Application of Generalized Differential Transform Method to Special Cases of Riccati Differential Equation of Fractional Order

P L Suresh, D. Priyadarshani

Abstract: In this paper, we acquire the inexact solutions of Special cases of Riccati Differential equation of Fractional order using Generalized Differential Transform Method (GDTM). The fractional derivatives are described in the Caputo sense. Accuracy and competence of the proposed method is verified through numerical solution of some special cases of Riccati Differential equation of fractional order. The obtained results reveal that the performance of the proposed method is specific and predictable.

Keywords: Caputo fractional derivative, Generalized Differential Transform Method, special case of Riccati equation of fractional order.

I. INTRODUCTION AND PRELIMINARIES

Fractional Calculus is the branch of calculus that generalizes the derivative of a function to non-integer order, allowing calculations such as deriving a function to ½ order. The fractional calculus deals with derivatives and integrals in an random order (real of complex). Fractional ordinary differential equations are crucial in many fields, such as many physical phenomena in acoustics, damping laws and electro analytical chemistry, neuron modeling, diffusion processing and material sciences. The Riccati equation was the one of the simplest nonlinear first order differential equation. The Riccati differential equation (RDE) has huge diversity of applications in applied sciences, engineering such as rheology, damping law, diffusion processes and optimal control theory problems.

The general form of some special case of Riccati differential equation of fractional order is

\[ D^\beta p(x) = f(x)p^2(x) + a(x)p(x) + b(x)p(x)^\beta \]

where \( 0 < \beta \leq 1, x > 0 \) and \( f(x) \neq 0 \) with the initial condition \( p(0) = p_0 \) and the variable coefficients \( a(x), b(x) \) and \( c(x) \) are continuous functions bounded by L.

\[ (1.1) \]

The fractional order Riccati differential equation is converted into the classical Riccati differential equation. The application of fractional differential and integral operators in mathematical models has attained enormous significance in current years. A number of forms of fractional differential equations have been projected in regular models, and there has been significant interest in developing numerical schemes for their solutions. There are various methods that deal with these types of equations.

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Mr P L Suresh, Assistant Professor Department of Applied Sciences & Humanities Sasi Institute of Technology & Engineering, Tadepalligudem, Andhra Pradesh India

Dr D Priyadarshani, Professor Department of Mathematics Hindustan Institute of Technology and Science Chennai, Tamil Nadu India

DTM is used to find the solution of different kinds of Riccati differential equation such solution of first order, second order and system of Riccati equations [1], Differential Transform Method for solving Linear and nonlinear systems of Ordinary Differential equations [2], Applications to differential Transform method for solving system of Differential equations [3], Solution of Non-Linear Differential Equations by using Differential Transform Method [4], Solution of Riccati Equation with co-efficient by differential Transform method Solution [5], Differential transform method for Quadratic Riccati Differential Equation [6], Linear models of dissipation whose Q is almost frequency independent –II [7], Application of generalized differential transform method to multi-order fractional differential equations [8], Numerical Analysis of Riccati equation using Differential Transform Method, He Laplace Method and Adomain Decomposition Method [9], Generalized Taylor series Method for solving Nonlinear fractional differential equations with Modified Riemann–Liouville Derivatives [10], have been introduced to provide numeric approximations.

The following definitions, theorems and some basic properties are used in this paper.

Definition 1.1: The Riemann–Liouville fractional derivative operator of order \( \beta \) of a function \( f(x) \) is defined by

\[ D^\beta f(x) = \frac{1}{\Gamma(\beta-m)} \int_{0}^{x} \frac{f^{(m)}(\xi)}{(x-\xi)^{\beta-m+1}} d\xi \quad \alpha > 0, x > 0 \]

\[ \text{and} \quad m-1<\beta \leq m, m\in\mathbb{N}. \]

Definition 1.2: The Caputo fractional derivative operator of order \( \beta \) is given by

\[ D^\beta \_C f(x) = \frac{1}{\Gamma(\beta-m)} \int_{0}^{x} \frac{f^{(m)}(\xi)}{(x-\xi)^{\beta-m+1}} d\xi \quad \alpha > 0, x > 0 \]

\[ \text{and} \quad m-1<\beta \leq m, m\in\mathbb{N}. \]

(1.2)

Definition 1.3: The generalized Differential transform of the \( k \)-th derivative of function \( f(x) \) in one variable is given by

\[ F_k^{(k)}(k) = \frac{1}{\Gamma(k+1)} \left[ (D^\beta f(x))^{(k)} \right]_{x=x_0} \]

where, \( 0 < \beta \leq 1, (D^\beta f(x))^{(k)} = D^\beta f(x) \]

and \( F_k^{(k)}(k) \) is the transformed function.

