Discussion on exp-function method and modified method of simplest equation

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Abstract

We discuss the relation between the modified method of simplest equation and the exp-function method. First on the basis of our experience from the application of the method of simplest equation we generalize the exp-function ansatz. Then we apply the ansatz for obtaining exact solutions for members of a class of nonlinear PDEs which contains as particular cases several nonlinear PDEs that model the propagation of water waves.

Key words:
nonlinear partial differential equations, method of simplest equation, exact traveling-wave solutions, exp-function method

1 Nonlinear PDEs and method of simplest equation

Nonlinear models are much used in various branches of science \cite{1,2,3}. Often such models contain nonlinear PDEs and because of this the interest in obtaining exact analytical solutions of nonlinear PDEs increases steadily. Such exact solutions often describe important classes of waves and processes in the investigated systems. In addition the exact solutions can be useful as initial conditions in the process of obtaining of numerical solutions or as test solutions for computer programs for obtaining numerical solutions of the studied nonlinear PDEs.

Because of all above the nonlinear PDEs are widely applied in the theory of solitons \cite{4,5}, hydrodynamics and theory of turbulence \cite{6} - \cite{10}, theory of dynamical systems, chaos \cite{11} - \cite{14}, etc. Sophisticated methods for obtaining exact solutions of nonlinear PDEs such as the inverse scattering transform or
the method of Hirota [15] allow obtaining of soliton solutions of some equations. In the last several years effective approaches for obtaining exact special solutions of complicated nonlinear nonintegrable PDEs have been developed too [16] - [18]. These approaches leded to exact solutions of many equations such as the Kuramoto-Shivasinsky equation [19] or equations, connected to the models of migration of populations[20,21,22]. The discussion below will be devoted to the modified method of simplest equation: a version of the method of simplest equation for obtaining exact solutions of nonlinear PDEs and on the relation of this method to another popular method: the exp-function method.

A brief description of the method of simplest equation is as follows[23]. Let us have a partial differential equation and let by means of an appropriate ansatz this equation be reduced to the nonlinear ordinary differential equation

\[ P \left( F(\xi), \frac{dF}{d\xi}, \frac{d^2F}{d\xi^2}, \ldots \right) = 0. \]

For large class of equations from the kind (1) exact solution can be constructed as finite series

\[ F(\xi) = \sum_{\mu=0}^{\nu} p_\mu [\Phi(\xi)]^\mu, \]

where \( \nu > 0 \), \( \mu \), \( p_\mu \) are parameters and \( \Phi(\xi) \) is a solution of some ordinary differential equation referred to as the simplest equation. The simplest equation is of lower order than (1) and we know the general solution of the simplest equation or we know at least exact analytical particular solution(s) of the simplest equation.

The application of the modified method of simplest equation is as follows. First by means of an appropriate ansatz (for an example the traveling-wave ansatz) the solved class of nonlinear PDEs is reduced to a class of nonlinear ODEs of the kind (1). In the method of simplest equation the resulting ODEs are treated as in the first step of the test for Painleve property: the corresponding equation is subject of leading order analysis that leads to determination of \( \nu \) from Eq.(2). In the modified method of simplest equation one uses the equivalent procedure of obtaining and solving a balance equation as follows. First the finite-series solution (2) is substituted in (1) and as a result a polynomial of \( \Phi(\xi) \) is obtained. Eq. (2) is a solution of (1) if all coefficients of the obtained polynomial of \( \Phi(\xi) \) are equal to 0. Then by means of a balance equation one ensures that there are at least two terms in the coefficient of the largest power of \( \Phi(\xi) \). The balance equation gives
a relationship between the parameters of the solved class of equations and
the parameters of the solution. The application of the balance equation and
setting the coefficients of the polynomial of $\Phi(\xi)$ to 0 leads to a system of
nonlinear relationships among the parameters of the solution and the param-
eters of the solved class of equations. Each solution of the obtained system
of nonlinear algebraic equations leads to a solution of a nonlinear PDE from
the investigated class of nonlinear PDEs.

