



Analytical Solutions of Strongly Non-linear Problems by the Iteration Perturbation Method

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Authors' contributions

This work was carried out in collaboration between both authors. Author GM designed the study, wrote the protocol, wrote the first draft of the manuscript and managed the experimental process. Author AM managed the literature searches; analyses of the study performed the compression analysis. Both authors read and approved the final manuscript.

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ABSTRACT

This paper applies modified He's iteration perturbation method to study periodic solutions of strongly nonlinear oscillators. Some examples are given to illustrate the effectiveness and convenience of the method. The results are compared with the numerical solution and the comparison showed a proper accuracy of this method.

Keywords: He's iteration perturbation method; periodic solutions; strongly non-linear oscillators.

1. INTRODUCTION

Obviously the study of nonlinear systems and their behavior remains one of the most important aspects of engineering, applied mathematics,

physics and other scientific fields. These nonlinear systems are real physical systems which are modeled by nonlinear differential equations, for this reason, one cannot overemphasize the importance of understanding

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and gaining useful insights towards the behavior of these nonlinear differential equations so as to make accurate and precise decisions while working with real physical systems.

On the other hand, nonlinear differential equations are very difficult and complex to study. Due to their complexity, it is very difficult and most times impossible to obtain an exact solution to these nonlinear differential equations. Over the years, researchers have developed many tools that will aid in the study of these nonlinear differential equations. Methods like perturbation methods [1,2,3], numerical methods [4], and most recently the approximate methods have been developed in order to understand the behavior of these nonlinear differential equations. Many approximate methods have evolved recently, among them are, Iteration method [5,6], Frequency-amplitude formulation [7-9], Energy balance method [10-12], Variational iteration method [13,14], Homotopy perturbation method [15-19] Parameter expanding method [20-22] and Hamiltonian approach [23,24].

With the rapid development of nonlinear science, it appears an ever-increasing interest of scientists and engineers in the analytical asymptotic techniques for nonlinear problems. Though it is easy for us now to find solutions to linear systems by means of numerical simulations, it is still very difficult to solve nonlinear problems analytically. The study of

nonlinear oscillators has been important in the development of the theory of dynamical systems. The Van der Pol oscillator can be regarded as describing a mass-spring-damper system with a nonlinear position-dependent damping coefficient or, equivalently, an RLC electrical circuit with a negative nonlinear resistor, and has been used to develop models in many applications, such as electronics, biology or acoustics. It represents a nonlinear system with an interesting behavior that arises naturally in several applications. Also Duffing oscillators are described by nonlinear differential equations that modeled the behavior of many practical problems that arise in engineering, physics, and in many real world applications [1,2,13,25]. It is well-known that Duffing oscillators can be found in the modeling of free vibrations of a restrained uniform beam with intermediate lumped mass, the nonlinear dynamics of slender elastica, the generalized Pochhammer-Chree (PC) equation, the generalized compound KdV equation in nonlinear wave systems, among others [26]. Duffing's equation is a model of many structural systems, it is regarded as one of the most important differential equations because it appears in various physical and engineering problems such that, nonlinear optics and plasma physics.

In this paper only the first order approximations is considered as it gives results with enough technical accuracy.

2. THE ITERATION METHODS

Consider the following nonlinear equation

$$\ddot{x} + \varepsilon f(x, \dot{x}, \ddot{x}, t) = 0, \quad (1)$$

Where ε is a constant parameter and $f(x, \dot{x}, \ddot{x}, t)$ is nonlinear analytical function.

We introduce the variable $y = dx/dt$, and then Eq. (1) can be replaced by an equivalent system

$$\dot{x}(t) = y(t), \quad \dot{y}(t) = -\varepsilon f(x, y, \dot{y}, t). \quad (2)$$

Assume that its initial approximate guess can be expressed as

$$x(t) = A \cos(\omega t) \quad (3)$$

Where ω is the angular frequency of oscillation. Then we have

$$\dot{x}(t) = -A \omega \sin(\omega t) = y(t), \quad \ddot{x}(t) = -A \omega^2 \cos(\omega t) = \dot{y}(t). \quad (4)$$

