A Proposed Analytical Method for Solving Fuzzy Linear Initial Value Problems

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Abstract:
In this article, we aim to define a universal set consisting of the subscripts of the fuzzy differential equation (5) except the two elements 0 and n, subsets of that universal set are defined according to certain conditions. Then, we use the constructed universal set with its subsets for suggesting an analytical method which facilitates solving fuzzy initial value problems of any order by using the strongly generalized H-differentiability. Also, valid sets with graphs for solutions of fuzzy initial value problems of higher orders are found.

Key words: Fuzzy differential equations, Fuzzy Laplace transform, Fuzzy numbers, Generalized H-differentiability.

Introduction:
The concept of the fuzzy derivative was first introduced by Chang and Zadeh (1), it was followed up by Dubios and Prade (2), and Puri and Ralescu (3). The fuzzy Laplace transform (FLT) is proposed to solve first order fuzzy differential equations (FDEs) by using the strongly generalized differentiability concept (4), and then some of well-known properties of the fuzzy Laplace transform were investigated. In addition, an existence theorem was given for fuzzy-valued function which possesses the fuzzy Laplace transform (5). A formula of the fuzzy Laplace transform of the nth-order derivative was initially introduced in terms of the number of derivatives in form (ii) by Mohammad Ali (6), and Haydar and Mohammad Ali (7), it was followed by introducing another formula for the fuzzy Laplace transform on fuzzy nth-order derivative by concept of the strongly generalized differentiability (8). In the direction of solving nth order FDEs numerically, many efforts have been introduced by a number of authors (9-11). So far, a few number of works have been introduced in the subject of finding the analytical solutions of FDEs for example (12-14). Also, some analytical methods for solving fuzzy differential equations are introduced in (15). Recently, approximated solutions of fuzzy initial value problems have been studied such as (16) and (17). In this paper, we extend the proposed method by Mohammed (18), for solving nth-order classical differential equations by the classical Laplace transform to solve nth-order FDEs by FLT under the strongly generalized H-differentiability. Also, we introduce theorem and some corollaries that help us in solving nth-order FDEs.

This paper is organized as follows: Basic concepts are given in Section 2. In Section 3, a new method for solving FIVPs of nth-order is introduced with some results. In Section 4, examples of several FIVPs are solved to show the activity of the method. In Section 5, discussion and conclusions are given.

Basic concepts
In this section, we are going to recall some basic concepts that we need in this paper.

Definition 1. (5) A fuzzy number u in parametric form is a pair $(u, \bar{u})$ of functions $u(\alpha)$ and $\bar{u}(\alpha)$, $0 \leq \alpha \leq 1$ which satisfy the following requirements:
1. $u(\alpha)$ is a bounded non-decreasing left continuous function in $(0,1]$, and right continuous at 0,
2. $\bar{u}(\alpha)$ is a bounded non-increasing left continuous function in $(0,1]$, and right continuous at 0,
3. $u(\alpha) \leq \bar{u}(\alpha)$, $0 \leq \alpha \leq 1$. 

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Definition 2. (5) Let \( x, y \in E \). If there exists a \( z \in E \) such that \( x = y + z \), then \( z \) is called the H-difference of \( x \) and \( y \), and it is denoted by \( x \Theta y \). In this paper, the sign “\( \Theta \)” always stands for H-difference, and also note that \( x \Theta y = x + (1) y \).

Definition 3. (5) Let \( f : (a, b) \to E \) and \( x_0 \in (a, b) \).

We say that \( f \) is strongly generalized differential at \( x_0 \) if there exists an element \( f'(x_0) \in E \), such that
i. For all \( h > 0 \) sufficiently small, \( \exists f(x_0 + h) \Theta f(x_0) \)

\[
\lim_{h \to 0} \left( (f(x_0 + h) \Theta f(x_0)) / h \right) = \lim_{h \to 0} (f(x_0) \Theta f(x_0 - h)) / h = f'(x_0)
\]

or

ii. For all \( h > 0 \) sufficiently small, \( \exists f(x_0 + h) \Theta f(x_0) \)

\[
\lim_{h \to 0} \left( (f(x_0 + h) \Theta f(x_0)) / h \right) = \lim_{h \to 0} (f(x_0 - h) \Theta f(x_0)) / h = f'(x_0)
\]

or

iii. For all \( h > 0 \) sufficiently small, \( \exists f(x_0 + h) \Theta f(x_0) \)

\[
\lim_{h \to 0} \left( (f(x_0 + h) \Theta f(x_0)) / h \right) = \lim_{h \to 0} (f(x_0 - h) \Theta f(x_0)) / h = f'(x_0)
\]

or

iv. For all \( h > 0 \) sufficiently small, \( \exists f(x_0 + h) \Theta f(x_0) \)

\[
\lim_{h \to 0} \left( (f(x_0 + h) \Theta f(x_0)) / h \right) = \lim_{h \to 0} (f(x_0 - h) \Theta f(x_0)) / h = f'(x_0)
\]

Definition 4. (4) Let \( f(x) \) be continuous fuzzy-valued function. Suppose that \( f(x) e^{-px} \) is improper fuzzy Riemann-integrable on \( [0, \infty) \), then \( \int_0^\infty f(x) e^{-px} dx \) is called fuzzy Laplace transform and is denoted as:

\[
L[f(x)] = \int_0^\infty f(x) e^{-px} dx, \quad (p > 0 \text{ and integer})
\]

