FIRST INTERNATIONAL CONFERENCE ON ANALYSIS AND APPLIED MATHEMATICS

ICAAM 2012

Gumushane, Turkey 18 – 21 October 2012

ABSTRACT BOOK



18-21 October 2012 Gumushane University, Department of Mathematical Engineering, Turkey

Honorary Chair

Prof. İhsan Günaydın, Rector of Gumushane University

Chair Prof. Allaberen Ashyralyev, Fatih University, Turkey

Co-Chairs Assist.Prof. Zafer Cakir, Gumushane Uni., Turkey Assist.Prof. Ahmet Gokdogan, Gumushane Uni., Turkey

Secretary Assist.Prof. Abdullah Said Erdogan, Fatih University, Turkey

Organizing Committee

Prof. Mustafa Bayram, Yildiz Technical Univertiy, Turkey Prof. Feyzi Basar, Fatih University, Turkey Assoc. Prof. Yasar Sozen, Fatih University, Turkey Assoc. Prof. Charyyar Ashyralyyev, Turkmen AU, Turkmenistan Assist. Prof. Yasar Akkan, Gumushane University, Turkey Assist. Prof. Mehmet Merdan, Gumushane University, Turkey

Invited Speakers

Prof. Sergey Piskarev, Moscow State Uni., Russia Prof. Alexey Lukashov, Fatih Uni., Turkey Prof. Feyzi Başar, Fatih Uni., Turkey Assist. Prof. Figen Cilingir, Cankaya Uni., Turkey

International Scientific

Advisory Committee Prof. Alexey Lukashov, Fatih Univ. Turkey&Saratov Unv., Russia Prof. Alaberen Ashyralyev, Fatih University, Turkey Prof. Eberhard Malkowsky, Fatih University, Turkey Prof. Feyzi Basar, Fatih University, Turkey Prof. Iber University, Turkey Prof. Ihor Lubashevsky, University of Aizu, Japan Prof. Ihor Lubashevsky, University of Azu, Japan Prof. Ismail Kucuk, American University of Sharjah, UAE Prof. Mahmoud Abdel-Aty, Bahrain University, Bahrain Prof. Martin Bohner, Missouri University of Sci. and Tech., USA Prof. Mohammad Mursaleen, Aligarh Muslim University, India Prof. Mokhtar Kirane, University of La Rochelle, France Prof. Mustafa Bayram, Yildiz Technical University, Turkey Prof. Michael Kilbanov - The University of North Carolina at Charlotte, USA Prof. Baythan Zadiahoush Acturusy. University Managina Prof. Ravshan Radjabovich Ashurov, University Putra, Malaysia Prof. Reimund Rautmann, University of Paderborn, Germany Prof. Reza Saadati, Islamic Azad University, Iran Prof. Sandra Pinelas, Universidade dos Açores, Portugal Prof. Sergey Piskarev, Moscow State University, Russia Prof. Sergey Vladimirovich Astashkin, Samara State Uni., Russia Prof. Valéry Christov Covachev, Sultan Qaboos Uni., Oman Prof. Valery Sergejevich Serov, University of Oulu, Finland Prof. Yury Shestopalov, Karlstad University, Sweden Prof. Zuhair Nashed - University of Central Florida, USA Assoc. Prof. Nurullah Arslan, Fatih University, Turkey

Deadline: 15th September 2012 E-mail: icaam2012@gumushane.edu.tr

Web page: http://icaam2012.gumushane.edu.tr



TABLE OF CONTENTS

Shadowing in the parabolic equations S. Piskarev	1
Fractals arising from Newton's method F. Çilingir	2
On the Classifications of C-Algebras Using Unitary Groups A. Al-Rawashdeh	3
Solution of One Problem for the Equation of Parabolic type with Involution Perturbation A. A.Sarsenbi, A.A. Tengaeva	4
A Note on the Numerical Solution of Fractional Schrödinger Differential Equations A. Ashyralyev, B. Hicdurmaz	5
On Bitsadze-Samarskii type nonlocal boundary value problems for semilinear elliptic equa A. Ashyralyev, E. Ozturk	ations 6
A Third-Order of Accuracy Difference Scheme for the Bitsadze-Samarskii Type Nonlocal Boundary Value Problem	
A. Ashyralyev, F. S. Ozesenli Tetikoglu	7
A. Ashyralyev, N. Aggez Boundary Value Problem for a Third Order Partial Differential Equation	8
A. Ashyralyev, N. Aggez, F. Hezenci Fractional Parabolic Differential and Difference Equations with the Dirichlet-Neumann	9
A. Ashyralyev, N. Emirov, Z. Cakir High Order of Accuracy Stable Difference Schemes for Numerical Solutions of NBVP for	10-11
A. Ashyralyev, O. Yildirim Positivity of Two-dimensional Elliptic Differential Operators in Hölder Spaces	12
A. Ashyralyev, S. Akturk, Y. Sozen On the Numerical Solution of Ultra Parabolic Equations with Neumann Condition	13-14
A. Ashyralyev, S. Yılmaz Existence and Uniqueness of Solutions for Nonlinear Impulsive Differential Equations with	15 h
Two-point and Integral Boundary Conditions A. Ashyralyev, Y.A. Sharifov	16
Optimal Control Problem for Impulsive Systems with Integral Boundary Conditions A. Ashyralyev, Y.A. Sharifov	 17-18
On Stability of Hyperbolic- Elliptic Differential Equations With Nonlocal Integral Condition A. Ashyralyev, Z. Odemis Ozger, F. Ozger	19-20
Fuzzy Continuous Dynamical System: A Multivariate Optimization Technique A. Bandyopadhyay, Samarjit Kar	21
Analysis of Dynamical Complex Network of Ecological Stability Diversity and Persistence A. Bandyopadhyay, Samarjit Kar2	2-23
Analytical solution for the recovery tests after constant-discharge tests in confined aquifer A. Atangana	rs 24
Bright and dark soliton solutions for the variable coefficient generalizations of the KP equations A. Bekir, Ö. Güner, A.C. Çevikel 2 A Characterization of Compactness in Banach Spaces with Continuous Linear	ation 25-27
Representations of the Rotation Group of a Circle A. Cavus, M. Kunt	<u>28-29</u>
The approximate solutions of linear Goursat Problems via Homotopy Analysis Method A. Ervilmaz, M. Basbük, H.Tuna	30
Paths of Minimal Length on Suborbital Graphs with Recurrence Relations A.H. Deger, M. Besenk, B.O. Guler	31
Riesz Basis Property of Eigenfunctions of One Boundary-Value Transmission Problem A. H. Olgar, O. Sh. Mukhtarov	32

On a Subclass of Univalent Functions with Negative Coefficients	22
A. S. Julia, R. Zital	_33
A. Karaisa) 34
Approximation by Certain Linear Positive Operators of Two Variables	
A.K. Gazanfer, I. Büyükyazıcı	_35
Impulsive differential equations with variable times	
A.Lakmeche, F.Berrabah	_36
Parabolic Problems with Parameter Occuring in Environmental Engineering	
A. Sahmurova, V.B. Shakhmurov	_37
On Darboux Helices in Minkowski Space R ₁ °	~~
A. Senol, E. Ziplar, Y. Yayli	_38
On the Numerical Solution of a Diffusion Equation Arising in Two-phase Fluid Flow	~~
A.S. Erdogan, A.U. Sazaklioglu	_39
On the Solution of a Three Dimensional Convection Diffusion Problem	
A. S. Erdogan, M. Alp40)-41
A Fuzzy Max-Min Approach to Multi Objective, Multi Echelon Closed Loop Supply Chain	40
B. Aniatciogiu Uzkok, E. Budak, S. Ercan	_42
P Ablataiaglu Ozkak S Eroop E Budak	10
Medeling Veting Behavior in the Eurovision Song Contest	_43
B Dogru	11
Derivation and numerical study of relativistic Burgers equations posed on Schwarzschild	_44
spacetime	
B Okutmustur	45
Newton-Pade Approximations for Univariate and Multivariate Eurotions	
C. Akal. A. Lukashov 46	-47
Finite Difference Method for The Reverse Parabolic Problem with Neumann Condition	
C. Ashvralvvev. A. Dural. Y. Sozen	48
Three Models based Fusion Approach in the Fuzzy Logic Context for the Segmentation of	MR
Images : A Study and an Evaluation	
C. Lamiche, A. Moussaoui	49
Approximate Solutions of The Cauchy Problem for The Heat Equations	
D. Agirseven	50
The normal inverse Gaussian distribution: exposition and applications to modeling asset, in	dex
and foreign exchange closing prices	
D. Teneng, K. Parna	_51
Radial basis functions method for determining of unknown coefficient in parabolic equation	l
E. Can	_52
Compact and Fredholm Operators on Matrix Domains of Triangles in the Space of Null	
Sequences	
E. Malkowsky	_53
Compact Operators on Spaces of Sequences of Weighted Means	
E. Malkowsky, F. Ozger	_54
Extended Eigenvalues of Direct Integral of Operators	
E. Otkun Cevik, Z.I. Ismailov	_55
Exponential decay and blow up of a solution for a system of nonlinear higher-order wave	
equations	
E. Piskin, N. Polat	56
A New General Inequality for double integrals	
E. Set, M. Z. Sarikaya, A. O. Akdemir 57	-58
Exact Solutions of the Schrödinger Equation with Position Dependent Mass for the solvable	е
Potentiais	50
F. Aricak, M.Sezgin	59

Sturm Liouville Problem with Discontinuity Conditions at Several Points	60-61
Characterization of Three Dimensional Cellular Automata over 7	_00-01
F Sah I Sian Η Δkin	62
Positivity of Elliptic Difference Operators and its Applications	02
G.E. Semenova	63
On (α, β)-derivations in BCI-algebras	
G. Muhiuddin	64
Transient and Cycle Structure of Elementary Rule 150 with Reflective Boundary	
H. Akın, I. Siap, M.E. Koroglu	65
Numerical solution of a laminar viscous .ow boundary layer equation using Haar Wavele	et
Quasilinearization Method	
H. Kaur, R.C. Mittal, V. Mishra	66
Characterizations of Slant Helices According to Quaternionic Frame	
H. Kocayigit, M. Onder, B. B. Pekacar	67
Some Characterizations of Constant Breadth Timelike Curves in Minkowski 4-space E ⁴	
H. Kocayiğit, M. Onder, Z. Çiçek	_68-69
Using Inverse Laplace Transform for the solution of a Flood Routing Problem	70
H. Saboorkazeran, M.F. Maghrebi	70
Applied Mathematics Analysis of the Multibody Systems	74 70
n. Sanin, A. K. Kar, E. Tacgin	_/ 1-/2
H Sobin A K Kar E Tacgin	72 71
Fristance of Clobal Solutions for a Multidimensional Roussinger Type Equation with	_13-14
Supercritical Initial Epergy	
H Taskesen N Polat	75
Dissipative Extensions of Fourth Order Differential Operators in the Lim- 3 case	/0
H. Tuna	76
On the stability of the steady-state solutions of cell equations in a tumor growth model	
I. Atac, S. Pamuk	77
The Cuttings Transport Modelling with Couette Flow	
I. Cumhur	78
On the Numerical Solution of Diffusion Problem with Singular Source Terms	
I. Turk, M. Ashyraliyev	79
One Boundary-Value Problem Perturbed by Abstract Linear Operator	
K. Aydemir, O. Sh. Mukhtarov	80
Using expanding method of (G'/G) to find the travelling wave solutions of nonlinear	
partial differential equations and solving mkdv equation by this method	
K. Nojoomi, M. Mahmoudi, A. Rahmani	_81-82
Weighted Bernstein Inequality for Trigonometric Polynomials on a Part of The Period	
M. A. Akturk, A. Lukashov	83
Mixed problem for a differential equation with involution under boundary conditions of ge	eneral
Torm M.A. Sadubakay, A.M. Saraanki	04
M.A. Sadybekov, A.M.Sarsenbi	84
M Pesenk A H Deger B O Guler	05
Collular Automata Rased Byte Error Correcting Codes over Einite Eields	00
M E Korodu I Sian H Akin	86
On The First Fundamental Theorem for Special Dual Orthogonal Group SO(2:D) and its	00
Application to Dual Rezier Curves	1
Mincesu, O. Gursov	87
On Euler's differential method for continued fractions	0/
M. J. Shah Belaghi, A. Bashirov	88
Almost Convergence and Generalized Weighted	00
M. Kirişçi	89

