BEYOND PERTURBATION

INTRODUCTION TO THE HOMOTOPY ANALYSIS METHOD

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A CRC Press Company
Boca Raton London New York Washington, D.C.

Library of Congress Cataloging-in-Publication Data

Liao, Shijun.

Beyond perturbation: introduction to homotopy analysis method / Shijun Liao.

p. cm. — (Modern mechanics and mathematics; 2)

Includes bibliographical references and index.

ISBN 1-58488-407-X (alk. paper)

1. Homotopy theory. 2. Mathematical analysis. I. Title. II. Series.

QA612.7.L57 203 514'.24—dc22

2003055776

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International Standard Book Number 1-58488-407-X
Library of Congress Card Number 2003055776
Printed in the United States of America 1 2 3 4 5 6 7 8 9 0
Printed on acid-free paper

To my wife, Shi Liu

Preface

In general it is difficult to obtain analytic approximations of nonlinear problems with strong nonlinearity. Traditionally, solution expressions of a nonlinear problem are mainly determined by the type of nonlinear equations and the employed analytic techniques, and the convergence regions of solution series are strongly dependent of physical parameters. It is well known that analytic approximations of nonlinear problems often break down as nonlinearity becomes strong and perturbation approximations are valid only for nonlinear problems with weak nonlinearity.

In this book we introduce an analytic method for nonlinear problems in general, namely the homotopy analysis method. We show that, even if a nonlinear problem has a unique solution, there may exist an *infinite* number of different solution expressions whose convergence region and rate are dependent on an auxiliary parameter. Unlike all previous analytic techniques, the homotopy analysis method provides us with a simple way to control and adjust the convergence region and rate of solution series of nonlinear problems. Thus, this method is valid for nonlinear problems with strong nonlinearity. Moreover, unlike all previous analytic techniques, the homotopy analysis method provides great freedom to use different base functions to express solutions of a nonlinear problem so that one can approximate a nonlinear problem more efficiently by means of better base functions. Furthermore, the homotopy analysis method logically contains some previous techniques such as Adomian's decomposition method, Lyapunov's artificial small parameter method, and the δ -expansion method. Thus, it can be regarded as a unified or generalized theory of these previous methods.

The book consists of two parts. Part I (Chapter 1 to Chapter 5) deals with the basic ideas of the homotopy analysis method. In Chapter 2, the homotopy analysis method is introduced by means of a rather simple nonlinear problem. The reader is strongly advised to read this chapter first. In Chapter 3, a systematic description is given and a convergence theorem is described for general cases. In Chapter 4 we show that Lyapunov's artificial small parameter method, the δ -expansion method, and Adomian's decomposition method are simply special cases of the homotopy analysis method. In Chapter 5 the advantages and limitations of the homotopy analysis method are briefly discussed and some open questions are pointed out. In Part II (Chapter 6 to Chapter 18), the homotopy analysis method is applied to solve some nonlinear problems, such as simple bifurcations of a nonlinear boundary-value problem (Chapter 6), multiple solutions of a nonlinear boundary-value prob-

lem (Chapter 7), eigenvalue and eigenfunction of a nonlinear boundary-value problem (Chapter 8), the Thomas-Fermi atom model (Chapter 9), Volterra's population model (Chapter 10), free oscillations of conservative systems with odd nonlinearity (Chapter 11), free oscillations of conservative systems with quadratic nonlinearity (Chapter 12), limit cycle in a multidimensional system (Chapter 13), Blasius' viscous flow (Chapter 14), boundary-layer flows with exponential property (Chapter 15), boundary-layer flows with algebraic property (Chapter 16), Von Kármán swirling viscous flow (Chapter 17), and nonlinear progressive waves in deep water (Chapter 18). In Part II, only Chapters 14, 15, and 18 are adapted from published articles of the author.

I would like to express my sincere thanks to Professor P. Hagedorn (Darmstadt University of Technology, Germany) and Professor Y.Z. Liu (Shanghai Jiao Tong University, China) for reading Part I of the manuscript and giving their valuable comments. Thanks to Robert B. Stern, Jamie B. Sigal, and Amy Rodriguez (CRC Press) for their editorial help as well as Nishith Arora for assistance on IATEX. I would like to express my sincere acknowledgement to Professor J.M. Zhu and Professor Y.S. He (Shanghai Jiao Tong University, China), Professor Chiang C. Mei (Department of Civil and Environmental Engineering, Massachusetts Institute of Technology, Cambridge, MA) and Professor D.Y. Hsieh (Division of Applied Mathematics, Brown University, Providence, RI) for their continuous encouragement over the years. Thanks to my co-authors of some articles, Professor Antonio Campo (College of Engineering, Idaho State University); Professor Kwok F. Cheung (Department of Ocean and Resources Engineering, University of Hawaii at Monoa); Professor Allen T. Chwang (Department of Mechanical Engineering, Hong Kong University, Hong Kong, China); and Professor Ioan Pop (Faculty of Mathematics, University of Cluj, Romania), for their cooperation and valuable discussions. This work is partly supported by National Natural Science Fund for Distinguished Young Scholars of China (Approval No. 50125923), Li Ka Shing Foundation (Cheung Kong Scholars Programme), Ministry of Education of China, Shanghai Jiao Tong University, and German Academic Exchange Service (DAAD, Sandwich Programme).

Finally, I would like to express my pure-hearted thanks to my wife for her love, understanding, and encouragement.

