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Numerical Solution of Higher Order Linear Fuzzy Differential Equations using Generalized STWS Technique

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ABSTRACT: This paper presents the numerical solutionofhigher order linear fuzzy differential equations(FDEs) using generalized Single Term Walsh Series Technique (STWS). The applicability of this technique is illustrated by examples. The numerical results are compared with their exact solutions.

KEYWORDS:Fuzzy differential equations, linear system, IVP, Generalized STWS.

I. INTRODUCTION

Recently the study of fuzzy differential equations has been growing rapidly. The fuzzy derivative was introduced by Chang andZadeh[1].Seikkala and Kaleva have studied Fuzzy IVPs[2 - 4].Further many researchers have suggested various numerical methods for solving fuzzy differential equations[5-9].

STWS technique was introduced by Rao et al. [10]. Balachandran and Murugesan applied STWS technique to solve first order system of IVPs[11, 12]. Murugesan and Paul Dhayabaran extended STWS technique for solving second order singular system of IVPs[13]. Emimalet al.[14] proposed the generalized STWS Technique to solve system of IVPs of any order 'n' with 'p' variables.

In this paper we adopt this generalized STWS technique to solve higher order linear fuzzy IVPs. In Section 2, we provide definitions and results on fuzzy numbers and fuzzy derivatives. In Section 3, we define fuzzy Cauchy problem. In Section 4, we give the generalized Single Term Walsh Series Technique which is capable of determining the discrete solutions of the linear systems of IVPs of any higher order 'n' with 'p' variables. In Section 5 we provide numerical examples to illustrate the applicability of the generalized STWS technique in solving fuzzy IVPs.

II. PRELIMINARIES

According to Zadeh, a fuzzy set is a generalization of classical set that allows membership function to take any value in the unit interval [0,1].

Definition 1

Let A be a fuzzy set defined in R. A is called a fuzzy interval if

- 1. A is normal, that is there exists $x_0 \in R$ such that $A(x_0) = 1$
- 2. A is convex, that is for all $x, y \in R$ and $0 \le \lambda \le 1$, it holds that

 $A(\lambda x + (1 - \lambda) y \ge \min(A(x), A(y))$

3. A is upper semi-continuous, that is for any $x_0 \in R$ it holds that

$$A(x_0) \ge \lim_{x \to x_0^{\pm}} A(x)$$



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4. $[A]^{0} = \{\overline{x \in R/(x) > 0}\}$ is a compact subset of R.

Definition 2

Let A be a fuzzy interval defined in R. The α - cut of A is the set [A]^{α} that contains all elements in R such that the membership values of A is greater than or equal to α , that is

 $[A]^{\alpha} = \{x \in R / A(x) > \alpha\}, \ \alpha \in (0,1].$

For a fuzzy interval A, it's α- cut are closed intervals in R and we denote them by

 $[\mathbf{A}]^{\alpha} = [\underline{\mathbf{A}}^{\alpha}, \, \overline{\mathbf{A}}^{\alpha}], \, \alpha \in (0, 1].$

Definition 3

A fuzzy interval A is called a triangular fuzzy interval if its membership has the following form

$$A(x) = \begin{cases} 0, & \text{if } x < a \\ \frac{x-a}{b-a}, & \text{if } a \le x \le b \\ \frac{c-x}{c-b}, & \text{if } b \le x \le c \\ 0, & \text{if } x > c \end{cases}$$

and its α -cuts are simply $[A]^{\alpha} = [a + \alpha(b-a), c - \alpha(c-b)], \alpha \in (0,1]$. It is clear that

1. \underline{A}^{α} is a bounded left continuous non decreasing function over [0,1],

2. \overline{A}^{α} is a bounded right continuous non increasing function over [0,1],

3.
$$\underline{\mathbf{A}}^{\alpha} \leq \overline{\mathbf{A}}^{\alpha} \forall \alpha \in [0,1].$$

Definition 4

The supremum metric d_{∞} on E is defined by $d_{\infty}(U,V) = \sup\{d_{H}[U]^{\alpha}, [V]^{\alpha}\} : \alpha \in I\}$, and (E, d_{∞}) is a complete metric space.