Substituting Eqs. (3) and (4) into Eq. (2), we obtain

$$\dot{y}(t) = -\varepsilon f(x, y, \dot{y}, t) = -\varepsilon \left[\sum_{n=0}^{\infty} \alpha_{2n+1} \sin(2n+1)\omega t + \sum_{m=0}^{\infty} \beta_{2m+1} \cos(2m+1)\omega t \right]. \quad (5)$$

Substituting Eq. (5) into Eq. (2)2, yields

$$\dot{y}(t) = -\varepsilon [\alpha_1 \sin \omega t + \alpha_3 \sin 3\omega t + \dots + \beta_1 \cos \omega t + \beta_3 \cos 3\omega t + \dots]. \quad (6)$$

Integrating Eq. (6), gives

$$y(t) = -\frac{\varepsilon}{\omega} \left[-\alpha_1 \cos \omega t - \frac{1}{3} \alpha_3 \cos 3\omega t - \dots + \beta_1 \sin \omega t + \frac{1}{3} \beta_3 \sin 3\omega t + \dots \right]. \quad (7)$$

Comparing Eqs. (4)1 and (7), we obtain the angular frequency ω and eliminating the secular term from Eq. (7) we can obtain the amplitude A of the oscillation, after them integrating Eq. (7) yields the first order approximate solution of Eq. (1)

$$x(t) = \frac{\varepsilon}{\omega^2} \left[\alpha_1 \sin \omega t + \frac{1}{9} \alpha_3 \sin 3\omega t + \dots + \beta_1 \cos \omega t + \frac{1}{9} \beta_3 \cos 3\omega t + \dots \right]. \quad (8)$$

The objective of this method is to eliminate dependent variable in succession until there remains only a single equation containing only one dependent variable. After the solution of remaining equation has been found, the other dependent variables can be found in turn, using the original differential equation or those that have appeared in the elimination process.

3. APPLICATIONS

In order to assess advantages and the accuracy of the iteration method, we should consider the following examples.

3.1 Example 1

As a first application, let us consider a classical Van der Pol oscillator with a nonlinear damping function of higher polynomial order, which models many physical problems, likes, an electrical circuit with a triode valve, and was later extensively studied as a host of a rich class of dynamical behavior, including relaxation oscillations, quasi periodicity, elementary bifurcations, and chaos [27]. The model considered is a classical Van der Pol oscillator with a nonlinear damping function of higher polynomial order described by the following nonlinear equation [28].

$$\ddot{x} + x - \varepsilon(1 - x^2 + x^4 - x^6)\dot{x} = 0. \quad (9)$$

Eq. (9) can be separated to the two differential equations of the first order

$$\dot{x} = y, \quad (10)$$

$$\dot{y} = -x + \varepsilon(1 - x^2 + x^4 - x^6)y. \quad (11)$$

Supposing that the exact solution of Eq. (9) is

$$x = A \cos \omega t, \text{ then } \dot{x} = y = -A \omega \sin \omega t, \quad (12)$$

Where A is the amplitude of the limit cycle and ω is the nonlinear frequency, substituting x and y into the right hand side of Eq. (11), we have

$$\dot{y} = -A \cos \omega t + \varepsilon A \omega \left(\frac{5A^6}{64} - \frac{A^4}{8} + \frac{A^2}{4} - 1 \right) \sin \omega t + \frac{\varepsilon A^3 \omega}{4} \left(\frac{9A^4}{16} - \frac{3A^2}{4} + 1 \right) \sin 3\omega t \left\{ \right. \\ \left. - \frac{\varepsilon A^5 \omega}{16} \left(1 - \frac{5A^2}{4} \right) \sin 5\omega t + \frac{\varepsilon A^7 \omega}{64} \sin 7\omega t. \right. \quad (13)$$

Integrating (13) yields

$$y = -\frac{A}{\omega} \sin \omega t - \varepsilon A \left(\frac{5A^6}{64} - \frac{A^4}{8} + \frac{A^2}{4} - 1 \right) \cos \omega t - \frac{\varepsilon A^3}{12} \left(\frac{9A^4}{16} - \frac{3A^2}{4} + 1 \right) \cos 3\omega t \left\{ \right. \\ \left. + \frac{\varepsilon A^5}{80} \left(1 - \frac{5A^2}{4} \right) \cos 5\omega t - \frac{\varepsilon A^7}{448} \cos 7\omega t. \right. \quad (14)$$

