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Paper Authors
Binay Bhusan Pradhan , Asit Kumar Sen

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SOLVING OF SECOND ORDER NONLINEAR ORDINARY DIFFERENTIAL EQUATIONS

[1]Binay Bhusan Pradhan , [2]Asit Kumar Sen

[1]Research Scholar, Department of Mathematics, Bir Tikendrajit University, Manipur, Imphal, India
[2]Assistant Professor, Department of Mathematics, Bir Tikendrajit University, Manipur, Imphal, India
binaypradhan12@gmail.com, asitkumarsen62@gmail.com

ABSTRACT

Various branches of science and engineering rely on techniques for solving "second-order nonlinear ordinary differential equations (ODEs)". The intrinsic intricacy of these equations typically necessitates the use of advanced methods to acquire solutions. We take a look at a variety of analytical and numerical methods, from the more traditional ones like perturbation methods and Lie group analysis to more contemporary ones like the Homotopy Analysis Method (HAM). For problems for which analytical solutions are intractable, numerical approaches such as the gunshot method, Runge-Kutta methods, and finite difference methods are also discussed in the article. We demonstrate the efficacy and practical use of these methodologies with specific examples from areas including electrical circuits, mechanical vibrations, and population dynamics.

Keywords: Analytical Methods, Numerical Methods, Lie Group Analysis, Perturbation Methods, Homotopy Analysis Method (HAM).

I. INTRODUCTION

A great number of models in the fields of physics, engineering, biology, and economics are built on the foundation of ODEs of the second order, which are nonlinear. Nonlinear ordinary differential equations, in contrast to linear ODEs, whose solutions may be overlaid to generate general solutions, display complicated characteristics such as bifurcations, chaos, and limit cycles, which makes it difficult to solve and study them due to their complexity [1].

These equations typically take the form $y'' + f(y, y', x) = 0,$ where the dependency on y′ and y causes nonlinearities that prevent easy solution approaches from being used. It is impossible to exaggerate the significance of finding solutions to these equations since they include a broad variety of events that occur in the actual world. From the oscillations of a basic pendulum, which may display nonlinear behavior at enormous amplitudes, to the complicated dynamics of predator-prey systems in ecology, second order nonlinear ordinary differential equations (ODEs) offer a fundamental foundation for understanding complex systems.

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Numerous mathematical approaches have been developed throughout history as a result of the pursuit of solving nonlinear ordinary differential equations (ODEs). Lie group analysis and perturbation methods are two examples of the advanced tools that are often used in analytical procedures, which are designed to solve problems in an accurate manner. The Lie group analysis makes use of the symmetries of differential equations in order to lower the order of the equations or to simplify them. This procedure provides a road to precise solutions in situations when such symmetries are present. The necessity of detecting symmetries, which may not always be present or clearly recognized, represents a potential limitation of this strategy, despite the fact that it is a strong method. When compared to perturbation techniques, perturbation methods assume the existence of a minor parameter in the system and extend the solution in a series. This makes it possible for perturbation methods to provide approximate solutions that may be extremely accurate within particular regimes. In fields such as fluid dynamics, quantum physics, and others, where precise answers are not possible to get, these approaches have shown to be quite helpful in finding solutions to issues [2].

The advent of numerical approaches over the last several decades has completely altered the manner in which we approach nonlinear nonlinear equations. In spite of the fact that they are approximations, numerical solutions are capable of solving a broad variety of problems that cannot be solved analytically. The ordinary differential equation (ODE) is discretized using finite difference techniques, which transform it into a set of algebraic equations that can be solved in an iterative manner. The ease of use and adaptability of this technology have contributed to its widespread use; but, in order to guarantee precision and consistency, it requires the careful management of boundary conditions and step sizes. Runge-Kutta techniques, and in particular the fourth-order variation, are highly acclaimed for the way in which they effortlessly combine simplicity, efficiency, and precision. As a result, they have become an indispensable component in the realm of computational applications. In particular, the shooting method is an important approach because it is used to change boundary value issues into initial value problems that may be addressed using iterative techniques. This method is particularly useful for working with boundary value problems [3].