Wavelet-based prediction of crude oil prices	
M. Mahmoudi, K. Nojoomi, A. Rahmani	90-91
Numerical solution of a time-fractional Navier-Stokes Equation with modified Riemann	1-
Liouville derivative	
M. Merdan, A. Gökdoğan	92-93
The Modified Simple Equation Method for Solving Some Nonlinear Evolution Equation	S
M.Mızrak, A.Ertaş	94-95
Application of Cross Efficiency in Stock Exchange	
M. M. Kaleibara, S. Daneshvar	96
Application of the Trial Equation Method for some Nonlinear Evolution Equations	~ 7
M. Odabasi, E. Misirli	97
Paranormality of Some Class Differential Operators for First Order	00
M. Sertbas, L. Cona	98
Oscillation Theorems for Second-Order Damped Dynamic Equation on Time Scales	00
M. I. Senel	99
On the fine spectrum of the \$\Lambda\$ operator defined by a lambda matrix over the	
M Vesilkeveril E Paser	100
M. Teşlikayayı, F. Daşal	100
M 7 Sarikava H Bozkurt N Alp	101 102
A geometrical approach of an optimal control problem governed by EDO	101-102
	103
Existence of Local Solution for a Double Dispersive Bad Boussinesa-Type Equation	105
N Dündar N Polat	104
A Perturbation Solution Procedure for a Boundary Laver Problem	104
N. Flmas, A. Ashvralvev, H. Bovaci	105-106
Solution of Differential Equations by Perturbation Technique Using any Time Transform	nation
N. Elmas. H. Bovaci	107-108
Aproximation Properties of a Generalization of Linear Positive Operators in C[0,A]	
N.Gonul	109
Three-term Asymptotic Expansion for the Moments of the Ergodic Distribution of a Rer	newal-
reward Process with Gamma Distributed Interference of Chance	
N. Okur Bekar, R. Aliyev, T. Khaniyev	110
Blow up of a solution for a system of nonlinear higher-order wave equations with stron	g
damping	
N. Polat, E. Piskin	111
Reduction of spectral problem of Cauchy-Riemann operator with homogeneous bound	lary
conditions to an integral equation	
N.S.Imanbayev	112
A Note on Some Elementary Geometric Inequalities	
O. Gercek, D. Caliskan, A. Sobucova, F. Cekic	113-114
Solving Crossmatching Puzzles Using Multi-Layer Genetic Algorithms	
O. Kesemen, E. Ozkul	115
Generate Adaptive Quasi-Random Numbers	440
O. Kesemen, N. Jabbari	116
Polygonal Approximation of Digital Curve Using Artificial Bee Colony Optimization Algo	
Concessing Rendem Reinte from Arbitrary Distribution in Deburgerel Areas	117
Generating Random Points from Arbitrary Distribution in Polygonal Areas	440
O. RESEINER, U. UNSal	118
• Anoramic image wosaicing using wulli-Object Artificial Bee Colony Optimization Algo	JIUIII 110
Some Properties of a Sturm-Liouville-Type Problem and The Green Function	119
O Kuzu Y Kuzu M Kadakal	120-121

Real Time 3D Palmprint Pose Estimation and Feature Extraction Using Multiple View	
Geometry Techniques	400
O. Bingol, M. Ekinci	122
P. Sharma, V. G. Gupta	123
The Numerical Solution of Boundary Value Problems by using Galerkin Method	
S. Alkan, T. Yeloğlu, D. Yılmaz	124
Semismooth Newton method for gradient constrained minimization problem	
S.Anyyeva, K.Kunisch	125
The Finite Element Method Solution of Variable Diffusion Coefficient Convection-Diffus	sion
Equations	400
S.H Ayain, C. Çiftçi	126
S Heidarkhani	127-128
The Modified Bi-quintic B-spline base functions: An Application to Diffusion Equation	127-120
S. Kutluav. N.M. Yagmurlu	129
Numerical Solutions of the Modified Burgers' Equation by Cubic B-spline Collocation M	lethod
S. Kutluay, Y. Ucar, N.M. Yagmurlu	130
The Modified Kudryashov Method for Solving Some Evolution Equations	
S.M. Ege, E. Misirli1	31-132
Study of an inverse problem that models the detection of corrosion in metalic plate who	ose
lower part is embedded	100
5. M. Salo	133
S Ozturk Kantanodu	134
Finding Global minima with a new class of filled function	101
T. Hamaizia	135
Weak Convergence Theorem For A Semi-Markovian Random Walk With Delay And Pa	areto
Distributed Interference Of Chance	
T. Kesemen, F. Yetim	136
Parameter dependent Navier-Stokes like problems	407
V. B. Snakhmurov_	137
Inear Wave Equations With Variable Coefficients	INOII-
V. Gopal, R. K. Mohanty	138-139
An error correction method for solving stiff initial value problems based on a cubic C1-s	spline
collocation method	
Xi. Piaoa, S. Dong Kima, P. Kim1	40-141
On Numerical Solution of Multipoint NBVP for Hyperbolic-Parabolic Equations with New	umann
Condition	
A. Ashyralyev, Y. Ozdemir	142
Classification of exact solutions for the Pochnammer-Chree equations	110
On the Density of Regular Functions in Variable Exponent Soboley Spaces	143
Y Kava	144
Numerical Solution of a Hyperbolic-Schrödinger Equation with Nonlocal Boundary Con	ditions
Y. Ozdemir, M. Kucukunal	145
New generalized hyperbolic functions to find exact solution of the nonlinear partial diffe	rential
equation	
Y. Pandir, H. Ulusoy	146-148
Equivalence of afine curves	440 450
T. Sagirogiu Medified trial equation method for penlineer differential equations	149-150
Y A Tandogan Y Pandir Y Gurafa	151
	131

Finite Difference Method for the Integral-Differential Equation of the Hyperbolic Type	
Z. Direk, M. Ashyraliyev	152
Normal Extensions of a Singular Differential Operator For First Order	
Z.I. Ismailov, R. Ozturk Mert	153
Reproducing Kernel Hilbert Space Method for Solving the Pollution Problem of Lakes	
Z. Karabulut, V. S. Ertürk	154
The q analogue of the limit case of Bernstein type operators	
A. B. Dikmen	_155-156

Shadowing in the parabolic equations

Piskarev S.

Lomonosov Moscow State University piskarev@gmail.com

This talk is devoted to the numerical analysis of abstract semilinear parabolic problem $u'(t) = Au(t) + f(u(t)), u(0) = u^0$, in some general Banach space E. We are developing a general approach to establish the discrete dichotomy in a very general setting and prove shadowing Theorems that compare solutions of the continuous problem with those of discrete approximation in time. It is well-known fact that the phase space in the neighborhood of the hyperbolic equilibrium can be split in a such way that the original initial value problem is reduced to initial value problems with exponential decaying solutions in opposite time direction. We use the theory of compact approximation principle and collectively condensing approximation to show that such a decomposition of the flow persists under rather general approximation schemes. The main assumption of our results are naturally satisfied, in particular, for operators with compact resolvents and condensing semigroups and can be verified for finite element as well as finite difference methods.

FİGEN ÇİLİNGİR Çankaya University, Turkey cilingirfigen@gmail.com

Fractals arising from Newton's method

Abstract. The aim of this talk is to introduce the concept of fractals arising from Newton's method. We consider the dynamics as a special class of rational functions that are obtained from Newton's method when applied to a polynomial equation. Finding solutions of these equations leads to some beautiful images in complex functions. These images represent the basins of attraction of roots of complex functions. If z_0 is an attracting periodic point of some rational function of degree larger that one, its basin of attraction is as follows:

$$\mathcal{B}(z_0) := \{ z \in \mathbb{C} \mid N_f^{n}(z_0) \text{ converges to } z_0, \ n \to \infty \}.$$

The basin of attraction $\mathcal{B}(z_0)$ is a union of components of the Fatou set, and the boundary of $\mathcal{B}(z_0)$ coincides with the Julia sets of a rational function N_f . In this presentation, we seek will the answer of the following question:

"What is the dynamics near the chosen parabolic fixed points?"

For example,



 $f(z) = (z^2 + 4)e^z$ the Newton function of f is $N_f(z) = \frac{z^3 + z^2 + 4z - z}{z^2 + 2z + 4}$ and the fractal image of that function on Riemann sphere is presented.

References

- [1] Ahlfors, L.V. [1979] Complex Analysis, *McGraw-Hill*.
- [2] Alexander, D. [1992] The Historical background to the works of Pierre Fatou and Gaston Julia in Complex Dynamics, *Thesis, Boston University.*
- [3] Beardon, A. [1991] Iteration of RationalFunctions, *Springer-Verlag*.
- [4] Çilingir, F. [2004] "Finiteness of the Area of Basins of Attraction of Relaxed Newton Method for Certain Holomorphic Functions", *IJBC*, Vol14, No.12 (2004) 4177 4190.
- [5] Devaney, R.L. [1989] An Introduction to Chaotic Dynamical Systems, Addison-Wesley, Redwood City, Calif.
- [6] Keen,L.[1989] Julia sets, Chaos and Fractals, the Mathematics behind the Computer Graphics, ed. R.L.Devaney & L.Keen, Proc. Symp. Appl. Math. 39, Amer. Math. Soc., pp.57-75.

On the Classifications of C*-Algebras Using Unitary Groups

Ahmed Al-Rawashdeh Department of Mathematical Sciences, UAEU, Al Ain United Arab Emirates

Abstract

In 1955, Dye proved that the discrete unitary group in a factor determines the algebraic type of the factor. Using Dye's approach, we prove similar results to a larger class of amenable unital C^* -algebras including simple unital AH-algebras (of SDG) with real rank zero. If φ is an isomorphism between the unitary groups of two unital C^* -algebras, it induces a bijective map θ_{φ} between the sets of projections of the algebras. For some UHF-algebras, we construct an automorphism φ of their unitary group, such that θ_{φ} does not preserve the orthogonality of projections. For a large class of unital C^* -algebras, we show that θ_{φ} is always an orthoisomorphism. This class includes in particular the Cuntz algebras \mathcal{O}_n , $2 \leq n \leq \infty$, and the simple unital AF-algebras having 2-divisible K_0 -group. If φ is a continuous automorphism of the unitary group of a UHF-algebra A, we show that φ is implemented by a linear or a conjugate linear *-automorphism of A.

References

 K.R. Davidson, C^{*}-Algebras by Example, Fields Institute Monographs, 6, Amer. Math. Soc., Providencs, RI (1996).

[2] H. Dye, On the Geometry of Projections in Certain Operator Algebras, Ann. of Math., 61 (1955), p.73-89.

 [3] G. Elliott and G. Gong, On the Classification of C^{*}-algebras of Real Rank Zero, II, Ann. of Math., 144 (1996), p.497-610.

[4] M. Rørdam, *Classification of Nuclear C*-Algebras*, in Encyclopedia of Math. Sci., Operator Algebras and Non-commutative Geometry VII, Springer-Verlag Berlin Heidelberg-New York (2000).

Solution of One Problem for the Equation of Parabolic type with Involution Perturbation

Abdisalam A.Sarsenbi^{*} and A.A. Tengaeva[†]

*M.Auezov South-Kazakhstan State University, Shymkent, Kazakhstan, abzhahan@mail.ru †M.Auezov South-Kazakhstan State University, Shymkent, Kazakhstan, aijan0973@mail.ru

Abstract. In the domain $D = \{(x,t): -1 < x < 1, 0 < t < T\}$ the following problem is considered: Obtain the solution $u \in C^{2,1}(D) \cap C(D)$ of the equation

$$u_t(x,t) = u_{xx}(-x,t) - \alpha u_{xx}(x,t),$$
 (1)

which satisfies the conditions

$$u(x,0) = \varphi(x), -1 \le x \le 1; u(-1,t) = 0, u(1,t) = 0, 0 \le t \le T, \varphi(-1) = 0, \varphi(1) = 0.$$
(2)

Application of the Fourier method gives the spectral problem of the form

$$-X''(-x) + \alpha X''(x) = \lambda X(x), -1 < x < 1, X(-1) = 0, X(1) = 0.$$
(3)

The system of eigenfunctions of (3) is generated Riesz basis in $L_2(-1,1)$.

Theorem 1. If α is real number α and $|\alpha| > 1$, then the problem (1)-(2) has a unique solution.

Theorem 2. If α is a complex number and $|Re\alpha| \ge 1$, then the problem (1)-(2) has a unique solution.

Moreover, we have the following formula

$$u(x,t) = \sum_{k=0}^{\infty} c_k e^{(1-\alpha)(\frac{\pi}{2}+k\pi)^2 t} \cos(\frac{\pi}{2}+k\pi) x + \sum_{k=1}^{\infty} d_k e^{-(1+\alpha)(k\pi)^2 t} \sin k\pi x$$

Many papers are devoted to investigation of partial differential equations and spectral problems of differential operators with involution see, for example, [1-4].

Keywords: Spectral of Problems, Differential Operators with involutions, Exact Solutions, Fourier Series PACS: 87.10.Ed

REFERENCES

- 1. J. Wiener, Generalized solutions of functional differential equations, 1993.
- 2. A. B. Lin'kov, *The substantiation of a method of Fourier for bounders value provlems with involution deviation*, The Bulletin Sam. GU., 2, 60-66, 1999.
- 3. A.M. Sarsenbi, Unconditional's the bases connected with the nonclassical differential operator of the second order, Dif. Equation, 46(4), 506-511, 2010.
- 4. A.A. Tengaeva, A.M. Sarsenbi, About basic properties of root functions of two generalized spectral problems, Dif.Equation, 48(2), 294-296, 2012.