We have:

\[
\int_0^\infty f(x) e^{-px} dx = \left( \int_0^\infty f(x; \alpha) e^{-px} dx \right),
\]

also by using the definition of classical Laplace transform:

\[
L[f(x; \alpha)] = \int_0^\infty f(x; \alpha) e^{-px} dx
\]

and

\[
L[f(x; \alpha)] = \int_0^\infty f(x; \alpha) e^{-px} dx,
\]

then, we follow:

\[
L[f(x)] = \left( L[f(x; \alpha)], L[f(x; \alpha)] \right).
\]

Theorem 1. (6, 7) Suppose that \( f(t), f'(t), \ldots, f^{(n-1)}(t) \) are differentiable fuzzy valued functions such that \( f^{(i)}(t) \), \( f^{(i+2)}(t) \), \ldots, \( f^{(i)}(t) \) are (ii)-differentiable functions for \( 0 \leq i_1 < i_2 < \ldots < i_m \leq n - 1 \) when \( 0 \leq m \leq n \) and \( f^{(p)}(t) \) is (i)-differentiable for \( p \neq i_j, j = 1, 2, \ldots, m \), and if \( \alpha \)-cut representation of fuzzy-valued function \( f(t) \) is denoted by \( f(t) = [f(t; \alpha), f^{-1}(t; \alpha)] \), then:

(a) If \( m \) is an even number then

\[
f^{(n)}(t) = [f^{(n)}(t; \alpha), f^{-1}(n)(t; \alpha)].
\]

(b) If \( m \) is an odd number then

\[
f^{(n)}(t) = [f^{(n)}(t; \alpha), f^{-1}(n)(t; \alpha)].
\]

Theorem 2. (6, 7) Suppose that \( f(t), f'(t), \ldots, f^{(n-1)}(t) \) are continuous fuzzy-valued functions on \( [0, \infty) \) and of an exponential order and that \( f^{(i)}(t) \) is a piecewise continuous fuzzy-valued function on \( [0, \infty) \). Let \( f^{(i)}(t), f^{(i+2)}(t), \ldots, f^{(i)}(t) \) be (ii)-differentiable functions for \( 0 \leq i_1 < i_2 < \ldots < i_m \leq n - 1 \) and \( f^{(p)}(t) \) be (i)-differentiable function for \( p \neq i_j, j = 1, 2, \ldots, m \)

\[
f(t) = (f(t; \alpha), f^{-1}(t; \alpha));
\]

then

(1) If \( m \) is an even number, we have:

\[
L[f^{(n)}(t)] = p^n L[f(t)] \Theta p^{n-1} f(0)
\]

\[
\sum_{k=1}^{n-1} p^{n-(k+1)} f^{(k)}(0),
\]

such that
A suggested method for solving nth-order fuzzy linear initial value problems

In this section, we are going to introduce a theorem and some corollaries which can be used for solving FIVPs of the nth-order.

Notations: First of all, we shall define the symbols $\overline{\Theta}_n, \bar{\Theta}_n, \bar{\Theta}_n, f$ and $\bar{\Theta}_n, f$ which are essential in this article. If $n$ is the order of the fuzzy differential equation which is to be solved and $m$ is the number of derivatives in form (ii) among $y(t), y'(0), \ldots, y^{(n-1)}(t)$. Then

1- Let the symbol $\Theta$ be $\Theta$ or + (i.e. $\oplus$).

2- Let $\overline{\Theta}_n$ be defined as:

$$\overline{\Theta}_n = \begin{cases} + (\text{i.e. } \oplus), & \text{if } q \text{ is an even number,} \\ (-1) \Theta, & \text{if } q \text{ is an odd number,} \end{cases} \quad (1)$$

where $q$ is the number of (ii)-differentiable functions $f^{(i)}$ when $i < k$.

3- Let $\bar{\Theta}_n$ be defined as:

$$\bar{\Theta}_n = \begin{cases} +, & \text{if } q \text{ is an even number,} \\ -, & \text{if } q \text{ is an odd number,} \end{cases} \quad (2)$$

where $q$ is defined as in equation (1) above and "$\circ$" in the above subscript refers to the word "ordinary" for $i = 1, 2, \ldots, n$. Therefore, we note that:

$$\overline{\Theta}_n, f = \begin{cases} + (\text{i.e. } \oplus), & \text{if } m \text{ is an even number,} \\ (-1) \Theta, & \text{if } m \text{ is an odd number,} \end{cases} \quad (3)$$

and

$$\bar{\Theta}_n, f = \begin{cases} +, & \text{if } m \text{ is an even number,} \\ -, & \text{if } m \text{ is an odd number,} \end{cases} \quad (4)$$

Theorem 3. Suppose that we have the following FDE:

$$a_n y^{(n)} + \Theta_{n-1} a_{n-1} y^{(n-1)} + \cdots + \Theta_1 a_1 y' + \Theta_0 a_0 y = f(t), \quad a_i \in R, \quad i = 0, 1, \ldots, n, \quad (5)$$

with given fuzzy initial conditions $y(0), y'(0), \ldots, y^{(n-1)}(0)$ and $y^{(i)}(t), y^{(i+1)}(t), \ldots, y^{(i+m)}(t)$ are functions in form (ii) for $0 \leq i_1 < i_2 < \ldots < i_m \leq n-1, 0 \leq m \leq n$. Then the solution $y(t)$ satisfies the following relation:

$$\left\{ \overline{\Theta}_n, f a_np^n + \Theta_{i,m} a_i p^i \right\} L[y(t)] = L[f(t)] + u(p), \quad (6)$$

where $\overline{\Theta}_n, f$ and $\bar{\Theta}_n, f$ are defined in equations (1) and (3) respectively and $u(p)$ is a polynomial of $p$ whose degree is less than or equal to $n-1$.