Contents

PART I Basic Ideas

n	t:	\mathbf{r}	C	ш	IC1	ī.ī	ion

•	T11		-			•
2	ш	ustrative	a	lescri	lpt:	ıon

- 2.1 An illustrative example
- 2.2 Solution given by some previous analytic techniques
 - 2.2.1 Perturbation method
 - 2.2.2 Lyapunov's artificial small parameter method
 - 2.2.3 Adomian's decomposition method
 - 2.2.4 The δ -expansion method
- 2.3 Homotopy analysis solution
 - 2.3.1 Zero-order deformation equation
 - 2.3.2 High-order deformation equation
 - 2.3.3 Convergence theorem
 - 2.3.4 Some fundamental rules
 - 2.3.5 Solution expressions
 - 2.3.6 The role of the auxiliary parameter \hbar
 - 2.3.7 Homotopy-Padé method

3 Systematic description

- 3.1 Zero-order deformation equation
- 3.2 High-order deformation equation
- 3.3 Convergence theorem
- 3.4 Fundamental rules
- 3.5 Control of convergence region and rate
 - 3.5.1 The \hbar -curve and the valid region of \hbar
 - 3.5.2 Homotopy-Padé technique
- 3.6 Further generalization

4 Relations to some previous analytic methods

- 4.1 Relation to Adomian's decomposition method
- 4.2 Relation to artificial small parameter method
- 4.3 Relation to δ -expansion method
- 4.4 Unification of nonperturbation methods

5 Advantages, limitations, and open questions

- 5.1 Advantages
- 5.2 Limitations
- 5.3 Open questions

PART II Applications

6 Simple bifurcation of a nonlinear problem

- 6.1 Homotopy analysis solution
 - 6.1.1 Zero-order deformation equation
 - 6.1.2 High-order deformation equation
 - 6.1.3 Convergence theorem
- 6.2 Result analysis

7 Multiple solutions of a nonlinear problem

- 7.1 Homotopy analysis solution
 - 7.1.1 Zero-order deformation equation
 - 7.1.2 High-order deformation equation
 - 7.1.3 Convergence theorem
- 7.2 Result analysis

8 Nonlinear eigenvalue problem

- 8.1 Homotopy analysis solution
 - 8.1.1 Zero-order deformation equation
 - 8.1.2 High-order deformation equation
 - 8.1.3 Convergence theorem
- 8.2 Result analysis

9 Thomas-Fermi atom model

- 9.1 Homotopy analysis solution
 - 9.1.1 Asymptotic property
 - 9.1.2 Zero-order deformation equation
 - 9.1.3 High-order deformation equations
 - 9.1.4 Recursive expressions
 - 9.1.5 Convergence theorem
- 9.2 Result analysis

10 Volterra's population model

- 10.1 Homotopy analysis solution
 - 10.1.1 Zero-order deformation equation
 - 10.1.2 High-order deformation equation
 - 10.1.3 Recursive expression
 - 10.1.4 Convergence theorem
- 10.2 Result analysis
 - 10.2.1 Choosing a plain initial approximation

10.2.2 Choosing the best initial approximation

11 Free oscillation systems with odd nonlinearity

- 11.1 Homotopy analysis solution
 - 11.1.1 Zero-order deformation equation
 - 11.1.2 High-order deformation equation
- 11.2 Illustrative examples
 - 11.2.1 Example 11.2.1
 - 11.2.2 Example 11.2.2
 - 11.2.3 Example 11.2.3
- 11.3 The control of convergence region

12 Free oscillation systems with quadratic nonlinearity

- 12.1 Homotopy analysis solution
 - 12.1.1 Zero-order deformation equation
 - 12.1.2 High-order deformation equation
- 12.2 Illustrative examples
 - 12.2.1 Example 12.2.1
 - 12.2.2 Example 12.2.2

13 Limit cycle in a multidimensional system

- 13.1 Homotopy analysis solution
 - 13.1.1 Zero-order deformation equation
 - 13.1.2 High-order deformation equation
 - 13.1.3 Convergence theorem
- 13.2 Result analysis

14 Blasius' viscous flow

- 14.1 Solution expressed by power functions
 - 14.1.1 Zero-order deformation equation
 - 14.1.2 High-order deformation equation
 - 14.1.3 Convergence theorem
 - 14.1.4 Result analysis
- 14.2 Solution expressed by exponentials and polynomials
 - 14.2.1 Asymptotic property
 - 14.2.2 Zero-order deformation equation
 - 14.2.3 High-order deformation equation
 - 14.2.4 Recursive expressions
 - 14.2.5 Convergence theorem
 - 14.2.6 Result analysis

15 Boundary-layer flows with exponential property

- 15.1 Homotopy analysis solution
 - 15.1.1 Zero-order deformation equation
 - 15.1.2 High-order deformation equation

- 15.1.3 Recursive formulae
- 15.1.4 Convergence theorem
- 15.2 Result analysis

16 Boundary-layer flows with algebraic property

- 16.1 Homotopy analysis solution
 - 16.1.1 Asymptotic property
 - 16.1.2 Zero-order deformation equation
 - 16.1.3 High-order deformation equation
 - 16.1.4 Recursive formulations
 - 16.1.5 Convergence theorem
- 16.2 Result analysis

17 Von Kármán swirling viscous flow

- 17.1 Homotopy analysis solution
 - 17.1.1 Zero-order deformation equation
 - 17.1.2 High-order deformation equation
 - 17.1.3 Convergence theorem
- 17.2 Result analysis

18 Nonlinear progressive waves in deep water

- 18.1 Homotopy analysis solution
 - 18.1.1 Zero-order deformation equation
 - 18.1.2 High-order deformation equation
- 18.2 Result analysis

Bibliography