Study of Properties of Differential Transform Method for Solving the Linear Differential Equation

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Abstract - The differential transformation method (DTM) is an alternative procedure for obtaining an analytic Taylor series solution of differential linear and non-linear equations. However, the proofs of the properties of equation have been long ignoredin the DTM literature. In this paper, we present an analytical solution for linear properties of differential equations by using the differential transformation method. This method has been discussed showing the proof of the equation which are presented to show the ability of the method for linear systems of differential equations. Most authors assume the knowledge of these properties, so they do not bother to prove the properties. The properties are therefore proved to serve as a reference for any work that would want to use the properties without proofs. This work argues thatwe can obtain the solution of differential equationthrough these proofs by using the DTM. The result also shows that the technique introduced here is accurate and easy to apply.

Keywords: Differential Transformation Method, DTM, Taylor Series, Linear Properties, Differential Equations

I. INTRODUCTION

Constructing power-series solutions to differential equations, especially those which do not admit a closedform solution, has long been an important, and widely-used, solution technique. Traditionally, computing power-series solutions required a fair amount of "boiler-plate" symbolic manipulation, especially in the setup of the power-matching phase. The differential transformation method (DTM) enables the easy construction of a power-series solution by specifying a conversion between the differential equation and a recurrence relation for the power-series coefficients [1, 2]. The differential transformation method (DTM) is an alternative procedure for obtaining an analytic Taylor series solution of differential equations. The main advantage of this method is that it can be applied directly to nonlinear differential equations without requiring linearization and discretization, and therefore, it is not affected by errors associated with discretization.

The concept of DTM was first introduced in the early 1986 by Zhou [3], who solved linear and nonlinear problems in electrical circuits. Differential transformation method (DTM) has been applied to solve linear and non-linear systems of ordinary differential equations [4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17] and non-linear system in particular. In this research, we present an analytical solution for linear properties of differential equations by using the differential transformation method.

II. MATERIAL AND METHODS

A. Basic Definition: It is well known that if a function u is infinitely continuously differentiable, then u can be expressed in Taylor series as

$$u(x) = \sum_{k=0}^{\infty} \frac{1}{k!} \frac{d^k u(x_0)}{dx^k} (x - x_0)^k$$
 (1)

We define the differential transform (DT) of order k, denoted by U(k), by

$$U(k) = \frac{1}{k!} \left[\frac{d^k u(x)}{dx^k} \right]_{x=x_0}$$
 (2)

In order to solve a given ODE by differential transform method, we make use of the differential transform of order k given by Equation (2). The differential inverse transform of U(k) is defined as follows:

$$u(x) = \sum_{k=0}^{\infty} U(k)(x - x_0)^k$$
 (3)

In real applications, the function u(x) is expressed by a finite series and Equation (3) can be truncated, and will be denoted by,

$$u_{(K)}^{DTM}(x) = \sum_{k=0}^{K} U(k)(x - x_0)^k$$
(4)

Equation (4) implies that $\sum_{k=K+1}^{\infty} U(k)(x-x_0)^k$ is negligibly small and, in fact, represents the error. The method for calculating this solution is called DTM (K).

For convenience, we denote the Differential Transform operator of kth order by \mathcal{D}_k as follows,

$$U(k) = \mathcal{D}_{k}[u(x)] = \frac{1}{k!} \left[\frac{d^{k}u(x)}{dx^{k}} \right]_{x=x_{0}} = \frac{1}{k!} D^{k} u$$
 (5)

Where D^k represents the kth order derivative with respect to x.