Definition 1.4: The Inverse generalized transform of \( F_k^{(k)}(k) \) is defined by

\[ f(x) = \sum_{k=0}^{\infty} F_k^{(k)}(k)(x-x_0)^{\beta k} \]

(1.4)

Definition 1.5: The Riemann–Liouville fractional integral operator of order \( \alpha \geq 0 \) of a function \( f(x) \) is given by
\[ I^\alpha f(x) = \int_0^x \frac{(x - t)^{\alpha - 1}}{\Gamma(\alpha)} f(t) dt, \quad \alpha > 0, \]

\[ I^\beta f(x) = f(x) \quad \text{(1.5)} \]

The operator \( I^\alpha \) satisfies the following properties, for \( \alpha, \beta > 0 \) and \( m \geq 1 \):

- i) \( I^{\alpha+\beta} f(x) = I^{\alpha} (I^{\beta} f(x)) \)
- ii) \( I^{\alpha} f(x) = I^{\alpha} f(x) \)
- iii) \( I^\alpha x^m = \frac{\Gamma(m+1)x^{m+\alpha}}{\Gamma(m+\alpha + 1)} \)
- iv) \( D^\alpha x^m = \frac{\Gamma(m+1)x^{m-\alpha}}{\Gamma(m-\alpha + 1)} \), where \( m > 0 \), \( m \in \mathbb{R} \)

Fundamental properties of the Generalized Differential Transform

Let \( F_p(k), G_p(k) \) and \( H_p(k) \) be the generalized differential transforms of the functions \( f(x), g(x) \) and \( h(x) \) respectively, followed by

1. If \( f(x) = g(x) \pm h(x), \) then \( F_p(k) = G_p(k) \pm H_p(k) \)
2. If \( f(x) = C g(x), \) then \( F_p(k) = C G_p(k) \)
3. If \( f(x) = g(x) h(x), \) then \( F_p(k) = \sum_{r=0}^p G_p(r) \cdot H_p(k-r) \)
4. If \( f(x) = D^\beta x g(x), \) then \( F_p(k) = \frac{\Gamma((k+1)+1)}{\Gamma(k+1)} G_p(k+1) \)
5. If \( f(x) = (x-a)^\beta \), \( \eta = n \beta, n \in \mathbb{Z}, \) then
   \[ F_p(k) = \delta \left( k - \frac{n}{\beta} \right) \]
   where \( \delta(k) = 1 \) for \( k = 0 \)
   \[ 0 \text{ for } k 
eq 0 \]

**Theorem 1.1: (Generalized Taylor’s Series)**

Assume \( (D^\beta_x)^k f(x) \in C[a,b] \)

\[ k = 0, 1, 2, ..., n + 1, \text{ where } 0 < \alpha \leq 1, \text{ then} \]

\[ f(x) = \sum_{r=0}^n \frac{(x-a)^r}{\Gamma(r+1)} \left( (D^\beta_x)^r f(x) \right)(a) \]

\[ + \frac{(D^\beta_x)^{n+1}(\xi)}{\Gamma(n+1)(n+\alpha)} (x-a)^{(n+1)\beta} \]

with \( a \leq \xi \leq x, \forall x \in [a,b] \).

**II. EXISTENCE AND UNIQUENESS**

In this section, we prove the existence and uniqueness of the solution of FRDE (1.1) where the fractional derivative is defined in Caputo’s sense. For \( \alpha = 1 \), the fractional-order Riccati differential equation converts into the classical Riccati differential equation.

**Definition 2.1:** Let \( K = [0, \eta], \eta < \infty \) and \( C(K) \) be the class of all continuous functions defined on \( K \) with sup-norm \( \|p\| = \sup_{x \in [0,\eta]} |p(x)| \)

**Remark 2.1:** Assume that the solution \( p(x) \) of fractional-order Riccati differential equation (1.1) belongs to the space \( S = \{p \in \mathbb{R}: \|p\| \leq c, c \text{ is any constant}\} \), in order to study the existence and uniqueness of the initial value problem

**Definition 2.2:** The Space of integral functions \( L_1[0, \eta] \) in the interval \( [0, \eta] \) is defined as

\[ L_1[0, \eta] = \left\{ u(t): \int_0^\eta |u(t)| dt < \infty \right\} \]

