Scientific Journal Impact Factor (SJIF) : 1.711
International Journal of Modern Trends in Engineering and Research
ISSN (ONLINE) : 2349 - 9745
ISSN (PRINT) : 2393 - 8161

A New Approach to Solution of Fuzzy Differential Equations by Runge-Kutta Method of order Two

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Abstract - In this paper, I have introduced and studied a new technique for getting the solution of fuzzy initial value problem.

Mathematics Subject Classification: 34A12; 65L05.
Keywords: Fuzzy differential equations, Runge-Kutta method of order two, Trapezoidal fuzzy number.

I. INTRODUCTION

The study of Fuzzy Differential Equations (FDEs) forms a suitable setting for model dynamical systems in which uncertainties or vagueness pervade. First order linear and non-linear FDEs are one of the simplest FDEs which appear in many applications. In the recent years, the topic of FDEs has been investigated extensively. The organized of the paper is as follows: In the first three sections below, I recall some concepts and introductory materials to deal with the fuzzy initial value problem. In section five, I present Runge-Kutta method of order two and its iterative solution for solving Fuzzy differential equations. The proposed algorithm is illustrated by an example in the last section.

II. PRELIMINARY

A trapezoidal fuzzy number u is defined by four real numbers $k < l < m < n$, where the base of the trapezoidal is the interval $[k, n]$ and its vertices at $x=l, x=m$. Trapezoidal fuzzy number will be written as $u=(k, \ell, m, n)$. The membership function for the trapezoidal fuzzy number $u = (k, \ell, m, n)$ is defined as the following :

$$u(x) = \begin{cases} \dfrac{x-k}{l-k}, & k \le x \le l \\ 1, & l \le x \le m \\ \dfrac{x-n}{m-n}, & m \le x \le n \end{cases} \quad (1)$$

where :

$u > 0$ if $k > 0$; $u > 0$ if $l > 0$; $u > 0$ if $m > 0$; & $u > 0$ if $n > 0$.

Let us denote R_F by the class of all fuzzy subsets of R (i.e. $u : R \to [0,1]$) satisfying the following properties:

(i) $\forall\, u \in R_F$, u is normal, i.e. $\exists\, x_0 \in R$ with $u(x_0) = 1$;

(ii) $\forall\, u \in R_F$, u is convex fuzzy set (i.e. $u(tx + (1-t)y) \ge \min\{u(x), u(y)\}$, $\forall\, t \in [0,1]$, $x, y \in R$);

(iii) $\forall$ □$u \in R_F$, u is upper semi continuous on R;
(iv) $\{\overline{x \in R; u(x) > 0}\}$ is compact, where $\overline{A}$ denotes the closure of A.

Then R_F is called the space of fuzzy numbers. Obviously $R \subset R_F$. Here $R \subset R_F$ is understood as R = $\{\tilde{x} : \tilde{x}$ is usual real number$\}$. I define the r-level set, $x \in R$;

$$[u]_r = \{x \setminus u(x) \geq r\}, \qquad 0 \leq r \leq 1; \qquad (2)$$

Clearly, $[u]_0 = \overline{\{x \setminus u(x) > 0\}}$ is compact,

which is a closed bounded interval and denote by $[u]_r = [\underline{u}(r), \bar{u}(r)]$. It is clear that the following statements are true,

1. $\underline{u}$ (r) is a bounded left continuous non decreasing function over [0,1],
2. $\bar{u}$ (r) is a bounded right continuous non increasing function over [0,1],
3. $\underline{u}$ $(r) \leq \bar{u}$ (r) for all $r \in [0,1]$,

for more details see [2],[3].

Let $D: R_F \times R_F \to R_+ \cup \{0\}$, $D(u,v) = \mathrm{Sup}_{r\in[0,1]} \max\{|\underline{u}(r) - \underline{v}(r)|, |\bar{u}(r) - \bar{v}(r)|\}$ be Hausdorff distance between fuzzy numbers, where $[u]_r = [\underline{u}(r), \bar{u}(r)]$, $[v]_r = [\underline{v}(r), \bar{v}(r)]$. The following properties are well-known:

$$D(u + w, v + w) = D(u, v), \ \forall\ u,v,w \in R_F,$$
$$D(k.u, k.v) = |k|\, D(u, v), \ \forall\ k \in R,\ u,v \in R_F,$$
$$D(u + v, w + e) \leq D(u,w) + D(v,e), \ \forall\ u, v, w, e \in R_F$$

and (R_F, D) is a complete metric space.

