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Double Laplace iterative method for solving nonlinear partial differential equations

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Abstract: In this article, the method based on double Laplace transform in combination with new iterative method is used to solve general nonlinear partial differential equation subject to the initial and boundary conditions. The effectiveness of the method is illustrated with examples of nonlinear dissipative wave equation, KdV equations, nonlinear heat equation and Gas-Dynamic equation.

Keywords: Double Laplace transform, inverse double Laplace transform, new iterative method, nonlinear partial differential equation.

1 Introduction

In physical sciences, we come across linear and nonlinear partial differential equations. Linear partial differential equations can be solved using single and double Laplace transform. Adomian decomposition method [1,2,3,4,5,6,7], variational iteration method [8,9], homotopy perturbation method [10] and reduced differential transform method [11, 12] are used to solve nonlinear partial differential equations. One cannot solve nonlinear partial differential equations using Laplace transform. So in [13, 14] Laplace transform is combined with homotopy perturbation method and in [15] with variational iteration method to solve nonlinear partial differential equations.

Eltayeb and Kilicmann [16]; Debnath [17] applied double Laplace transform for solving some linear partial differential equations. In [18,19], nonlinear telegraph and Klein-Gordon equations are solved using double Laplace transform coupled with new iterative method [20]. Recently in 2017, Eltayeb [21] combined double Laplace transform with Adomian decomposition method to solve nonlinear partial differential equations.

We consider a general nonlinear partial differential equation which covers almost all the nonlinear partial differential equations solved in [13, 14, 15, 18, 19, 21], of the form :

$$\sum_{n=0}^{N} a_n \frac{\partial^n u(x,t)}{\partial t^n} + \sum_{m=1}^{M} b_m \frac{\partial^m u(x,t)}{\partial x^m} + \mathbf{N}u(x,t) = h(x,t), (x,t) \in \mathbb{R}_+^{-2}.$$
(1)

where a_n , $0 \le n \le N$; b_m , $1 \le m \le M$ are given constant coefficients and N, M are positive integers, $\mathbf{N}u(x,t)$ is nonlinear term and h(x,t) is the source function in the form $h(x,t) = h_1(x,t) + h_2(x,t)$.



Associated with (1), we consider the initial conditions

$$\frac{\partial^n u(x,0)}{\partial t^n} = f_n(x), n = 0, 1, 2, \dots, N - 1, x \in \mathbb{R}_+,$$
(2)

and the boundary conditions

$$\frac{\partial^m u(0,t)}{\partial x^m} = g_m(t), m = 0, 1, 2, \dots, M - 1, t \in \mathbb{R}_+.$$
(3)

Further, we assume that the functions h, f_n , n = 0, 1, 2, ..., N - 1 and g_m , m = 0, 1, 2, ..., M - 1 are such that problem (1) with initial conditions (2) and boundary conditions (3) having a solution.

In this article, we solve general nonlinear PDE (1) subject to the initial conditions (2) and the boundary conditions (3) using double Laplace iterative method. Nonlinear telegraph and Klein-Gordon equations considered in [18,19] are the particular cases of PDE (1).

2 A brief introduction of double Laplace transforms

Let f(x,t) be a function of two variables x and t defined in the positive quadrant of the xt-plane. The double Laplace transform of the function f(x,t) as given by Ian N. Sneddon [22] is defined by

$$L_x L_t \left\{ f(x,t) \right\} = \overline{f}(p,s) = \int_0^\infty e^{-px} \int_0^\infty e^{-st} f(x,t) dt dx, \tag{4}$$

whenever that integral exist. Here p and s are complex numbers.

The inverse double Laplace transform $L_x^{-1}L_t^{-1}[\overline{f}(p,s)] = f(x,t)$ is defined as in [17] by the complex double integral formula

$$L_{x}^{-1}L_{t}^{-1}\left[\overline{f}(p,s)\right] = f(x,t) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} e^{px} dp \frac{1}{2\pi i} \int_{d-i\infty}^{d+i\infty} e^{st} \overline{f}(p,s) ds,$$
(5)

where $\overline{f}(p,s)$ must be an analytic function for all p and s in the region defined by the inequalities $Re \ p \ge c$ and $Re \ s \ge d$, where c and d are real constants to be chosen suitably.