**Theorem 2.1:** Existence Theorem

Suppose \( h(x, p(x)) \) is a continuous function on some region \( K = [0,\eta] \times R \rightarrow R \) and let \( Q_m = \{ p \in \mathbb{C}(K): \|p(x)\| \leq p_m \} \). Since \( h(x) \) is continuous on a closed and bounded in \( K \),

i.e., \( \exists L > 0 \) s.t. \( |h(x, p(x))| \leq L \), \( \forall (x, p(x)) \in K \) then the IVP (1.1) has at least one solution \( p = p(x) \) in the interval \( [0, \delta] \) for suitable \( \delta \leq 1 \).

**Proof:** From the properties of fractional calculus, IVP (1.1) can be written in the subsequent form

\[ I^{1-\delta} \frac{dp(x)}{dx} = f(x)p^2(x) + a(x)p(x) + a(x)b(x)p^0 + b^2(x)f(x) \quad \text{(2.1)} \]

Operating \( I^\beta \), we get the integral equation

\[ p(x) = p_0 + I^\beta \left( f(x)p^2(x) + a(x)p(x) + a(x)b(x)p^0 + b^2(x)f(x) \right) \quad \text{(2.2)} \]

when \( x = 0 \)

\[ I^\beta \left( f(x)p^2(x) + a(x)p(x) + a(x)b(x)p^0 + b^2(x)f(x) \right) = 0 \]

then

\[ p(x) = p_0 + \int_0^x \frac{d}{dx} \left( f(x)p^2(x) + a(x)p(x) + a(x)b(x)p^0 + b^2(x)f(x) \right) + \beta^2(x)f(x) \]

and \( p(0) = p_0 \)

Then the integral equation (2.2) is equivalent to the initial value problem (1.1)

Let \( h(x, p(x)) = f(x)p^2(x) + a(x)p(x) + a(x)b(x)p^0 + b^2(x)f(x) \)

Since \( h(x, p): [0, \eta] \times R \rightarrow R \) and \( Q_m = \{ p \in \mathbb{C}(K): \|p(x)\| \leq p_m \} \)

for \( p \in Q_m \), we have \( \|h\| \leq \|2f(x)p^2(x) + a(x)p(x) + a(x)b(x)p^0 + b^2(x)f(x)\| \)

and \( \|h\| \leq 2|L_p + L| \)

Therefore there exists at least one solution to the IVP (1.1)

**Theorem 2.2: Uniqueness Theorem**

For every initial value problem

\[ D^\beta p(x) = f(x)p^2(x) + a(x)p(x) + a(x)b(x)p^0 + b^2(x)f(x) \]

where \( 0 < \beta \leq 1, x > 0 \) and \( f(x) \neq 0 \) with the initial condition \( p(0) = p_0 \) and the variable coefficients \( a(x), b(x) \) and \( c(x) \) are continuous functions bounded by \( L \), there is an unique solution

\[ p \in \mathbb{C}(K), p^1 \in \{ p \in L_1[0, \eta], \|p\| = \|p(x)\| \}_{L_1} \]

**Proof:** Let the operator \( Fp \)

\[ Fp(x) = \frac{1}{\Gamma(\beta)} \int_0^x \frac{1}{(x-s)^{\beta-1}} f(u, p(u)) du \]

or equivalently

\[ Fp(x) = \frac{1}{\Gamma(\beta)} \int_0^x \frac{1}{(x-s)^{\beta-1}} f(u, p(u)) du \]

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Let \( p(x) \in Q_m, x_1, x_2 \in K \) such that \( 0 < x_1 < x_2 \) then
\[
|Fp(x_2) - Fp(x_1)| = \left| \int_0^{x_2} (x-u)^{\beta-1} f(u, p(u)) du \right|
\]
\[
\leq \frac{1}{\Gamma(\beta)} \int_0^{x_1} (x-u)^{\beta-1} (f(u, p(u)) - f(u, g(u))) du + \frac{1}{\Gamma(\beta)} \int_0^{x_1} (x-u)^{\beta-1} f(u, p(u)) du
\]
\[
\leq \frac{L}{\Gamma(\beta)} \int_0^{x_1} (x-u)^{\beta-1} (p(u) - g(u)) du + \frac{L}{\Gamma(\beta)} \int_0^{x_1} (x-u)^{\beta-1} f(u, p(u)) du
\]
\[
\leq L \sup_{x \in K} |p(u) - g(u)| \leq L \sup_{x \in K} |p(u) - g(u)| \frac{B(\beta)}{\Gamma(\beta + 1)}
\]

If \( B(\beta) < 1 \) then the operator \( F \) defined in equation (2.3) is contraction and the theorem is proved.