A Note on the Numerical Solution of Fractional Schrödinger Differential Equations A. Ashyralyev^{1,2}, B. Hicdurmaz^{3,4}

¹Department of Mathematics, Fatih University, 34500 Buyukcekmece, Istanbul, Turkey ²International Turkmen-Turkish University, Ashgabat, Turkmenistan ³Department of Mathematics, Faculty of Sciences, Istanbul Medeniyet University, 34720 Istanbul, Turkey ⁴Department of Mathematics, Gebze Institute of Technology, Kocaeli, Turkey

Abstract

Many different equations are called by fractional Schrödinger differential equation (FSDE) until today. In recent years, the FSDE which is derived from classical Schrödinger differential equation has received more attention. This problem is solved by some numerical methods (see [2]-[5]). However, finite difference method which is a useful tool for investigation of fractional differential equations has not been applied to a FSDE yet. The present paper fills a gap by applying finite difference method to the following multi-dimensional linear FSDE

$$\begin{cases}
i\frac{\partial^{\alpha}u(t,x)}{\partial t^{\alpha}} - \sum_{r=1}^{m} (a_r(x)u_{x_r})_{x_r} + \delta u(t,x) = f(t,x), \\
0 < t < 1, x = (x_1, \cdots, x_m) \in \Omega, \\
u(0,x) = 0, \ x \in \overline{\Omega}, \\
u(t,x) = 0, \ x \in S
\end{cases}$$
(1)

where $0 < \alpha < 1$. Here $a_r(x)$, $x \in \Omega$ and f(t, x) $(t \in [0, 1], x \in \Omega)$ are given smooth functions and $a_r(x) \ge a \ge 0$. First and second orders of accuracy difference schemes are constructed for problem (1). Numerical experiment on a one-dimensional FSDE shows the effectiveness of the difference schemes.

References

[1] Ashyralyev A., A note on fractional derivatives and fractional powers of operators, Journal of Mathematical Analysis and Applications, 357(1), 232-236, 2009.

[2] Ashyralyev A., Hicdurmaz B., A note on the fractional Schrödinger differential equations, Kybernetes, 40(5/6), 736-750, 2011.

[3] Naber M., Time fractional Schrodinger equation, Journal of Mathematical Physics, 45(8), 18, 2004.

[4] Odibat Z., Moman S. and Alawneh A., Analytic Study on Time-Fractional Schrödinger Equations: Exact Solutions by GDTMS, J. Phys.: Conf. Ser. 96 012066, 2008.

[5] Rida S. Z., El-Sherbiny H. M. and Arafa A. A. M., On the solution of the fractional nonlinear Schrödinger equation, Physics Letters A, 372(5), 553–558, 2008.

On Bitsadze-Samarskii type nonlocal boundary value problems for semilinear elliptic

 $\begin{array}{c} \textbf{equations} \\ \text{A. Ashyralyev}^1, \textbf{E. Ozturk}^2 \end{array}$

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Department of Mathematics, Uludag University, Bursa, Turkey

Abstract

In the literature, the problem of Bitsadze-Samarskii type is often referred to as the boundary value problem with Bitsadze-Samarskii condition (see [2], [4] and [7]). Previously, the Bitsadze-Samarskii type nonlocal boundary value problems for linear elliptic equations were studied ([5]). In this paper, the Bitsadze-Samarskii type nonlocal boundary value problems for semilinear elliptic equations

$$\begin{cases} -\frac{d^2 u(t)}{dt^2} + Au(t) = f(t, u(t)), 0 < t < 1\\ u(0) = \varphi, \ u(1) = \sum_{j=1}^J \alpha_j u(\lambda_j) + \psi,\\ 0 < \lambda_1 < \dots < \lambda_J < 1, \sum_{j=1}^J |\alpha_j| \le 1 \end{cases}$$

in a Hilbert space H with the self-adjoint positive definite operator A is considered. The first and second orders of accuracy difference schemes approximately solving these problems are studied. A procedure of modified Gauss elimination method is used for solving these difference schemes for the two-dimensional elliptic differential equation. The method is illustrated by numerical examples. The converge estimates for the solution of these difference schemes are obtained.

References

[1] Ashyralyev A. and Yurtsever A., On a nonlocal boundary value problem for semilinear hyperbolicparabolic equations, Nonlinear Analysis, 47, 3585-3592, 2001.

[2] Skubaczewski A.L., Solvability of ellipic problems wih Bitsadze-Samarskii boundary conditions, Differencial'nye Uravneniya, 21, 701-706, 1985.

[3] Ashyralyev A. and Sırma A., A note on the numerical solution of the semilinear Schrödinger equation, Nonlinear Analysis, 71, e507-e2516, 2009.

[4] Bitsadze A.V. and Samarskii A.A., On some simple generalizations of linear elliptic boundary problems, Soviet Mat. Dokl., 10 (2), 398- 400, 1969.

[5] Ashyralyev A. and Ozturk E., The numerical solution of Bitsadze-Samarskii nonlocal boundary value problems with the dirichlet-Neumann condition, Abstract and Applied Analysis, 730804, 2012.

[6] Chabrowski J., Multiple solutions for a class of non-local problems for semilinear elliptic equations, RIMS. Kyoto Uni., 28, 1-11, 1992.

[7] Samarskii A.A., Some problems in differential equation theory, Differencial'nye Uravneniya, 16, 1925-1935, 1980.

A Third-Order of Accuracy Difference Scheme for the Bitsadze-Samarskii Type Nonlocal Boundary Value Problem

A. Ashyralyev^{1,2}, F. S. Ozesenli Tetikoglu¹

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Department of Mathematics, ITTU, Ashgabat, Turkmenistan

Abstract

The role played by coercive inequalities in the study of local boundary-value problems for elliptic and parabolic differential equations is well-known ([1], [2]). Theory, applications and methods of solutions of Bitsadze-Samarskii nonlocal boundary value problems for elliptic differential equations have been studied extensively by many researchers ([3]-[5]). The Bitsadze-Samarskii type nonlocal boundary value problem

 $\begin{cases} -\frac{d^2 u(t)}{dt^2} + Au(t) = f(t), \ 0 < t < 1, \\\\ u_t(0) = \varphi, u_t(1) = \beta u_t(\lambda) + \psi, \\\\ 0 \le \lambda < 1, \ |\beta| \le 1 \end{cases}$

for the differential equation in a Hilbert space H with the self-adjoint positive definite operator A is considered. The third order of accuracy difference scheme for the approximate solution of this problem is presented. The well-posedness of this difference scheme in difference analogue of Hölder spaces is established. In applications, the stability, the almost coercivity and the coercivity estimates for solution of difference scheme for elliptic equations are obtained.

References

 V. L. Gorbachuk, M.L. Gorbachuk, Boundary Value Problems for Dierential - Operator Equations, Naukova Dumka, Kiev, 1984 (in Russian).

[2] G. Berikelashvili, "On a nonlocal boundary value problem for a two-dimensional elliptic equation", Comput. Methods Appl. Math. 3, no.1, pp. 35-44, 2003.

[3] A.V. Bitsadze, A. A. Samarskii, "On some simplest generalizations of linear elliptic problems", Dokl. Akad. Nauk SSSR 185, 1969.

[4] A. Ashyralyev, "Nonlocal boundary-value problems for elliptic equations: Well- posedness in Bochner spaces", Conference Proceedings, ICMS International Con- ference on Mathematical Science, vol. 1309, pp. 66-85, 2010.

[5] A. Ashyralyev, "On well-posedness of the nonlocal boundary value problem for el-liptic equations", Numerical Functional Analysis and Optimization, vol. 24, no.1-2, pp. 1-15, 2009.

NBVP for Hyperbolic Equations Involving Multi-point and Integral Conditions A. Ashyralyev¹, N. Aggez¹

¹Department of Mathematics, Fatih University, 34500 Istanbul, Turkey

Abstract

Nonlocal boundary value problems involving multi-point and integral conditions for a hyperbolic equation in a Hilbert space are investigated. The stability estimates for the solution of these

multi-point NBVP are established. In applications, the stability estimates for the solution of these problems are obtained.

The authors of [3] developed a numerical procedure for the NBVP with a integral conditions for hyperbolic equations. In the paper [4], instead of nonlocal integral conditions multi-point nonlocal conditions used. In the present work, we consider the NBVP with multi-point and integral conditions

$$\begin{cases} \frac{d^{2}u(t)}{dt^{2}} + Au(t) = f(t) & (0 \le t \le 1), \\ u(0) = \int_{0}^{1} \alpha(\rho) u(\rho) d\rho + \sum_{i=1}^{n} a_{i}u(\lambda_{i}) + \varphi, \\ u_{t}(0) = \int_{0}^{1} \beta(\rho) u_{t}(\rho) d\rho + \sum_{i=1}^{n} b_{i}u_{t}(\lambda_{i}) + \psi \end{cases}$$
(1)

for the differential equation in a Hilbert space H with a self-adjoint positive definite operator A. We are interested in studying the stability of solutions of problem (1) under the assumption

$$\left| 1 + \int_{0}^{1} \alpha(s)\beta(s) \, ds + \sum_{k=1}^{n} a_{k}b_{k} + \sum_{k=1}^{n} a_{k} \int_{0}^{1} \beta(s) \, ds + \sum_{k=1}^{n} b_{k} \int_{0}^{1} \alpha(s) ds \right|$$
(2)
>
$$\int_{0}^{1} \left(|\alpha(s)| + |\beta(s)| \right) ds + \sum_{k=1}^{n} |a_{k} + b_{k}|.$$

A function u(t) is a solution of problem (1) if the following conditions are satisfied:

i) u(t) is twice continuously differentiable on the interval (0,1) and continuously differentiable on the segment [0,1]. The derivatives at the endpoints of the segment are understood as the appropriate unilateral derivatives.

ii) The element u(t) belongs to D(A) for all $t \in [0, 1]$, and function Au(t) is continuous on the segment [0, 1].

iii) u(t) satisfies the equation and nonlocal boundary conditions (1).

References

[1] Ashyralyev A. and Sobolevskii P.E., A note on the difference schemes for hyperbolic equations, Abstract and Applied Analysis, 6 (2), 63-70, 2001.

[2] Fattorini H. O., Second Order Linear Differential Equations in Banach Space, Notas de Matematica. North-Holland, 1985.

[3] Ashyralyev A. and Aggez N., Finite Difference Method for Hyperbolic Equations with the Nonlocal Integral Condition, Discrete Dynamics in Nature and Society, 2011, 1-15, 2011.

[4]Ashyralyev A., Yildirim O., On multipoint nonlocal boundary value problems for hyperbolic differential and difference equations, Taiwanese Journal of Mathematics, 14, 165-194, 2010.

Boundary Value Problem for a Third Order Partial Differential Equation A. Ashyralyev¹, N. Aggez¹, F. Hezenci¹

¹Department of Mathematics, Fatih University, 34500 Istanbul, Turkey

Abstract. Boundary value problems for third order partial differential equations in a Hilbert space are investigated. The stability estimates for the solution of the boundary value problem is established. To validate the main result, some stability estimates for solutions of the boundary value problems for third order equations are given. Here, the boundary value problem

$$\begin{cases} \frac{d^3 u(t)}{dt^3} - Au(t) = f(t), \ 0 < t < 1, \\ u(0) = \varphi, \ u_t(0) = \psi, \ u_{tt}(1) = \xi, \end{cases}$$
(1)

for a third order partial differential equation in a Hilbert space H with a self-adjoint positive definite operator A is considered. We are interested in studying the stability of solutions of problem (1).

A function u(t) is a solution of problem (1) if the following conditions are satisfied:

i) u(t) is three times continuously differentiable on the interval (0, 1) and continuously differentiable on the segment [0, 1]. The derivatives at the endpoints of the segment are understood as the appropriate unilateral derivatives.

ii) The element u(t) belongs to D(A) for all $t \in [0, 1]$, and function Au(t) is continuous on the segment [0, 1].

iii) u(t) satisfies the equation and boundary conditions (1).

References

- [1] A. Ashyralyev and Sobolevskii P.E, Abstr. Appl. Anal., 6(2), 63-70 (2001).
- [2] A. Ashyralyev and Aggez N., Discrete Dyn. Nat. Soc., 2011, 1-15 (2011).
- [3] A. Guezane-Lakoud, N. Hamidane and R. KhaldiInt., Int. J. Math. Math. Sci., 2012, (2012).
- [4] K. Schrader, Proc. Am. Math. Soc., **32(1)**, 247-252 (2012).
- [5] B. Ahmad, Electron. J. Differ. Equ., **2011(94)**, 1-7 (2011).
- [6] S. Simirnov, Nonlinear Anal., 16(2), 231-241 (2011).
- [7] Yu.P. Apakov and S. Rutkauskas, Nonlinear Analysis, 16(3), 255-269 (2011).
- [8] A. P. Palamides and A. N. Veloni, Electron. J. Differ. Equ, 2007(151), 1-13 (2007).
- [9] M. Denche and A. Memou, J. Appl. Math., **2003(11)**, 553-567(2003).