Definition 5

A mapping $F: I \to E$ is Hukuhara differentiable at $t_0 \in T \subseteq R$ if for some $h_0 > 0$ the Hukuhara difference

$$F(t_0 + \Delta t) \sim_h F(t_0), \quad F(t_0) \sim_h F(t_0 - \Delta t),$$

exist in E for all $0 < \Delta t < h_0$ and if there exists an $F'(t_0) \in E$ such that

$$\lim_{\Delta t \to 0^+} d_{\infty} \frac{(F(t_0 + \Delta t) \sim_h F(t_0))}{\Delta t} - F'(t_0) = 0 \text{ and } \lim_{\Delta t \to 0^+} d_{\infty} \frac{(F(t_0) \sim_h F(t_0 - \Delta t))}{\Delta t} - F'(t_0) = 0$$

the fuzzy set is called the Hukuhara derivative of F at t_0 . **Definition 6** The fuzzy integral

The fuzzy integral

$$\int y(t) \, \mathrm{d}t, \quad 0 \le a \le b \le 1$$

isoutlined by

$$\int_{a}^{b} y(t)dt \right]^{\alpha} = \left[\int_{a}^{b} \underline{y}^{\alpha}(t)dt, \int_{a}^{b} \overline{y}^{\alpha}(t)dt\right]$$

provided the Lebesgue integrals on the proper exist. **Definition 7**

If $y: I \to E$ is called fuzzy process. We denote

$$[y(t)]^{\alpha} = [y^{\alpha}(t), \overline{y}^{\alpha}(t)], \quad t \in \mathbf{I}, \quad 0 < \alpha \le 1$$



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The Seikkala derivative y(t) of a fuzzy process y is defined by

 $[y(t)]^{\alpha} = [(y^{\alpha})'(t), (\overline{y}^{\alpha})'(t)], \quad 0 < \alpha \le 1$, provided by this equation defines a fuzzy number $y'(t) \in \mathbb{E}$.

III. FUZZY INITIAL VALUE PROBLEM

Consider the fuzzy initial value problem in the following form:

 $\int y'(t) = f(t, y(t), \quad t \in [t_0, T]$

 $y(t_0) = y_0$

wherey is a fuzzy function of t, f(t, y) is a fuzzy operation of the crisp variablet and the fuzzy variable y, y' is the fuzzy derivative of y and $y(t_0) = y_0$ is a fuzzy number. Therefore we have a fuzzyCauchy problem.

We denote the fuzzy function y by [y, y]. It means that the α -level set of y(t) for $t \in [t_0, T]$ is

 $[y(t_0)]_{\alpha} = [y(t_0;\alpha), \quad \overline{y}(t_0;\alpha)], \quad [y(t)]_{\alpha} = [y(t;\alpha), \quad \overline{y}(t;\alpha)], \quad \alpha \in (0,1].$

By using the extension principle of Zadeh, we have the membership function

 $f(t, y(t))(s) = \sup\{y(t)(\tau) \mid f(t, \tau)\}, s \in \mathbb{R}$

so f(t, y(t)) is a fuzzy number. From this it follows that

 $[f(t, y(t))]_{\alpha} = [f(t, y(t); \alpha), \quad f(t, y(t); \alpha)], \quad \alpha \in (0, 1]$

where

 $f(t, y(t); \alpha) = \min\{f(t, u) \mid u \in [y(t; \alpha), \overline{y}(t; \alpha)]\}$

$$\overline{f}(t, y(t); \alpha) = \max\{f(t, u) \mid u \in [y(t; \alpha), \overline{y}(t; \alpha)]\}$$

We define

 $f(t, y(t); \alpha) = F[t, y(t; \alpha), \overline{y}(t; \alpha)], \quad \overline{f}(t, y(t); \alpha) = G[t, y(t; \alpha), \overline{y}(t; \alpha)].$

In this paper we solve higher order linear system of fuzzy IVPs using STWS technique. Consider an nth order linear system of fuzzy differential equations of the form

 $\begin{array}{l} A_{0} X^{(n)}(t) = A_{1} X^{(n-1)}(t) + A_{2} X^{(n-2)}(t) + \ldots + A_{n-1} X^{(1)}(t) + A_{n} X(t) + Bu(t) \\ \text{with} X(0) = X_{0} \text{ and } X^{(j)}(0) = X_{0}^{(j)}, \ j = 1, 2, \ldots \text{ (n-1)} \\ \text{where } A_{0}, A_{1, \ldots, n} A_{n} \in \mathbb{R}^{p \times p}, \ B \in \mathbb{R}^{p \times r}, \ X(t) \text{ is the p-state vector, } u(t) \text{ is an r-input vector.} \end{array}$ Here $X^{(j)}$ is the jth derivative of X, X₀'s are fuzzy numbers and X's are fuzzy variables.