B. Linear Properties of DTM

S. No.	Original Functions	Transformed Functions
1.	$z(x) = u(x) \pm v(x)$	$Z(k) = U(k) \pm V(k)$
2.	$z(x) = \alpha u(x)$	$Z(k) = \alpha U(k)$
3.	$z(x) = \frac{du(x)}{dx}$ $z(x) = \frac{d^2u(x)}{dx^2}$	Z(k) = (k+1)U(k+1)
4.	$z(x) = \frac{d^2u(x)}{dx^2}$	Z(k) = (k+1)(k+2)U(k+2)
	$z(x) = \frac{d^m u(x)}{dx^m}$	$Z(k) = (k+1)(k+2)(k+m)U(k+m)$ $= \frac{(k+m)!}{k!}U(k+m)$ $Z(k) = \sum_{m=0}^{k} U(m)V(k-m)$
6.	z(x) = u(x)v(x)	$Z(k) = \sum_{m=0}^{k} U(m)V(k-m)$
7.	$z(x) = u_1(x)u_2(x)u_3(x)u_n(x)$	$\left \sum_{k_{n-1}=0}^{k} \sum_{k_{n-2}=0}^{k_{n-1}} \sum_{k_{2}=0}^{k_{3}} \sum_{k_{1}=0}^{k_{2}} U_{1}(k_{1}) U_{2}(k_{2}-k_{1}) U_{3}(k_{3}-k_{2}) U_{n}(k-k_{n-1}) \right $
8.	$z(x) = x^m$	$Z(k) = \delta(k-m)$, where $\delta(k-m) = \begin{cases} 1 & \text{if } k = m \\ 0 & \text{if } k \neq m \end{cases}$
9.	$z(x) = \alpha x^m$	$Z(k) = \alpha \mathcal{S}(k-m)$
10.	$z(x) = (1+x)^m$	$Z(k) = \frac{m(m-1)\cdots(m-k+1)}{k!}$
11.	$z(x) = \int_{0}^{x} u(t)dt$	$Z(k) = \frac{U(k-1)}{k}$
12.	$z(x) = e^x$	$Z(k) = \frac{1}{k!}$
13.	$z(x) = e^{\lambda x}$	$Z(k) = \frac{\lambda^k}{k!}$
14.	$z(x) = \sin(\omega x + \alpha)$	$Z(k) = \frac{1}{k!}$ $Z(k) = \frac{\lambda^k}{k!}$ $Z(k) = \frac{\omega^k}{k!} \sin(\frac{k\pi}{2} + \alpha)$
15.	$z(x) = \cos(\omega x + \alpha)$	$Z(k) = \frac{\omega^k}{k!} \cos(\frac{k\pi}{2} + \alpha)$

III. FINDINGS OF THE STUDY

A. Proof of Linear Properties

1.
$$z(x) = u(x) \pm v(x)$$

Proof:

$$Z(k) = \mathcal{D}_{k} \left[z(x) \right] = \mathcal{D}_{k} \left[u(x) \pm v(x) \right] = \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} \left\{ u(x) \pm v(x) \right\} \right]_{x=0}$$

$$= \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} u(x) \right]_{x=0} + \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} v(x) \right]_{x=0} = U(k) \pm V(k)$$

$$\therefore Z(k) = U(k) \pm V(k)$$

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2.
$$z(x) = \alpha u(x)$$

Proof:

$$Z(k) = \mathcal{D}_{k}[z(x)] = \mathcal{D}_{k}[\alpha u(x)] = \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} \left\{ \alpha u(x) \right\} \right]_{x=0}$$
$$= \alpha \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} u(x) \right]_{x=0} = \alpha U(k)$$

$$\therefore Z(k) = \alpha U(k)$$

$$3. \quad z(x) = \frac{du(x)}{dx}$$

Proof:

$$Z(k) = \mathcal{D}_{k} \left[z(x) \right] = \mathcal{D}_{k} \left[\frac{du(x)}{dx} \right] = \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} \left\{ \frac{d}{dx} u(x) \right\} \right]_{x=0} = \frac{1}{k!} \left[D^{k} \left(Du \right) \right]_{x=0}$$

$$= \frac{1}{k!} \left[D^{k+1} \left(u \right) \right]_{x=0} = \frac{1}{k!} \left[\frac{d^{k+1}}{dx^{k+1}} u(x) \right]_{x=0} = \frac{1}{k!} \frac{\left(k+1 \right)!}{\left(k+1 \right)!} \left[\frac{d^{k+1}}{dx^{k+1}} u(x) \right]_{x=0}$$

$$= \frac{\left(k+1 \right) k!}{k!} \frac{1}{\left(k+1 \right)!} \left[\frac{d^{k+1}}{dx^{k+1}} u(x) \right]_{x=0} = \left(k+1 \right) \frac{1}{\left(k+1 \right)!} \left[\frac{d^{k+1}}{dx^{k+1}} u(x) \right]_{x=0}$$

