}{x^2}, \quad v_0(x, t) = -\frac{1}{x^4}, \quad w_0(x, t) = -\frac{2}{x^6} \quad (55)$$

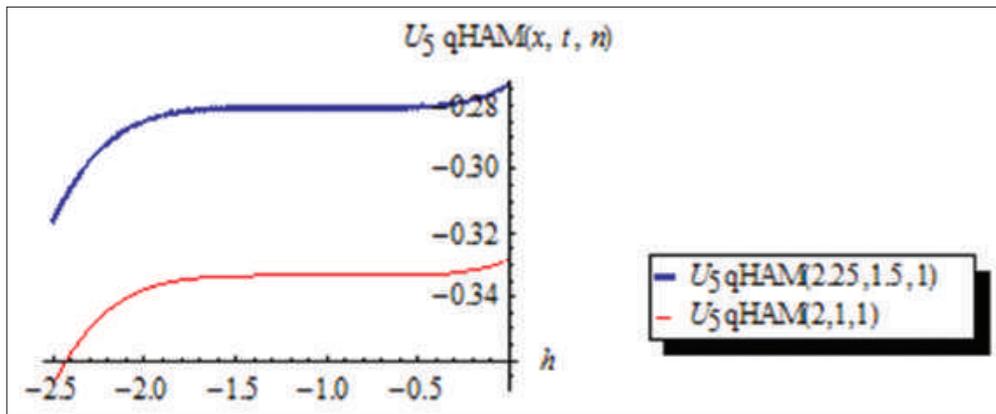


Figure 21: h curve for the (q-HAM; $n=1$) (HAM) approximation solution $U_5(x, t, 1)$ of problem (43) at different values of x and t

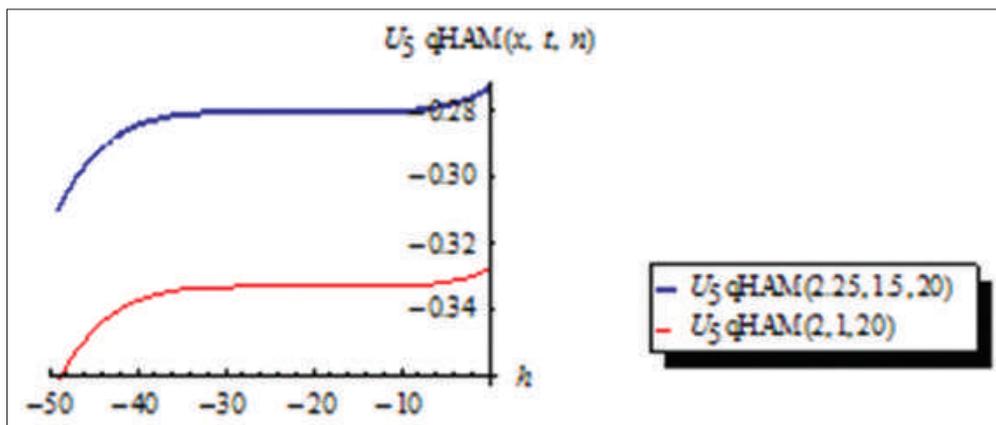


Figure 22: h curve for the (q-HAM; $n=20$) approximation solution $U_5(x, t, 20)$ of problem (43) at different values of x and t