Lemma 2.1

If the sequence of non-negative numbers $\{W_n\}_{n=0}^{N}$ satisfy

$$|W_{n+1}| \leq A|W_n| + B, \quad 0 \leq n \leq N-1,$$

for the given positive constants A and B, then

$$|W_n| \leq A^n |W_0| + B\frac{A^n - 1}{A - 1}, \qquad 0 \leq n \leq N.$$

Lemma 2.2

If the sequence of numbers $\{W_n\}_{n=0}^{N}$, $\{V_n\}_{n=0}^{N}$ satisfy

$|W_{n+1}| \leq |W_n| + A \max\{|W_n|, |V_n|\} + B,$
$|V_{n+1}| \leq |V_n| + A \max\{|W_n|, |V_n|\} + B,$

for the given positive constants A and B, then denoting

$$U_n = |W_n| + |V_n|, \qquad 0 \leq n \leq N,$$

and $$U_n \leq \bar{A}^n U_0 + \bar{B}\frac{\bar{A}^n - 1}{\bar{A} - 1}, \ 0 \leq n \leq N,$$

where $\bar{A} = 1 + 2A$ and $\bar{B} = 2B$.

III. FUZZY INITIAL VALUE PROBLEM

Consider a first-order fuzzy initial value differential equation is given by

$$\begin{cases} y'(t) = f(t, y(t)), & t \in [t_0, T] \\ y(t_0) = y_0 \end{cases} \tag{3}$$

where y is a fuzzy function of t, $f(t, y)$ is a fuzzy function of the crisp variable t and the fuzzy variable y , y' is the fuzzy derivative of y and $y(t_0) = y_0$ is a trapezoidal or a trapezoidal shaped fuzzy number.

I denote the fuzzy function y by $y = [\underline{y}, \overline{y}]$. It means that the r-level set of y(t) for $t \in [t_0, \text{T}]$ is

$[y(t)]_r = [\underline{y}(t; r), \bar{y}(t; r)]$, $[y(t_0)]_r = [\underline{y}(t_0; r), \bar{y}(t_0; r)]$, $r \in [0,1]$

and also $f(t, y) = [\underline{f}(t, y), \overline{f}(t, y)]$

where

$$\underline{f}(t, y) = F[t, \underline{y}, \bar{y}], \qquad \overline{f}(t, y) = G[t, \underline{y}, \bar{y}].$$

Because of $y' = f(t, y)$ we have

$$\underline{f}(t, y(t); r) = F[t, \underline{y}(t; r), \bar{y}(t; r)] \tag{4}$$

$$\overline{f}(t, y(t); r) = G[t, \underline{y}(t; r), \bar{y}(t; r)] \tag{5}$$

By using the extension principle, I have the membership function

$$f(t, y(t))(s) = Sup\{y(t)(\tau) \backslash s = f(t, \tau)\}, \quad s \in R \tag{6}$$

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

$$[f(t, y(t))]_r = [\underline{f}(t, y(t); r), \overline{f}(t, y(t); r)], \quad r \in [0,1], \tag{7}$$

where

$$\underline{f}(t, y(t); r) = min\{f(t, u) | u \in [y(t)]_r\} \tag{8}$$

$$\overline{f}(t, y(t); r) = max\{f(t, u) | u \in [y(t)]_r\}. \tag{9}$$

Definition 3.1

A function $f: R \rightarrow R_F$ is said to be fuzzy continuous function, if for an arbitrary fixed $t_0 \in R$ and $\in > 0$, $\delta > 0$ such that

$$|t - t_0| < \delta \Longrightarrow D[f(t), f(t_0)] < \in \quad \text{exists,[13].}$$

Throughout this paper I also consider fuzzy functions which are continuous in metric D. Then the continuity of $f(t, y(t); r)$ guarantees the existence of the definition of $f(t, y(t); r)$ for $t \in [t_0, T]$ and $r \in [0,1]$ [8].