$$= \left(k+1 \right) \mathcal{D}_{k+1} \left[u(x) \right]_{x=0} = \left(k+1 \right) U\left(k+1 \right)$$

$$\therefore Z(k) = (k+1)U(k+1)$$

4.
$$z(x) = \frac{d^2u(x)}{dx^2}$$

Proof:
$$Z(k) = \mathcal{D}_{k} \left[z(x) \right] = \mathcal{D}_{k} \left[\frac{d^{2}u(x)}{dx^{2}} \right] = \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} \left\{ \frac{d^{2}}{dx^{2}} u(x) \right\} \right]_{x=0}$$

$$= \frac{1}{k!} \left[D^{k} \left(D^{2}u \right) \right]_{x=0} = \frac{1}{k!} \left[D^{k+2} \left(u \right) \right]_{x=0} = \frac{1}{k!} \left[\frac{d^{k+2}}{dx^{k+2}} u(x) \right]_{x=0}$$

$$= \frac{1}{k!} \frac{(k+2)!}{(k+2)!} \left[\frac{d^{k+2}}{dx^{k+2}} u(x) \right]_{x=0} = \frac{(k+2)(k+1)k!}{k!} \frac{1}{(k+2)!} \left[\frac{d^{k+2}}{dx^{k+2}} u(x) \right]_{x=0}$$

$$= (k+2)(k+1) \frac{1}{(k+2)!} \left[\frac{d^{k+2}}{dx^{k+2}} u(x) \right]_{x=0} = (k+2)(k+1) \mathcal{D}_{k+2} \left[u(x) \right]_{x=0}$$

$$= (k+2)(k+1)U(k+2)$$

$$\therefore Z(k) = (k+1)(k+2)U(k+2)$$

5.
$$z(x) = \frac{d^{m}u(x)}{dx^{m}}$$

$$Proof: Z(k) = \mathfrak{D}_{k} \left[z(x) \right] = \mathfrak{D}_{k} \left[\frac{d^{m}u(x)}{dx^{m}} \right] = \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} \left\{ \frac{d^{m}}{dx^{m}} u(x) \right\} \right]_{x=0} = \frac{1}{k!} \left[D^{k} \left(D^{m}u \right) \right]_{x=0}$$

$$= \frac{1}{k!} \left[D^{k+m} \left(u \right) \right]_{x=0} = \frac{1}{k!} \left[\frac{d^{k+m}}{dx^{k+m}} u(x) \right]_{x=0} = \frac{1}{k!} \frac{(k+m)!}{(k+m)!} \left[\frac{d^{k+m}}{dx^{k+m}} u(x) \right]_{x=0}$$

$$= \frac{(k+m)(k+m-1)\cdots(k+m-m)(k-1)\cdots2.1}{k!} \frac{1}{(k+m)!} \left[\frac{d^{k+m}}{dx^{k+m}} u(x) \right]_{x=0}$$

$$= \frac{(k+m)(k+m-1)\cdots(k+m-m+1)k!}{k!} \mathfrak{D}_{k+m} \left[u(x) \right]_{x=0}$$

$$= \frac{(k+1)(k+2)\cdots(k+m)k!}{k!} U(k+m)$$

$$= (k+1)(k+2)\cdots(k+m)U(k+m)$$

6.
$$z(x) = u(x)v(x)$$

 $\therefore Z(k) = (k+1)(k+2)\cdots(k+m)U(k+m)$

Proof:

