ISSN 1746-7659, England, UK
Journal of Information and Computing Science
Vol. 11, No. 2, 2016, *pp.* 093-100

VIM for Determining Unknown Source Parameter in Parabolic Equations

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(*Received August 26, 2015, accepted December 11, 2015)*

Abstract. In this paper, an application of the variational iteration method (VIM) is presented. This technique provides a sequence of function which converges to the exact solution of the problem. The main property of the method is in its flexibility and ability to solve nonlinear equation accurately and conveniently. For solving the discussed inverse problem, at first we transform it into a nonlinear direct problem then use the proposed method. Numerical examples are examined to show the efficiency of the technique.

Keywords: VIM; inverse parabolic problem; unknown source parameter; additional condition.

1. Introduction

In this paper, VIM is presented as an alternative method for simultaneously finding the time-dependent source parameter and the temperature distribution in one-dimensional heat equation.

Consider the parabolic equation:

$$u_t = u_{xx} + a(t)u + f(x,t); \qquad 0 < x < \infty, \quad 0 < t < T, \tag{1}$$

with unknown coefficient $a(t)$. Impose the initial and boundary condition:

$$u(x,0) = \varphi(x); \qquad 0 \le x < \infty, \tag{2}$$

$$u(0,\mathrm{t}) = g(\mathrm{t}); \qquad 0 \le t \le T, \tag{3}$$

and the additional condition:

$$-u_x(0,\mathrm{t}) = E(\mathrm{t}); \qquad 0 \le t \le T, \tag{4}$$

where $T > 0$ is final time and φ, f, g and E are known functions. If u is a temperature then (1)-(4) can be regarded as a control problem finding the control $a(t)$ such that the internal constraint is satisfied. If $a(t)$ is known then direct initial-boundary value problem (1)-(4) has a unique smooth solution $u(\mathrm{x},\mathrm{t})$ [4]. For the existence and uniqueness of solutions of these inverse problems and also more applications, the reader can refer to [3, 4, 6, 12, 13, 17].

The VIM is a powerful tool to searching for approximate solutions of nonlinear equation without requirement of linearization or perturbation. This method, which was first proposed by He [7, 8] in 1998, has been proved by many authors to be a powerful mathematical tool for various kinds of nonlinear problems [1, 2, 15, 19]. The interested reader can see [9, 10, 14] for some other applications of the method.

The rest of this paper is organized as follows: In Section 2, the variational iteration method is reviewed. In Section 3, application of the VIM is presented to solve the discussed inverse problem. In Section 4, several numerical examples are presented to confirm the accuracy and efficiency of the new method and finally a conclusion is presented in Section 5.

2. Basic idea of the variational iteration method

To illustrate its basic concepts of VIM, we consider the following general nonlinear differential equation:

$$Lu(t) + Nu(t) = f(t), \tag{5}$$

where L and N are linear and nonlinear operators, respectively and f is source or sink term. According to VIM [1, 2, 7-10, 14, 15, 19], we can write down following correction functional:

$$u_{n+1}(t) = u_n(t) + \int_0^t \lambda(t,\tau)\{Lu_n(\tau) + N\tilde{u}_n(\tau) - f(\tau)\}d\tau; \quad n \ge 0, \tag{6}$$

where λ is general Lagrange multiplier [11], which can be identified optimally via the variational theory [7, 8]. The subscript n denotes the nth order approximation and is considered as restricted variation [7, 8] which means $\delta\tilde{u}_n = 0$.

It is required first to determine the Lagrange multiplier. Employing the restricted variation in correction functional and using integration by part makes it easy to compute the Lagrange multiplier, see for instance [8].

For linear problems, its exact solution can be obtain by only one iteration step due to the fact that, no nonlinear exist so the Lagrange multiplier can be exactly identified.

Assuming $u_0(t)$ is the solution of $Lu = 0$. Having λ determined, then several approximations $u_{n+1}(t)$; $n \geq 0$, can be determined.

We will rewrite equation (6) in the operator form as follows:

$$u_{n+1}(t) = A[u_n],$$

where the operator A takes the following form:

$$A[u(t)] = u(t) + \int_0^t \lambda(t,\tau)\{Lu(\tau) + Nu(\tau) - f(\tau)\}d\tau.$$

Theorem. Let $(X, \|.\|)$ be a Banach space and $A : X \to X$ is a nonlinear mapping and suppose that:

$$\|A[u] - A[\tilde{u}]\| \leq \gamma \|u - \tilde{u}\|, \quad u, \tilde{u} \in X,$$

for some constant γ. Then, A has a unique fixed point. Furthermore, the sequence (6) using VIM with an arbitrary choice of $u_0 \in X$, converges to the fixed point of A and

$$\|u_n - u_m\| \leq \|u_1 - u_0\| \sum_{j=m-1}^{n-2} \gamma^j.$$

Proof: See [16].

Consequently, the exact solution may be obtained by using the Banach's fixed point Theorem [16]:

$$u = \lim_{n\to\infty} u_n.$$

According to the above theorem, a sufficient condition for the convergence of the VIM is strictly contraction of A. Furthermore, sequence (6) converges to the fixed point of A, which is also the solution of the equation (5). Also, the rate of convergence depends on γ.

3. Application

In this section, the VIM is used for solving the problem (1)-(4). In order to solve this problem by using VIM, we require transforming the problem with only one unknown function. This transformation is proposed by Cannon, Lin and Xu [5]. According to this procedure the term $a(t)$ in (1) is eliminated by introducing some transformation and system (1)-(4) is written in the canonical.

This procedure is as follows: the term $a(t)$ in (1) eliminated by introducing the following transformation:

$$r(t) = \exp\{-\int_0^t a(s)ds\}, \tag{7}$$

$$w(x,t) = u(x,t)r(t). \tag{8}$$

Thus, we have:

$$u(x,t) = \frac{w(x,t)}{r(t)}, \qquad a(t) = \frac{-r'(t)}{r(t)}. \tag{9}$$

We reduce the original inverse problem (1)-(4) to the following auxiliary direct problem:

$$w_t = w_{xx} + r(t)f(x,t); \qquad 0 < x < \infty, \quad 0 < t < T, \tag{10}$$

$$w(x,0) = \varphi(x); \qquad 0 \leq x < \infty, \tag{11}$$

$$w(0,t) = g(t)r(t); \qquad 0 \leq t \leq T, \tag{12}$$

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