2 The exp-function method: one possible gen-
eralization and application

Let us now consider the exp-function method. The standard exp-function
ansatz for a solution of a nonlinear partial differential equation is \[^{24}\]

$$u(x, t) = \sum_{i=0}^{m} a_i \exp(i\xi) \sum_{j=0}^{n} b_j \exp(j\xi), \quad \xi = kx + wt + \delta. \tag{3}$$

The authors of the exp-function method do not define the class of equa-
tions for which an exact solution can be obtained by this method. In our
opinion the method can be applied to some nonintegrable partial differential
equations with polynomial nonlinearity. The ansatz (3) can be generalized on
the basis of the following observation. In one of the variants of the modified
method of simplest equation the one-wave solution of the studied nonlinear
partial differential equation is searched by the ansatz

$$u(\xi) = \sum_{l=0}^{L} A_l [F(\xi)]^{B_l}. \tag{4}$$

where $F(\xi)$ is a solution of the simplest equation, $A_l$ and $B_l$ are parameters
(if $B_l = l$ Eq. (4) is a polynomial ansatz but $B_l$ can be non-integer number
too), and $\xi = x - vt + \xi_0$ where $v$ is the velocity of the wave and $\xi_0$ is a
parameter. When the equation of Bernoulli

$$\frac{dF}{d\xi} = aF(\xi) + b[F(\xi)]^M, \quad M = 2, 3, \ldots, \tag{5}$$

is used as a simplest equation its solutions are

$$F(\xi) = \begin{cases} a \exp[a(M - 1)(\xi + \xi_0)] \left(1 - b \exp[a(M - 1)(\xi + \xi_0)]\right)^{\frac{1}{M-1}}, & \text{case } a > 0, b < 0, \\ -a \exp[a(M - 1)(\xi + \xi_0)] \left(1 + b \exp[a(M - 1)(\xi + \xi_0)]\right)^{\frac{1}{M-1}}, & \text{case } a < 0, b > 0. \end{cases} \tag{6}$$
We observe that the term in \{ \ldots \} from Eqs. (6) can be easily obtained from Eq. (3) when \( n = m = 1 \).

On the basis of all above the following simple generalization of the exp-function ansatz is obtained: One searches for exact solution of the studied nonlinear PDE on the basis of the ansatz

\[
(7) \quad u(x, t) = \sum_{l=0}^{L} A_l \left[ \sum_{i=0}^{m} a_i \exp(i\xi) \sum_{j=0}^{n} b_j \exp(j\xi) \right]^{B_l}, \quad \xi = kx + wt + \delta
\]

Let us now apply the above ansatz to the equation

\[
(8) \quad \frac{\partial u}{\partial t} - \frac{\partial^3 u}{\partial x^2 \partial t} + \frac{\partial}{\partial x} \left( \sum_{h=1}^{H} \alpha_h u^h \right) - \nu \frac{\partial u}{\partial x} \frac{\partial^2 u}{\partial x^2} - \gamma u \frac{\partial^3 u}{\partial x^3} = 0
\]

Particular cases of Eq. (8) are for an example: (I) The Camassa-Holm equation \( \frac{\partial u}{\partial t} - \frac{\partial^3 u}{\partial x^2 \partial t} + 3u \frac{\partial u}{\partial x} - 2u \frac{\partial^2 u}{\partial x^2} - u \frac{\partial^3 u}{\partial x^3} = 0 \), that describes the propagation of shallow water waves over a flat bottom; (II) The Degasperis-Procesi equation \( \frac{\partial u}{\partial t} - \frac{\partial^3 u}{\partial x^2 \partial t} + 4u \frac{\partial u}{\partial x} - 3u \frac{\partial^2 u}{\partial x^2} - u \frac{\partial^3 u}{\partial x^3} = 0 \) that is also connected to the dynamics of the nonlinear shallow water waves; (III) The Fornberg-Whitham equation \( \frac{\partial u}{\partial t} - \frac{\partial^3 u}{\partial x^2 \partial t} + \frac{\partial u}{\partial x} + u \frac{\partial u}{\partial x} - 3u \frac{\partial^2 u}{\partial x^2} - u \frac{\partial^3 u}{\partial x^3} = 0 \) that is used as a model for investigation of the wave-breaking. We shall search for solutions of the kind (7) with \( B_l = lB \) where \( B \) is a parameter. We shall discuss the simplest possible case \( n = m = 1 \). For this case first we shall write a balance equation for the maximum powers in the numerators of the terms from Eq. (7). There are 5 terms in Eq. (7). Each term has several powers of \( \exp(\xi) \) in its numerator. From these several powers one is the maximum power for the corresponding term of Eq. (7). As the terms in Eq. (7) are 5 we have 5 maximum powers. We impose the balance equation constraint: The two largest of these 5 maximum powers must be equal (otherwise some parameters of the solution and eventually some parameters of the equation will be 0 which in the most of the cases is undesirable). The equality of the two largest powers leads to the balance equation.