### III. SOLUTION OF SOME SPECIAL CASES OF RICCATI EQUATIONS OF FRACTIONAL ORDER

**Example 1:**
\[
y_x^n = ay^2 + bx^2 \quad \text{where} \quad 0 < a \leq 1
\]
\( n = 2 \) and \( y(0) = 1 \) \hspace{1cm} \text{(3.1)}

Apply GDIM to equation (3.1), we get
\[
Y_\beta \left( k + \frac{u}{\beta} \right) = \frac{\Gamma(\beta + 1)}{\Gamma(\beta)} \left[ a Y_\beta(0) Y_\beta(k) - r r + b \delta(k - \frac{n}{\beta}) \right]
\] \hspace{1cm} \text{(3.2)}

From (3.2),
\[
\text{For } k = 0, \quad Y_\beta(1) = \frac{\Gamma(1)}{\Gamma(1)} a = \frac{4}{3} a = 1.1032a
\]
\[
\text{For } k = 1, \quad Y_\beta(2) = \frac{\Gamma(1)}{\Gamma(1)} \left[ 2aY_\beta(0)Y_\beta(1) \right] = 2.2566a^2
\]
\[
\text{For } k = 2, \quad Y_\beta(3) = \frac{\Gamma(1)}{\Gamma(1)} \left[ 2aY_\beta(0)Y_\beta(1) + aY_\beta(1)Y_\beta(2) \right] = 6.9252a^3
\]
\[
\text{For } k = 3, \quad Y_\beta(4) = \frac{\Gamma(1)}{\Gamma(1)} \left[ 2aY_\beta(0)Y_\beta(1) + 2aY_\beta(1)Y_\beta(2) \right] = 13.8076a^4
\]

The solution of (1) is
\[
y(x) = \sum_{k=0}^{\beta-1} Y_\beta(k)x^{\beta-1} + \sum_{k=0}^{\beta-1} Y_\beta(k)x^{\beta-1} + \sum_{k=0}^{\beta-1} Y_\beta(k)x^{\beta-1}
\]
\[
y(x) = 1 + 1.1032a + 2.2566a^2x + 6.9252a^3x^2 + 13.8076a^4x^3
\]

**Example 2:**
\[
y_x^n = f(x) \quad \text{where} \quad 0 < a \leq 1, f(x) \neq 0 \quad \text{and} \quad y(0) = 1
\]
\hspace{1cm} \text{(3.3)}

Apply GDIM to equation (3.3), we have
\[
Y_\beta \left( k + \frac{u}{\beta} \right) = \frac{\Gamma(\beta + 1)}{\Gamma(\beta)} \left[ f(x) \sum_{r=0}^{\beta-1} Y_\beta(r)Y_\beta(k - r) + aY_\beta(k - b \delta( - \frac{u}{\beta} ) - b^2 f(x)) \right]
\] \hspace{1cm} \text{(3.4)}

**Case (i) when \( f(x) \) is a constant function**
\[
\text{i.e., } f(x) = 1, \quad \alpha = \frac{3}{4}, \beta = \frac{3}{4}
\]
\hspace{1cm} \text{(3.4)}

From (3.4),
\[
Y_\beta(k + 1) = \frac{\Gamma(1)}{\Gamma(1)} \left[ \sum_{r=0}^{\beta-1} Y_\beta(r)Y_\beta(k - r) + aY_\beta(k) - ab \delta( - \frac{u}{\beta} ) - b^2 f(x) \right]
\]
\[
\text{At } k = 0, \quad Y_\beta(1) = \frac{\Gamma(1)}{\Gamma(1)} \left[ Y_\beta(0)Y_\beta(1) + aY_\beta(0) - b^2 \right]
\]
\[
= 1.3636 + 1.3636a - 1.3636b^2
\]
Application of Generalized Differential Transform Method to Special Cases of Riccati Differential Equation of Fractional Order

At $k = 1$, $Y_1(3) = \frac{r_{[2,1]}^{(1)}}{r_{[3,1]}^{(1)}}[2Y_0(0)Y_1(1) + aY_3(0) - ab\delta(k-1) - b^2] = 1.5043 + 2.2564a + 0.7521a^2 - 1.5043b^2 - 0.7521ab^2 - 0.5516ab$

At $k = 2$, $Y_2(3) = \frac{r_{[2,1]}^{(1)}}{r_{[3,1]}^{(1)}}[2Y_0(0)Y_2(1) + Y_1(1)Y_2(1) + aY_3(2) - ab\delta(k-1) - b^2]

$Y_2(3) = 3.2992 + 5.0297a + 2.1630a^2 - 3.8744a^2 - 0.6345ab - 0.3172a^2b - 0.4326a^2b^2 + 0.4326a^3$

and so on.