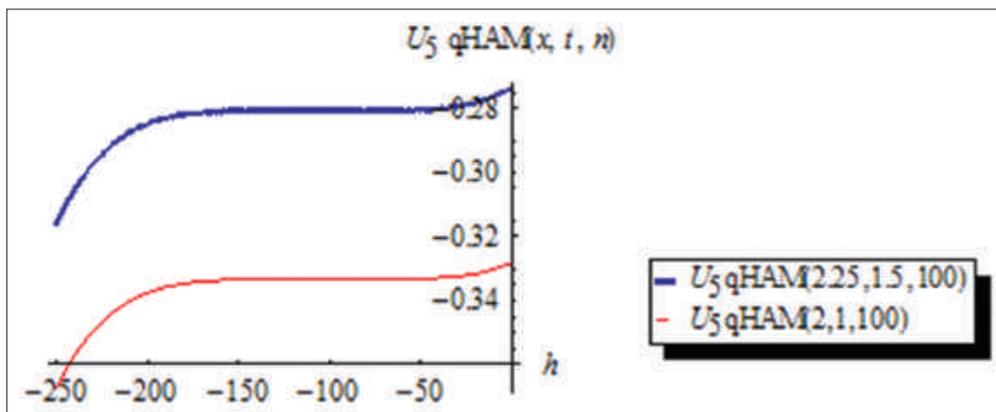


Figure 23: h curve for the (q-HAM; $n=100$) approximation solution $U_5(x, t, 100)$ of problem (43) at different values of x and t

And the auxiliary linear operators

$$Lu(x, t) = \frac{\partial u(x, t)}{\partial t}, Lv(x, t) = \frac{\partial v(x, t)}{\partial t}, Lw(x, t) = \frac{\partial w(x, t)}{\partial t} \tag{56}$$

And

$$Au_{m-1}(x, t) = \frac{\partial u_{m-1}(x, t)}{\partial x}$$

$$Bu_{m-1}^-(x, t) = -2x \sum_{i=0}^{m-1} u_i u_{m-1-i} + 6 \sum_{i=0}^{m-1} u_{m-1-i} \sum_{j=0}^i u_{i-j} \sum_{k=0}^j u_k u_{j-k} \tag{57}$$

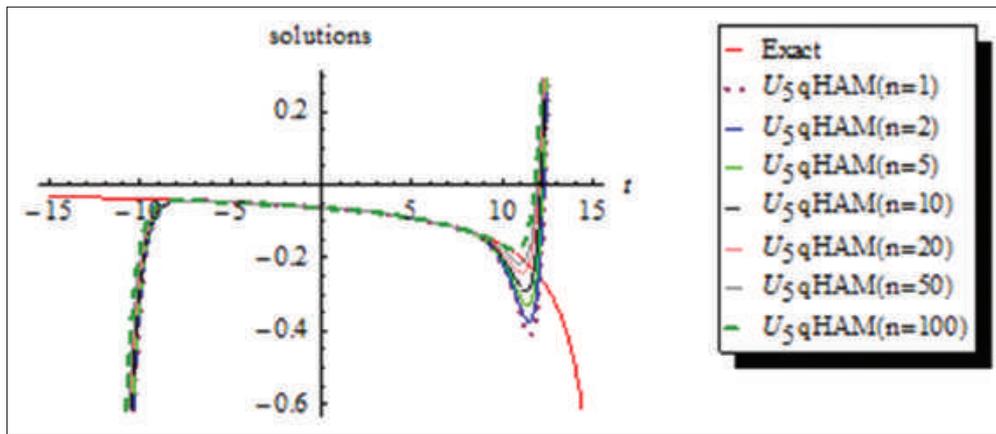


Figure 24: Comparison between U_5 of q-HAM ($n=1, 2, 5, 10, 20, 50, 100$) with exact solution of Equation (43) at $x=4$ with ($h=-1, h=-1.97, h=-4.83, h=-8.45, h=-18.3, h=-44.75, h=-86$), respectively