The double Laplace transform for the partial derivatives of an arbitrary integer order as in [23] are

$$L_{x}L_{t}\left[\frac{\partial^{m}f(x,t)}{\partial x^{m}}\right] = p^{m}\overline{f}(p,s) - \sum_{j=0}^{m-1} p^{m-1-j}L_{t}\left[\frac{\partial^{j}f(0,t)}{\partial x^{j}}\right],\tag{6}$$

$$L_{x}L_{t}\left[\frac{\partial^{n}f(x,t)}{\partial t^{n}}\right] = s^{n}\overline{f}(p,s) - \sum_{k=0}^{n-1} s^{n-1-k}L_{x}\left[\frac{\partial^{k}f(x,0)}{\partial t^{k}}\right].$$
(7)

3 Double Laplace transform combined with iterative method

Applying the double Laplace transform on both sides of (1), we get

$$\sum_{n=0}^{N} a_n [s^n \overline{u}(p,s) - \sum_{k=0}^{n-1} s^{n-k-1} L_x \left[\frac{\partial^k u(x,0)}{\partial t^k} \right]] + \sum_{m=1}^{M} b_m [p^m \overline{u}(p,s) - \sum_{j=0}^{m-1} p^{m-j-1} L_t \left[\frac{\partial^j u(0,t)}{\partial x^j} \right]] + L_x L_t \left[\mathbf{N} u(x,t) \right]$$

$$= \overline{h_1}(p,s) + L_x L_t \left[h_2 u(x,t) \right].$$
(8)

Further, applying single Laplace transform to the initial conditions (2) and the boundary conditions (3), we get

$$L_{x}\left[\frac{\partial^{n}u(x,0)}{\partial t^{n}}\right] = \overline{f_{n}}(p), L_{t}\left[\frac{\partial^{m}u(0,t)}{\partial x^{m}}\right] = \overline{g_{m}}(s),$$

$$n = 0, 1, 2, ..., N - 1, and \ m = 0, 1, 2, ..., M - 1.$$
(9)

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By substituting (9) in (8), we get

$$\sum_{n=0}^{N} a_n [s^n \overline{u}(p,s) - \sum_{k=0}^{n-1} s^{n-k-1} \overline{f_k}(p)] + \sum_{m=1}^{M} b_m [p^m \overline{u}(p,s) - \sum_{j=0}^{m-1} p^{m-j-1} \overline{g_j}(s)] = \overline{h_1}(p,s) + L_x L_t [h_2(x,t) - \mathbf{N}u(x,t)].$$
(10)

Simplifying, we obtain

$$\overline{u}(p,s) = \left[\sum_{n=0}^{N} a_n s^n + \sum_{m=1}^{M} b_m p^m\right]^{-1} \left[\sum_{n=0}^{N} a_n \left(\sum_{k=0}^{n-1} s^{n-k-1} \overline{f_k}(p)\right) + \sum_{m=1}^{M} b_m \left(\sum_{j=0}^{m-1} p^{m-j-1} \overline{g_j}(s)\right) + \overline{h_1}(p,s)\right] + \left[\sum_{n=0}^{N} a_n s^n + \sum_{m=1}^{M} b_m p^m\right]^{-1} L_x L_t \left[h_2(x,t) - \mathbf{N}u(x,t)\right].$$

$$(11)$$

Applying inverse double Laplace transform to (11), we obtain

$$u(x,t) = L_x^{-1}L_t^{-1}[\sum_{n=0}^N a_n s^n + \sum_{m=1}^M b_m p^m]^{-1}[\sum_{n=0}^N a_n (\sum_{k=0}^{n-1} s^{n-k-1} \overline{f_k}(p)) + \sum_{m=1}^M b_m (\sum_{j=0}^{m-1} p^{m-j-1} \overline{g_j}(s)) + \overline{h_1}(p,s)]] + L_x^{-1}L_t^{-1}[\sum_{n=0}^N a_n s^n + \sum_{m=1}^M b_m p^m]^{-1}L_xL_t [h_2(x,t) - \mathbf{N}u(x,t)]].$$

$$(12)$$

Now we apply the new iterative method

$$u(x,t) = \sum_{i=0}^{\infty} u_i(x,t)$$
(13)