Fractional Parabolic Differential and Difference Equations with the Dirichlet-Neumann Condition

A. Ashyralyev¹, N. Emirov¹ and Z. Cakir²

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Department of Mathematical Engineering, Gumushane University, Gumushane, Turkey

Abstract

The multidimensional fractional parabolic equation with the Dirichlet-Neumann condition is studied. Stability estimates for the solution of the initial-boundary value problem for this fractional parabolic equation are established. The stable difference schemes for this problem are presented. Stability estimates for the solution of the first order of accuracy difference scheme are obtained. A procedure of modified Gauss elimination method is applied for the solution of first and second order of accuracy difference schemes of one-dimensional fractional parabolic differential equations.

References [1] I. Podlubny, Fractional differential Equations,vol. 198 of Mahematics in Science and Engineering, Academic Press, San Diego, California, USA, 1999.

[2] S. G. Samko, A. A. Kilbas, and O. I. Marichev, Fractional Integrals and Derivatives, Gordon and Breach, Yverdon, Switzerland, 1993.

[3] A. A. Kilbas, H. M. Sristava, and J. J. Trujillo, Theory and Applications of Fractional Differential Equations, North-Holland Mathematics Studies, 2006.

[4] J. L. Lavoie, T. J. Osler, and R. Tremblay, SIAM Review 18(2), 240–268 (1976).

[5] V. E. Tarasov, Internatioanl Journal of Mathematics 18(3), 281–299 (2007).

[6] M. De la Sen, R. P. Agarwal, A. Ibeas, et al. Advances in Difference Equations, 2011, Article ID 748608, 32 pages (2011).

[7] R. P. Agarwal, B. de Andrade, C. Cuevas, Nonlinear Analysis Series B: Real World Applications 11, pp 3532–3554 (2010).

[8] R. Gorenflo, and F. Mainardi, Fractional Calculus: Integral and Differential Equations of Fractional Order, in Fractals and Fractional Calculus in Continuum Mechanics, Edited by A.Carpinteri and F.Mainardi, 378 of CISM Courses and Lectures, Springer, Vienna, Austria 1997, pp. 223–276

[9] A. S. Berdyshev, A. Cabada, E. T. Karimov, Nonlinear Anal., 75(6) 3268-3273 (2011).

[10] A. Ashyralyev, D. Amanov, Abstract and Applied Analysis, 2012, Article ID 594802, 14 pages (2012).

[11] A. Ashyralyev, B. Hicdurmaz, Kybernetes 40(5-6), 736–750 (2011).

[12] F. Mainardi, Fractional Calculus: Some Basic Problems in Continuum and Statistical Mechanics, in Fractals and Fractional Calculus in Continuum Mechanics, Edited by A. Carpinteri and F.Mainardi, Springer-Verlag, New-York, USA, 1997, pp. 291–348.

[13] M. Kirane, Y. Laskri, Applied Mathematics and Computation, 167(2), 1304–1310 (2005).

[14] A. Ashyralyev, F. Dal, and Z. Pinar, Appl. Math. Comput. 217(9), 4654–4664 (2011).

[15] V. Lakshimikantham, A. Vatsala, Appl.Anal., 11(3-4), 395–402 (2007).

[16] A. Ashyralyev, Applied Mathematics Letters 24, 1176–1180 (2011).

[17] A. Ashyralyev, Journal of Mathematical Analysis and Applications357(1), 232–236 (2009).

[18] S. G. Krein, Linear Differential Equations in a Banach Space, Nauka, Moscow, 1966(Russian).

[19] G. Da Prato, P. Grisvard, J. Math. Pures et Appl., 54, 305–387 (1975).

[20] P. E. Sobolevskii, Dokl. Akad. Nauk, 225(6), 1638-1641 (1975).

[21] Ph. Clement, On (L^p-L^a) coerciveness for a class of integrodifferential equation on the line p Preprint 5-4-90, VGU, Voronezh, 1990.

[22] Z. Cakir Abstract and Applied Analysis, 2012, Article ID 463746, 17 pages (2012).

High Order of Accuracy Stable Difference Schemes for Numerical

Solutions of NBVP for Hyperbolic Equations A. Ashyralyev¹, O. Yildirim²

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Department of Mathematics, Yildiz

Technical University, Istanbul, Turkey

Abstract

The abstract nonlocal boundary value problem for the hyperbolic equation

$$\begin{cases} u''(t) + Au(t) = f(t), \ 0 < t < T, \\ u(0) = \alpha u(1) + \varphi, \ u'(0) = \beta u'(1) + \psi \end{cases}$$

in a Hilbert space H with the self -adjoint positive definite operator A is considered. The third and fourth order of accuracy difference schemes for the approximate solutions of this problem are presented. The stability estimates for the solutions of these difference schemes are obtained and numerical results are presented in order to verify theoretical statements.

References

 A. Ashyralyev and P. E. Sobolevskii, Two new approaches for construction of the high order of accuracy difference schemes for hyperbolic differential equations, Discrete Dynamics Nature and Society, vol. 2, no. 1, pp. 183-213, 2005.

[2] A. Ashyralyev and P. E. Sobolevskii, A note on the difference schemes for hyperbolic equations, Abstract and Applied Analysis, vol. 6, no. 2, pp. 63-70, 2001.

[3] A. Ashyralyev and O. Yildirim, On multipoint nonlocal boundary value problems for hyperbolic differential and difference equations, Taiwanese Journal of Mathematics, vol. 14, no.1, pp. 165-194, 2010.

[4] S. Piskarev and Y. Shaw, On certain operator families related to cosine operator function, Taiwanese Journal of Mathematics, vol. 1, no. 4, pp. 3585-3592, 1997.

Positivity of Two-dimensional Elliptic Differential Operators in Hölder Spaces

A. Ashyralyev¹, S. Akturk¹ and Y. Sozen¹

¹Department of Mathematics, Fatih University, Istanbul, Turkey

Abstract

This paper considers the following operator

$$Au(t,x) = -a_{11}(t,x)u_{tt}(t,x) - a_{22}(t,x)u_{xx}(t,x) + \sigma u(t,x),$$

defined over the region $\mathbb{R}^+ \times \mathbb{R}$ with the boundary condition u(0, x) = 0, $x \in \mathbb{R}$. Here, the coefficients $a_{ii}(t, x)$, i = 1, 2 are continuously differentiable and satisfy the uniform ellipticity

$$a_{11}^2(t,x) + a_{22}^2(t,x) \ge \delta > 0,$$

and $\sigma > 0$. It investigates the structure of the fractional spaces generated by this operator. Moreover, the positivity of the operator in Hölder spaces is proved.

References

[1] Krein S.G., Linear Differential Equations in a Banach Space, Amer. Math. Soc., Providence RI, 1968.

[2] Grisvard P., Elliptic Problems in Nonsmooth Domains, Patman Adv. Publ. Program, London, 1984.

[3] Fattorini H.O., Second Order Linear Differential Equations in Banach Spaces, North-Holland: Mathematics Studies, 1985.

[4] Solomyak M.Z., Analytic semigroups generated by elliptic operators in L_p spaces, Dokl. Acad. Nauk. SSSR, 127(1) 37–39, 1959 (Russian).

[5] Solomyak M.Z., Estimation of norm of the resealvent of elliptic operator in L_p spaces, Usp. Mat. Nauk., 15(6) 141–148, 1960 (Russian).

[6] Krasnosel'skii M.A., Zabreiko P.P., Pustyl'nik E.I. and Sobolevskii P.E., Integral Operators in Spaces of Summable Functions, Nauka, Moscow, 1966 (Russian). English transl.: Integral Operators in Spaces of Summable Functions, Noordhoff, Leiden, 1976.

[7] Stewart H.B., Generation of analytic semigroups by strongly elliptic operators under general boundary conditions, Trans. Amer. Math. Soc. 259 299–310, 1980.

[8] Ashyralyev A. and Sobolevskii P.E., Well-Posedness of Parabolic Difference Equations, Birkhauser Verlag, Basel, Boston, Berlin, 1994.

[9] Ashyralyev A. and Sobolevskii P.E., New difference schemes for partial differential equations, Birkhauser Verlag, Basel, Boston, Berlin, 2004.

[10] Sobolevskii P.E., The coercive solvability of difference equations, Dokl. Acad. Nauk. SSSR 201(5)1063–1066, 1980 (Russian).

[11] Alibekov Kh.A., Investigations in C and L_p of Difference Schemes of High Order Accuracy for Apporoximate Solutions of Multidimensional Parabolic boundary value problems, PhD Thesis, Voronezh State University, Voronezh, 1978 (Russian).

[12] Alibekov Kh.A. and Sobolevskii P.E., Stability of difference schemes for parabolic equations, Dokl.Acad. Nauk SSSR 232(4) 737–740, 1977 (Russian).

[13] Alibekov Kh.A. and Sobolevskii P.E., Stability and convergence of difference schemes of a high order for parabolic differential equations, Ukrain. Math. Zh. 31(6) 627–634, 1979 (Russian).

[14] Ashyralyev A. and Sobolevskii P.E., The linear operator interpolation theory and the stability of the difference schemes, Dokl. Acad. Nauk SSSR 275(6) 1289–1291, 1984 (Russian).

[15] Ashyralyev A., Method of Positive Operators of Investigations of the High Order of Accuracy Difference Schemes for Parabolic and Elliptic Equations, Doctor of Sciences Thesis, Kiev: Inst. of Math. of Acad. Sci. Kiev, 1992 (Russian).

[16] Simirnitskii Yu.A. and Sobolevskii P.E., Positivity of multidimensional difference operators in the C-norm, Usp. Mat. Nauk. 36(4) 202–203, 1981 (Russian).

[17] Danelich S.I., Fractional Powers of Positive Difference Operators, PhD Thesis, Voronezh: Voronezh State University 1989 (Russian).

[18] Ashyralyev A. and N. Yaz, On Structure of Fractional Spaces Generated by Positive Operators with the Nonlocal Boundary Value Conditions, in Proceedings of the Conference Differential and Difference Equations and Applications,, Hindawi Publishing Corporation, New York, edited by R.F. Agarwal and K. Perera, 91–101, 2006.

On the Numerical Solution of Ultra Parabolic Equations with Neumann Condition A. Ashyralyev and S. Yılmaz

Department of Mathematics, Fatih University, Istanbul, Turkey

Abstract

In this paper, our interest is studying the stability of first order difference scheme for the approximate solution of the initial boundary value problem for ultra parabolic equations

$$\begin{cases} \frac{\partial u(t,s)}{\partial t} + \frac{\partial u(t,s)}{\partial s} + Au(t,s) = f(t,s), & 0 < t, s < T, \\ u(0,s) = \psi(s), & 0 \le s \le T, \\ u(t,0) = \varphi(t), & 0 \le t \le T \end{cases}$$
(1)

in an arbitrary Banach space E with a strongly positive operator A.We refer to [1, 2] and the references therein for a series of papers by the authors, dealing with ultra parabolic equations, arising in diffusion theory, probability and finance. Some new results about numerical methods for ultra-parabolic equations are also announced, see [3-5]. For approximately solving problem (1), the first-order of accuracy difference scheme

$$\begin{cases} \frac{u_{k,m} - u_{k-1,m}}{\tau} + \frac{u_{k-1,m} - u_{k-1,m-1}}{\tau} + Au_{k,m} = f_{k,m} ,\\ f_{k,m} = f(t_k, s_m), t_k = k\tau, \ s_m = m\tau, \ 1 \le k, m \le N, \ N\tau = 1,\\ u_{0,m} = \psi_m, \psi_m = \psi(s_m), \ 0 \le m \le N,\\ u_{k,0} = \varphi_k, \varphi_k = \varphi(t_k), \ 0 \le k \le N \end{cases}$$
(2)

is presented. The stability estimates and almost coercive stability estimates for the solution of difference schemes (2) is established. In applications, the stability in maximum norm of difference shemes for multidimensional ultra parabolic equations with Neumann condition is established. Applying the difference schemes, the numerical methods are proposed for solving one dimensional ultra parabolic equations.

References

[1] Ashyralyev A. and Yılmaz S., An approximation of ultra-parabolic equations, Abstract and Applied Analysis, Article ID 840621, 13 pages, 2012.(in press)

[2] Lanconelli E., Pascucci A. and Polidoro S, Linear and nonlinear ultraparabolic equations of Kolmogorov type arising in diffusion theory and in finance, in Proceedings of the International Mathematical Series Conference, Nonlinear Problems in Mathematical Physics and Related Topics VOL. II in Honor of Professor O.A. Ladyzhenskya, 243-265, 2002.