Comparing (12) and (14) we get $\omega = 1$. Eq. (14) may be written as

$$y = -A \sin t - \varepsilon A \left(\frac{5A^6}{64} - \frac{A^4}{8} + \frac{A^2}{4} - 1 \right) \cos t - \frac{\varepsilon A^3}{12} \left(\frac{9A^4}{16} - \frac{3A^2}{4} + 1 \right) \cos 3t \left\{ \right. \\ \left. + \frac{\varepsilon A^5}{80} \left(1 - \frac{5A^2}{4} \right) \cos 5t - \frac{\varepsilon A^7}{448} \cos 7t. \right. \quad (15)$$

Avoiding the presence of a secular term in Eq. (15) needs

$$\frac{5A^6}{64} - \frac{A^4}{8} + \frac{A^2}{4} - 1 = 0, \quad (16)$$

then we obtain the amplitude

$$A = 1.56183, \quad (17)$$

which leads the same value as illustrated in Yamapi *et al.* [28] by using Lindstedt's perturbation method (LPM). Thus Eq. (15) reduces to

$$y = -A \sin t - \frac{\varepsilon A^3}{12} \left(\frac{9A^4}{16} - \frac{3A^2}{4} + 1 \right) \cos 3t + \frac{\varepsilon A^5}{80} \left(1 - \frac{5A^2}{4} \right) \cos 5t - \frac{\varepsilon A^7}{448} \cos 7t. \quad (18)$$

Integrating (18) yields the first order approximate solution of Eq. (9)

$$x = A \cos t - \frac{\varepsilon}{9} \left(\frac{A^3}{4} - \frac{3A^5}{16} + \frac{9A^7}{64} \right) \sin 3t + \frac{\varepsilon}{25} \left(\frac{A^5}{16} - \frac{5A^7}{64} \right) \sin 5t - \frac{\varepsilon A^7}{3136} \sin 7t. \quad (19)$$

Eq. (9) is numerically solved and the result is compared with analytic one (19). In Fig. 1 the both solutions are plotted. Comparing the solutions it is evident that they are in a good agreement.

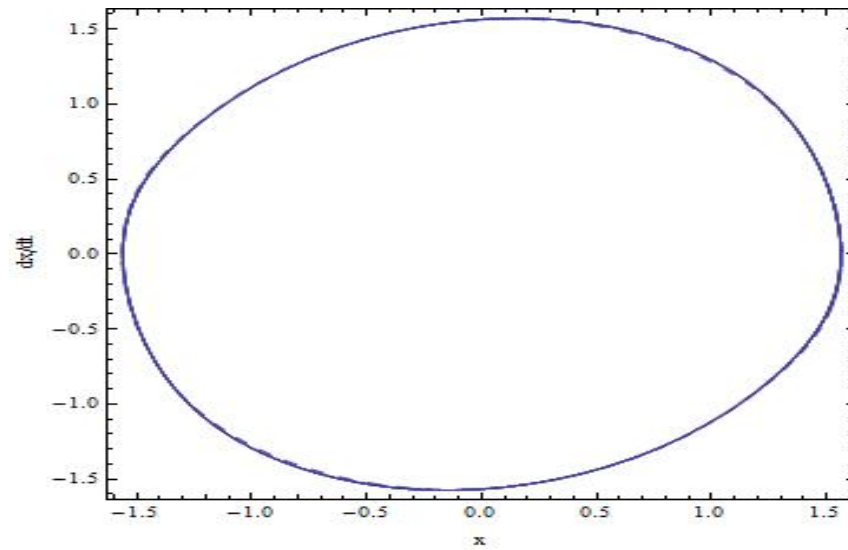


Fig. 1. comparison of the approximate solution (—) with the numerical solution (- - -) for $\varepsilon = 0.1$

3.2 Example 2

The model considered is the Rayleigh oscillator with excitation term in the form

$$\ddot{x} + x + \varepsilon(1 - x^2)\dot{x} = \varepsilon x^2 \sin t. \quad (20)$$