Substituting (13) in (12), we get

$$\sum_{i=0}^{\infty} u_i(x,t) = L_x^{-1} L_t^{-1} [[\sum_{n=0}^N a_n s^n + \sum_{m=1}^M b_m p^m]^{-1} [\sum_{n=0}^N a_n (\sum_{k=0}^{n-1} s^{n-k-1} \overline{f_k}(p)) + \sum_{m=1}^M b_m (\sum_{j=0}^{m-1} p^{m-j-1} \overline{g_j}(s)) + \overline{h_1}(p,s)]] + L_x^{-1} L_t^{-1} [[\sum_{n=0}^N a_n s^n + \sum_{m=1}^M b_m p^m]^{-1} L_x L_t \left[h_2(x,t) - \mathbf{N}(\sum_{i=0}^{\infty} u_i(x,t)) \right]].$$
(14)

The nonlinear term N is decomposed as

$$\mathbf{N}\left(\sum_{i=0}^{\infty}u_i(x,t)\right) = \mathbf{N}\left(u_0(x,t)\right) + \sum_{i=1}^{\infty}\left[\mathbf{N}\left(\sum_{l=0}^{i}u_k(x,t)\right) - \mathbf{N}\left(\sum_{l=0}^{i-1}u_k(x,t)\right)\right]$$
(15)

Substituting (15) in (14), we get

$$\sum_{i=0}^{\infty} u_i(x,t) = L_x^{-1} L_t^{-1} [\sum_{n=0}^{N} a_n s^n + \sum_{m=1}^{M} b_m p^m]^{-1} [\sum_{n=0}^{N} a_n (\sum_{k=0}^{n-1} s^{n-k-1} \overline{f_k}(p)) + \sum_{m=1}^{M} b_m (\sum_{j=0}^{m-1} p^{m-j-1} \overline{g_j}(s)) + \overline{h_1}(p,s)]] + L_x^{-1} L_t^{-1} [[\sum_{n=0}^{N} a_n s^n + \sum_{m=1}^{M} b_m p^m]^{-1} L_x L_t [h_2(x,t) - \mathbf{N}(u_0(x,t)) - \sum_{i=1}^{\infty} [\mathbf{N}(\sum_{l=0}^{i} u_k(x,t)) - \mathbf{N}(\sum_{l=0}^{i-1} u_k(x,t))]]].$$
(16)

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Then we define the recurrence relations as

$$u_0(x,t) = L_x^{-1}L_t^{-1}[\sum_{n=0}^N a_n s^n + \sum_{m=1}^M b_m p^m]^{-1}[\sum_{n=0}^N a_n(\sum_{k=0}^{n-1} s^{n-k-1}\overline{f_k}(p)) + \sum_{m=1}^M b_m(\sum_{j=0}^{m-1} p^{m-j-1}\overline{g_j}(s)) + \overline{h_1}(p,s)]], \quad (17)$$

$$u_1(x,t) = L_x^{-1}L_t^{-1}[\sum_{n=0}^N a_n s^n + \sum_{m=1}^M b_m p^m]^{-1}L_x L_t[h_2(x,t) - \mathbf{N}(u_0(x,t))]],$$
(18)

$$u_{q+1}(x,t) = -L_x^{-1}L_t^{-1}[\sum_{n=0}^N a_n s^n + \sum_{m=1}^M b_m p^m]^{-1}L_x L_t[\mathbf{N}\left(\sum_{l=0}^q u_l(x,t)\right) - \mathbf{N}\left(\sum_{l=0}^{q-1} u_l(x,t)\right)]], \quad q \ge 1.$$
(19)

Therefore, the solution of (1) in series form is given by

$$u(x,t) = u_0(x,t) + u_1(x,t) + u_2(x,t) + \dots + u_q(x,t) + \dots$$
(20)

4 Applications: nonlinear partial differential equations

In this section, in every example we consider particular cases of PDE 1.