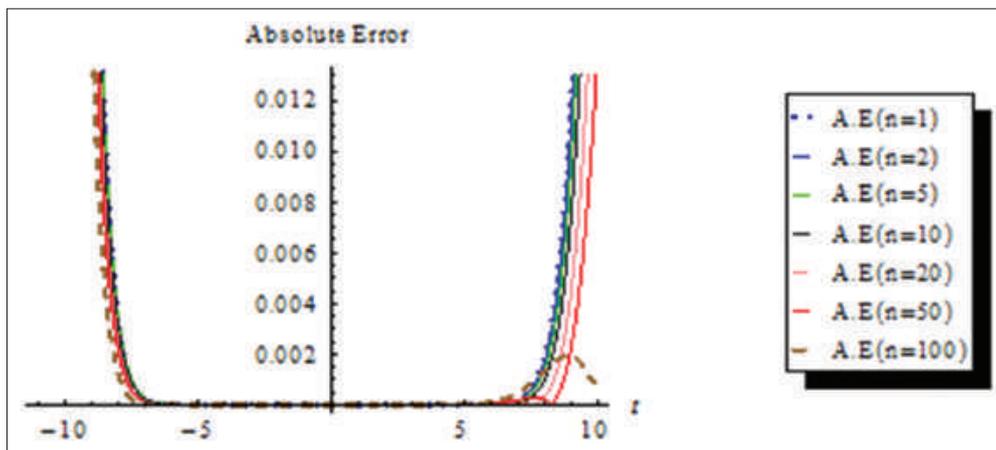


Figure 25: The absolute error of U_5 of q-HAM ($n=1, 2, 5, 10, 20, 50, 100$) for problem (43) at $x=4$ using $h=-1, h=-1.97, h=-4.83, h=-8.45, h=-18.3, h=-44.75, h=-86$, respectively

From Equations (23) and (24) we obtain

$$u_1(x, t) = h \int_0^t (-v_0(x, \tau)) d\tau$$

$$v_1(x, t) = h \int_0^t (-w_0(x, \tau)) d\tau \tag{58}$$

$$w_1(x, t) = h \int_0^t \left(\frac{\partial u_0(x, \tau)}{\partial x} - 2x(u_0(x, \tau))^2 + 6(u_0(x, \tau))^4 \right) d\tau$$

For $m \geq 2$,

$$u_m(x, t) = (n+h)u_{m-1}(x, t) + h \int_0^t (-v_{m-1}(x, \tau)) d\tau$$

$$v_m(x, t) = (n+h)v_{m-1}(x, t) + h \int_0^t (-w_{m-1}(x, \tau)) d\tau \tag{59}$$

$$w_m(x, t) = (n+h)w_{m-1}(x, t) + h \int_0^t \left(\frac{\partial u_{m-1}(x, t)}{\partial x} - 2x \sum_{i=0}^{m-1} u_i u_{m-1-i} + 6 \sum_{i=0}^{m-1} u_{m-1-i} \sum_{j=0}^i u_{i-j} \sum_{k=0}^j u_k u_{j-k} \right) d\tau$$

The following results are obtained

$$u_1(x, t) = \frac{ht}{x^4}$$

$$u_2(x, t) = -\frac{h^2t^2}{x^6} + \frac{h(h+n)t}{x^4}$$

$$u_3(x, t) = h\left(\frac{h^2t^3}{x^8} - \frac{h^2t^2}{x^6} - \frac{hnt^2}{x^6}\right) + (h+n)\left(-\frac{h^2t^2}{x^6} + \frac{h(h+n)t}{x^4}\right)$$

$u_m(x, t)$, ($m=4, 5, \dots$) can be calculated similarly. Then, the series solution expression by mq-HAM can be written in the form:

$$u(x, t; n; h) \cong U_M(x, t; n; h) = \sum_{i=0}^M u_i(x, t; n; h) \left(\frac{1}{n}\right)^i \tag{60}$$

Equation (60) is a family of approximation solutions to the problem (43) in terms of the convergence parameters h and n . To find the valid region of h , the h curves given by the 5th order mq-HAM approximation at different values of x , t , and n are drawn in Figures 26-28. This figure shows the interval of h which the value of $U_5(x, t, n)$ is constant at certain x , t , and n . We choose the line segment nearly parallel to the horizontal axis as a valid region of h which provides us with a simple way to adjust and control the convergence region. Figure 29 shows the comparison between U_5 of mq-HAM using different values of n with the solution (45). The absolute errors of the 5th order solutions mq-HAM approximate using different values of n are shown in Figure 30. The results obtained by mq-HAM are more accurate than q-HAM at different values of x and n , so the results indicate that the speed of convergence for mq-HAM with $n > 1$ is faster in comparison with $n = 1$. (nHAM). The results show that the convergence region of series solutions obtained by mq-HAM is increasing as q is decreased, as shown in Figures 29-36.