We re-write Eq. (20) in the form

$$\dot{x} = y, \quad (21)$$

$$\dot{y} = -x - \varepsilon(1 - y^2)y + \varepsilon y^2 \sin t, \quad (22)$$

supposing that

$$x = A \cos \omega t, \text{ then } y = -A \omega \sin \omega t. \quad (23)$$

Substituting from Eq. (23) into the right hand side of Eq. (22), we have

$$\dot{y} = -A \cos \omega t + \varepsilon A \omega \left(1 - \frac{3A^2 \omega^2}{4}\right) \sin \omega t + \frac{\varepsilon A^2 \omega^2}{2} \sin t + \frac{\varepsilon A^3 \omega^3}{4} \sin 3\omega t \left\{ \right. \\ \left. + \frac{\varepsilon A^2 \omega^2}{4} \sin(2\omega - 1)t - \frac{\varepsilon A^2 \omega^2}{4} \sin(2\omega + 1)t. \right. \quad (24)$$

Integrating (24) yields

$$y = -\frac{A}{\omega} \sin \omega t - \varepsilon A \left(1 - \frac{3A^2 \omega^2}{4}\right) \cos \omega t - \frac{\varepsilon A^2 \omega^2}{2} \cos t - \frac{\varepsilon A^3 \omega^3}{12} \cos 3\omega t \left\{ \right. \\ \left. - \frac{\varepsilon A^2 \omega}{4(2\omega - 1)} \cos(2\omega - 1)t + \frac{\varepsilon A^2 \omega}{4(2\omega + 1)} \cos(2\omega + 1)t. \right. \quad (25)$$

Comparing (23) and (25), we get $\omega = 1$. We now re-write Eq. (25) as follows

$$y = -A \sin t - \varepsilon A \left(1 + \frac{3A}{4} - \frac{3A^2}{4}\right) \cos t + \frac{\varepsilon A^2}{12} (1 - A) \cos 3t. \quad (26)$$

No secular term requires that,

$$\frac{3A^2}{4} - \frac{3A}{4} - 1 = 0. \quad (27)$$

Then we obtain the amplitude

$$A = 1.75831, \quad (28)$$

thus Eq. (26) reduces to

$$y = -A \sin t + \frac{\varepsilon A^2}{12}(1-A) \cos 3t. \quad (29)$$

Integrating Eq. (29) yields the first order approximate solution of Eq. (20)

$$x = A \cos t + \frac{\varepsilon A^2}{36}(1-A) \sin 3t. \quad (30)$$

The analytical result (30) and result obtained by numerical integration of Eq. (20) are compared. The two solutions are in a good agreement as shown in Fig. 2.

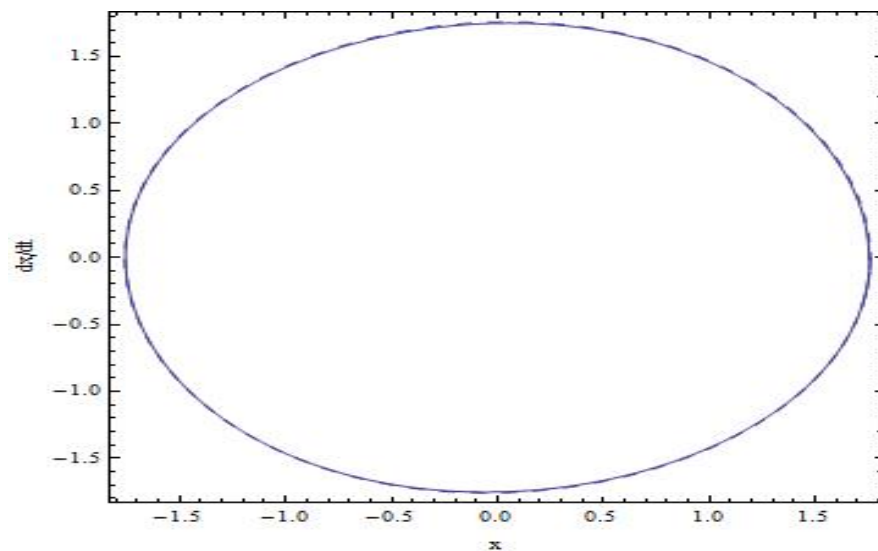


Fig. 2. Comparison of the approximate solution (—) with the numerical solution (- - -) for $\varepsilon = 0.1$

3.3 Example 3

We consider the strongly nonlinear oscillator

$$\ddot{x} + x + \varepsilon(1 - x^2 - \dot{x}^2)\dot{x} = \varepsilon x \dot{x} \cos t. \quad (31)$$