IV. GENERALIZED STWS TECHNIQUE FOR SOLVING LINEAR TIME INVARIANT SYSTEMS [14]

Consider an nth order time-invariant linear system of the form $A_0 X^{(n)}(t) = A_1 X^{(n-1)}(t) + A_2 X^{(n-2)}(t) + \ldots + A_{n-1} X^{(1)}(t) + A_n X(t) + Bu(t)$ with $X(0) = X_0$ and $X^{(j)}(0) = X_0^{(j)}$, $j = 1, 2, \ldots$ (n-1) where $A_0, A_1, \ldots, A_n \in \mathbb{R}^{p \times p}$, $B \in \mathbb{R}^{p \times r}$, X(t) is the p-state vector, u(t) is an r-input vector. (1)Here $X^{(j)}$ is the jth derivative of X.

The nthorder system given by Eqn. (1) is called a *singular system* while A_0 is singular. The given functions are multiplied as a single term Walsh series in the normalized interval $s \in [0, 1)$ which corresponds to $t \in [0, 1/m)$ by defining t = s/m, m being any integer. Within the normalized interval, Eqn. (1) becomes

$$A_{0}X^{(n)}(s) = \frac{A_{1}}{m}X^{(n-1)}(s) + \frac{A_{2}}{m^{2}}X^{(n-2)}(s) + \dots + \frac{A_{(n-1)}}{m^{(n-1)}}X^{(1)}(s) + \frac{A_{n}}{m^{n}}X(s) + \frac{B}{m^{n}}u(s)$$
(2)

Expressing Eqn. (2) in STWS with

$$\begin{split} X^{(n-j)} &(s) = (C_j) \ _i \Psi(s) \ , \quad (j=0,\,1,\,2,\,...,\,n-1) \\ X &(s) = (C_n) \ _i \Psi(s) \\ u &(s) = H_i \Psi(s) \end{split}$$



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where C_j 's (j = 0, 1, 2, ..., n - 1) are BPF values of n^{th} rate, $(n-1)^{th}$ rate, ..., 1^{st} rate, state and input vector respectively in $s \in [0,1)$, the following set of recursive equations with the operational matrix for integration $E = \frac{1}{2}$ has been obtained:

$$(C_{1})_{i} = \left[A_{0} - \frac{A_{1}}{2m} - \frac{A_{2}}{(2m)^{2}} - \dots - \frac{A_{n}}{(2m)^{n}}\right]^{-1} G_{i}$$

$$(C_{j})_{i} = \frac{1}{2} (C_{(j-1)})_{i} + X^{(n;j+1)}(i-1), \quad (j = 2, 3, ..., n)$$

$$X^{(n;j)}(i) = (C_{j})_{i} + X^{(n;j)}(i-1), \quad (j = 1, 2, ..., (n-1))$$

$$X(i) = (C_{n})_{i} + X(i-1)$$

$$(3)$$

where

$$G_{i} = \left(\frac{A_{1}}{m} + \frac{A_{2}}{2m^{2}} + \dots + \frac{A_{n}}{2^{(n-1)}m^{n}}\right) X^{(n-1)}(i-1) + \left(\frac{A_{2}}{m^{2}} + \frac{A_{3}}{2m^{3}} + \dots + \frac{A_{n}}{2^{(n-2)}m^{n}}\right) X^{(n-2)}(i-1)$$

+ \dots + \frac{A_{n}}{m^{n}} X(i-1) + \frac{B}{m^{n}} H_{i} and i = 1, 2, 3, \dots \dots \dots +

Using these recursive equations, the discrete values of X, $X^{(1)}$, $X^{(2)}$,..., $X^{(n-1)}$ in Eqn. (1) can be determined with the initial conditions.

These equations give solutions for all integer values of 'm'. In the case of singular system, that is, if A_0 is singular, the matrix

$$\left[A_{0} - \frac{A_{1}}{2m} - \frac{A_{2}}{(2m)^{2}} - \dots \frac{A_{n}}{(2m)^{n}}\right]$$

becomes non-singular, which is an added advantage of this method. The value of 'm' may be decided on large enough to growth the accuracy of results. The STWS approach is rather solid because it's far based totally on the Trapezoidal rule, that's an A-stable approach.

Example 1

V. NUMERICAL EXAMPLES

Consider the second order fuzzy differential initial value problem

 $\begin{cases} y''(t) = -y(t), & t \in [0,1] \\ y(0) = 0 \\ y'(0) = [0.9 + 0.1\alpha, 1.1 - 0.1\alpha], \text{ where } 0 \le \alpha \le 1. \end{cases}$

The exact solution is given by

 $y(t;\alpha) = [(0.9 + 0.1\alpha)\sin(t), (1.1 - 0.1\alpha)\sin(t)].$

The results are shown in the following Table 1 and Fig. 1.