[3] Akrivis G., Crouzeix M. and Thomée V., Numerical methods for ultraparabolic equations, Calcolo 31, 179-190, 1994.

[4] Ashyralyev A. and Yılmaz S., Second Order of Accuracy Difference Schemes for Ultra Parabolic Equations, in Proceedings of the International Conference on Numerical Analysis and Applied Mathematics, AIP Conference Proceedings, Volume 1389, 601-604, 2011.

[5] Ayati B. P., A variable time step method for an age-dependent population model with nonlinear diffusion, Siam J. Numer. Anal., Volume 37(5), 1571-1589, 2000.

Existence and Uniqueness of Solutions for Nonlinear Impulsive Differential Equations with Two-point

and Integral Boundary Conditions A. Ashyralyev¹ and Y.A. Sharifov²

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Baku State University, Institute of Cybernetics of ANAS, Baku, Azerbaijan

Abstract

The theory of impulsive differential equations is an important branch of differential equations, which has an extensive physical background. Impulsive differential equations arise frequently in the modeling many physical systems whose states are subjects to sudden change at certain moments. There has a significant development in impulsive theory especially in the area of impulsive differential equations with fixed moments; see for instance the monographs [1-4] the references therein.

In this paper, the sufficient conditions are established for the existence of solutions for a class of two-point and integral boundary value problems for impulsive differential equations.

References

[1] M. Benchohra, J. Henderson, S.K. Ntouyas. Impulsive differential equations and inclusions. Hindawi Publishing Corparation, Vol. 2, New York, 2006.

[2] D. D. Bainov, P. S. Simeonov. Systems with impulsive effect, Horwood. Chichister, 1989.

[3] V. Lakshmikantham, D. D. Bainov, P. S. Semeonov, Theory of impulsive differential equations. Worlds Scientific, Singapore, 1989.

[4] A. M. Samoilenko, N. A. Perestyuk, Impulsive differential equations. Worlds Scientific, Singapore, 1995.

Optimal Control Problem for Impulsive Systems with Integral Boundary Conditions A. Ashyralyev¹ and Y.A. Sharifov² ¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Baku State University, Institute of Cybernetics of ANAS, Baku, Azerbaijan

Abstract

Impulsive differential equations have become important in recent years as mathematical models of phenomena in both physical and social sciences. There is a significant development in impulsive theory especially in the area of impulsive differential equations with fixed moments; see for instance the monographs [1-4] and the references therein.

Many of the physical systems can be described better by integral boundary conditions. Integral boundary conditions are encountered in various applications such as population dynamics, blood flow models, chemical engineering and cellular systems. Moreover, boundary value problems with integral conditions constitute a very interesting and important class of problems. They include two, three, multi and nonlocal boundary value problems as special cases, (see [5-7]). For boundary value problems with nonlocal boundary conditions and comments on their importance, we refer the reader to the papers [8-10] and the references therein.

In this paper the optimal control problem is considered, when the state of the system is described by the impulsive differential equations with integral boundary conditions. By the help of the Banach contraction principle the existence and uniqueness of solution is proved for the corresponding boundary problem by the fixed admissible control. The first and the second variation of the functional is calculated. Various necessary conditions of optimality of the first and the second order are obtained by the help of the variation of the controls.

References

[1] M. Benchohra, J. Henderson, S.K. Ntouyas. Impulsive differential equations and inclusions. Hindawi Publishing Corparation, Vol. 2, New York, 2006.

[2] D. D. Bainov, P. S. Simeonov. Systems with impulsive effect, Horwood. Chichister, 1989.

[3] V. Lakshmikantham, D. D. Bainov, P. S. Semeonov, Theory of impulsive differential equations. Worlds Scientific, Singapore, 1989.

[4] A. M. Samoilenko, N. A. Perestuk, Impulsive differential equations. Worlds Scientific, Singapore, 1995.

[5] N.A.Perestyk, V.A. Plotnikov, A.M. Samoilenko, N.V. Skripnik Differential Equations with impulse Effect: Multivalued Right-hand Sides with Discontinuities, DeGruyter Studies in Mathematics 40, Walter de Gruter Co, Berlin, 2011.

[6] M. Benchohra, J.J. Nieto, A. Quahab, Second-order boundary value problem with integral boundary conditions. Boundary Value Problems, vol. 2011, Article ID 260309, 9 pages, 2011.

[7] B. Ahmad, J. Nieto, Existence results for nonlinear boundary value problems of fractional integrodifferential equations with integral boundary conditions. Boundary Value Problems, vol. 2009 (2009), Article ID 708576, 11 pages.

[8] A. Bouncherif, Second order boundary value problems with integral boundary conditions, Nonlinear Analysis, 70, 1 (2009), pp. 368-379.

[9] R. A. Khan, Existence and approximation of solutions of nonlinear problems with integral boundary conditions, Dynamic Systems and Applications, 14, (2005), pp. 281-296.

[10] A. Belarbi, M. Benchohra, A. Quahab, Multiple positive solutions for nonlinear boundary value problems with integral boundary conditions, Archivum Mathematicum, vol. 44, no. 1, pp. 1-7, 2008.

On Stability Of Hyperbolic- Elliptic Differential Equations With Nonlocal Integral Condition

A. Ashyralyev^{1,2}, **Z. Ödemiş Özger**¹ and F. Özger¹

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Department of Mathematics, ITT University 74400, Ashgabat, Turkmenistan

Abstract

The nonlocal boundary value problem for a hyperbolic-elliptic equation

$$\begin{cases} u_{tt}(t) + Au(t) = f(t), & 0 \le t \le 1, \\ -u_{tt}(t) + Au(t) = g(t), & -1 \le t \le 0, \\ u(-1) = \int_{0}^{1} \alpha(s)u(s)ds + \psi, & u(0) = \varphi \end{cases}$$

in a Hilbert space H with the self-adjoint positive definite operator A is considered. The stability estimates for the solution of this problem are established.

References

[1] Ashyralyev A., Judakova G. and Sobolevskii PE., A note on the difference schemes for hyperbolicelliptic equations, Abstr. Appl. Anal., 1486, 1–13, 2006.

[2] Ashyralyev A. and Sobolevskii P.E., A note on the difference schemes for hyperbolic equations, Abstr. Appl. Anal., 16(2), 63–70, 2001.

[3] Sobolevskii P.E. and Chebotaryeva L.M., Approximate solution by method of lines of the Cauchy problem for abstract hyperbolic equations, Izv. Vyssh. Uchebn. Zaved. Mat., 5, 103–116, 1977 (Russian).

[4] Berdyshev A.S. and Karimov E.T., Some non-local problems for the parabolic-hyperbolic type equation with non-characteristic line of changing type, Cent. Eur. J. Math., 4(2), 183–193, 2006.

[5] Ashyralyev A. and Ozdemir Y., On nonlocal boundary value problems for hyperbolic-parabolic equations, Taiwanese Journal of Mathematics, 11(4), 1075–1089, 2007.

[6] Yamazaki T., Hyperbolic-parabolic singular perturbation for quasilinear equations of Kirchhoff type with weak dissipation, Mathematical Methods in the Applied Sciences, 32(15), 1893–1918, 2009.

[7] Djuraev T.D., Boundary Value Problems for Equations of Mixed and Mixed-Composite Types, FAN, Tashkent, 1979 (Russian).

[8] Salakhitdinov M.S., Equations of Mixed-Composite Type, FAN, Tashkent, 1974.

[9] Bazarov V. and Soltanov H., Some Local and Nonlocal Boundary Value Problems for Equations of Mixed and Mixed-Composite Types, Ylym, Ashgabat, 1995 (Russian).

[10] Vragov V.N., Boundary Value Problems for Nonclassical Equations of Mathematical Physics, Textbook for Universities, NGU, Novosibirsk, 1983 (Russian).

[11] Krein S.G., Linear Differential Equations in a Banach Space, Amer. Math. Soc, Providence RI, 1968.

[12] Samarskii A.A. and Nikolaev E.S., Numerical Methods for Grid Equations 2, Iterative Methods, Birkhauser, Basel, Switzerland, 1989.

[13] Ashyralyev A. and Muradov I., On one difference scheme of a second order of accuracy for hyperbolic equations, Trudy Instituta Matematiki i Mechaniki Akad.Nauk Turkmenistana Ashgabat, 1, 58–63, 1995(Russian). [14] Ashyralyev A. and Aggez N., A note on the difference schemes of the nonlocal boundary value problems for hyperbolic equations, Numer. Funct. Anal. Optim., 25, 439–462, 2004.

[15] Ashyralyev A. and Yildirim O., On multipoint nonlocal boundary value problems for hyperbolic differential and difference equations, Taiwanese J. Math., 14,165–194, 2010.

[16] Ashyralyev A. and Yurtsever H.A., The stability of difference schemes of second-order of accuracy for hyperbolic–parabolic equations, Comput. Math. Appl., 52, 259–268, 2006.

[17] Ashyralyev A. and Ozdemir Y., Stability of difference schemes for hyperbolic–parabolic equations, Comput. Math. Appl., 50, 1443–1476, 2005.

[18] Fattorini H.O., Second Order Linear Differential Equations in Banach Space, North-Holland Mathematics Studies, North-Holland, Amsterdam, 1985.

[19] Piskarev S. and Shaw S.Y., On certain operator families related to cosine operator function, Taiwanese J. Math., 1(14), 1997.

[20] Ashyralyev A. and Gercek O., Nonlocal boundary value problems for elliptic-parabolic differential and difference equations, Discrete Dynamics in Nature and Society, 904824, 1–16, 2008.

[21] Ashyralyev A. and Ozger F., The hyperbolic-elliptic equation with the nonlocal condition, AIP Conf. Proc., 1389, 581–584, 2011. DOI: 10.1063/1.3636797.

FUZZY CONTINUOUS DYNAMICAL SYSTEM: A

MULTIVARIATE OPTIMIZATION TECHNIQUE Abhirup Bandyopadhyay¹ and Samarjit Kar¹

¹Department of Mathematics, National Institute of Technology, Durgapur, India

Abstract

This paper presents a multivariate optimization technique for the numerical simulation of continuous dynamical systems whose parameters, functional forms and/or initial conditions are modeled by fuzzy distributions. Fuzzy differential equation (FDE) is interpreted by using the strongly generalized differentiability concept and is shown that by this concept any FDE can be transformed to a system of ordinary differential equations (ODEs). By solving the associate ODEs one can find solutions for FDE. This approach has an inherited drawback of increasing uncertainty at each instance of time generally with nonlinear functional forms. Here we present a methodology to numerically simulate interval calculus and implements a new approach to the numerical integration of fuzzy dynamical systems, where the propagation of imprecision as a fuzzy distribution in the phase space is solved by a constrained multivariate optimization technique. Numerical simulations of some fuzzy dynamical systems (viz. Lotka Volterra model, Lorenz model) are also reported. Finally ecological degradation in wetlands of India is modeled by fuzzy initial value problem and some sustainable solution is proposed.

References

1. S. Abbasbandy, T. Allahvinloo, Numerical solutions of fuzzy differential equations by Taylor method, Journal of Computational Methods in applied Mathematics 2, 113-124, 2002.

2. S. Abbasbandy, T. Allahvinloo, O. Lopez-Pouso, J.J Nieto, Numerical methods for fuzzy differential inclusions, Journal of Computer and Mathematics with Applications 48, 1633-1641, 2004.

3. T. Allahvinloo, N. Ahmadi, E. Ahmadi, Numerical solution of fuzzy differential equations by predictor-corrector method, Information Sciences 177, 1633-1647, 2007.

4. B. Bede, Note on "Numerical solutions of fuzzy differential equations by predictor-corrector method", Information Sciences, 178, 1917-1922, 2008.

5. B. Bede., S.G Gal, Almost periodic fuzzy-number-valued functions, Fuzzy Sets and Systems 147, 385-403, 2004.

6. B. Bede., S.G Gal S.G., Generalizations of the differentiability of fuzzy-number-valued functions with applications to fuzzy differential equations, Fuzzy Sets and Systems 151, 581-599, 2005.

7. J.C. Butcher, Numerical methods for ordinary differential equations, John Wiley & Sons, Great Britain, 2003.

8. Y. Chalco-Cano, H. Roman-Flores, On new solutions of fuzzy differential equations, Chaos, Solitons and Fractals 38, 112-119, 2008.

 S.L Chang, L.A. Zadeh, On fuzzy mapping and control, IEEE Trans, Systems Man Cybernet. 2, 30-34, 1972.