Example 1. Consider the nonlinear Dissipative wave equation similar to [1]

$$\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} + \frac{\partial}{\partial t} (u u_x) = 2e^{-t} \sin x - 2e^{-2t} \sin x \cos x, \tag{21}$$

with initial conditions

$$u(x,0) = \sin x, u_t(x,0) = -\sin x,$$
(22)

and boundary conditions

$$u(0,t) = 0, u_x(0,t) = e^{-t}.$$
(23)

Applying the double Laplace transform to (21) with the conditions (22) and (23), we obtain

$$\overline{u}(p,s) = \frac{1}{(s+1)(p^2+1)} - \frac{1}{(s^2 - p^2)} L_x L_t [2e^{-2t} \sin x \cos x + \frac{\partial}{\partial t} (uu_x)].$$
(24)

Applying inverse double Laplace transform to (24), we get

$$u(x,t) = e^{-t}\sin x - L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t\left[2e^{-2t}\sin x\cos x + \frac{\partial}{\partial t}(uu_x)\right]\right].$$
(25)

Now we apply the new iterative method.

Substituting (13) into (25) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = e^{-t} \sin x,$$
 (26)

$$u_1(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t\left[2e^{-2t}\sin x\cos x + \frac{\partial}{\partial t}\left[(u_0)[(u_0)_x]\right]\right] = 0.$$
(27)

$$u_2(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t\left[\frac{\partial}{\partial t}\left[(u_0 + u_1)\left[(u_0 + u_1)_x\right]\right] - \frac{\partial}{\partial t}\left[(u_0)\left[(u_0)_x\right]\right]\right] = 0,$$
(28)

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and so on.

Therefore, we obtain the solution of (21) as follows:

$$u(x,t) = e^{-t}\sin x. \tag{29}$$

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Example 2. Consider the nonlinear Dissipative wave equation similar to [1]

$$\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} + \frac{\partial}{\partial t} (u^2) = -2\sin^2 x \sin t \cos t,$$
(30)

with initial conditions

$$u(x,0) = \sin x, u_t(x,0) = 0, \tag{31}$$

and boundary conditions

$$u(0,t) = 0, u_x(0,t) = \cos t.$$
(32)

Applying the double Laplace transform to (30) with the conditions (31) and (32), we obtain

$$\overline{u}(p,s) = \frac{s}{(s^2+1)(p^2+1)} - \frac{1}{(s^2-p^2)} L_x L_t [2\sin^2 x \sin t \cos t + \frac{\partial}{\partial t}(u^2)].$$
(33)

Applying inverse double Laplace transform to (33), we get

$$u(x,t) = \cos t \sin x - L_x^{-1} L_t^{-1} [\frac{1}{(s^2 - p^2)} L_x L_t [2\sin^2 x \sin t \cos t + \frac{\partial}{\partial t} (u^2)]].$$
(34)

Now we apply the new iterative method.

Substituting (13) into (34) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = \cos t \sin x,\tag{35}$$

$$u_1(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t\left[2\sin^2 x\sin t\cos t + \frac{\partial}{\partial t}(u_0)^2\right)\right] = 0,$$
(36)

$$u_2(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t\left[\frac{\partial}{\partial t}(u_0 + u_1)^2 - \frac{\partial}{\partial t}(u_0)^2\right]\right] = 0,$$
(37)

and so on.

Therefore, we obtain the solution of (30) as follows:

$$u(x,t) = \cos t \sin x. \tag{38}$$

Example 3. Consider the inhomogeneous KdV equation similar to [5]

$$\frac{\partial u}{\partial t} - u \frac{\partial u}{\partial x} + \frac{\partial^3 u}{\partial x^3} = -e^x (1+t) + t e^x (1-t e^x), \tag{39}$$

with initial condition

$$u(x,0) = 1,$$
 (40)

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and boundary conditions

$$u(0,t) = 1 - t, u_x(0,t) = u_{xx}(0,t) = -t.$$
(41)

Applying the double Laplace transform to (39) with the conditions (40) and (41), we obtain

$$\overline{u}(p,s) = \frac{1}{ps} - \frac{1}{s^2(p-1)} + \frac{1}{(s+p^3)} L_x L_t [te^x(1-te^x) + u\frac{\partial u}{\partial x}].$$
(42)

Applying inverse double Laplace transform to (42), we get

$$u(x,t) = 1 - te^{x} + L_{x}^{-1}L_{t}^{-1}\left[\frac{1}{(s+p^{3})}L_{x}L_{t}\left[te^{x}(1-te^{x}) + u\frac{\partial u}{\partial x}\right]\right].$$
(43)

Now we apply the new iterative method.