$$\therefore Z(k) = \mathcal{D}_{k} \left[z(x) \right] = \mathcal{D}_{k} \left[u(x)v(x) \right] = \frac{1}{k!} \left[\frac{d^{k}}{dx^{k}} \left\{ u(x)v(x) \right\} \right]_{x=0} = \frac{1}{k!} \left[D^{k} (uv) \right]_{x=0} \\
= \frac{1}{k!} \left\{ \left(D^{k}u \right) \cdot v + k \left(D^{k-1}u \right) \cdot Dv + \frac{k(k-1)}{2!} \left(D^{k-2}u \right) \cdot D^{2}v + \dots + k \left(Du \right) \cdot \left(D^{k-1}v \right) + u \cdot \left(D^{k}v \right) \right\} \\
= \left(\frac{1}{k!} D^{k}u \right) \frac{1}{0!} D^{0}v + \left(\frac{1}{(k-1)!} D^{k-1}u \right) \frac{1}{1!} D^{1}v + \left(\frac{1}{(k-2)!} D^{k-2}u \right) \frac{1}{2!} D^{2}v + \dots \\
+ \left(\frac{1}{1!} D^{1}u \right) \frac{1}{(k-1)!} D^{k-1}v + \left(\frac{1}{0!} D^{0}u \right) \frac{1}{k!} D^{k}v \\
= \sum_{l=0}^{k} \left(\frac{1}{(k-l)!} D^{k-l}u \right) \left(\frac{1}{l!} D^{l}v \right) = \sum_{l=0}^{k} U(k-l)V(l) \\
= \sum_{m=k}^{m=0} U(m)V(k-m) = \sum_{m=0}^{k} U(m)V(k-m) \\
\therefore Z(k) = \sum_{m=0}^{k} U(m)V(k-m)$$

Case I: n = 2 i.e., product of two functions:

7. $z(x) = u_1(x)u_2(x)u_3(x)\cdots u_n(x)$

$$z(x) = u_1(x)u_2(x)$$

$$\mathcal{D}_{k}\left[z(x)\right] = \sum_{m=0}^{k} U_{1}(m)U_{2}(k-m)$$

When $m \rightarrow k_1$,

$$\mathcal{D}_{k}[z(x)] = \sum_{k_{1}=0}^{k} U_{1}(k_{1}) U_{2}(k-k_{1})$$

Case II: n = 3 i.e., product of three functions:

$$z(x) = u_1(x)u_2(x)u_3(x)$$

$$\mathcal{D}_{k}\left[z(x)\right] = \sum_{l=0}^{k} U(l)U_{3}(k-l),$$

where
$$U(l) = \mathcal{D}_l [u_1(x)u_2(x)]_{\text{and}}$$

$$U_3(k-l) = \mathcal{D}_{k-l} [u_3(x)].$$

$$\therefore \mathcal{D}_k[z(x)] = \sum_{l=0}^k \sum_{m=0}^l U_1(m) U_2(l-m) U_3(k-l),$$

by using Case I.

When $m \rightarrow k_1, l \rightarrow k_2$

$$\therefore \mathcal{D}_{k}[z(x)] = \sum_{k_{1}=0}^{k} \sum_{k_{1}=0}^{k_{2}} U_{1}(k_{1}) U_{2}(k_{2}-k_{1}) U_{3}(k-k_{2})$$

Case III: n = 4 i.e., product of four functions:

$$z(x) = u_1(x)u_2(x)u_3(x)u_4(x)$$

$$\mathcal{D}_{k}\left[z(x)\right] = \sum_{p=0}^{k} U(p)U_{4}(k-p),$$

where $U(p) = \mathcal{D}_p \left[u_1(x)u_2(x)u_3(x) \right]$ and

$$U_3(k-p) = \mathcal{D}_{k-p}[u_3(x)].$$

$$\therefore \mathcal{D}_{k}[z(x)] = \sum_{p=0}^{k} \sum_{k=0}^{p} \sum_{k=0}^{k_{2}} U_{1}(k_{1}) U_{2}(k_{2} - k_{1}) U_{3}(p - k_{2}) U_{4}(k - p)$$

When $p \rightarrow k_3$

$$\mathcal{D}_{k}\left[z(x)\right] = \sum_{k=0}^{k} \sum_{k=0}^{k_{3}} \sum_{k=0}^{k_{2}} U_{1}(k_{1}) U_{2}(k_{2}-k_{1}) U_{3}(k_{3}-k_{2}) U_{4}(k-k_{3})$$