10. P. Diamond, Stability and periodicity in fuzzy differential equations, IEEE Trans. Fuzzy Systems 8, 583-590, 2000.

Analysis of Dynamical Complex Network of Ecological

Stability Diversity and Persistence Abhirup Bandyopadhyay¹ and Samarjit Kar¹

¹Department of Mathematics, National Institute of Technology, Durgapur, India

Abstract

Explorations of ecological networks have led a long line of scientists to debate the influence of diversity (number of nodes) in terms of species richness and complexity in terms of the number and structure of interactions. This research on how vast numbers of interacting species manage to coexist in nature reveals a deep disparity between the ubiquity of complex ecosystems in nature and their mathematical improbability in theory. In this paper ecological networks are assumed to be complex dynamical network. Population dynamics is simulated over ecological complex network and species migration and changing food habits are found to be two keystones to species persistence on the earth. Also a comparative study on stability, complexity and persistence over complex dynamical network is shown. Here, we show how integrating models of food-web structure and nonlinear bioenergetic dynamics bridges this disparity and helps elucidate the mechanics of ecological complexity. Structural constraints of these networks including the trophic hierarchy, contiguity, and looping formalized by the "niche model" are shown to greatly increase persistence in complex model ecosystems. We explore the interplay of structure and nonlinear dynamics by systematically varying diversity, complexity, and function in order to "elucidate the devious strategies which make for stability in enduring natural systems." ([19]). Our exploration expands on previously proposed strategies and shows how recently discovered structural and functional properties of ecological networks appear to promote stability and persistence in large complex ecosystems.

References

[1] J.E. Cohen, F. Briand, and C.M. Newman, (1990). Community food webs: data and theory. Springer-Verlag, Berlin.

[2] A.R. Solow, and A.R. Beet, (1998). On lumping species in food webs. Ecology. 79, 2013-2018.

[3] R.J. Williams, and N.D. Martinez, (2000). Simple rules yield complex food webs. Nature. 404, 180-183.

[4] P. Yodzis, and S. Innes, (1992). Body-size and consumer-resource dynamics. American Naturalist. 139, 1151-1173.

[5] K. McCann, and P. Yodzis, (1995). Biological conditions for chaos in a three species food chain. Ecology. 75, 561-564.

[6] K. McCann, and A. Hastings, (1997). Re-evaluating the omnivory-stability relationship in food webs. Proc R Soc Lond. B. 264, 1249-1254.

[7] K. McCann, A. Hastings, and G.R. Huxel, (1998). Weak trophic interactions and the balance of nature. Nature. 395, 794-798.

[8] G.F. Fussman, and G. Heber, (2002). Food web complexity and chaotic population dynamics. Ecology Letters. 5, 394-401.

[9] C.S. Holling, (1959b). Some characteristics of simple types of predation and parasitism. Can. Entom. 91, 385-399. [10] D.L. DeAngelis, R.A. Goldstein, and R.V. O'Neill, (1975). A model for trophic interaction. Ecology. 56, 881-892.

[11] G.T. Skalski, and J.F. Gilliam, (2001). Functional responses with predator interference: viable alternatives to the Holling type II model. Ecology. 82, 3083- 3092.

[12] L.A. Real, (1977). The kinetics of functional response. American Naturalist. 111, 289-300.

[13] L.A. Real, (1978). Ecological determinants of functional response. Ecology. 60, 481-485.

[14] C.S. Holling, (1959a). The components of predation as revealed by a study of small-mammal predation of the European pine sawfly. Can. Entom. 91, 293-320.

[15] D.M. Post, M.E. Conners, and D.S. Goldberg, (2000). Prey preference by a top predator and the stability of linked food chains. Ecology. 81, 8-14.

[16] W.W. Murdoch, and A. Oaten, (1975). Predation and population stability. Adv. Ecol. Res. 9, 1-131.

[17] M.P. Hassell, (1978). The dynamics of arthropod predator-prey systems. Princeton University Press, Princeton.

[18] R.J. Williams, and N.D. Martinez, (2004b). Stabilization of chaotic and nonpermanent food web dynamics. European Physics Journal B.

[19] R.M. May, (1973). Stability and Complexity in Model Ecosystems. Princeton Univ Press, Princeton.

Analytical solution for the recovery tests after constant-discharge tests in confined aquifers

ABDON ATANGANA

Institute for Groundwater Study, Faculty of Natural and Agricultural Sciences, University of The Free State, Bloemfontein, 9301, South Africa abdonatangana@yahoo.fr

Abstract

In this paper we provide a new analytical solution for residual drawdown during the recovery period after constant rate pumping test. We first compare the proposed solution with the existing solution, secondary we compare the solution with experimental data from field observation. The analytical solution is in perfect agreement with the experimental data for $\alpha = 0.01$ than Cooper Jacob solution. We derive a new analytical solution for determination of the skin factor without any restriction on the variables t and t. We present an analytical solution for the drawdown response in a confined aquifer that is pumped step-wise or intermittently at different discharge rate on basis of this solution we derive an analytical solution to analyse the residual drawdown data after pumping test with step-wise or intermittently changing discharge rates.

Keywords: Recovery equations, residual drawdown, skin factor, Variable discharges

1- G.P. Kruseman and N.A. de Ridder. (1994) Analysis and Evaluation of PumpingTest Data

2- Theis, C.V. 1935. The relation between the lowering of the piezometric surface and the rate and duration of discharge of well using groundwater storage. Trans. Amer. Geophys. Union, Vol. 16, pp. 5 19-524.

3-Jacob, C.E. 1940. On the flow of water in an elastic artesian aquifer. Trans. Amer. Geophys. Union, Vol.21, Part 2, pp. 574-586.

4-Jacob, C.E. 1944. Notes on determining permeability by pumping tests under water table conditions. U.S.Geol. Surv. open. file rept.

5-Jacob, C.E. 1947. Drawdown test to determine effective radius of artesian well. Trans. Amer. Soc. of Civil. Engrs., Vol. 112, Paper 2321, pp. 1047-1064.

6- A. Atangana and E. Alabaraoye (2012) Groundwater flow described by prolate spheroid coordinates and new analytical solution for flow model in a confined aquifer under Theis conditions. Paper accepted for publication in AMMS

7-Ramey, H. J. (1982) Well loss function and the skin effect: A review. In: Narasimhan, T.N., (ed) Recent trends in hydrogeology, Geol. Sos. Am, Special paper 189, 265-271

8- De Marsily G. (1986) Quantitative hydrogeology. Academic Press, London, 440

9- Matthews, C.S and D. G. Russell. (1967) Pressure build up and flow tests in wells. Soc. Petrol. Engrs. Of Am. Inst. Min. Met. Engrs., Monograph 1, 67

10- Birsoy V. K. And Summer W. K, (1980) Determination of aquifer parameters from step tests and intermittent pumping data. Groundwater

Bright and dark soliton solutions for the variable coefficient generalizations of the KP equation

Ahmet Bekir^a, Özkan Güner^a, Adem Cengiz Çevikel^b

 $^a{\rm Eskischir}$ Osmangazi University, Art-Science Faculty,

Department of Mathematics and Computer Science,

Eskisehir-TURKEY

^bYildiz Technical University, Faculty of Education,

Department of Mathematics Education,

Istanbul-TURKEY,

Email: abekir@ogu.edu.tr; ozkanguner@hotmail.com; ~acevikel@yildiz.edu.tr

July 12, 2012

Abstract

In this paper, by using a solitary wave ansatz in the form of sech^p and tanh^p functions, we obtain the exact bright (non-topological) and dark (topological) soliton solutions for the variable coefficient generalizations of the KP (GVCKP) equation, respectively. Note that, it is always useful and desirable to construct exact analytical solutions especially soliton-type envelope for the understanding of most nonlinear physical phenomena. The physical parameters in the soliton solutions are obtained as functions of the dependent coefficients.

Keywords: Solitons, bright and dark soliton, variable-coefficient general-

izations of the KP (GVCKP) equation

PACS (2006) : 02.30 Jr, 02.70 Wz, 05.45 Yv, 94.05 Fg.

References

- M.J., Ablowitz, H., Segur, Solitons and inverse scattering transform, SIAM, Philadelphia, (1981).
- [2] W., Malfliet, W., Hereman, The tanh method. I: Exact solutions of nonlinear evolution and wave equations, *Physica Scripta*, 54 (1996) 563-568.
- [3] A.M., Wazwaz, The tanh method for travelling wave solutions of nonlinear equations, Applied Mathematics and Computation, 154, 3 (2004) 713-723.
- [4] S.A., El-Wakil, M.A., Abdou, New exact travelling wave solutions using modified extended tanh-function method, *Chaos, Solitons & Fractals*, 31, 4, (2007) 840-852.

^{*}Corresponding Author. Tel.: +90 222 2393750; Fax: +90 222 2393578. E-mail address: abekir@ogu.edu.tr (A.Bekir)

- [5] A.M, Wazwaz, The extended tanh method for new soliton solutions for many forms of the fifth-order KdV equations, *Applied Mathematics and Computation*, 184, 2 (2007) 1002-1014.
- [6] A.M., Wazwaz, A sine-cosine method for handling nonlinear wave equations, Mathematical and Computer Modelling, 40, (2004) 499-508.
- [7] A., Bekir, New solitons and periodic wave solutions for some nonlinear physical models by using the sine-cosine method, *Physica Scripta*, 77, 4 (2008) 501-504.
- [8] E., Fan, H., Zhang A note on the homogeneous balance method, *Phys. Lett. A*, 246, (1998) 403-406.
- [9] M.L., Wang, Exact solutions for a compound KdV-Burgers equation, *Phys. Lett.* A, 213, (1996) 279-287.
- [10] Z.S., Feng, The first integral method to study the Burgers-KdV equation, J. Phys. A: Math. Gen. 35 (2002) 343-349.
- [11] N., Taghizadeh, M., Mirzazadeh, The first integral method to some complex nonlinear partial differential equations, *Journal of Computational and Applied Mathematics*, 235, 16 (2011) 4871.
- [12] E., Fan, J., Zhang, Applications of the Jacobi elliptic function method to specialtype nonlinear equations, *Phys. Lett. A*, 305, (2002) 383-392.
- [13] S., Liu, Z., Fu, S., Liu, Q., Zhao, Jacobi elliptic function expansion method and periodic wave solutions of nonlinear wave equations, *Phys. Lett. A*, 289, (2001) 69-74.
- [14] M.L., Wang, X., J., Li Zhang, The $\left(\frac{G'}{G}\right)$ -expansion method and travelling wave solutions of nonlinear evolution equations in mathematical physics, *Physics Letters A*, 372, 4 (2008) 417-423.
- [15] A., Bekir, Application of the $\left(\frac{G'}{G}\right)$ -expansion method for nonlinear evolution equations, *Physics Letters A*, 372, 19 (2008) 3400-3406.
- [16] M.A., Abdou, The extended F-expansion method and its application for a class of nonlinear evolution equations, *Chaos, Solitons and Fractals*, 31 (2007) 95-104.
- [17] J.L., Zhang, M.L., Wang, Y.M., Wang, Z.D., Fang, The improved F-expansion method and its applications, *Phys. Lett. A*, 350, (2006) 103-109.
- [18] Z., Lü, F., Xie, Explicit bi-soliton-like solutions for a generalized KP equation with variable coefficients, *Mathematical and Computer Modelling* 52 (2010) 1423 1427
- [19] Y., Liang, G., Wei, X., Li, Transformations and multi-solitonic solutions for a generalized variable-coefficient Kadomtsev–Petviashvili equation, *Computers and Mathematics with Applications* 61 (2011) 3268–3277
- [20] Z.N., Zhu, Soliton-like solutions of generalized KdV equation with external force term, Acta Phys. Sinica 41 (1992) 1561–1566
- [21] J.J., Mao, J.R., Yang, A new method of new exact solutions and solitary wave-like solutions for the generalized variable coefficients Kadomtsev–Petviashvili equation, *Chin. Phys.* 15 (2006) 2804–2808.

- [22] H., Triki, A.M., Wazwaz, Bright and dark soliton solutions for a K(m,n) equation with t-dependent coefficients. *Phys. Lett. A* 373, (2009) 2162–2165.
- [23] H., Triki, A.M., Wazwaz, A one-soliton solution of the ZK(m, n, k) equation with generalized evolution and time-dependent coefficients, *Nonlinear Analysis: Real* World Applications 12 (2011) 2822–2825
- [24] H., Triki, M.S., Ismail, Soliton solutions of a BBM(m, n) equation with generalized evolution, Applied Mathematics and Computation, 217, 1 (2010) 48-54.
- [25] H., Triki, A.M., Wazwaz, Dark solitons for a combined potential KdV and Schwarzian KdV equations with t-dependent coefficients and forcing term, *Applied Mathematics and Computation*, 217 (2011) 8846–8851.
- [26] A., Biswas, 1-soliton solution of the K(m, n) equation with generalized evolution, *Phys. Lett. A* 372 (2008) 4601-4602.
- [27] A., Biswas, H., Triki, M., Labidi, Bright and Dark Solitons of the Rosenau-Kawahara Equation with Power Law Nonlinearity, *Physics of Wave Phenom*ena, 19, 1 (2011) 24–29.