Proof. The FDE (5) can be written as:

$$\Theta_{i,m} a_i y^{(i)} + \Theta_{i,0} a_i y^{(i)} + \Theta_{i,1} a_i y^{(i)} + \ldots + \Theta_{i,m} a_i y^{(i)} = f(t). \quad (7)$$

We suppose that $n_0$ is the number of derivatives in form (ii) which is less than the $i$th derivative for $1 \leq i \leq i_1, n_k$ is the number of derivatives in form (ii) which is less than the $i$th derivative for $i_k + 1 \leq i \leq i_{k+1}$ when $k = 1, 2, \ldots, m-1$ and $n_m$ is the number of derivatives in form (ii) which is less than the $i$th derivative for $i_m + 1 \leq i \leq n-1$.

It is clear that $n_i = i, \quad i = 0, 1, \ldots, m$.

Now, Let $m$ be an even number then $m-1$ is an odd number and $m-2$ is an even number. Therefore equation (7) can be written as follows:
\( \Theta_0 a_0 y + \sum_{i=1}^{i_1} \Theta_i a_i y^{(i)} + \sum_{j=1}^{m/2} \sum_{i=i_{2j-1}+1}^{i_{2j}} \Theta_j a_j y^{(i)} + \sum_{j=1}^{(m-2)/2} \sum_{i=i_{2j-1}+1}^{i_{2j+1}} \Theta_j a_j y^{(i)} + n-1 \sum_{j=1}^{i_{2m+1}} \Theta_j a_j y^{(i)} + a_n y^{(n)} = f(t). \) 

We take FLT to both sides of equation (8):

\( \Theta_0 a_0 L[y] + a_n L[y^{(n)}] + \sum_{i=1}^{i_1} \Theta_i a_i L[y^{(i)}] + \sum_{j=1}^{m/2} \sum_{i=i_{2j-1}+1}^{i_{2j}} \Theta_j a_j L[y^{(i)}] + \sum_{j=1}^{(m-2)/2} \sum_{i=i_{2j-1}+1}^{i_{2j+1}} \Theta_j a_j L[y^{(i)}] + L[y^{(i)}] + \sum_{j=1}^{n-1} \Theta_j a_j L[y^{(i)}] = L[f(t)]. \)  

(9)

Since \( n_0 = 0 \) (even), \( n_{2j-1} = 2j-1 \) (odd) for \( j = 1, \ldots, m/2 \), \( n_2j = 2j \) (even) for \( i = 1, \ldots, m-2/2 \) and \( n_m = m \) (even), then by using Theorem 2, equation (9) becomes:

\( \Theta_0 a_0 L[y] + \sum_{i=1}^{i_1} \Theta_i a_i [p^j L(y(t))] \Theta p^{i-1} y(0) \Theta \)

\( \sum_{k=1}^{i-1} p^{i-(k+1)} y^{(k)}(0) + \sum_{j=1}^{m/2} \sum_{i=i_{2j-1}+1}^{i_{2j}} \Theta_j a_j [-p^{i-1}]
\)

\( y(0) \Theta (-p^i) L[y(t)] \Theta_o \sum_{k=1}^{i-1} p^{i-(k+1)} y^{(k)}(0) + \sum_{j=1}^{(m-2)/2} \sum_{i=i_{2j-1}+1}^{i_{2j+1}} \Theta_j a_j L[y^{(i)}(t)] + \sum_{j=1}^{i_{2j+1}} \Theta_j a_j [p^j L[y(t)]]
\)

\( \Theta \left( p^{i-1} y(0) \Theta_o \sum_{k=1}^{i-1} p^{i-(k+1)} y^{(k)}(0) \right) + \sum_{i=1}^{i_{2m+1}} \Theta_i a_i [p^j L[y(t)]]
\)

\( = L[f(t)]. \)

(10)

\( \Theta_o = \begin{cases} 
\Theta, & \text{if } q \text{ is an even number,} \\
-\Theta, & \text{if } q \text{ is an odd number,}
\end{cases} \)  

\( a_n p^n + \sum_{i=1}^{i_1} \Theta_i a_i y^{(i)} + \sum_{j=1}^{(m-1)/2} \sum_{i=i_{2j-1}+1}^{i_{2j}} \Theta_j a_j y^{(i)} + \sum_{j=1}^{n-1} \Theta_j a_j y^{(i)} + a_n y^{(n)} = f(t). \)

(11)

where \( q \) is the number of (ii)-differentiable functions \( f^{(i)} \) when \( l < k \).

Then, we can get:

\( L[y(t)] = L[f(t)] + u_t(p), \)

(12)

\( \text{where } u_t(p) \text{ is a polynomial of } p \text{ its degree is less than or equal to } n-1. \) It is clear that equation (12) can be written as:

\( L[f(t)] + v_t(p), \)

(13)

\( \text{where } v_t(p) \text{ is defined as in equation (1).} \)

Similarly, if \( m \) is an odd number, (i.e., \( m-1 \) is an even number and \( m-2 \) is an odd number). Therefore, equation (7) can be written as follows:

\( \Theta_0 a_0 y + \sum_{i=1}^{i_1} \Theta_i a_i y^{(i)} + \sum_{j=1}^{(m-1)/2} \sum_{i=i_{2j-1}+1}^{i_{2j}} \Theta_j a_j y^{(i)} + \sum_{j=1}^{i_{2m+1}} \Theta_j a_j L[y^{(i)}] + L[y^{(i)}] = f(t). \)

(14)

By taking FLT to both sides of the above equation and making some simplifications, we get:

\( v_t(p) = \sum_{i=1}^{n-1} \Theta_i a_i p^i + \Theta_{n+1} a_n y^{(n)} = L[f(t)] + v_t(p). \)

(15)

where \( v_t(p) \text{ is defined as in equation (1).} \)

It is clear that equations (13) and (14) can be written as in equation (6).