The balance equation constraint leads to the following two possibilities for balance equations

\[
(9) \quad 2LB + 3 = 2LB + 3 \quad \text{when} \quad H < 2 + \frac{2}{LB}
\]

and

\[
(10) \quad H = 2 + \frac{2}{LB}
\]
We note that $L$ and $H$ are integers and because of this the parameter $B$ must have appropriate (even non-integer) values. Let us illustrate this point further by means of two small tables for the two possibilities for balance equations.

| $L$ | $B$ | $2LB + 3$ | $H < 2 + \frac{2}{LB}$ |
|-----|-----|-----------|-------------------------|
| 1   | 1   | 5         | $H < 4$                 |
| 2   | 1   | 7         | $H < 3$                 |
| 1   | $1/2$ | 4       | $H < 6$                 |
| 2   | $1/2$ | 5       | $H < 4$                 |
| ... | ... | ...     | ...                    |

Table 1: Several of possible values of the parameters for the case when Eq. (9) is balance equation.

| $L$ | $B$ | $H = 2 + \frac{2}{LB}$ |
|-----|-----|-------------------------|
| 1   | 1   | 4                       |
| 2   | 1   | 3                       |
| 1   | $1/2$ | 6                   |
| 2   | $1/2$ | 4                   |
| 3   | $1/3$ | 4                   |
| ... | ... | ...                   |

Table 2: Several of possible values of the parameters for the case when Eq. (10) is balance equation.

Let us now consider one examples. Let Eq. (10) be the balance equation and in addition $B = 1$ and $L = 1$. Then $H = 4$. Thus the equation we shall solve is

$$\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2 \partial t} + \frac{\partial}{\partial x} \left( \sum_{h=1}^{4} \alpha_h u_h \right) - \nu \frac{\partial u}{\partial x} \frac{\partial^2 u}{\partial x^2} - \gamma u \frac{\partial^3 u}{\partial x^3} = 0$$
The ansatz (11) becomes

\[
(12) \quad u(x, t) = \sum_{i=0}^{1} A_i \left[ \sum_{i=0}^{m} a_i \exp(i\xi) \right] \left[ \sum_{j=0}^{n} b_j \exp(j\xi) \right], \quad \xi = kx + wt + \delta
\]

The substitution of Eq. (12) in Eq. (11) leads to a system of 5 nonlinear algebraic relationships among the parameters of the solution and the parameters of the equation. One solution of this system is

- \( a > 0, b < 0: a_0 = 0; a_1 = a; b_0 = 1, b_1 = -b \)
- \( a < 0, b > 0: a_0 = 0; a_1 = -a; b_0 = 1; b_1 = b \)

and

\[
\nu = -\frac{10A_i^2a^2\alpha_4 - 36aA_0b\alpha_4A_1 - 9A_1a\beta_3 + 18b^2\alpha_3A_0 + 6b^2\alpha_2 + 36b^2\alpha_4A_0^2}{k^2a^2b^2}
\]

\[
\gamma = \frac{4A_i^2a^2\alpha_4 - 12aA_0b\alpha_4A_1 - 3A_1a\alpha_3 + 6b^2\alpha_3\alpha_2 + 2b^2\alpha_2 + 12b^2\alpha_4A_0^2}{k^2a^2b^2}
\]

\[
w = \frac{1}{k^2a^2b^2}[A_1a(\alpha_4A_i^2a^2 - 8bA_1A_0\alpha_3a - A_1b\alpha_4a + 6b^2\alpha_3A_0 + b^2\alpha_2 + b^2\alpha_4A_0^2) - 2A_0(3b^3A_0\alpha_3 - b^3\alpha_2 - 6b^3A_0\alpha_4)]
\]