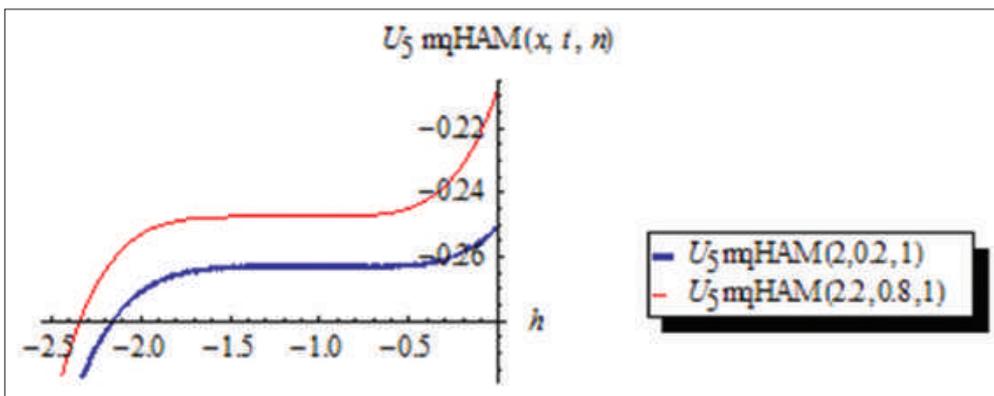


Figure 26: h curve for the (mq-HAM; $n=1$) approximation solution $U_5(x, t, 1)$ of problem (43) at different values of x and t

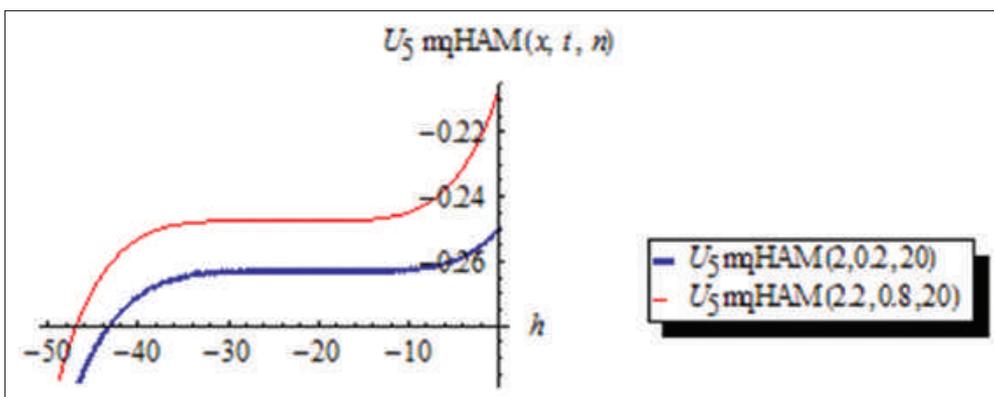


Figure 27: h curve for the (mq-HAM; $n=20$) approximation solution $U_5(x, t, 20)$ of problem (43) at different values of x and t

By increasing the number of iterations by mq-HAM, the series solution becomes more accurate, more efficient and the interval of t (convergent region) increases, as shown in Figures 31-36.