These techniques have a wide range of applications in the real world at their disposal. In mechanical systems, for example, second order nonlinear ODEs are used to explain the motion of oscillators that include nonlinear restoring forces. One example of this is the Duffing oscillator, which represents systems that have both linear and cubic stiffness components. This equation is able to describe phenomena such as bistability and chaos, both of which are very important when attempting to comprehend the behavior of mechanical systems under different situations. Electrical engineering uses nonlinear ordinary differential equations (ODEs) to represent circuits that incorporate nonlinear components such as transistors and diodes. When it comes to building and improving electronic devices, the nonlinear dynamics of such circuits are very necessary. This applies to anything from simple rectifiers to intricate integrated circuits. In the field of biology, these equations are used to simulate the dynamics of populations under a variety of interactions. They capture fundamental characteristics such as the connections between predators and prey, the transmission of diseases, and the interactions across ecosystems [4].

Solving second-order nonlinear ordinary differential equations is no longer just a matter of theoretical interest; it is an urgent practical necessity in modern engineering and research. As an example, the aircraft sector is dependent on these solutions in order to predict the dynamics of flying systems under a variety of scenarios, which guarantees both safety and performance. In environmental science, understanding the nonlinear interactions between species and their environments is crucial for conservation efforts and sustainable ecosystem management. These equations are also used by the financial industry in order to model market dynamics and forecast economic behaviors. Nonlinearities may provide considerable insights into market fluctuations and risk management, which are both important aspects of the financial sector.

There are still obstacles to overcome, notwithstanding the progress that has been made in analytical and numerical approaches. A chaotic behavior that is difficult to anticipate and control may be caused by nonlinear ordinary differential equations (NDEs), which can demonstrate a sensitive dependency on beginning circumstances. Furthermore, the existence of many scales in some issues, in which events occur at dramatically different temporal or geographical scales, makes the process of finding a solution more difficult. Currently, research is being conducted in a number of areas, with the objective of addressing these issues and expanding the application of current methods. These areas include multiscale methods and techniques that combine analytical and numerical approaches [5].

Resolving nonlinear ordinary differential equations (ODEs) of the second order is an essential task in mathematics and the areas that use it. The intricate and significant nature of the processes that these equations represent is reflected in the diverse array of approaches that have been devised to solve them. These approaches range from traditional analytical methods to the most cutting-edge numerical algorithms. For as long as technology continues to evolve and new issues appear, the creation of reliable and effective techniques for solving these equations will continue to be an important topic of study. This will be the driving force behind innovation and knowledge in a wide variety of professional fields.

II. LITERATURE REVIEW

Maharaj, Adhir et al., (2023) We employ the point symmetry $f(v)\partial v$ to convert a nonlinear partial differential equation to a second-order ordinary differential equation, which we then analyze for algebraic characteristics. The maximum number of eight Lie point symmetries for the second-order ordinary differential equation represent the sl(3,R) algebra. We apply this approach to a more general nonlinear second-order differential equation and uncover intriguing algebraic properties similar to those in the original paper. [6].

Liao, Fangfang & Gu, Yu. (2022) In the sphere of scientific research and in the business world, ordinary differential equations are often used by researchers for the aim of mathematical modeling. It is common practice to use ordinary differential equations for the goal of expressing the principles that govern dynamic systems. These equations have had widespread application across a wide range of industries. On the other hand, ordinary differential equations may be expressed in a broad number of ways, and the solutions to these equations are affected by a vast variety of different conditions. This study investigates the enhanced evolutionary approach to solving second-order nonlinear ordinary differential equations by focusing on these specific types of equations. Finding answers to a variety of problems that crop up throughout the process of discovering models for ordinary differential equations is the objective of this study, which aims to find solutions to such problems. This article starts with offering a quick assessment of the present state of events surrounding the derivation of ordinary differential equations both locally and globally. This description is provided at the beginning of this article. After that, it moves on to provide an outline of the underlying concepts that are behind genetic algorithms and ordinary differential equations. It is possible to develop a solution to ordinary differential equations by using this foundation in combination with improved genetic algorithms. In this article, a full description of the processes that are involved in improving the evolutionary algorithm in order to solve nonlinear equations was presented. Furthermore, in order to carry out experimental research on the topic that was the focus of the inquiry, this study made use of a number of different research procedures, including the comparative analysis approach, the observation method, and numerous others. The search space will also increase when the number of individuals in a population is too big, which will quickly cause the algorithm to slow down, and the effectiveness of the method will also drop. This will occur when the population is too large. Several research have presented evidence that supports this assertion [7].