The solution of (3.3) is

$y(x) = \sum_{k=0}^{\infty} Y_1(k)x^k = Y_1(0)x^1 + Y_1(1)x^2 + Y_1(2)x^3 + Y_1(3)x^4 + \ldots$

$= \frac{1+[(1.3636 + 1.3636a - 1.3636a)(1.5043 + 2.2564a + 0.7521a^2 - 1.5043b^2 - 0.7521ab^2 - 0.5516ab)]x^2 + [3.2992 + 5.0297a + 2.1630a^2 - 3.8744a^2 - 0.6345ab - 0.3172a^2b - 0.4326a^2b^2 + 0.4326a^3]x^3 + \ldots}$

which converges to the exact solution by GTSM is

$y(x) = 1 + [(1.3636 + 1.3636a - 1.3636a)(1.5043 + 2.2564a + 0.7521a^2 - 1.5043b^2 - 0.7521ab^2 - 0.5516ab)]x^2 + [3.2992 + 5.0297a + 2.1630a^2 - 3.8744a^2 - 0.6345ab - 0.3172a^2b - 0.4326a^2b^2 + 0.4326a^3]x^3 + \ldots$

Case (ii) when $f(x)$ is exponential function

$I.e., f(x) = e^x$, $\alpha = \frac{1}{4}$, $\beta = \frac{1}{4}$

From (3.4),

$Y_1(k+1) = \frac{r_{[k+1]}^{(1)}}{r_{[k]}^{(1)}}[\sum_{s=0}^{r} \frac{1}{s!} Y_1(s)Y_1(k-s) + aY_1(k) - ab\delta(k-1) - b^2 \frac{1}{k}]

(3.5)$

From (3.5),

At $k = 0$, $Y_1(1) = \frac{r_{[1]}^{(1)}}{r_{[0]}^{(1)}}[1 + a - b^2] = 1.1032 + 1.1032a - 1.1032b^2$

At $k = 1$, $Y_1(2) = \frac{r_{[2]}^{(1)}}{r_{[1]}^{(1)}}[\sum_{s=0}^{r} \frac{1}{s!} Y_1(s)Y_1(1-s) + aY_1(1) - ab\delta(1-1) - b^2 \frac{1}{k}]

Y_1(2) = 3.2791 + 3.3847a - 3.2791b^2 + 1.1282a^2 - 1.1282ab^2 - 1.0227ab$

and so on.

The solution of (3.3) is

$y(x) = \sum_{k=0}^{\infty} Y_1(k)x^k = Y_1(0)x^1 + Y_1(1)x^2 + Y_1(2)x^3 + \ldots$

$= 1 + [(1.1032 + 1.1032a - 1.1032b^2)x + (3.2791 + 3.3847a - 3.2791b^2 + 1.1282a^2 - 1.1282ab^2 - 1.0227ab)x^2 + \ldots]

which converges to the exact solution by GTSM is

$y(x) = Y_1(0)x + Y_1(1)x^2 + Y_1(2)x^3 + \ldots$

Table 2

| $x$ | GDTM | GTSM | Error |
|-----|------|------|-------|
| 0   | 1    | 1    | 0.00000 |
| 0.1 | 1.318527 | 1.318527 | 0.00000 |
| 0.2 | 1.665564 | 1.665564 | 0.00000 |
| 0.3 | 2.095003 | 2.095003 | 0.00000 |
| 0.4 | 2.617892 | 2.617892 | 0.00000 |
| 0.5 | 3.240855 | 3.240855 | 0.00000 |
| 0.6 | 3.968822 | 3.968822 | 0.00000 |
| 0.7 | 4.805821 | 4.805821 | 0.00000 |
| 0.8 | 5.755319 | 5.755319 | 0.00000 |
| 0.9 | 6.820385 | 6.820385 | 0.00000 |
| 1   | 8.0038 | 8.0038 | 0.00000 |