By equation (6) and determining \( \Theta_i, +_{i,f} \text{ and } +_{n,f} \), we can get \( L[y(t; \alpha)] \text{ and } L[y^{(t; \alpha)}], \) then taking \( l^{-1} \) gives \( y(t; \alpha) \text{ and } y^{(t; \alpha)}. \)
Corollary 1. Suppose that \( l[f(t;\alpha)] = \frac{k_1(p;\alpha)}{h_1(p;\alpha)} \) and \( l[\bar{f}(t;\alpha)] = \frac{k_2(p;\alpha)}{h_2(p;\alpha)} \). If \( \Theta_i = + \) and \( a_i \geq 0 \) for \( i = 0, 1, \ldots, n - 1 \) and \( a_n > 0 \). Then the \( \alpha - \) cut representation \( y(t;\alpha) \) and \( \bar{y}(t;\alpha) \) of the solution \( y(t) \) are given as follows:

\[
y(t;\alpha) = l^{-1}\left[ \frac{q_1(p;\alpha)}{h_1h_2}\sum_{i=0}^{n} a_i p_i (a_0 + \sum_{i=1}^{n} \bar{i.o}_i a_i p_i^i) \right],
\]

\[
\bar{y}(t;\alpha) = l^{-1}\left[ \frac{q_2(p;\alpha)}{h_1h_2}\sum_{i=0}^{n} a_i p_i (a_0 + \sum_{i=1}^{n} \bar{i.o}_i a_i p_i^i) \right],
\]

where \( \bar{i.o}_i \) is defined as in equation (2), \( q_1 \) and \( q_2 \) are polynomials of \( p \) such that:

\[
\text{deg}(q_i) < 2n + \text{deg}(h_1(p;\alpha)) + \text{deg}(h_2(p;\alpha)),
\]

\( i = 1, 2 \).

Proof. The proof can be made by considering that \( \Theta_i = \pm \) \( i \) \( \forall i \) in equation (6). Then:

\[
\Theta_i \bar{i.o}_i \left\{ \begin{array}{ll}
+ & \text{(i.e. } \Theta) \text{, if } q \text{ is an even number}, \\
- & \text{(1) } \Theta \text{, if } q \text{ is an odd number},
\end{array} \right.
\]

where \( q \) is defined as in equation (1).

Also, we note that if \( m \) is an even number then \( \bar{n.o}_i = + \), and if \( m \) is an odd number then \( \bar{n.o}_i = (-1) \Theta \).

Corollary 2. Suppose that \( l[f(t;\alpha)] = \frac{k_1(p;\alpha)}{h_1(p;\alpha)} \) and \( l[\bar{f}(t;\alpha)] = \frac{k_2(p;\alpha)}{h_2(p;\alpha)} \). If \( \Theta_i = + \) and \( a_i \geq 0 \) for \( i = 0, 1, \ldots, n - 1 \) and \( a_n > 0 \). Then \( y(t;\alpha) \) and \( \bar{y}(t;\alpha) \) are given as follows:

\[
y(t;\alpha) = l^{-1}\left[ \frac{q_1(p;\alpha)}{h_1h_2}\sum_{i=0}^{n} a_i p_i (\bar{n.o}_i a_n p^n - a_0 - \sum_{i=1}^{n} \bar{i.o}_i a_i p_i^i) \right],
\]

\[
\bar{y}(t;\alpha) = l^{-1}\left[ \frac{q_2(p;\alpha)}{h_2h_2}\sum_{i=0}^{n} a_i p_i (\bar{n.o}_i a_n p^n - a_0 - \sum_{i=1}^{n} \bar{i.o}_i a_i p_i^i) \right],
\]

where \( \bar{n.o}_i \) and \( \bar{i.o}_i \) are defined as in equations (4) and (2) respectively, \( q_1 \) and \( q_2 \) are polynomials of \( p \) such that:

\[
\text{deg}(q_i) < 2n + \text{deg}(h_1(p;\alpha)) + \text{deg}(h_2(p;\alpha)),
\]

\( i = 1, 2 \).

Proof. The proof can be achieved by considering that \( \Theta_i = \Theta \) and \( a_i \geq 0 \) \( \forall i \) in equation (6). Then:
\[ \forall_{i \in f} = \Theta \forall_{i \in f} = \Theta 
\]

\[ \Theta = \begin{cases} 
\Theta, & \text{if } q \text{ is an even number,} \\
-\Theta, & \text{if } q \text{ is an odd number,}
\end{cases} \quad (17) \]

where \( q \) is defined as in equation (1).