Eq. (31) is equivalent to the two non-autonomous systems

$$\dot{x} = y, \quad (32)$$

$$\dot{y} = -x - \varepsilon(1 - x^2 - y^2 - x \cos t)y, \quad (33)$$

supposing that

$$x = A \cos \omega t, \text{ then } y = -A \omega \sin \omega t. \quad (34)$$

Substituting from Eq. (34) into the right hand side of Eq. (33), we have

$$\left. \begin{aligned} \dot{y} = & -A \cos \omega t + \varepsilon A \omega \left(1 - \frac{A^2}{4} - \frac{3A^2 \omega^2}{4}\right) \sin \omega t + \frac{\varepsilon A^3 \omega}{4} (\omega^2 - 1) \sin 3\omega t \\ & - \frac{\varepsilon A^2 \omega}{4} \sin(2\omega + 1)t - \frac{\varepsilon A^2 \omega}{4} \sin(2\omega - 1)t. \end{aligned} \right\} \quad (35)$$

Integrating Eq. (35) yields

$$y = -\frac{A}{\omega} \sin \omega t - \varepsilon A \left(1 - \frac{A^2}{4} - \frac{3A^2 \omega^2}{4}\right) \cos \omega t - \frac{\varepsilon A^3}{12} (\omega^2 - 1) \cos 3\omega t \left\{ \right. \\ \left. + \frac{\varepsilon A^2}{4(2\omega+1)} \cos(2\omega+1)t + \frac{\varepsilon A^2}{4(2\omega-1)} \cos(2\omega-1)t \right\} \quad (36)$$

Comparing (33) and (34) yields $\omega = 1$.

We now re-write Eq. (36) as follows

$$y = -A \sin t - \varepsilon A \left(1 - \frac{A^2}{4} - A^2\right) \cos t + \frac{\varepsilon A^2}{12} \cos 3t. \quad (37)$$

Avoiding the secular term in Eq. (37) needs

$$A^2 + \frac{A}{4} - 1 = 0, \quad (38)$$

then we obtain the amplitude

$$A = 0.882782, \quad (39)$$

thus Eq. (37) reduces to

$$y = -A \sin t + \frac{\varepsilon A^2}{12} \cos 3t. \quad (40)$$

Integrating (40) yields the first order approximate solution of Eq. (31)

$$x = A \cos t + \frac{\varepsilon A^2}{36} \sin 3t. \quad (41)$$

Comparing result (41) with that obtained by numerical integration of Eq. (31). In Fig. 3 it is shown that the two solutions are in a good agreement.

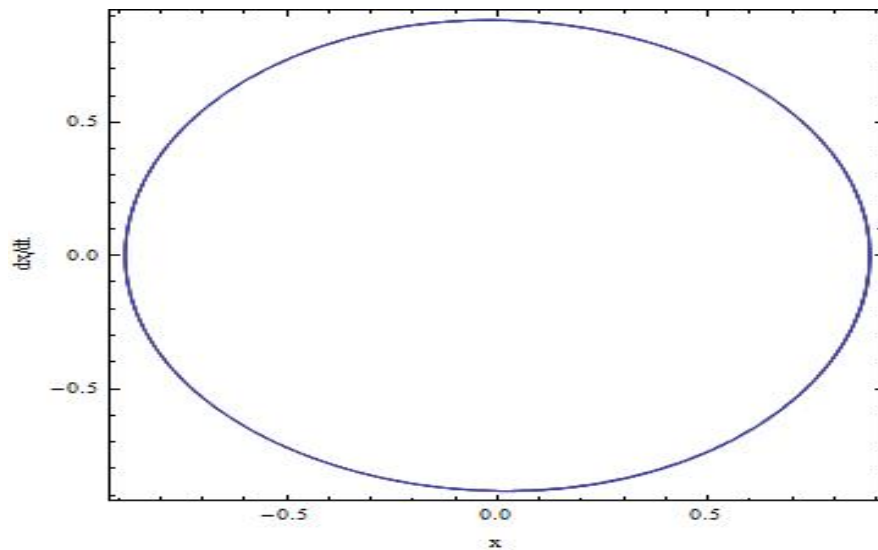


Fig. 3. Comparison of the approximate solution (—) with the numerical solution (- -) for $\varepsilon = 0.1$