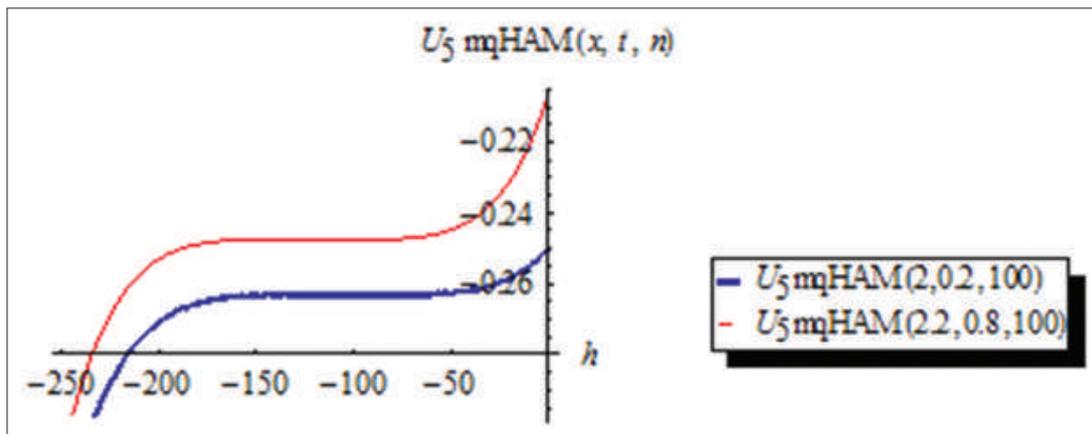


Figure 28: h curve for the (mq-HAM; $n=100$) approximation solution $U_5(x, t, 100)$ of problem (43) at different values of x and t

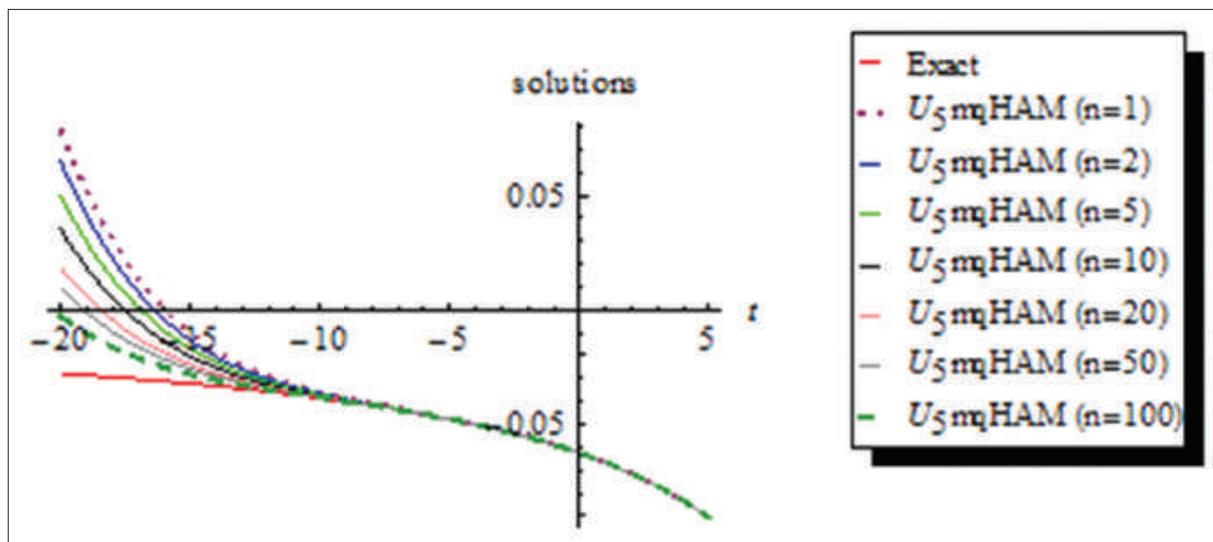


Figure 29: Comparison between U_5 of mq-HAM ($n=1, 2, 5, 10, 20, 50, 100$) with exact solution of Equation (43) at $x=4$ with ($h=-1, h=-1.97, h=-4.83, h=-9.45, h=-18.3, h=-44.75, h=-86$), respectively