Therefore, the functions G and F can be definite too.

IV. RUNGE- KUTTA METHOD OF ORDER TWO

Consider the initial value problem

$$\begin{cases} y'(t) = f(t, y(t)), & t \in [t_0, T] \\ y(t_0) = y_0 \end{cases} \tag{10}$$

It is known that, the sufficient conditions for the existence of a unique solution to (10) are that *f* to be continuous function satisfying the Lipschitz condition of the following form:

$$\| \; f(t,x) - f(t,y) \; \| \le L \| \; x - y \; \|, \; L > 0.$$

I replace the interval $[t_0, T]$ by a set of discrete equally spaced grid points, $t_0 < t_1 < t_2 < \ldots\ldots\ldots < t_N = T$, $h = \frac{T - t_0}{N}, t_i = t_0 + ih, i = 0,1,\ldots..,N$ to obtain the Euler's method for the system (10), I apply Trapezoidal numerical integration method.

By the mean value theorem of integral calculus, I obtain

$$y(t_{n+1}) = y(t_n) + hf(t_n + \theta h, y(t_n + \theta h)) + O(h^3), \quad 0 < \theta < 1 \quad (11)$$

If approximate $y(t_{n+1}) = y(t_n) + hf(t_n, y(t_n))$ in the argument of *f*, I get

$$y(t_{n+1}) = y(t_n) + hf(t_{n+1}, y(t_n)) + hf(t_n, y(t_n)) + O(h^3) \quad (12)$$

If I set

$$K_1 = hf(t_n, y(t_n))$$
$$K_2 = hf(t_{n+1}, y(t_n) + K_1)$$

I get the method as $y(t_{n+1}) = y(t_n) + K_2 + O(h^3)$ (13)

when $\theta = 1/2$, I obtain

$$y(t_{n+1}) = y(t_n) + hf(t_n + h/2, y(t_n + h/2)) + O(h^3) \quad (14)$$

[

However, $t_n + (h/2)$ is not a nodal point.

If I approximate $y(t_n + h/2)$ in (14) by Euler's method with spacing $h/2$,

I get, $y(t_n + h/2) = y(t_n) + h/2 f(t_n, y(t_n)) + O(h^3)$

Then, I have the approximation

$$y(t_{n+1}) = y(t_n) + hf(t_n + h/2, y(t_n) + h/2 f(t_n, y(t_n))) + O(h^3) \quad (15)$$

If I set

$$K_1 = hf(t_n, y(t_n))$$
$$K_2 = hf(t_n + h/2, y(t_n) + K_1/2)$$

then (15) can be written as, $y(t_{n+1}) = y(t_n) + K_2$ as $h \to 0.$ (16)

Alternately, if I use the approximation

$$y'(t_n + h/2) = 1/2\,(y'(t_n) + y'(t_n + h))$$

and Euler's method ,

$$y'(t_n + h/2) = 1/2(f(t_n, y(t_n)) + f(t_{n+1}, y(t_n) + hf(t_n, y(t_n))))$$

Thus (14) may be approximated by

$$y(t_{n+1}) = y(t_n) + h/2(f(t_n, y(t_n)) + f(t_{n+1}, y(t_n) + hf(t_n, y(t_n)))) \quad (17)$$

If I set

$$K_1 = hf(t_n, y(t_n))$$
$$K_2 = hf(t_{n+1}, \underline{y}(t_n) + K_1)$$

then (17) can be written as,

$$y(t_{n+1}) = y(t_n) + 1/2(K_1 + K_2) \quad (18)$$

The proposed algorithm is illustrated by an example in last section.