Also, we note that if \( m \) is an even number then \( \forall_{m \in f} = +, \) and if \( m \) is an odd number then \( \forall_{m \in f} = (-1) \Theta. \)

**Corollary 4.** Suppose that \( l[f(t;\alpha)] = \frac{k_1(p;\alpha)}{h_1(p;\alpha)} \)

and \( l[\bar{f}(t;\alpha)] = \frac{k_2(p;\alpha)}{h_1(p;\alpha)} \). If \( \Theta_i = \Theta \) and \( a_i \leq 0 \) for \( i = 0, 1, \ldots, n-1 \) and \( a_n > 0 \). Then \( y(t;\alpha) \) and \( \bar{y}(t;\alpha) \) are given as follows:

\[
y(t;\alpha) = \]
\[
\frac{q_1(p;\alpha)}{h_1h_2(a_n p^n - \sum_{i=0}^{n-1} a_i p^i)(a_0 + \sum_{i=1}^{n} \chi_i p^i)} \]
\[
\bar{y}(t;\alpha) = \]
\[
\frac{q_2(p;\alpha)}{h_1h_2(a_n p^n - \sum_{i=0}^{n-1} a_i p^i)(a_0 + \sum_{i=1}^{n} \chi_i p^i)} \]

where \( \chi_{i,o} \) is defined in equation (4), \( q_1 \) and \( q_2 \) are polynomials of \( p \) such that:

\[ \deg(q_i) < 2n + \deg(h_1(p;\alpha)) + \deg(h_2(p;\alpha)), \]

\( i = 1, 2. \)

**Proof.** We can prove by regarding that \( \Theta_i = \Theta \)

\forall i \text{ and } a_i \leq 0 \forall i.

The main result in this paper is the following Corollary. In Corollary 5, we shall find the solutions of the FDE (5) when \( \Theta_i = \Theta \) for some \( i \) and \( \Theta_i = + (i.e. \Theta) \) for the others, as follows:

**Corollary 5.** Suppose that \( l[f(t;\alpha)] = \frac{k_1(p;\alpha)}{h_1(p;\alpha)} \)

and \( l[\bar{f}(t;\alpha)] = \frac{k_2(p;\alpha)}{h_1(p;\alpha)} \), \( a_i \geq 0 \) for \( i = 0, 1, \ldots, n-1 \) and \( a_n > 0 \). For the FDE (5), we define a universal set \( S \) of the subscripts that appear in the FDE (5) except \( i = 0 \) and \( i = n \) i.e., \( S = \{1, 2, \ldots, n-1\} \) and two disjoint subsets \( S_1 \) and \( S_2 \) of \( S \) such that \( i \in S_1 \cup S_2 \) if \( \Theta_i = \Theta \) and \( i \in (S_1 \cup S_2)^c \) if \( \Theta_i = +, \) \( i \in S. \) Also, we suppose that two subsets \( S_1 \) and \( S_2 \) of \( S \) form a partition for \( S \) such that \( S_2 \) contains all \( i \in S \) such that the number of derivatives in form (ii)- which is less than the \( i \)th derivative is an even (odd) number. Then \( y(t;\alpha) \) and \( \bar{y}(t;\alpha) \) are given as follows:

\[
y(t;\alpha) = \]
\[
\frac{1}{h_1h_2(a_n p^n - \sum_{i=0}^{n-1} a_i p^i + \sum_{i=1}^{n} a_i p^i)} \]
\[
\bar{y}(t;\alpha) = \]
\[
\frac{1}{h_1h_2(a_n p^n - \sum_{i=0}^{n-1} a_i p^i + \sum_{i=1}^{n} a_i p^i)} \]

where \( \chi_{n,o} \) is defined as in equation (4), \( q_1 \) and \( q_2 \) are polynomials of \( p \) such that:

\[ \deg(q_i) < 2n + \deg(h_1(p;\alpha)) + \deg(h_2(p;\alpha)), \]

\( i = 1, 2. \)

**Proof.** We shall consider that \( \Theta_0 = \Theta \). We take the subscripts \( i \), \( i = 1, 2, \ldots, n-1 \) which appear in the FDE (5) to be the universal set \( S = \{1, 2, \ldots, n-1\} \), and define two subsets \( S_e \subseteq S \) and \( S_o \subseteq S \) as follows:

\( S_e = \{i \in S, \text{ if the number of derivatives of type (ii)-differentiable which is less than the } i\text{-th derivative is an even number}\}, \)

\( S_o = \{i \in S, \text{ if the number of derivatives of type (ii)-differentiable which is less than the } i\text{-th derivative is an odd number}\}, \)

where "e" and "o" in the above subscripts refer to an even and odd respectively. Now, we determine the elements of \( S_1 \) and \( S_2 \) as follows:

For \( i \in S_e \), we suppose that \( i \in S_1 \) if \( \Theta_i = \Theta \) and \( i \in S_e - S_1 \) if \( \Theta_i = +, \)

\[
\begin{array}{ll}
\text{For } i \in S_e, \text{ we suppose that } i \in S_1 \text{ if } \Theta_i = \Theta \text{ and } i \in S_e - S_1 \text{ if } \Theta_i = +, \\
\end{array}
\]
and for $i \in S_o$, we suppose that $i \in S_2$ if $\Theta_i = \Theta$ and $i \in S_e - S_2$ if $\Theta_i = +$.

It is clear that $S_1 \subseteq S_e$ and $S_2 \subseteq S_o$.

By using equation (1) and definitions of $S_e, S_o, S_1$ and $S_2$, then $\Theta_i \mp_{i,f}$ can be written as:

$$\Theta_i \mp_{i,f} = \begin{cases} 
\Theta, & \text{if } i \in S_1, \\
+ & \text{if } i \in S_e - S_1. 
\end{cases}$$ (19)

or

$$\Theta_i \mp_{i,f} = \begin{cases} 
-1, & \text{if } i \in S_2, \\
(-1) \Theta, & \text{if } i \in S_o - S_2. 
\end{cases}$$ (20)

Now, let $m$ be an even number, then $\mp_{n,f} = +$.