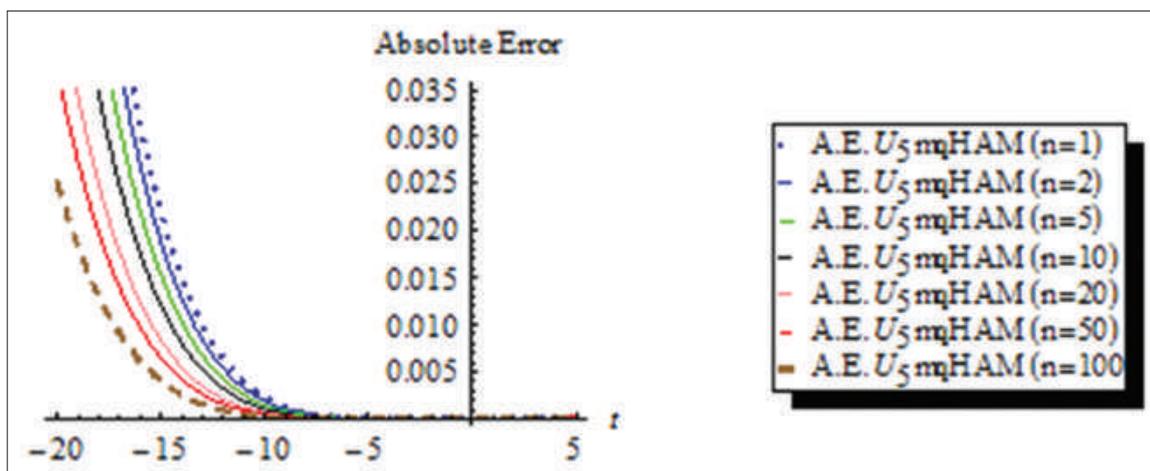


Figure 30: The absolute error of U_5 of mq-HAM ($n=1, 2, 5, 10, 20, 50, 100$) for problem (43) at $x=4, -20 \leq t \leq 5$ using $h=-1, h=-1.97, h=-4.83, h=-9.45, h=-18.3, h=-44.75, h=-86$, respectively

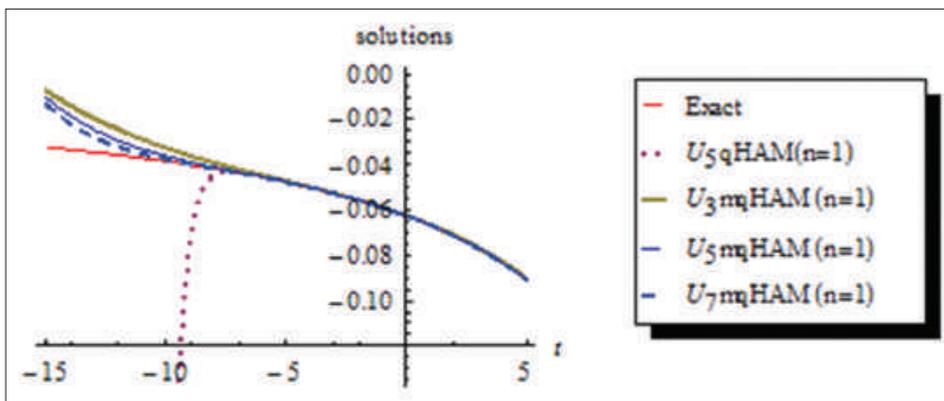


Figure 31: The comparison between the $U_5(x, t)$ of q-HAM ($n=1$), $U_3(x, t)$ of mq-HAM ($n=1$), $U_5(x, t)$ of mq-HAM ($n=1$), $U_7(x, t)$ of mq-HAM ($n=1$), and the exact solution of Equation (43) at $h=-1$ and $x=4$