Table 1	Results o	f Example 1	(at t = 1)
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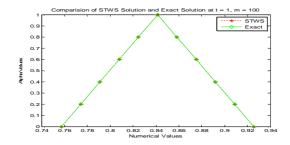
	Numerical Solution		Exact solution		Absolute Error	
α	$\underline{y}(t;\alpha)$	$\underline{y}(t;\alpha)$	$\underline{Y}(t;\alpha)$	$\overline{Y}(t;\alpha)$	$\underline{y}(t;\alpha)$	$\underline{y}(t;\alpha)$
0.0	0.757320	0.925613	0.757324	0.925618	4.052233e-06	4.952729e-06
0.2	0.774149	0.908784	0.774153	0.908789	4.142282e-06	4.862679e-06
0.4	0.790978	0.891954	0.790983	0.891959	4.232332e-06	4.772630e-06
0.6	0.807808	0.875125	0.807812	0.875130	4.322382e-06	4.682580e-06
0.8	0.824637	0.858296	0.824642	0.858300	4.412431e-06	4.592531e-06
1.0	0.841466	0.841466	0.841471	0.841471	4.502481e-06	4.502481e-06



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Fig. 1 Solution Graph of Example 1



Example 2

Consider the following fuzzy IVP

 $\int y'''(t) = 2y''(t) + 3y(t), \quad (0 \le t \le 1)$

 $y(0) = (3+\alpha, 5-\alpha), y'(0) = (-1-\alpha, -3-\alpha), y''(0) = (8+\alpha, 10-\alpha)$

The exact solution is as follows:

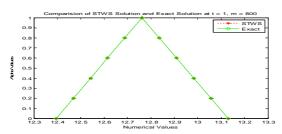
$$y(t;\alpha) = \left[-\frac{1}{3} + \frac{7}{12}e^{3t} + \left(\frac{11}{4} + \alpha\right)e^{-t}, -\frac{1}{3} + \frac{7}{12}e^{3t} + \left(\frac{19}{4} - \alpha\right)e^{-t} \right]$$

The results are shown in the following Table 2 and Fig. 2.

Table 2 Results of Example 2 (at t = 1)

	Numerical Solution		Exact solution		Absolute Error	
α	$\underline{y}(t;\alpha)$	$\underline{y}(t;\alpha)$	$\underline{Y}(t;\alpha)$	$\overline{Y}(t;\alpha)$	$\underline{y}(t;\alpha)$	$\underline{y}(t;\alpha)$
0.0	12.394939	13.130698	12.394898	13.130657	4.105947e-05	4.096367e-05
0.2	12.468515	13.057122	12.468474	13.057081	4.104989e-05	4.097325e-05
0.4	12.542091	12.983546	12.542050	12.983505	4.104031e-05	4.098283e-05
0.6	12.615667	12.909971	12.615626	12.909930	4.103073e-05	4.099241e-05
0.8	12.689243	12.836395	12.689202	12.836354	4.102115e-05	4.100199e-05
1.0	12.762819	12.762819	12.762778	12.762778	4.101157e-05	4.101157e-05

Fig. 2 Solution Graph of Example 2





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Example 3

Consider the following fourth Order fuzzy linear differential equation

$$\begin{cases} y^{(4)}(t) - y = 0, \quad t \in [0,1] \\ y(0) = (r-1, 1-r), \qquad y'(0) = (r-1, 1-r), \\ y''(0) = (r-1, 1-r), \qquad y'''(0) = (r-1, 1-r) \end{cases}$$

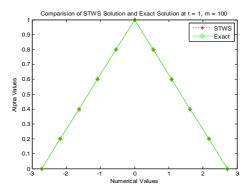
with the exact fuzzy solution

 $y(t;r) = [(r-1)e^{t}, (1-r)e^{t}].$

The results are shown in the following Table 3 and Fig. 3.