Then equation (6) gives:

$$[a_n p^n + \Theta a_0 + \sum_{i = 1}^{n-1} \Theta_i \mp_{i,f} a_i p^i] L[y(t)] = L[f(t)] + u(p).$$ (21)

Since $m$ is an even number, then $S_e$ and $S_o$ can be written as follows:

$$S_e = \{i_{2j} + k, \ k = 1, 2, \ldots, i_{2j+1} - i_{2j}, \ j = 0, 1, \ldots, \frac{m - 2}{2} \cup \{i_m + k, \ k = 1, 2, \ldots, n - 1 - i_m\},$$

$$i_0 = 0,$$

and

$$S_o = \{i_{2j-1} + k, \ k = 1, 2, \ldots, i_{2j} - i_{2j-1}, \ j = 1, 2,$$

$$\ldots, \frac{m}{2}\}.$$ (22)

Since $a_i \geq 0$ for $i = 0, 1, \ldots, n - 1$ and by using (19) and (20), equation (21) becomes:

$$[a_n p^n - a_0 - \sum_{i \in S_1} a_i p^i + \sum_{i \in S_e - S_1} a_i p^i] L[y(t; \alpha)] +$$

$$[\sum_{i \in S_2} a_i p^i + \sum_{i \in S_o - S_2} a_i p^i] L[y(t; \alpha)] = \frac{u_2(p; \alpha)}{h_1(p; \alpha)},$$

$$\frac{1}{-\sum_{i \in S_2} a_i p^i + \sum_{i \in S_o - S_2} a_i p^i] L[y(t; \alpha)] + [a_n p^n - a_0}$$

$$-\sum_{i \in S_1} a_i p^i + \sum_{i \in S_e - S_1} a_i p^i] L[y(t; \alpha)] = \frac{u_3(p; \alpha)}{h_2(p; \alpha)},$$

where

$$u_2(p; \alpha) = k_1(p; \alpha) + h_1(p; \alpha) u(p; \alpha),$$

$$u_3(p; \alpha) = k_2(p; \alpha) + h_2(p; \alpha) u(p; \alpha).$$

By solving the above system, we get:

$$l[y(t; \alpha)] = \frac{q_1(p; \alpha)}{h_1 h_2 \left(a_n p^n - a_0 - \sum_{i \in S_1} a_i p^i + \sum_{i \in S_e - S_1} a_i p^i \right)}$$

$$\frac{1}{(a_n p^n - a_0 - \sum_{i \in S_1} a_i p^i + \sum_{i \in S_e - S_1} a_i p^i)},$$

$$l[y(t; \alpha)] = \frac{q_2(p; \alpha)}{h_1 h_2 \left(a_n p^n - a_0 - \sum_{i \in S_1} a_i p^i + \sum_{i \in S_e - S_1} a_i p^i \right)}$$

$$\frac{1}{(a_n p^n - a_0 - \sum_{i \in S_1} a_i p^i + \sum_{i \in S_e - S_1} a_i p^i)},$$

such that

$$\text{deg}(q_1) < 2n + \text{deg}(h_1; \alpha) + \text{deg}(h_2; \alpha), \ i = 1, 2.$$
\[ S_o = \{i_{2j-4} + k, k = 1, 2, \ldots, i_{2j} - i_{2j-1}, j = 1, 2, \ldots, \frac{m-1}{2}\} \cup \{i_m + k, k = 1, 2, \ldots, n-1-i_m\}. \]

In a similar manner, we can get:

\[ y(t; \alpha) = l^{-1}\left[ -\sum_{i \in \{i, i_2\}} a_i p^i \right]. \]

It is clear that (22) and (23) can be written as in (18). We note that if we have \( \Theta_0 = + \) in Corollary 5, then we must put \( +a_0 \) instead of \( -a_0 \) in (18).

**Illustrative examples**

In this section, we shall introduce several examples by using the proposed method.

**Example 1.** Consider the following FIVP:

\[ y''(t) + 2y'(t) + 4y(t) = 2, \quad t \geq 0, \quad y(0) = 2, \quad y'(0) = 3. \]

We note that \( n = 2, \quad a_2 = 1, \quad a_1 = 2, \quad a_0 = 4. \) Since

\[ l[f(t; \alpha)] = l[f'(t; \alpha)] = \frac{2}{p}, \quad \text{then} \quad h_1 = h_2 = p. \]

By Corollary 1, we get

\[ \sum_{i=0}^{2} a_i p^i = \frac{2}{p}, \quad \text{and} \quad \frac{3a - 2}{2}, \quad 3a - 2, \quad \frac{a - 1}{2\sqrt{5}}. \]

Substituting values of \( A_i \)’s and \( B_i \)’s in (26) and (27) gives:

\[ y(t; \alpha) = l^{-1}\left[ -\sum_{i=1}^{2} a_i p^i \right]. \]

Since

\[ y(t; \alpha) = \frac{1}{2} + \left(\frac{\alpha}{2} + 1\right)e^{-t} \cos \sqrt{3}t + \sqrt{3}\left(\frac{\alpha}{2} + 1\right)e^{-t} \sin \sqrt{3}t, \]

Therefore, by using (25), equation (15) becomes:

\[ y(t; \alpha) = l^{-1}\left[ \frac{2}{p^2} \left[ (p + 1)^2 + 3 \right] \left( (p - 1)^2 - 5 \right) \right], \quad q_1 = -\frac{3a - 2}{2}, \quad q_2 = \frac{a - 1}{2\sqrt{5}}. \]