General Case: Proceeding as above, for

$$z(x) = u_1(x)u_2(x)u_3(x)\cdots u_n(x)$$
 we obtain

$$Z(k) = \mathcal{D}_{k}[z(x)] = \sum_{k_{n-1}=0}^{k} \sum_{k_{n-2}=0}^{k_{n-1}} \cdots \sum_{k_{2}=0}^{k_{2}} \sum_{k_{1}=0}^{k_{2}} U_{1}(k_{1}) U_{2}(k_{2}-k_{1}) U_{3}(k_{3}-k_{2}) \cdots U_{n}(k-k_{n-1})$$

$$z(x) = x^m$$

Proof: We have,

$$D^{k}(x^{m}) = \frac{d^{k}}{dx^{k}}(x^{m}) = m\frac{d^{k-1}}{dx^{k-1}}(x^{m-1})$$

$$= m(m-1)\frac{d^{k-2}}{dx^{k-2}}(x^{m-2})$$

$$= m(m-1)\cdots(m-\overline{k-1})\frac{d^{k-m}}{dx^{k-m}}(x^{m-k})$$

$$= \begin{cases} m(m-1)\cdots2.1 = m! & \text{if } k = m \\ 0 & \text{if } k \neq m \end{cases}$$

$$\therefore Z(k) = \mathcal{D}_{k}[z(x)] = \frac{1}{k!}[D^{k}(x^{m})]_{x=0}$$

$$= \frac{1}{k!}\begin{cases} m(m-1)\cdots2.1 = m! & \text{if } k = m \\ 0 & \text{if } k \neq m \end{cases}$$

$$= \begin{cases} 1 & \text{if } k = m \\ 0 & \text{if } k \neq m \end{cases}$$

$$= \delta(k-m)$$

9.
$$z(x) = \alpha x^m$$

 $\therefore Z(k) = \delta(k - m)$

Proof: We have,

$$D^{k}(x^{m}) = \frac{d^{k}}{dx^{k}}(x^{m}) = m\frac{d^{k-1}}{dx^{k-1}}(x^{m-1})$$

$$= m(m-1)\frac{d^{k-2}}{dx^{k-2}}(x^{m-2})$$

$$= m(m-1)\cdots(m-\overline{k-1})\frac{d^{k-m}}{dx^{k-m}}(x^{m-k})$$

$$= \begin{cases} m(m-1)\cdots2.1 = m! & \text{if } k = m \\ 0 & \text{if } k \neq m \end{cases}$$

$$\therefore Z(k) = \mathcal{D}_{k}[z(x)] = \frac{1}{k!}[D^{k}(\alpha x^{m})]$$

$$= \alpha \frac{1}{k!}\begin{cases} m(m-1)\cdots2.1 = m! & \text{if } k = m \\ 0 & \text{if } k \neq m \end{cases}$$

$$= \alpha \begin{cases} 1 & \text{if } k = m \\ 0 & \text{if } k \neq m \end{cases}$$

$$= \alpha \delta(k - m)$$

$$\therefore Z(k) = \alpha \delta(k - m)$$

$$10. \quad z(x) = (1 + x)^m$$

$$Proof: \quad Z(k) = \mathfrak{D}_k \left[z(x) \right] = \mathfrak{D}_k \left[(1 + m)^m \right]$$

$$= \frac{1}{k!} \left[\frac{d^k}{dx^k} (1 + x)^m \right]_{x=0}$$

$$= \frac{1}{k!} \left[\frac{d^{k-1}}{dx^{k-1}} \left\{ m(1 + x)^{m-1} \right\} \right]_{x=0}$$

$$= \frac{1}{k!} \left[\frac{d^{k-2}}{dx^{k-2}} \left\{ m(m-1)(1 + x)^{m-2} \right\} \right]_{x=0}$$

$$= \frac{1}{k!} \left[m(m-1) \cdots (m-k+1)(1 + x)^{m-k} \right]_{x=0}$$

$$= \frac{1}{k!} \left[m(m-1) \cdots (m-k+1)(1 + x)^{m-k} \right]_{x=0}$$

$$= \frac{1}{k!} m(m-1)(m-2) \cdots (m-k+1).$$

$$= \frac{m(m-1)(m-2) \cdots (m-k+1)}{k!}$$

$$\therefore Z(k) = \frac{m(m-1) \cdots (m-k+1)}{k!}$$

$$11. \quad z(x) = \int_{0}^{x} u(t) dt$$

$$Proof: \quad Z(k) = \mathfrak{D}_k \left[z(x) \right] = \mathfrak{D}_k \left[\int_{0}^{x} u(t) dt \right]$$