A Characterization of Compactness in Banach Spaces with Continuous Linear Representations of the Rotation Group of a Circle.

Abdullah Çavuş and Mehmet Kunt

cavus@ktu.edu.tr, mkunt@ktu.edu.tr

Department of Mathematics, Karadeniz Technical University, Trabzon, Turkey

Abstract

Let \mathbb{H} be a complex Banach space, \mathbb{T} be the unit circle $\{z \in \mathbb{C} : |z| = 1\}$, SO(2) be the group of all rotations of \mathbb{T} , $GL(\mathbb{H})$ be group of all invertible bounded linear operators on \mathbb{H} , $\alpha : SO(2) \to GL(\mathbb{H})$ be a continuous linear representation, $x \in \mathbb{H}$. For all $n \in \mathbb{Z}$, *n*-th Fourier coefficient of x with respect to the α is defined by

$$P_n(x) = \frac{1}{2\pi} \int_{\mathbb{T}} e^{-int} \alpha(t)(x) dt$$

and the Fourier series of x with respect to the α is defined by

$$\sum_{n=-\infty}^{+\infty} P_n(x). \tag{1}$$

The convergence of this series and some properties of $P_n(x)$ are investigated in [5]. In this work, a characterization of compactness in Banach space \mathbb{H} is given by means of Fourier coefficients $P_n(x)$. One of the main results is as follows:

Theorem :Suppose that $\dim H_n < +\infty$ for all $n \in \mathbb{Z}$. Then a closed subset $A \subset \mathbb{H}$ is compact if and only if for any $\varepsilon > 0$ there exists a natural number $N(\varepsilon)$ such that $\|\frac{n}{n+1}\sigma_n(x) - x\| < \varepsilon$ for all $x \in A$ and $n \ge N(\varepsilon)$.

Where, for all $n \in \mathbb{N} \cup \{0\}$, $\sigma_n(.) : \mathbb{H} \to \mathbb{H}$ is a linear bounded operator which is defined by

$$\sigma_n(x) = \frac{1}{n+1} \sum_{k=0}^n S_k(x)$$

for all $x \in \mathbb{H}$, $S_k(x)$ is the k-th partial sum of (1) for all $k \in \mathbb{N} \cup \{0\}$ and

$$H_n := \{ x \in \mathbb{H} : \alpha(t)(x) = e^{int} x, \forall t \in \mathbb{T} \}$$

for all $n \in \mathbb{Z}$.

References

 Edwards R. E., Fourier Series : A Modern Introduction, Springer-Verlag, Berlin/Heydelberg/New York, 1982.

[2] Kislyakov S. V., Classical themes of Fourier analysis, Commutative harmonic analysis I, General survey, Classical aspects, Encycl. Math. Sci., 15, 113-165 1991.

[3] Schechter M., Principles of Functional Analysis, Graduate Studies in Mathematics, vol. 36, Providence, R. I. American Mathematical Society, (AMS), 2001.

[4] Khadjiev Dj., Çavuş A., The imbedding theorem for continuous linear representation of the rotation group of a circle in Banach spaces, Dokl. Acad. Nauk of Uzbekistan, N 7, 8-11, 2000.
[5] Khadjiev Dj., Çavuş A., Fourier series in Banach spaces, Inverse and Ill-Posed Problems Series, Ill-Posed and Non-Classical Problems of Mathematical Physics and Analysis, Proceedings of the International Conference, Samarcand, Uzbekistan, Editor-in-Chief: M. M. Lavrent'ev, VSP, Utrecht-Boston, 71-80, 2003.

[6] Khadjiev Dj., The widest continuous integral, J. Math. Anal. Appl. 326, 1101-1115, 2007.

Acknowledgement. This work was supported by the Commission of Scientific Research Projects of Karadeniz Technical University, Project number: 2010.111.3.1.

The approximate solutions of linear Goursat Problems via Homotopy Analysis Method Aytekin Eryılmaz¹, Musa Başbük², HüseyinTuna³

^{1,2}Department of Mathematics, Nevsehir University, Nevsehir Turkey

 $^{3}\mathrm{Department}$ of Mathematics, Mehmet Akif University, Burdur, Turkey

Abstract

In this study we investigate the linear Goursat problems that arise in linear partial differential equations with mixed derivatives. The standart form of Goursat Problem is given by

$$u_{xt} = f(x, t, u, u_x, u_t), \quad 0 \le x \le a, \ 0 \le t \le b,$$

$$u(x, 0) = g(x), \quad u(0, t) = h(t),$$

$$u(0, 0) = g(0) = h(0).$$

The aim of this work is to present an efficient numerical procedure, namely Homotopy Analysis Method, for solving homogeneous and inhomogeneous linear Goursat problems. The reliability and efficiency of the proposed method are demonstrated by some numerical examples and performed on the computer algebraic system Mathematica 7.

References

[1] Wazwaz, A., The variational iteration method for a reliable treatment of the linear and the nonlinear Goursat problem, Applied Mathematics and Computation, 193 (2007), 455–462.

[2] Wazwaz, A., Partial Differential Equations and Solitary Waves Theory, Higher Education Press, Beijing and Springer-Verlag Berlin Heidelberg, 2009.

[3] Liao, SJ., Beyond Perturbation: Introduction to the Homotopy Analysis Method, CRC Press, Boca Raton, Chapman and Hall, 2003.

[4] Yıldırım, A., Odabaşı, M., The homotopy perturbation method for solving the linear and the nonlinear Goursat problems, International Journal For Numerical Methods In Biomedical Engineering, 27 (2011), 1139–1148.

Paths of Minimal Length on Suborbital Graphs with Recurrence Relations A.H. Deger¹, M. Besenk¹ and B.O. Guler¹

¹Department of Mathematics, Karadeniz Technical University, Trabzon, Turkey

Abstract

In this paper, we study suborbital graphs for congruence subgroup $\Gamma_0(N)$ of the modular group Γ to have vertices of the graph $\mathbf{F}_{u,N}$ and hyperbolic paths of minimal length with recurrence relations give rise to a special continued fraction.

References

 Jones G.A., Singerman D. and Wicks K., The Modular Group and Generalized Farey Graphs, London Math. Soc. Lecture Note Ser., 316-338, 1991.

[2] Deger A.H., Besenk M. and Guler B.O., On Suborbital Graphs and Related Continued Fractions, Appl. Math. and Comp., 746-750, 2011.

[3] Sims C.C., Graphs and Finite Permutation Groups, Math. Zeitschr., 76-86, 1967.

[4] Akbas M., On Suborbital Graphs for the Modular Group, Bull. Lond. Math. Soc., 647-652, 2001.

[5] Neumann P.M., Finite Permutation Groups, Edge-Coloured Graphs and Matrices, Topics in Group Theory and Computation, Academic Press, New York, 1977.

[6] Tsukuzu T., Finite Groups and Finite Geometries, Cambridge University Press, Cambridge, 1982.

[7] Biggs N.L. and White A.T., Permutation Groups and Combinatorial Structures, London Math. Soc. Lecture Note Ser., Cambridge, 33. CUP, Cambridge, 1982.

[8] Cuyt A., Petersen V.B., Verdonk B., Waadeland H. and Jones W.B., Handbook of Continued Fractions for Special Functions, Springer Science + Business Media B.V., 2008.

Riesz Basis Property of Eigenfunctions of One Boundary-Value Transmission Problem

A. Hayati $OL\bar{G}AR^1$ and O. Sh. MUKHTAROV²

¹Department of Mathematics, Gaziosmanpasa University, Tokat, Turkey ²Department of Mathematics, Gaziosmanpasa University, Tokat, Turkey

Abstract

We consider a Sturm-Liouville equation together with eigendependent boundary conditions and two supplementary transmission condition at the one inner point. Note that some special cases of the considered problem arise after an application of the method of separation of variables to the heat transfer problems, in vibrating string problems when the string is loaded additionally with point masses, in diffraction problems etc. We introduce a new inner product in the Sobolev Spaces $W_2^1(a, b)$ and show that eigenfunctions of our problem form a Riesz basis of this modified space.

References

 Gohberg, I. C. and Krein, M. G., Introduction to the Theory of Linear Non-Selfadjoint Operators, Translations of Mathematical Monographs, vol.18, American Mathematical Society, Providence, Rhode Island, 1969.

[2] Ladyzhenskaia, O. A., The Boundary Value Problems of Mathematical Physics, Springer-Verlag New York, 1985.

[3] Muhtarov, O. ., Discontinuous Boundary Value Problem with Spectral Parameter in Boundary Condition, Tr.J. of Mathematics, 18, 183-192, 1994.

[4] Rodman, L., An Introduction to Operator Polynomials, Birkhauser Verlag, Boston, Massachusetts, 1989.

[5] Titchmars, E.C., Eigenfunctions Expansion Associated with Second Order Differential Equations I, second edn. Oxford Univ. press, London (1962).

[6] Walter, J., Regular eigenvalue problems with eigenvalue parameter in the boundary condition. Math. Z., 133:301-312, 1973.

On A SUBCLASS OF UNIVALENT FUNCTIONS WITH NEGATIVE COEFFICIENTS

ABDUL RAHMAN S. JUMA¹ and HAZHA ZIRAR²

¹Department of Mathematics, Alanbar University, Ramadi, Iraq ²Department of Mathematics , University of Salahaddin, Erbil, Kurdistan, Iraq.

Abstract

In this paper, we have introduced the subclass of univalent functions defined in the open unit disc and derived some interesting properties like coefficient estimates, distortion theorem, extreme points and radii of close- to- convexity, starlikness and convexity.

References

 Aouf, M. K. and Salagean ,G. S. , Generalization of certain subclass of convex functions and corresponding subclass of starlike functions with negative coefficients, Mathematica, 50(73), (2008), 119-138.

[2] Flett, T. M., The dual of an inequalities of Hardy and Littlewood and some related inequalities, S. Math. Anal. Appl. 38(1972), 746- 765.

[3] Kanas, S. and Wisiniowska, A., Conic regions and stanlike functions, Rev. Roum. Math. Pures Appl. Math. Soc. 45(2000), 647-657.

[4] Ronning, F., On starlike functions associated with parabolic region, Ann. Univ Mariae Curie Skłodowska Sect. Aus (1991), 117- 122.

Fine spectra of upper triangular triple-band matrices over the sequence space $\ell_p,$ (0

Ali KARASA

Department of Mathematics, Necmettin Erbakan, Konya, Turkey

Abstract The operator A(r, s, t) on sequence space on ℓ_p is defined $A(r, s, t)x = (rx_{k-1} + sx_k + tx_{k+1})_{k=0}^{\infty}$ where $x = (x_k) \in \ell_p$, with (0 . The main purpose of this paper is to determine the fine spectrum with respect to the Goldberg's classification of the operator <math>A(r, s, t) defined by a triple sequential band matrix over the sequence space ℓ_p . Additionally, we give the approximate point spectrum, defect spectrum and compression spectrum of the matrix operator A(r, s, t) over the space ℓ_p .

References

- [1] A.M. Akhmedov, F. Başar, On the fine spectrum of the Cesàro operator in c_0 , Math. J. Ibaraki Univ. **36**(2004), 25–32.
- F. Başar, B. Altay, On the space of sequences of p-bounded variation and related matrix mappings, Ukrainian Math. J. 55(1)(2003), 136–147.
- [3] H. Bilgiç, H. Furkan, On the fine spectrum of the operator B(r, s, t) over the sequence spaces l₁ and bv, Math. Comput. Modelling 45(2007), 883–891.

H. Furkan, H. Bilgiç, F. Başar, On the fine spectrum of the operator B(r, s, t) over the sequence spaces ℓ_p and bv_p , (1 , Comput. Math. Appl.**60**(7)(2010), 2141–2152.

- [4] S. Goldberg, Unbounded Linear Operators, Dover Publications, Inc. New York, 1985.
- [5] E. Kreyszig, Introductory Functional Analysis with Applications, John Wiley & Sons Inc. New York
 Chichester · Brisbane · Toronto, 1978.
- [6] J.I. Okutoyi, On the spectrum of C_1 as an operator on bv, Commun. Fac. Sci. Univ. Ank. Ser. A_1 . 41(1992), 197–207.
- [7] J.B. Reade, On the spectrum of the Cesaro operator, Bull. Lond. Math. Soc. 17(1985), 263–267.
- [8] B.E. Rhoades, The fine spectra for weighted mean operators, Pacific J.
- [9] P.D. Srivastava, S. Kumar, Fine spectrum of the generalized difference operator Δ_{uv} on sequence space l_1 , Appl. Math. Comput. in press.
- [10] R.B. Wenger,
- [11] M. Yıldırım, On the fine spectrum of the Rhaly operators on ℓ_p , East Asian Math. J. **20**(2004), 153–160.