\[
\alpha_1 = \frac{1}{k^2a^2b^2}[-4k^2A_i^2a^4A_0b\alpha_4 + 3k^2A_1a^3b^2\alpha_3A_0 + 6k^2A_1a^3b^2\alpha_4A_0^2 + 6b^2\alpha_3A_0^3 + 2b^3A_0\alpha_2 + 12b^3A_i^3\alpha_4 - \alpha_4A_i^3a^3 + A_i^2b\alpha_3a^2 - A_1ab^2\alpha_2 + k^2A_i^2a^5\alpha_4 + 8bA_i^2A_0\alpha_4a^2 - 6A_1ab^2\alpha_3A_0 - 18A_1ab^2\alpha_4A_0^2 - k^2A_i^2a^4b\alpha_3 + k^2A_1a^3b^2\alpha_2 - 3k^2a^2A_0b^3\alpha_3 - 2k^2a^2A_0b^3\alpha_2 - 4k^2a^2A_0^3b^3\alpha_4]
\]

Thus the equation

\[
\frac{\partial u}{\partial t} - \frac{\partial^2 u}{\partial x^2} + \frac{\partial u}{\partial x} \left( \frac{1}{k^2a^2b^2}[-4k^2A_i^2a^4A_0b\alpha_4 + 3k^2A_1a^3b^2\alpha_3A_0 + 6k^2A_1a^3b^2\alpha_4A_0^2 + 6b^3A_0^3\alpha_3 + 2b^3A_0\alpha_2 + 12b^3A_i^3\alpha_4 - \alpha_4A_i^3a^3 + A_i^2b\alpha_3a^2 - A_1ab^2\alpha_2 + k^2A_i^2a^5\alpha_4 + 8bA_i^2A_0\alpha_4a^2 - 6A_1ab^2\alpha_3A_0 - 18A_1ab^2\alpha_4A_0^2 - k^2A_i^2a^4b\alpha_3 + k^2A_1a^3b^2\alpha_2 - 3k^2a^2A_0b^3\alpha_3 - 2k^2a^2A_0b^3\alpha_2 - 4k^2a^2A_0^3b^3\alpha_4] + 2b_2u + 3a_3u^2 + 4a_4u^3 \right)
\]

\[
\nu \frac{\partial^2 u}{\partial x \partial t} - \gamma u \frac{\partial^2 u}{\partial x^3} = 0
\]

(14)
has the solutions

\begin{equation}
    u(\xi) = \frac{A_0 - \det \begin{bmatrix} A_0 & A_1 \\ a & b \end{bmatrix} \exp(\xi)}{1 - b \exp(\xi)}, \quad a > 0, b < 0
\end{equation}

\begin{equation}
    u(\xi) = \frac{A_0 + \det \begin{bmatrix} A_0 & A_1 \\ a & b \end{bmatrix} \exp(\xi)}{1 + b \exp(\xi)}, \quad a < 0, b > 0
\end{equation}

where

\begin{equation}
    \xi = kx + \frac{t}{ka^2b^2} \left[ A_1 a (\alpha_4 A_1^2 a^2 - 8bA_1A_0 \alpha_4 a - A_1 b \alpha_3 a + 6b^2 \alpha_3 A_0 + b^2 \alpha_2 + b^2 \alpha_4 A_0^2) - 2A_0(3b^3 A_0 \alpha_3 - b^3 \alpha_2 - 6b^3 A_0^2 \alpha_4) \right] + \delta
\end{equation}

and \( \det[...] \) denotes the determinant of the corresponding matrix.

### 3 Concluding remarks

For the nonlinear dynamics, chaos theory and for the nonlinear physics in general the methods for obtaining exact analytical solutions of classes of nonlinear PDEs are of great interest. It seems however that some of these methods are more fundamental than other ones. In this paper we discuss the relations between the method of simplest equation and the exp-function method. On the basis of our experience gained by application of the method of simplest equation to various nonlinear PDEs we consider a generalization (7) of the ansatz of the exp-function method and then we demonstrated the obtaining of exact traveling wave solutions of a member of the class (8) of nonlinear PDEs.

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