Substituting (13) into (43) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = 1 - te^x, (44)$$

$$u_1(x,t) = L_x^{-1}L_t^{-1}\left[\frac{1}{(s+p^3)}L_xL_t[te^x(1-te^x) + u_0\frac{\partial(u_0)}{\partial x}]\right] = 0,$$
(45)

$$u_2(x,t) = L_x^{-1} L_t^{-1} \left[\frac{1}{(s+p^3)} L_x L_t \left[(u_0+u_1) \frac{\partial}{\partial x} (u_0+u_1) - u_0 \frac{\partial(u_0)}{\partial x} \right] \right] = 0,$$
(46)

and so on.

Therefore, we obtain the solution of (39) as follows:

$$u(x,t) = 1 - te^x.$$
 (47)

Example 4. Consider the inhomogeneous fifth order KdV equation similar to [6]

$$\frac{\partial u}{\partial t} - u\frac{\partial u}{\partial x} + \frac{\partial^3 u}{\partial x^3} - \frac{\partial^5 u}{\partial x^5} = \cos x + 2t \sin x + \frac{t^2}{2} \sin 2x,$$
(48)

with initial condition

$$u(x,0) = 0,$$
 (49)

and boundary conditions

$$u(0,t) = t, u_x(0,t) = 0, u_{xx}(0,t) = -t, u_{xxx}(0,t) = 0, u_{xxxx}(0,t) = t.$$
(50)

Applying the double Laplace transform to (48) with the conditions (49) and (50), we obtain

$$\overline{u}(p,s) = \frac{p}{(p^2+1)s^2} + \frac{1}{(s+p^3-p^5)} L_x L_t [\frac{t^2}{2} \sin 2x + u \frac{\partial u}{\partial x}].$$
(51)

Applying inverse double Laplace transform to (51), we get

$$u(x,t) = t\cos x + L_x^{-1}L_t^{-1}\left[\frac{1}{(s+p^3-p^5)}L_xL_t\left[\frac{t^2}{2}\sin 2x + u\frac{\partial u}{\partial x}\right]\right].$$
(52)

Now we apply the new iterative method.

Substituting (13) into (52) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = t\cos x,\tag{53}$$

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$$u_1(x,t) = L_x^{-1} L_t^{-1} \left[\frac{1}{(s+p^3-p^5)} L_x L_t \left[\frac{t^2}{2} \sin 2x + u_0 \frac{\partial(u_0)}{\partial x} \right] \right],$$
(54)

$$u_2(x,t) = L_x^{-1} L_t^{-1} \left[\frac{1}{(s+p^3-p^5))} L_x L_t \left[(u_0+u_1) \frac{\partial}{\partial x} (u_0+u_1) - u_0 \frac{\partial(u_0)}{\partial x} \right] \right] = 0,$$
(55)

and so on.

Therefore, we obtain the solution of (48) as follows:

$$u(x,t) = t\cos x. \tag{56}$$

Example 5. Consider the nonlinear heat equation in [7]

$$\frac{\partial u}{\partial t} = \frac{\partial}{\partial x} (u \frac{\partial u}{\partial x}),\tag{57}$$

with initial condition

$$u(x,0) = x. \tag{58}$$

Applying the double Laplace transform to (57) with the condition (58), we obtain

$$\overline{u}(p,s) = \frac{1}{p^2 s} + \frac{1}{s} L_x L_t \left[\frac{\partial}{\partial x} \left(u \frac{\partial u}{\partial x}\right)\right].$$
(59)

Applying inverse double Laplace transform to (59), we get

$$u(x,t) = x + L_x^{-1} L_t^{-1} \left[\frac{1}{s} L_x L_t \left[\frac{\partial}{\partial x} (u \frac{\partial u}{\partial x}) \right] \right].$$
(60)

Now we apply the new iterative method.