Then, we can write

\[ y(t; \alpha) = A_1 + A_2 e^{-t} \cos \sqrt{3}t + A_2 e^{-t} \sin \sqrt{3}t, \]

\[ y(t; \alpha) = B_1 + B_2 e^{-t} \cos \sqrt{3}t + B_2 e^{-t} \sin \sqrt{3}t. \]

Since

\[ y(t; \alpha) = (y'(t; \alpha), y''(t; \alpha)), \quad y(t; \alpha) = (y(t; \alpha), y'(t; \alpha)). \]

Then by (26) and (27), equation (24) and the initial conditions gives \( A_1 = B_1 = \frac{1}{2}, \quad A_2 = B_2 = 0, \) and the following system:

\[ -2B_3 - 2\sqrt{3}B_4 + 2A_3 + 2\sqrt{3}A_4 = 0, \]

\[ 2\sqrt{3}B_3 + 2B_4 - 2\sqrt{3}A_3 + 2A_4 = 0, \]

\[ 6B_5 + 2\sqrt{3}B_6 + 6A_5 + 2\sqrt{3}A_6 = 0, \]

\[ 2\sqrt{3}B_5 + 6B_6 + 2\sqrt{3}A_5 + 6A_6 = 0, \]

\[ A_1 + A_3 + A_5 = 2\alpha, \quad B_1 + B_3 + B_5 = 3 - \alpha, \quad -A_3 + \sqrt{3}A_4 + A_5 + \sqrt{3}A_6 = 3\alpha, \]

\[ -B_3 + 3\sqrt{3}B_4 + B_5 + \sqrt{3}B_6 = 4 - \alpha. \]

Solving the above system yields:

\[ A_3 = B_3 = \frac{\alpha}{2} + 1, \quad A_4 = B_4 = \sqrt{3}(\frac{\alpha}{2} + 1), \]

\[ A_5 = \frac{3\alpha - 3}{2}, \quad B_5 = 3 - \frac{3\alpha}{2}, \quad A_6 = \frac{\alpha - 1}{2\sqrt{5}}, \quad B_6 = \frac{1 - \alpha}{2\sqrt{5}}. \]

\[ B_6 = \frac{1 - \alpha}{2\sqrt{5}}. \]
\( \overline{y}(t; \alpha) = \frac{1}{2} + \left( \frac{\alpha}{2} + 1 \right)e^{-t} \cos \sqrt{3}t + \sqrt{3}\left( \frac{\alpha}{2} + 1 \right)e^{-t} \sin \sqrt{3}t. \)

\[
\sin \sqrt{3}t - \frac{3\alpha - 3}{2}e^t \cosh \sqrt{3}t - \frac{\alpha - 1}{2\sqrt{3}}e^t \sinh \sqrt{3}t.
\]

**Example 2.** Consider the following FIVP:
\[
y''(t) + 2y'(t) + y(t) = 1, \quad t \geq 0, \quad (28)
\]
y(0) = y'(0) = y''(0) = ( \alpha, 2 - \alpha ).

We note that:
\[
n = 3, \quad S = \{1,2\}, \quad a_3 = 1, \quad a_2 = 2, \quad a_1 = 1, \quad a_0 = 2, \quad \Theta_3 = +, \quad \Theta_\alpha = \Theta, \quad \Theta_0 = \Theta.
\]

Since \( L[ \overline{f}(t; \alpha)] = L[\overline{f}(t; \alpha)] = L[1] = \frac{1}{p} \) then
\[
h_1 = h_2 = p.
\]

Now, we shall introduce two cases as follows:

**Case 1.** Let \( y(t) \) and \( y''(t) \) be in form (i) and \( y'(t) \) be in form (ii). Since \( m = 1 \)(odd), then
\[
\overline{y}(t; \alpha) = \frac{-1}{2} + \frac{7}{6}e^t + \frac{1}{2}e^{-t} - \frac{1}{6}e^{-2t} - (\alpha - 1).
\]

**Case 2.** Let \( y'(t) \) be in form (i) and \( y(t) \) and \( y''(t) \) be in form (ii). Since \( m = 2 \)(even), then
\[
\overline{y}(t; \alpha) = \frac{-1}{2} + \frac{7}{6}e^t + \frac{1}{2}e^{-t} - \frac{1}{6}e^{-2t} - (\alpha - 1).
\]

**Remar K.** If we have \( a_i \leq 0 \) for some \( i \in \{0,1,\ldots, n-1\} \) in the FDE (5), or any FDE is not in the formulas given in the Corollaries 1, 2, 3, 4 and 5, we can use Theorem 3 to solve this FDE, as in the following example:

**Example 3.** Consider the following FIVP:
\[
y''(t) - y'(t) + 2y(t) = t, \quad t \geq 0, \quad (29)
y(0) = (1 + \alpha, 3 - \alpha), \quad y'(0) = (1 + \alpha, 5 - 3\alpha).
\]

We note that:
\[
n = 2, \quad a_2 = 1, \quad a_1 = -1, \quad a_0 = 2, \quad \Theta_1 = +, \quad \Theta_0 = +.
\]
Since \( l[f(t;\alpha)] = l[f^t(t;\alpha)] = l[t] = \frac{1}{p^2} \) then 

\[ h_1 = h_2 = p^2. \]

By Theorem 3, we get:

\[ [\mathcal{F}_{2,f} p^2 - (\mathcal{F}_{1,f}) p + 2] L[y(t)] = L[f(t)] + u(p), \] (30)

Now, we suppose that \( y'(t) \) is in form (i) and \( y(t) \) is in form (ii). Since \( m=1 \) (odd), then \( \mathcal{F}_{2,f} = (-1) \Theta \). We have \( \mathcal{F}_{1,f} = (-1) \Theta \), then equation (30), becomes:

\[ [(-1) \Theta p^2 - (-1) \Theta p + 2] L[y(t)] = L[f(t)] + u(p), \]

where \( u(p) \) is a polynomial of \( p \) its degree is less than or equal to 1.