Santana, Murillo. (2023) A vast array of physical phenomena can be described using nonlinear second-order ordinary differential equations. Therefore, it is crucial to have precise answers to these equations since they can reveal crucial features of the system's response up front, and they also need to be accurate. The method for solving second-order nonlinear autonomous undamped ordinary differential equations accurately is laid out in this collection of works. Based on the initial conditions and the first system integral, the nine possible solutions are classified according to these factors. The exact solutions are produced by appropriately parametrizing the unknown function into a class of functions that can reflect its behavior. We prove that in all cases, the solution is present and well-defined for a general nonlinear form of the differential equation. To obtain useful properties of the solution, including its period, duration to extreme value, or behavior over infinite time intervals, it is not required to calculate the solution beforehand. The exact answers obtained are further validated by using examples that account for several types of nonlinearity common in classical physical systems. [8].

Moges, Lemi & Amsalu, Solomon. (2020) There have been several efforts to develop better methods for finding the solution of nonlinear second order differential equations and to update the solvability of nonlinear second order differential equations. Modern approaches to solving second-order nonlinear problems By combining the methods for solving ordinary differential equations with constant coefficients of first and second order with the basic ideas of nonlinear second-order differential equations, you can obtain differential equations. Differential equations will be formed as a result of this. We also employ the super posability feature and the Taylor series for this purpose. According to the results, the enhanced methods for solving second-order differential equations can be applied as an additional strategy for solving nonlinear second-order differential equations[9] .

Hounkonnou, Mahouton et al., (2009) The method of parameter variation, originally developed for LDEs, has been extended to second-order nonlinear differential equation classes. This allows us to simplify the second set of equations to first-order differential equations. By utilizing relevant examples, famous classical equations like the Bernoulli, Riccati, and Abel equations can be restored. [10].

Kudryashov, Nikolay et al., (2022) In this article, we take a look at two recent publications that have investigated a famous second-order nonlinear differential equation and evaluate them critically. Among these groups, G. Akram and his colleagues from the University of the Punjab's Department of Mathematics in Lahore, Pakistan, are among the leaders. One such group that works together is headed by K.-J. Wang, a Chinese national who teaches in the Department of Physics and Electronic Information Engineering at Jiaozuo's Henan Polytechnic University. Several of these authors' published works provide a plethora of solutions to the famous differential equation. Tricia Weierstrass (1855, 1862), Karl Gustav Jacob Jacobi (1829), and Niels Henrik Abel (1827) were three eminent mathematicians who studied this differential equation almost 150 years ago. Meanwhile, research groups led by Akram and Wang have been trying to use symbolic mathematics programs to rewrite the answer of this problem, which has led to their peers being deceived. It would appear that these communities are ignorant of both the unique solution to this equation on the complex plane and the writings of famous mathematicians. Although Akram and Wang have written extensively using mistakes, this article just looks at a few of their works. In this article, we will look at the errors that some of these authors made in their works. The correct solutions to an equation that appears frequently in nonlinear optics are provided here[11].

III. ANALYTICAL METHODS

Lie Group Analysis When it comes to discovering symmetries of differential equations, lie group analysis is a valuable tool. It is possible to simplify the equations and, in some instances, get accurate solutions by making advantage of these symmetries [12].

Consider the nonlinear second order ODE:

$$y'' + f(y) = 0$$

Using Lie group analysis, one can find symmetries of the equation that reduce it to a first order ODE, which can then be solved more easily.