Table 3

| $x$ | GDTM | GTSM | Error |
|-----|------|------|-------|
| 0   | 2.367305 | 2.367305 | 0.00000 |
| 0.1 | 2.794073 | 2.794073 | 0.00000 |
| 0.2 | 3.11018 | 3.11018 | 0.00000 |
| 0.3 | 3.371203 | 3.371203 | 0.00000 |
| 0.4 | 3.679863 | 3.679863 | 0.00000 |
| 0.5 | 3.985278 | 3.985278 | 0.00000 |
| 0.6 | 4.159797 | 4.159797 | 0.00000 |
| 0.7 | 4.315311 | 4.315311 | 0.00000 |
| 0.8 | 4.4652 | 4.4652 | 0.00000 |
| 0.9 | 4.61015 | 4.61015 | 0.00000 |

Figure 2

![Figure 2](image)

Figure 3

![Figure 3](image)
Example 3: \( y'' + y = f(x) \)

where \( f(x) = x^2, \alpha = 1, \beta = 1 \) and \( y(0) = 1 \)

Apply GD TM to equation (3.6),

\[
y' + a y = f(x) = x^2
\]

From (3.7),

For \( k = 0 \), \( Y_1(1) = 1 \)

For \( k = 1 \), \( Y_1(2) = 1 \)

For \( k = 2 \), \( Y_1(3) = \frac{4}{3} \)

and so on.

The solution of (3.6) is \( y(x) = \sum_{k=0}^{\infty} Y_1(k) x^k = Y_1(0) x^0 + Y_1(1) x^1 + Y_1(2) x^2 + Y_1(3) x^3 + \ldots \)

which converges to the accurate solution by GTSM is \( y(x) = 1 + x + \frac{4}{3} x^3 + \ldots \)

Table 4

| x    | GTSM | GDTM | Error |
|------|------|------|-------|
| 0    | 1    | 1    | 0.00000 |
| 0.1  | 1.111333 | 1.111333 | 0.00000 |
| 0.2  | 1.250667 | 1.250667 | 0.00000 |
| 0.3  | 1.426  | 1.426  | 0.00000 |
| 0.4  | 1.645333 | 1.645333 | 0.00000 |
| 0.5  | 1.916667 | 1.916667 | 0.00000 |
| 0.6  | 2.248  | 2.248  | 0.00000 |
| 0.7  | 2.647333 | 2.647333 | 0.00000 |
| 0.8  | 3.122667 | 3.122667 | 0.00000 |
| 0.9  | 3.682  | 3.682  | 0.00000 |
| 1    | 4.333333 | 4.333333 | 0.00000 |

IV. Conclusion

In the present study, we included the existence and uniqueness theorem on Fractional order Riccati Differential Equation. Also the approximate solution of Special cases of Riccati Differential equation of Fractional order was obtained by using the Generalized Differential Transform Method (GDTM). The mathematical results gained by the projected process is in superior agreement with the accurate solution.

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Application of Generalized Differential Transform Method to Special Cases of Riccati Differential Equation of Fractional Order

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AUTHORS PROFILE

P.L.SURESH was born in Andhra Pradesh, India in 1980, He obtained B.Sc from Andhra University and M.Sc in Mathematics from Osmania University. He started his teaching career as a Lecturer in June2003 in MNR PG College, Kukutpally, Hyderabad. Since July 2008 he has been working in Sasi Institute of Technology & Engineering, Tadepalligudem, Andhra Pradesh and currently designated as Assistant Professor in Mathematics Department. He has published and presented papers in International Journals and Conferences. His area of research interest is Applications of Riccati Differential Equations in real time problems.

PIRIADARSHANI. D was born in Tamil Nadu, India in 1972. She obtained B.Sc, M.Sc and M.Phil in Mathematics from University of Madras. She also obtained her Doctorate in Mathematics from Anna University, Chennai. She started her teaching career as a Lecturer in September 1995 in Meenakshi Amman Engineering College, Kanchipuram District. Since, September 1997 she has been working in Hindustan Institute of Technology & Science (Deemed to be University), Chennai and currently designated as Professor in Mathematics Department. She has published and presented papers in International Journals and Conferences. Her area of research interest is Applications of Delay Differential Equations in real time problems. She is an executive member of Association of Mathematics Teachers of India and a Life Member of the Ramanujan Mathematical Society.