V. RUNGE- KUTTA METHOD OF ORDER TWO FOR SOLVING FUZZY DIFFERENTIAL EQUATIONS

Let $Y = [\underline{Y}, \overline{Y}]$ be the exact solution and $y = [\underline{y}, \overline{y}]$ be the approximated solution of the fuzzy initial value problem (3) and $[Y(t)]_r = [\underline{Y}(t;r), \overline{Y}(t;r)]$, $[y(t)]_r = [\underline{y}(t;r), \overline{y}(t;r)]$.

Throughout this argument, the value of r is fixed. Then the exact and approximated solution at t_n are respectively denoted by

$[Y(t_n)]_r = [\underline{Y}(t_n;r), \overline{Y}(t_n;r)]$, $[y(t_n)]_r = [\underline{y}(t_n;r), \overline{y}(t_n;r)]$ $(0 \le n \le N)$.

The grid points at which the solution is calculated are

$$h = \frac{T - t_0}{N}, \; t_i = t_0 + ih, \quad 0 \le i \le N$$

Then I obtain , $\underline{Y}(t_{n+1};r) = \underline{Y}(t_n;r) + \frac{1}{2}[K_1 + K_2]$

where

$$K_1 = hF[t_n, \underline{Y}(t_n;r), \overline{Y}(t_n;r)]$$
$$K_2 = hF[t_{n+1}, \underline{Y}(t_n;r), \overline{Y}(t_n;r) + K_1] \quad (19)$$

and

$$\overline{Y}(t_{n+1};r) = \overline{Y}(t_n;r) + \frac{1}{2}[K_1 + K_2]$$

where

$$K_1 = hG[t_n, \underline{Y}(t_n;r), \overline{Y}(t_n;r)]$$
$$K_2 = hG[t_{n+1}, \underline{Y}(t_n;r), \overline{Y}(t_n;r) + K_1] \quad (20)$$

And I have

$$\underline{y}(t_{n+1};r) = \underline{y}(t_n;r) + \frac{1}{2}[K_1 + K_2]$$

where

$$K_1 = hF[t_n, \underline{y}(t_n;r), \overline{y}(t_n;r)]$$
$$K_2 = hF[t_{n+1}, \underline{y}(t_n;r), \overline{y}(t_n;r) + K_1] \quad (21)$$

and

$$\overline{y}(t_{n+1};r) = \overline{y}(t_n;r) + \frac{1}{2}[K_1 + K_2]$$

where

$$K_1 = hG\left[t_n, \underline{y}(t_n;r), \overline{y}(t_n;r)\right]$$
$$K_2 = hG\left[t_{n+1}, \underline{y}(t_n;r), \overline{y}(t_n;r) + K_1\right] \qquad (22)$$

Clearly, $\underline{y}(t;r)$ and $\overline{y}(t;r)$ converge to $\underline{Y}(t;r)$ and $\overline{Y}(t;r)$, respectively whenever $h \to 0$ [4].

VI. NUMERICAL RESULTS

In this section, the exact solutions and approximated solutions are obtained by Runge-kutta methods of order two are plotted in Figure 1 and Figure 2.

Example 6.1

Consider the initial value problem [11]

$$\begin{cases} y'(t) = f(t), & t \in [0,1] \\ y(0) = (0.8 + 0.125r, 1.1 - 0.1r). \end{cases}$$

The exact solution at $t = 1$ is given by

$$Y(1;r) = [(0.8 + 0.125r)e, (1.1 - 0.1r)e], \quad 0 \le r \le 1.$$

Using iterative solution of Runge-Kutta method of order two, I have

$\underline{y}(0;r) = 0.8 + 0.125r$, $\overline{y}(0;r) = 1.1 - 0.1r$,

and by $\underline{y}^{(0)}(t_{i+1};r) = \underline{y}(t_i;r) + h\,\underline{y}(t_i;r)$