This equation gives:

\[ (2p^2 - p^3) l[y(t;\alpha)] + p^4 l[y^t(t;\alpha)] = u_2(p), \]

\[ p^4 l[y(t;\alpha)] + (2p^2 - p^3) l[y^t(t;\alpha)] = u_3(p), \]

where

\[ u_2(p) = 1 + p^2 u(p;\alpha), \]

\[ u_3(p) = 1 + p^2 \bar{u}(p;\alpha). \]

Solving the above system gives:

\[ l[y(t;\alpha)] = \frac{q_1(p;\alpha)}{p^4(p^2 - 4)} \left[ (p - \frac{1}{2})^2 + \frac{7}{4} \right], \]

\[ l[y^t(t;\alpha)] = \frac{q_2(p;\alpha)}{p^4(p^2 - 4)} \left[ (p - \frac{1}{2})^2 + \frac{7}{4} \right]. \]

Then, we can get:

\[ y(t;\alpha) = \frac{1}{4} + \frac{1}{2} t + (\alpha - 1)e^{-2t} + \left( \frac{13}{4\sqrt{7}} - \frac{2\alpha}{\sqrt{7}} \right) e^{\frac{t}{\sqrt{7}}} \]

\[ \frac{t}{\sqrt{7}} + \frac{7}{4} e^{\frac{t}{\sqrt{7}}} \]

\[ \bar{y}(t;\alpha) = \frac{1}{4} + \frac{1}{2} t - (\alpha - 1)e^{-2t} + \left( \frac{13}{4\sqrt{7}} - \frac{2\alpha}{\sqrt{7}} \right) e^{\frac{t}{\sqrt{7}}} \]

\[ \frac{t}{\sqrt{7}} + \frac{7}{4} e^{\frac{t}{\sqrt{7}}} \]

**Discussion**

In this paper we suggest a method for finding analytical solutions for FIVPs of higher orders by using fuzzy Laplace transform by the concept of strongly generalized H-differentiability. This method depends on introducing the subscripts which appear in the fuzzy differential equation as a universal set, and defining other subsets which form a partition of that universal set. Several rules have been given for solving FIVPs directly by obtaining easy algebraic systems. For a FDE, multiple exact solutions can be found by the concept of strongly generalized H-differentiability, but the level sets are not necessarily identical for all the exact solutions even for the same FIVP as follows:

For example 1, the level sets of the solution \( y(t) \) for the FIVP (24) are valid for \( t \in [0, \infty) \). The graph of the solution of the FIVP (24) has been shown in Fig. 1.

For example 2 case 1, the level sets of the solution \( y(t) \) of the FIVP (28) are valid for \( t \in \left[ 0, \frac{3\pi}{4} \right] \). The graph of the solution in this case is given in Fig. 2a while for example 2 case 2, the level sets of the solution of the FIVP (28) are valid for \( t \in \left[ 0, \frac{\pi}{4} \right] \).

The graph of the solution in this case has been shown in Fig. 2b.
The level sets of the solution $y(t)$ for example 2 case 1.

The level sets of the solution $y(t)$ for example 2 case 2.

The level sets of the solution $y(t)$ for the FIVP (29) are valid for $t \in [0, 0.39235725487259]$.

The graph of the solution of the FIVP (29) is given in Fig. 3.

The graph of the solution of the FIVP (29) is given in Fig. 3.

Figure 3. The level sets of the solution $y(t)$ for example 3.

**Conclusion:**
An analytical method for solving FIVPs is introduced by using fuzzy Laplace transform and the concept of strongly generalized H-differentiability. The suggested method depends on defining a universal set and some certain subsets of that universal set for each FIVP. Also, multiple exact solutions can be found such that the level sets of solutions may be various for the same FIVP.

**Author's declaration:**
- Conflicts of Interest: None.
- I hereby confirm that all the Figures and Tables in the manuscript are mine. Besides, the Figures and images, which are not mine, have been given the permission for re-publication attached with the manuscript.
- Ethical Clearance: The project was approved by the local ethical committee in University of Kufa.

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طريقة تحليلية مقترحة لحل مسائل القيمة الابتدائية الخطية الضبابية

الخلاصة

هذ من البحث إلى تعريف مجموعة شاملة عناصرها هي أداة المعادلة التفاضلية الضبابية (5) عدد العنصرات 0 و 1، وأيضاً مجموع جزئية من تلك المجموعة الشاملة تم تعريفها وفقا إلى شروط معينة. بعد ذلك نستخدم المجموعة الشاملة التي تم إنشاؤها مع مجموعها الجزئية لاقتراح طريقة تحليلية تعمل على تسجيل حل مسائل القيمة الابتدائية الضبابية لأن رتبة باستخدام قابلية الاشتقاق بالمعممة H-17. أيضاً تم إعداد مجموع القبول مع الرسوم البيانية لحل مسائل القيمة الابتدائية الضبابية من الرتب العليا. الكامات المفتاحية: المعادلات التفاضلية الضبابية، تحويل لابلاس الضبابي، الاعداد الضبابية، قابلية الاشتقاق بالمعممة H-

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