Perturbation Methods One way to deal with perturbation techniques is to extend the answer in a power series while assuming a tiny parameter in the equation. Equations containing minor nonlinear components benefit greatly from this approach [13].

$$y'' + \epsilon y^3 = 0$$

can be solved using a perturbation expansion in ϵϵ, leading to an approximate solution.

Variational Methods Discovering a function that maximizes or reduces a functional is an important part of variational approaches. When dealing with issues involving boundary conditions, these techniques shine [14].

$$J[y] = \int (y'^2 + F(y))\, dx$$

can be minimized to find solutions to the corresponding Euler-Lagrange equation, which is a second order ODE.

IV. NUMERICAL METHODS

Finite Difference Methods Techniques for finite differences resolve the next set of algebraic equations by discretizing the ODE on a grid [15].

$$y'' + y^2 = 0$$

a finite difference scheme can be set up by approximating derivatives with differences, resulting in a system that can be solved iteratively.

Runge-Kutta Methods A family of efficient and well-known iterative techniques for solving ordinary differential equations (ODEs) is the Runge-Kutta method [16].

Applying a fourth-order Runge-Kutta method to

$$y'' + e^y = 0$$

involves converting the second order ODE to a system of first order ODEs and then applying the iterative scheme [17].

Shooting Method If you have a boundary value issue, you may use the shooting approach to turn it into an initial value problem and answer it using regular procedures [18].

For the boundary value problem

$$y'' + \sin(y) = 0, \quad y(0) = 0, \quad y(1) = 1$$

the shooting method involves guessing the initial slope $y'(0)$y′(0), solving the initial value problem, and adjusting the guess until the boundary condition at x=1x=1 is satisfied.

V. APPLICATIONS

Mechanical Vibrations Secondary nonlinear Integral equations describe the dynamics of vibrating systems with nonlinear restoring forces [19].

The Duffing equation

$$y'' + \delta y' + \alpha y + \beta y^3 = \gamma \cos(\omega t)$$

Describes a damped and driven oscillator with nonlinear stiffness.

Electrical Circuits When it comes to electrical circuits that use diodes or transistors, for example, nonlinear ordinary differential equations (OLEDs) are the way to go.

$$L\frac{d^2 I}{dt^2} + R\frac{dI}{dt} + \frac{1}{C}I + \phi(I) = 0$$

Models an RLC circuit with a nonlinear element characterized by (I).

Population Dynamics Population dynamics in biology may be represented by second-order nonlinear ordinary differential equations (ODEs) subjected to a wide range of interactions and external factors [20].

The predator-prey model with nonlinear terms can be expressed as

$$\frac{d^2 N}{dt^2} + aN + bN^2 - cN^3 = 0$$

Where NN represents the population size.

VI. CONCLUSION

Investigating second-order nonlinear ordinary differential equations demonstrates their enormous relevance in many areas of engineering and science. These equations capture important features of many manmade and natural systems due to their intrinsic complexity and diverse dynamical behaviors. Lie group analysis, perturbation methods, and robust numerical approaches like finite difference, Runge-Kutta, and the shot method are just a few of the methodologies that have been developed to tackle these difficult problems. Our capacity to model and comprehend complicated events is enhanced by the use of each approach, with its own advantages and disadvantages. When appropriate, analytical approaches provide precise answers and insights, while numerical methods provide you more leeway to solve situations that aren't amenable to analysis. Finding solutions to these equations has wide-ranging practical uses in many different areas, including financial modeling, population dynamics, aeronautical engineering, mechanical engineering, and electrical circuit design. All of these uses highlight how important second-order nonlinear ODEs are for improving systems, expanding our knowledge of the natural world, and driving technological progress. As the complexity of real-world situations increases, new obstacles emerge, making it all the more important to continuously create more efficient and advanced techniques for solving these equations. The combination of analytical and numerical methods, combined with improvements in computing power and algorithms, should allow us to solve and use these equations more efficiently in the future.

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