3.4 Example 4

Now we will consider the following Duffing oscillator with 5th-order nonlinearity studied by [29,30]:

$$\ddot{x} + x + \varepsilon x^5 = 0. \quad (42)$$

Eq. (42) can be separated to the two differential equations of the first order

$$\dot{x} = y, \quad (43)$$

$$\dot{y} = -x - \varepsilon x^5. \quad (44)$$

Supposing that the exact solution of Eq. (42) is

$$x = A \cos \omega t, \text{ then } \dot{x} = y = -A \omega \sin \omega t, \quad (45)$$

Where A is the amplitude of the limit cycle and ω is the nonlinear frequency, substituting x from Eq. (45) into the right hand side of Eq. (44), we have

$$\dot{y} = -A \left(1 + \frac{5}{8} \varepsilon A^4 \right) \cos \omega t - \frac{5 \varepsilon A^5}{16} \cos 3\omega t - \frac{\varepsilon A^5}{16} \cos 5\omega t. \quad (46)$$

Integrating (46) yields

$$y = -\frac{A}{\omega} \left(1 + \frac{5}{8} \varepsilon A^4 \right) \sin \omega t - \frac{5 \varepsilon A^5}{48 \omega} \sin 3\omega t - \frac{\varepsilon A^5}{80 \omega} \sin 5\omega t. \quad (47)$$

Comparing (45) and (47) we get $\omega = \sqrt{1 + \frac{5}{8} \varepsilon A^4}$ Which is the same as given by (Max-min frequency see Ibsen *et al.* [29] and parameter-expanding method see Zengin *et al.* [30]). Integrating (47) yields the first order approximate solution of Eq. (42)

$$x = \frac{A}{\omega^2} \left(1 + \frac{5}{8} \varepsilon A^4 \right) \cos \omega t + \frac{5 \varepsilon A^5}{144 \omega^2} \cos 3\omega t + \frac{\varepsilon A^5}{400 \omega^2} \cos 5\omega t. \quad (48)$$

The analytical result (48) and result obtained by numerical integration of Eq. (42) are compared. The two solutions are in a good agreement as shown in Fig. 4.

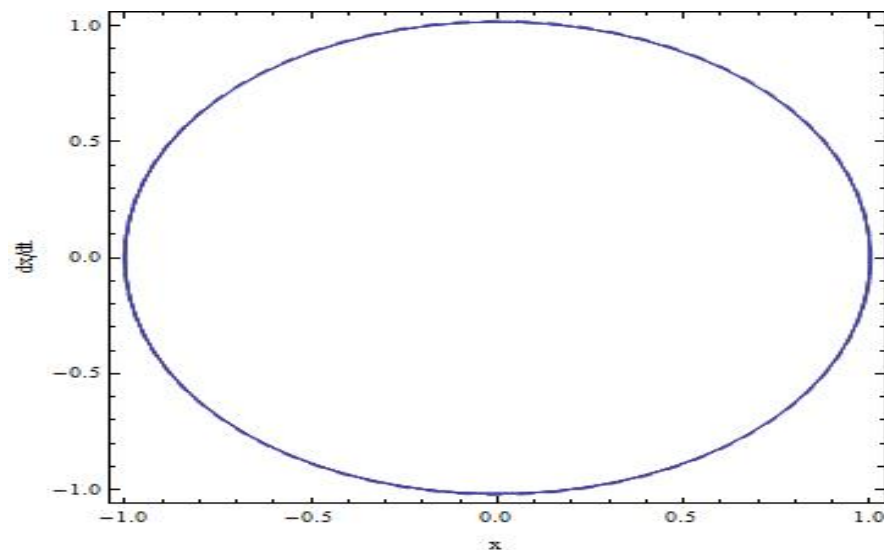


Fig. 4. Comparison of the approximate solution (—) with the numerical solution (- -) for $\varepsilon = 0.1$

4. CONCLUSION

In this paper, the modified iteration perturbation method has been implemented in order to analyze the equation of nonlinear oscillators; we have shown the effectiveness and efficiency of the iteration perturbation method in obtaining analytic approximate solutions to nonlinear differential equations. All the examples show that the presented results are in excellent agreement with those obtained by the numerical results obtained by using Runge-Kutta method. The general conclusion is that the iteration perturbation method provides an easy and direct procedure for determining approximations of periodic solutions to nonlinear oscillators.

COMPETING INTERESTS

Authors have declared that no competing interests exist.

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