$$= \frac{1}{k!} \left[\frac{d^k}{dx^k} \left\{ \int_{0}^{x} u(t) dt \right\} \right]_{x=0}$$

$$= \frac{1}{k!} \left[\frac{d^{k-1}}{dx^{k-1}} \left\{ u(x) \right\} \right]_{x=0}$$

$$= \frac{1}{k!} \left[\frac{d^{k-1}}{dx^{k-1}} \left\{ u(x) \right\} \right]_{x=0}$$

$$= \frac{1}{k!} \left[\frac{d^{k-1}}{dx^{k-1}} \left\{ u(x) \right\} \right]_{x=0}$$

$$= \frac{(k-1)!}{k!} \frac{1}{(k-1)!} \left[\frac{d^{k-1}}{dx^{k-1}} u(x) \right]_{x=0}$$

$$= \frac{(k-1)!}{k(k-1)!} \mathfrak{D}_{k-1} [u(x)]_{x=0} = \frac{1}{k} U(k-1)$$

$$= \frac{U(k-1)}{k}$$

$$\therefore Z(k) = \frac{U(k-1)}{k}$$
12. $z(x) = e^x$

$$Proof: Z(k) = \mathfrak{D}_k [z(x)] = \frac{1}{k!} [D^k(e^x)]_{x=0}$$

$$= \frac{1}{k!} [\frac{d^k}{dx^k} e^x]_{x=0} = \frac{1}{k!} [e^x]_{x=0}$$

$$= \frac{1}{k!} e^0 = \frac{1}{k!} \cdot 1 = \frac{1}{k!}$$

$$\therefore Z(k) = \frac{1}{k!}$$
13. $z(x) = e^{\lambda x}$

$$Proof: Z(k) = \mathfrak{D}_k [z(x)] = \frac{1}{k!} [D^k(e^{\lambda x})]_{x=0}$$

$$= \frac{1}{k!} [\frac{d^k}{dx^k} e^{\lambda x}]_{x=0} = \frac{1}{k!} [\lambda^k e^{\lambda x}]_{x=0}$$

$$= \frac{1}{k!} \lambda^k [e^{\lambda x}]_{x=0} = \frac{\lambda^k}{k!} e^0 = \frac{\lambda^k}{k!} \cdot 1 = \frac{\lambda^k}{k!}$$

$$\therefore Z(k) = \frac{\lambda^k}{k!}$$
14. $z(x) = \sin(\omega x + \alpha)$

$$Proof: Let z(x) = y = \sin(\omega x + \alpha)$$

$$\therefore y_1 = \omega \cos(\omega x + \alpha) = \omega \sin(\frac{\pi}{2} + \omega x + \alpha)$$

$$\therefore y_2 = \omega^2 \cos(\frac{\pi}{2} + \omega x + \alpha) = \omega^2 \sin(\frac{2\pi}{2} + \omega x + \alpha)$$

$$\vdots$$

$$\vdots$$

$$\therefore y_r = \omega^r \sin(\frac{r\pi}{2} + \omega x + \alpha)$$
Hence $Z(k) = \mathfrak{D}_k [z(x)] = \frac{1}{k!} [\frac{d^k}{dx^k} {\sin(\omega x + \alpha)}]$

$$= \frac{1}{k!} \omega^k \left[\sin \left(\frac{k\pi}{2} + \omega x + \alpha \right) \right]_{x=0} = \frac{1}{k!} \omega^k \sin \left(\frac{k\pi}{2} + \alpha \right)$$
$$\therefore Z(k) = \frac{\omega^k}{k!} \sin \left(\frac{k\pi}{2} + \alpha \right)$$

15.
$$z(x) = \cos(\omega x + \alpha)$$

IV. CONCLUSION

This study has tried to prove the linear properties whose proofs have been long ignored in the DTM literature. Most authors assume the knowledge of these properties, so they do not bother to prove the properties. The properties are therefore proved to serve as a reference for any work that would want to use the properties without proofs. This work argues that we can obtain the solution of differential equation through these proofs by using the DTM.

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