$\overline{y}^{(0)}(t_{i+1};r) = \overline{y}(t_i;r) + h\,\overline{y}(t_i;r)$,

where $i = 0, 1, \ldots, N - 1$ and $h = \frac{1}{N}$. Now, using these equations as an initial guess for following iterative solutions respectively,

$$\underline{y}^j(t_{i+1};r) = \underline{y}(t_i;r) + \frac{1}{2}[K_1 + K_2],$$

where

$$K_1 = h\,\underline{y}(t_i;r)$$
$$K_2 = h\left[\underline{y}(t_i;r) + K_1\right]$$

and

$$\overline{y}^j(t_{i+1};r) = \overline{y}(t_i;r) + \frac{1}{2}[K_1 + K_2],$$

where

$$K_1 = h\,\overline{y}(t_i;r)$$
$$K_2 = h\left[\overline{y}(t_i;r) + K_1\right]$$

and $j = 1, 2, 3$. Thus, we have $\underline{y}(t_i;r) = \underline{y}^{(3)}(t_i;r)$ and $\overline{y}(t_i;r) = \overline{y}^{(3)}(t_i;r)$, for $i = 1, \ldots, N$.

Therefore, $\underline{Y}(1;r) \approx \underline{y}^{(3)}(1;r)$ and $\overline{Y}(1;r) \approx \overline{y}^{(3)}(1;r)$ are obtained.

r	Exact solution
0	2.174625, 2.990110
0.2	2.242583, 2.935744

0.4	2.310540, 2.881379
0.6	2.378497, 2.827013
0.8	2.446454, 2.772647
1	2.514411, 2.718282

TABLE 1: Exact solution

h / r	0.1	0.01
0	1.958172,2.692487	2.174514,2.989957
0.2	2.019365,2.643532	2.242468,2.935594
0.4	2.080558,2.594579	2.310421,2.881231
0.6	2.141751,2.545624	2.378375,2.826868
0.8	2.202944,2.496670	2.446329,2.772505
1	2.264137,2.447715	2.514282,2.718143

TABLE 2 : Approximated solution

h / r	0.1	0.01
0	0.514076	0.000264
0.2	0.515430	0.000265
0.4	0.516782	0.000267
0.6	0.518135	0.000267
0.8	0.519487	0.000267
1	0.520841	0.000268

TABLE 3: Error for different values of r and h.

Graphical Representation of RK Method

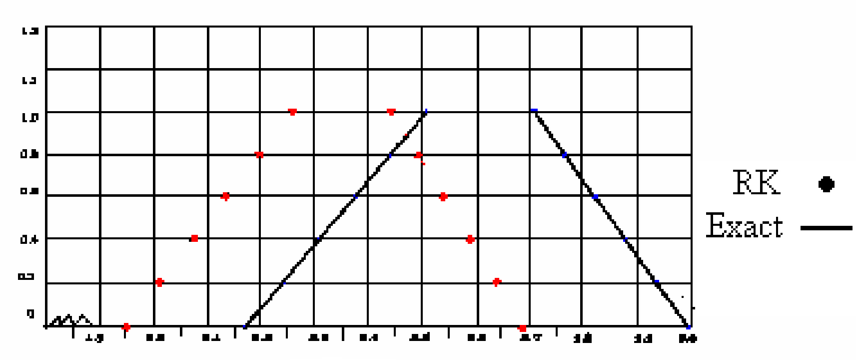

Figure 1 : h = 0.1

Graphical Representation of exact and approximated solution

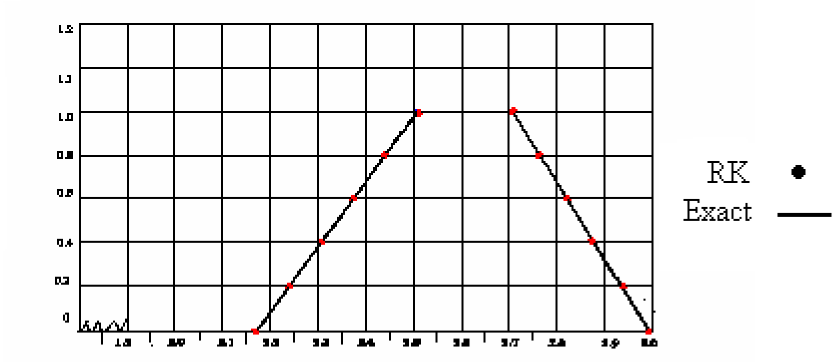

Figure 2 : h = 0.01

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