		Numerical Solution		Exact solution		Absolute Error	
	α	$\underline{y}(t;\alpha)$	$\underline{y}(t;\alpha)$	$\underline{Y}(t;\alpha)$	$\overline{Y}(t;\alpha)$	$\underline{y}(t;\alpha)$	$\underline{y}(t;\alpha)$
(0.0	-2.718304	2.718304	-2.718282	2.718282	2.265278e-05	2.265278e-05
(0.2	-2.174644	2.174644	-2.174625	2.174625	1.812223e-05	1.812223e-05
(0.4	-1.630983	1.630983	-1.630969	1.630969	1.359167e-05	1.359167e-05
(0.6	-1.087322	1.087322	-1.087313	1.087313	9.061113e-06	9.061113e-06
(0.8	-0.543661	0.543661	-0.543656	0.543656	4.530557e-06	4.530557e-06
1	1.0	0.000000	0.000000	0.000000	0.000000	0.000000e+00	0.000000e+00

Fig. 3 Solution Graph of Example 3



Example 4

Consider the following system of first order fuzzy differential equations

$$\begin{cases} y_1'(t) = y_2, \\ y_2'(t) = -4y_1 + 4y_2, \\ y_1(0) = (2+r, 4-r), \end{cases} \quad t \in [0,1] \\ y_2(0) = (5+r, 7-r) \end{cases}$$

The exact solution is as follows:

 $y_1(t;r) = [(2+r)e^{2t} + (1-r)te^{2t}, (4-r)e^{2t} + (r-1)te^{2t}]$

 $y_2(t;r) = [(4+2r)e^{2t} + (1-r)e^{2t} + (2-2r)te^{2t}, \quad (r-1)e^{2t} + (8-2r)e^{2t} + (2r-2)te^{2t}]$ The results of **Y**₁are shown in the following Tables 4 and Fig. 4.



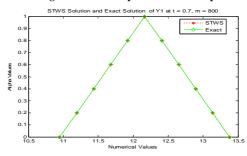
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Table 4 Results of Y_1 in Example 4 (at t = 0.7)

	Numerical Solution		Exact solution		Absolute Error	
α	$\underline{y_1}(t;\alpha)$	$\overline{y_1}(t;\alpha)$	$\underline{Y}_{1}(t;\alpha)$	$\overline{Y_1}(t;\alpha)$	$\underline{y_1}(t;\alpha)$	$\overline{y_1}(t;\alpha)$
0.0	10.949052	3.382165	10.949040	3.382160	1.241907e-05	5.322453e-06
0.2	11.192364	3.138854	11.192352	3.138848	1.170941e-05	6.032114e-06
0.4	11.435675	2.895543	11.435664	2.895536	1.099975e-05	6.741776e-06
0.6	11.678986	12.652231	11.678976	2.652224	1.029009e-05	7.451438e-06
0.8	11.922297	12.408920	11.922288	2.408912	9.580423e-06	8.161100e-06
1.0	12.165609	12.165609	12.165600	12.165600	8.870761e-06	8.870761e-06

Fig. 4 Solution Graph for Y1 of Example 4

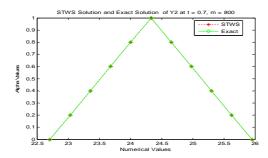


The results of Y_2 are shown in the following Tables 5 and Fig. 5.

Table 5 Results of Y_2 in Example 4 (at t = 0.7)

	Numerical Solution		Exact solution		Absolute Error	
α	$\underline{y_2}(t;\alpha)$	$\overline{y_2}(t;\alpha)$	$\underline{Y_2}(t;\alpha)$	$\overline{Y_2}(t;\alpha)$	$\underline{y_2}(t;\alpha)$	$\overline{y_2}(t;\alpha)$
0.0	25.953308	22.709128	25.953280	22.709120	2.779506e-05	7.687984e-06
0.2	25.628890	23.033546	25.628864	23.033536	2.578435e-05	9.698692e-06
0.4	25.304472	23.357964	25.304448	23.357952	2.377365e-05	1.170940e-05
0.6	24.980054	23.682382	24.980032	23.682368	2.176294e-05	1.372011e-05
0.8	24.655636	24.006800	24.655616	24.006784	1.975223e-05	1.573082e-05
1.0	24.331218	24.331218	24.331200	24.331200	1.774152e-05	1.774152e-05

Fig. 5 Solution Graph for Y₂ of Example 4





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VI. CONCLUSION

In this paper, the generalized STWS method has been adopted to solve the linear systems of fuzzy IVPs. The effectiveness of this approach has been illustrated via examples. The numerical outcome had been compared with exact solutions. From the tables, it is observed that the absolute error is negligibly small. This suggests that the generalized STWS technique is suitable for linear systems of fuzzy IVPs of any order with any number of variables. Since STWS method is an A-Stable method, one can get the results for any length of time.

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