Substituting (13) into (60) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = x,\tag{61}$$

$$u_1(x,t) = L_x^{-1} L_t^{-1} \left[\frac{1}{s} L_x L_t \left[\frac{\partial}{\partial x} (u_0 \frac{\partial u_0}{\partial x}) \right] \right] = t,$$
(62)

$$u_2(x,t) = L_x^{-1}L_t^{-1}\left[\frac{1}{(s)}L_xL_t\left[\frac{\partial}{\partial x}\left[(u_0+u_1)\frac{\partial(u_0+u_1)}{\partial x}\right] - \frac{\partial}{\partial x}(u_0\frac{\partial u_0}{\partial x})\right]\right] = 0,$$
(63)

and so on.

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Therefore, we obtain the solution of (57) as follows:

$$u(x,t) = x + t. \tag{64}$$

Example 6. Consider the non-homogeneous advection problem in [13]

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} = 2t + x + t^3 + xt^2, \tag{65}$$

with initial condition

$$u(x,0) = 0.$$
 (66)

Applying the double Laplace transform to (65) with the condition (66), we obtain

$$\overline{u}(p,s) = \frac{2}{ps^3} + \frac{1}{p^2s^2} + \frac{1}{s}L_x L_t [t^3 + xt^2 - u\frac{\partial u}{\partial x}].$$
(67)

Applying inverse double Laplace transform to (67), we get

$$u(x,t) = t^{2} + xt + L_{x}^{-1}L_{t}^{-1}\left[\frac{1}{s}L_{x}L_{t}\left[t^{3} + xt^{2} - u\frac{\partial u}{\partial x}\right]\right].$$
(68)

Now we apply the new iterative method.

Substituting (13) into (68) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = t^2 + xt,$$
(69)

$$u_1(x,t) = L_x^{-1} L_t^{-1} \left[\frac{1}{s} L_x L_t [t^3 + xt^2 - u_0 \frac{\partial u_0}{\partial x}] \right] = 0,$$
(70)

$$u_2(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{s}L_xL_t\left[(u_0+u_1)\frac{\partial(u_0+u_1)}{\partial x} - u_0\frac{\partial u_0}{\partial x}\right]\right] = 0,$$
(71)

and so on.

Therefore, we obtain the solution of (65) as follows:

$$u(x,t) = t^2 + xt.$$
 (72)

Example 7. Consider the nonlinear partial differential equation in [14]

$$\frac{\partial^2 u}{\partial t^2} + \frac{\partial^2 u}{\partial x^2} + \left(\frac{\partial u}{\partial x}\right)^2 = 2x + t^4,\tag{73}$$

with initial conditions

$$u(x,0) = 0, u_t(x,0) = a,$$
(74)

and boundary conditions

$$u(0,t) = at, u_x(0,t) = t^2.$$
(75)

Applying the double Laplace transform to (73) with the conditions (74) and (75), we obtain

$$\overline{u}(p,s) = \frac{a}{ps^2} + \frac{2}{p^2s^3} + \frac{1}{(s^2 + p^2)} L_x L_t [t^4 - (\frac{\partial u}{\partial x})^2].$$
(76)

Applying inverse double Laplace transform to (76), we get

$$u(x,t) = at + xt^{2} + L_{x}^{-1}L_{t}^{-1}\left[\frac{1}{(s^{2} + p^{2})}L_{x}L_{t}\left[t^{4} - \left(\frac{\partial u}{\partial x}\right)^{2}\right]\right].$$
(77)

Now we apply the new iterative method.

Substituting (13) into (77) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = at + xt^2,$$
(78)

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$$u_1(x,t) = L_x^{-1} L_t^{-1} \left[\frac{1}{(s^2 + p^2)} L_x L_t \left[t^4 - \left(\frac{\partial u_0}{\partial x} \right)^2 \right] \right] = 0,$$
(79)

$$u_2(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 + p^2)}L_xL_t\left[\left(\frac{\partial(u_0 + u_1)}{\partial x}\right)^2 - \left(\frac{\partial u_0}{\partial x}\right)^2\right]\right] = 0,$$
(80)

and so on.