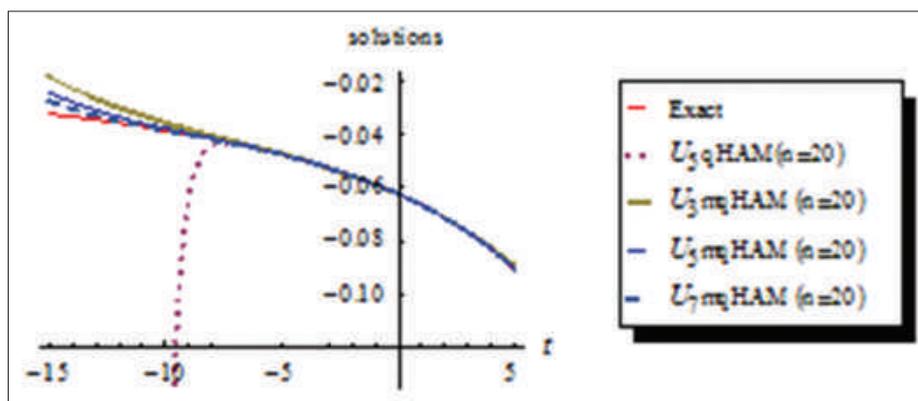


Figure 32: The comparison between the $U_5(x, t)$ of q-HAM ($n=20$), $U_3(x, t)$ of mq-HAM ($n=20$), $U_5(x, t)$ of mq-HAM ($n=20$), $U_7(x, t)$ of mq-HAM ($n=20$), and the exact solution of Equation (43) at $h=-18.3$ and $x=4$

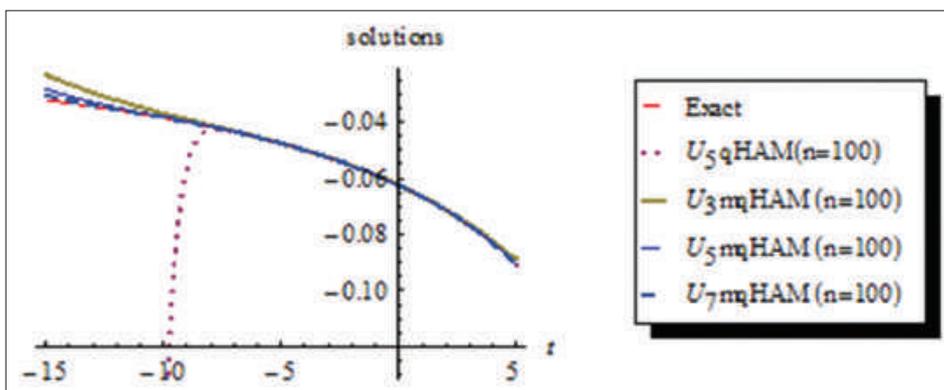


Figure 33: The comparison between the $U_5(x, t)$ of q-HAM ($n=100$), $U_3(x, t)$ of mq-HAM ($n=100$), $U_5(x, t)$ of mq-HAM ($n=100$), $U_7(x, t)$ of mq-HAM ($n=100$), and the exact solution of (43) at $h=-86$ and $x=4$

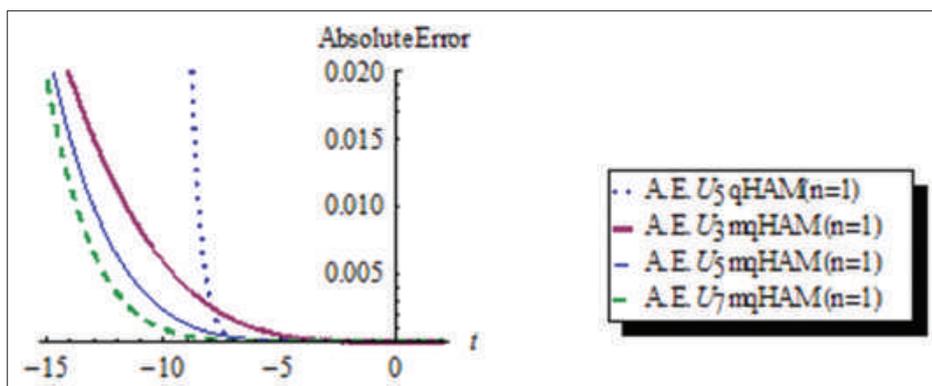


Figure 34: The comparison between the absolute error of $U_5(x, t)$ of q-HAM ($n=1$), $U_3(x, t)$ of mq-HAM ($n=1$), $U_5(x, t)$ of mq-HAM ($n=1$), and $U_7(x, t)$ of mq-HAM ($n=1$) of Equation (43) at $h=-1$, $x=4$ and $-15 \leq t \leq 2$

