

# Application of Differential Transform Method to Integral and Integro-Differential Equations

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**ABSTRACT**— In this paper, Differential Transform Method (DTM) has been used to solve some systems of linear and nonlinear Integro-differential equations. The approximate solution in the form of a series are calculated with easily computable terms. The solution obtained using this method is compared with the solution obtained using existing methods.

**Keywords**— Initial conditions, Integro-differential equations, Volterra equations, Linear and nonlinear systems, Differential Transform Method, Analytic solution

## 1. INTRODUCTION

The Differential Transform Method (DTM) is a method for solving a wide range of problems whose mathematical models yield equations or systems of equations involving algebraic, differential, integral and integro-differential equations. The concept of the differential transform was first proposed by Zhou (1986) where in both linear and non-linear initial value problems in electric circuit analysis [1] were solved. This method constructs an analytical solution in the form of polynomials. It is different from the high-order Taylor series method, which requires symbolic computation of the necessary derivatives of the data functions. The Taylor series method is computationally expensive for large orders. The differential transform is an iterative procedure for obtaining analytic Taylor series solutions of differential equations. In recent years the application of differential transform theory has been appeared in many researches.

The theory and application of integro-differential equation is an important subject with in applied mathematics. A large class of scientific and engineering problems modelled by partial differential equations can be expressed in various forms of differential or integro-differential equations in abstract spaces. Integro-differential equations include many physical phenomena such as heat flow in materials with memory, viscoelasticity, heat conduction and wave propagation. Quasilinear integro-differential equation is also a factor which describes the study of nonlinear behavior of elastic strings and nonlinear conservative law with memory. One of the most important fields of modern research is the distributed control systems which is exercised through the boundary in a different way[2].

These are motivations to solve these kind of equations. Using the DTM several examples of linear and nonlinear integro-differential equations are tested and the results reveal that the DTM is very effective and simple.

In this paper, two linear and two nonlinear integro-differential equations are solved. In Section 2, some properties of DTM are given. In Section 3 DTM has been applied to solve linear and nonlinear integro-differential equations.

## 2. DIFFERENTIAL TRANSFORM METHOD

In this section, some basic properties of differential transform method are given. The differential transform of a function  $f(y)$  is defined as follows.

$$F(k) = \frac{1}{k!} \left[ \frac{d^k f(y)}{dy^k} \right], \quad (2.1)$$

where  $f(y)$  is the original function and  $F(k)$  is the differential transform of  $f(y)$ .

The differential inverse transform of  $F(k)$  is defined as

$$f(y) = \sum_{k=0}^{\infty} F(k) (y - y_0)^k. \quad (2.2)$$

From (2.1) and (2.2) we get

$$f(y) = \sum_{k=0}^{\infty} \frac{(y - y_0)^k}{k!} \frac{d^k f(y)}{dy^k}, \quad (2.3)$$

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## **Table of Contents Application Of The Differential Transform Method For The**

1. Understanding the eBook Application Of The Differential Transform Method For The
  - The Rise of Digital Reading Application Of The Differential Transform Method For The
  - Advantages of eBooks Over Traditional Books
2. Identifying Application Of The Differential Transform Method For The
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Application Of The Differential Transform Method For The
  - User-Friendly Interface
4. Exploring eBook Recommendations from Application Of The Differential Transform Method For The
  - Personalized Recommendations
  - Application Of The Differential Transform Method For The User Reviews and Ratings
  - Application Of The Differential Transform Method For The and Bestseller Lists
5. Accessing Application Of The Differential Transform Method For The Free and Paid eBooks
  - Application Of The Differential Transform Method For The Public Domain eBooks
  - Application Of The Differential Transform Method For The eBook Subscription Services

- Application Of The Differential Transform Method For The Budget-Friendly Options
- 6. Navigating Application Of The Differential Transform Method For The eBook Formats
  - ePub, PDF, MOBI, and More
  - Application Of The Differential Transform Method For The Compatibility with Devices
  - Application Of The Differential Transform Method For The Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Application Of The Differential Transform Method For The
  - Highlighting and Note-Taking Application Of The Differential Transform Method For The
  - Interactive Elements Application Of The Differential Transform Method For The
- 8. Staying Engaged with Application Of The Differential Transform Method For The
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Application Of The Differential Transform Method For The
- 9. Balancing eBooks and Physical Books Application Of The Differential Transform Method For The
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Application Of The Differential Transform Method For The
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Application Of The Differential Transform Method For The
  - Setting Reading Goals Application Of The Differential Transform Method For The
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Application Of The Differential Transform Method For The
  - Fact-Checking eBook Content of Application Of The Differential Transform Method For The
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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