Therefore, we obtain the solution of (73) as follows:

$$u(x,t) = at + xt^2.$$
(81)

Example 8. Consider the nonlinear partial differential equation in [15]

$$\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} + u^2 = x^2 t^2,$$
(82)

with initial conditions

$$u(x,0) = 0, u_t(x,0) = x,$$
(83)

and boundary conditions

$$u(0,t) = 0, u_x(0,t) = t.$$
(84)

Applying the double Laplace transform to (82) with the conditions (83) and (84), we obtain

$$\overline{u}(p,s) = \frac{1}{p^2 s^2} + \frac{1}{(s^2 - p^2)} L_x L_t [x^2 t^2 - u^2].$$
(85)

Applying inverse double Laplace transform to (85), we get

$$u(x,t) = xt + L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t[x^2t^2 - u^2]\right].$$
(86)

Now we apply the new iterative method.

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Substituting (13) into (86) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = xt, \tag{87}$$

$$u_1(x,t) = L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t[x^2t^2 - (u_0)^2]\right] = 0,$$
(88)

$$u_2(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{(s^2 - p^2)}L_xL_t\left[(u_0 + u_1)^2 - (u_0)^2\right]\right] = 0,$$
(89)

and so on.

Therefore, we obtain the solution of (82) as follows:

$$u(x,t) = xt. (90)$$

Example 9. Consider the following non-homogeneous nonlinear Gas Dynamic equation in [24]

$$\frac{\partial u}{\partial t} + \frac{1}{2} \frac{\partial (u^2)}{\partial x} - u(1-u) = -e^{t-x},\tag{91}$$

with initial condition

$$u(x,0) = -e^{-x}. (92)$$

Applying the double Laplace transform to (91) with the condition (92), we obtain

$$\overline{u}(p,s) = \frac{1}{ps} - \frac{1}{(s-1)(p+1)} - \frac{1}{s} L_x L_t [\frac{1}{2} \frac{\partial(u^2)}{\partial x} - u + u^2].$$
(93)

Applying inverse double Laplace transform to (93), we get

$$u(x,t) = 1 - e^{t-x} - L_x^{-1} L_t^{-1} [\frac{1}{s} L_x L_t [\frac{1}{2} \frac{\partial(u^2)}{\partial x} - u + u^2]].$$
(94)

Now we apply the new iterative method.

Substituting (13) into (94) and applying (17), (18), (19), we obtain the components of the solution as follows:

$$u_0(x,t) = 1 - e^{t-x}, (95)$$

$$u_1(x,t) = -L_x^{-1}L_t^{-1}\left[\frac{1}{s}L_xL_t\left[\frac{1}{2}\frac{\partial(u_0)^2}{\partial x} - u_0 + (u_0)^2\right]\right] = 0,$$
(96)

$$u_{2}(x,t) = -L_{x}^{-1}L_{t}^{-1}\left[\frac{1}{s}L_{x}L_{t}\left[\frac{1}{2}\frac{\partial(u_{0}+u_{1})^{2}}{\partial x} - (u_{0}+u_{1}) + (u_{0}+u_{1})^{2} - \left[\frac{1}{2}\frac{\partial(u_{0})^{2}}{\partial x} - u_{0} + (u_{0})^{2}\right]\right] = 0, \quad (97)$$

and so on.

Therefore, we obtain the solution of (91) as follows:

$$u(x,t) = 1 - e^{t-x}.$$
(98)

5 Conclusion

From the illustrative examples nonlinear dissipative wave equation, KdV equations, nonlinear heat equation and Gas-Dynamic equation, it is clear that double Laplace transform combined with new iterative method is one of the best method to solve wide range of nonlinear partial differential equations in Mathematical Physics.

Competing interests

The authors declare that they have no competing interests.

Authors' contributions

All authors have contributed to all parts of the article. All authors read and approved the final manuscript.

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