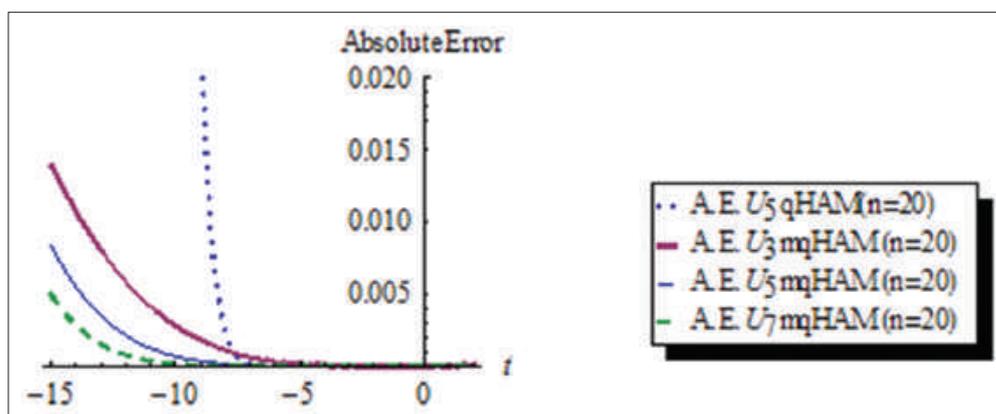


Figure 35: The comparison between the absolute error of $U_5(x, t)$ of q-HAM ($n=20$), $U_3(x, t)$ of mq-HAM ($n=20$), $U_5(x, t)$ of mq-HAM ($n=20$), and $U_7(x, t)$ of mq-HAM ($n=20$) of Equation (43) at $h=-18.3$, $x=4$ and $-15 \leq t \leq 2$

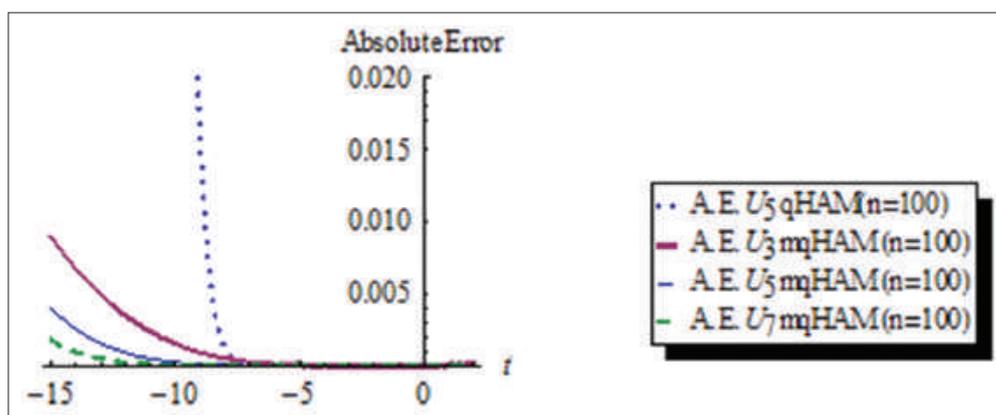


Figure 36: The comparison between the absolute error of $U_5(x, t)$ of q-HAM ($n=100$), $U_3(x, t)$ of mq-HAM ($n=100$), $U_5(x, t)$ of mq-HAM ($n=100$), and $U_7(x, t)$ of mq-HAM ($n=100$) of Equation (43) at $h=-86$, $x=4$ and $-15 \leq t \leq 2$

CONCLUSION

A mq-HAM was proposed. This method provides an approximate solution by rewriting the n th-order non-linear differential equation in the form of n first-order differential equations. The solution of these n differential equations is obtained as a power series solution. It was shown from the illustrative examples that the mq-HAM improves the performance of q-HAM and nHAM.

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