Approximation by Certain Linear Positive Operators of Two Variables A.K. Gazanfer¹ and İ. Büyükyazıcı²

¹Department of Mathematics, Bülent Ecevit University, Zonguldak, Turkey ²Department of Mathematics, Ankara University, Ankara, Turkey

Abstract

In this study, we introduce positive linear positive operators which are combined the Chlodowsky and Szász type operators and study some approximation properties of these operators in the space of continuous functions of two variables on a compact set. The rate of convergence of this operators are obtained by means of the modulus of continuity. And we also obtain weighted approximation properties for these positive linear operators in a weighted space of functions of two variables and find the rate of the convergence for this operators by using weighted modulus of continuity.

References

 A.D. Gadjiev, R.O. Efendiev and E. Ibikli, Generalized Bernstein-Chlodowsky polynomials, Rocky Mountain J. Math. 28 (1998).

 [2] A.D. Gadjiev, Linear positive operators in weighted space of functions of several variables, Izvestiya Acad. of Sciences of Azerbaijan, N4, 1980.

[3] A.D. Gadjiev, H. Hacısalihoğlu, Convergence of the sequences of linear positive operators., Ankara, 1995 (in Turkish).

[4] E.A. Gadjieva and E. Ibikli, On generalization of Bernstein-Chlodowsky polynomials, Hacettepe Bull. Natur. Sci. Engrg. 24 (1995), 31 40.

[5] N.İspir, Ç.Atakut, Approximation by modified Szász–Mirakjan operators on weighted spaces, Proc. Indian Acad. Sci. (Math. Sci.), 12(4) (2002) 571–578.

[6] F. Taşdelen, A. Olgun, G. B. Tunca, Approximation of functions of two variables by certain linear positive operators, Proc. Indian Acad. Sci. (Math. Sci.) Vol. 117, No. 3, August 2007, pp. 387–399.

[7] V. I. Volkov, On the convergence of sequences of linear positive operators in the space of continuous functions of two variable, Math. Sb. N. S 43(85) (1957) 504 (Russian).

[8] Z. Walczak, On certain modified Szász–Mirakjan operators for functions of two variable, Demonstratio Math. 33(1) (2000) 92–100.

Impulsive differential equations with variable times

A.Lakmeche⁽¹⁾ and <u>F.Berrabah⁽²⁾</u>

⁽¹⁾ Djillali Liabes University, Sidi Bel Abbes, Algeria, lakmeche@yahoo.fr

⁽²⁾ Djillali Liabes University, Sidi Bel Abbes, Algeria, berrabah_f@yahoo.fr

Abstract

In this paper, Schauder-Tychonoff's fixed point theorem and the notion of upper and lower solutions are used to investigate the existence of solutions for first order impulsive equations.

Keywords:Impulsive equations; upper and lower solutions; fixed point.

- [1] J. Dugundji and A. Granas, Fixed point Theory, Springer-Verlag, New York, 2003
- [2] V. Lakshmikantham, D.D. Bainov and P.S.Simeonov, Theory of impulsive Differential Equations, World Scientific, Singapore, 1989

PARABOLIC PROBLEMS WITH PARAMETER OCCURING IN ENVIRONMENTAL ENGINEERING AIDA SAHMUROVA

Okan University, Department of Adminstration of Health, Akfirat, Tuzla 34959 Istanbul, Turkey, E-mail: aida.sahmurova@okan.edu.tr VELI B. SHAKHMUROV

Okan University, Department of Mechanical Engineering, Akfirat, Tuzla 34959 Istanbul, Turkey, E-mail: veli.sahmurov@okan.edu.tr

Abstract

In this work, the uniform well possedenes of singular perturbation problems for parameter dependent parabolic differential-operator equations are obtained. These problems occur in phytoremediation modelling.

Key Word: Singular perturbation, Initial value problems; Differentialoperator equations; Abstract parabolic equation; Interpolation of Banach spaces; Semigroups of operators; phytoremidation modelling

AMS: 34G10, 35J25, 35J70 1. Introduction

Remediation techniques have been based on either immobilization, extraction by physick-chemical methods, landholding, or burial. These method often have some shortcoming: requiring special equipment, expensive, can remove biological activity from the soil, and can important affect the soil physical properties.

The model describing in this projet is developed in three parts. First, the dynamic portion will be developed using a a reaction-diffusion systems. Next, the cost function will involve the dynamic state variables and finally the desired EPA target will be defined as mathematical property. Assume $u_1(t, x)$, $u_2(t, x)$, $u_3(t, x)$ are amount of heavy metal in the environment in the roots and in the shoots at t months on $x = (x_1, x_2, x_3)$ place, respectively. Since the plant toxicant interaction dynamic occurs during a harvest season, we need to describe the process one harvest cycle. The initial amount of metal in different harvest cycle depends on what is remaining in the soil at the end of the cycle. The mathematical description of this process can be obtained as the following initial value problem (IVP) for systems of delay parabolic equation with parameter

$$s\frac{\partial u_i}{\partial t} + \sum_{j=1}^3 b_j(s,t) u_j(t - \sigma_j, x) = f_i(t,x), \ 0 < t \le T,$$
$$u_i(t,x) = g_i(t,x), \ -\sigma_j \le t \le 0, \ x \in [a,b], \ i,j = 1,2,3.$$

ON DARBOUX HELICES IN MINKOWSKI SPACE \mathbb{R}^3_1

A. Şenol¹, E. Zıplar² and Y. Yaylı²

¹Department of Mathematics, Çankırı Karatekin University, Çankırı, Turkey ²Department of Mathematics, Ankara University, Ankara, Turkey

Abstract

In the present study, we give the conditions for a curve in the Minkowski space to be a Darboux helix. We show that α is a Darboux helix if there exists a fixed direction d in \mathbb{R}^3_1 such that the function $\langle W(s), d \rangle$ is constant. We give the relation between slant helice and Darboux helice. As a particular case, if we take ||w|| =constant, the curves are constant precession. Some more particular cases of constant precession curves are studied.

References

[1] Ahmad T. Ali and Lopez R., Slant Helices in Minkowski space R_1^3 , J. Korean Math. Soc., 48, No. 1, 159-167, 2011.

[2] M. do Carmo, Differential Geometry of Curves and Surfaces, Prentice Hall, 1976.

[3] Izumiya, S and Tkeuchi, N., New special curves and developable surfaces, Turk J. Math., 28, 153-163, 2004.

[4] Scofield, P.D. Curves of constant precession. Am. Math. Monthly 102 (1995), 531-537

[5]W. Kuhnel, Differential Geometry: Curves, Surfaces, Manifolds, Weisbaden: Braunschweing, 1999.

[6]R. Lopez, Differential geometry of curves and surfaces in Lorentz-Minkowski space, arXiv:0810.3351v1, 2008.

[7]Kula, L and Yayh Y. 2005 On slant helix and its spherical indicatrix. Applied Mathematics and computation 169, 600-607.

[8]J. Walrave, Curves and surfaces in Minkowski space, Doctoral Thesis, K.U. Leuven, Fac. Sci., Leuven, 1995.

[9]Zıplar E, Senol A, Yaylı Y., On Darboux Helices in Euclidean 3-space, submitted.

[10]Yaylı Y, Hacısalihoğlu H.H, Closed curves in the minkowski 3-spaceHadronic journal 23, 259-272 (2000).

On the Numerical Solution of a Diffusion Equation Arising in Two-phase Fluid Flow A.S. Erdogan and A.U. Sazaklioglu

Department of Mathematics, Fatih University, Istanbul, Turkey

Abstract

Many applied problems in fluid mechanics and mathematical biology were formulated as the mathematical model of partial differential equations. Fluid flow inside capillaries were also considered with mathematical models [1]-[3]. But it is known that due to the lack of some data and/or coefficients, many real-life problems are modeled as inverse problems [4]-[5]. In this paper, specific modeling of the fluid flow for an unknown pressure is modeled as a two-phase flow equation. The unknown pressure acting in the model can be identified by using the overdetermined condition. Difference schemes are constructed for obtaining approximate solutions of this inverse problem. Stability estimates for the solution of these difference schemes are established.

References

[1] F. Loth, P.F. Fischer, N. Arslan, C.D. Bertram, S.E. Lee, T.J. Royston, W.E. Shaalan and H.S. Bassiouny, Transitional flow at the venous anastomosis of an arteriovenous graft: Potential activation of the ERK1/2 mechanotransduction pathway, Journal of Biomechanical Engineering , 125, 49-61, 2003.

[2] N. Arslan, A.S. Erdogan, A. Ashyralyev, Computational fluid flow solution over endothelial cells inside the capillary vascular system, International Journal for Numerical Methods in Engineering, 74(11), 1679-1689, 2008.

[3] A.S.Erdogan, A note on the right-hand side identification problem arising in biofluid mechanics, Abstract and Applied Analysis, 2012.

[4] V.T. Borukhov, P.N. Vabishchevich, Numerical solution of the inverse problem of reconstructing a distributed right-hand side of a parabolic equation, Computer Physics Communications, 126, 32-36, 2000.

[5] A. Ashyralyev, A.S. Erdogan, On the numerical solution of a parabolic inverse problem with the Dirichlet condition, International Journal of Mathematics and Computation, 11(J11), 73-81, 2011.

On the Solution of a Three Dimensional Convection Diffusion Problem

Abdullah Said Erdogan ve Mustafa Alp

Department of Mathematics, Fatih University, 34500, Buyukcekmece, Istanbul, Turkey

Department of Mathematics, Faculty of Arts and Sciences, Duzce University 81620, Duzce, Turkey,

Abstract

In this paper, the Rothe difference scheme and the Adomian Decomposition method are presented for obtaining the approximate solution of three dimensional convection-diffusion problem. Stability estimates for the difference problem is presented.

Keywords: Finite difference method, Adomian Decomposition Method, Convection-diffusion equation

1 Introduction

In many important applications in engineering such as transport of air and water pollutants, convection-diffusion problems arises. An example of this kind of problem is a forced heat transfer. Several numerical methods are proposed for solving three dimensional convection diffusion problem (see [1]-[11] and the references therein). In this paper, we focus on the following mixed problem for the three dimensional convection-diffusion equation

$$\begin{cases} \frac{\partial u}{\partial t} + b_1\left(x, y, z\right) \frac{\partial u}{\partial x} + b_2\left(x, y, z\right) \frac{\partial u}{\partial y} + b_3\left(x, y, z\right) \frac{\partial u}{\partial z} \\ - \left(a_1 \frac{\partial^2 u}{\partial x^2} + a_2 \frac{\partial^2 u}{\partial y^2} + a_3 \frac{\partial^2 u}{\partial z^2}\right) = f\left(t, x, y, z\right), \text{ in } \Omega \times P, \\ u\left(x, y, z, t\right) = 0, \text{ on } \partial\Omega \times \overline{P}, \\ u\left(x, y, z, 0\right) = g\left(x, y, z\right), \text{ in } \overline{\Omega}, \end{cases}$$
(1)

where $\Omega = (0, 1) \times (0, 1) \times (0, 1)$, P = (0, T), $b_1(x, y, z)$, $b_2(x, y, z)$, $b_3(x, y, z)$, g(x, y, z)are sufficiently smooth functions and a_1, a_2, a_3 are positive constants. Here, $b_1(x, y, z)$, $b_2(x, y, z)$, $b_3(x, y, z)$, a_1, a_2 and a_3 are velocity components of the fluid in the directions of the axes at the point (x, y, z) at time t.

- M. M. Gupta, and J. Zhang, Applied Mathematics and Computation 113, 249-274 (2000).
- [2] V. John, and E. Schmeyer, Comput. Methods Appl. Mech. Engrg 198, 475– 494 (2008).

- [3] Y. Ma, and Y. Ge, Applied Mathematics and Computation 215, 3408– 3417(2010)
- [4] J. Zhang, L. Gea, and J. Kouatchou, Mathematics and Computers in Simulation 54, 65–80(2000)
- [5] P. Theeraek, S. Phongthanapanich, and P. Dechaumphai Mathematics and Computers in Simulation 82, 220–233(2011)
- [6] Xue-Hong Wu, Zhi-Juan Chang, Yan-Li Lu, Wen-Quan Tao, and Sheng-Ping Shen Engineering Analysis with Boundary Elements 36, 1040–1048 (2012).
- [7] Hans-Görg Roos, and H. Zarin, Journal of Computational and Applied Mathematics 150, 109–128 (2003).
- [8] K.J. in't Hout, and B.D. Welfert, Applied Numerical Mathematics 57, 19– 35(2007).
- [9] F.S.V. Bazan, Applied Mathematics and Computation 200, 537–546 (2008).
- [10] M. Dehghan, Mathematical Problems in Engineering 2005(1), 61–74 (2005).
- [11] Y.Tanaka, T.Honma and I. Kaji, Appl. Math. Modelling 10, 170-175 (1986).
- [12] P.E. Sobolevski, Dokl. Akad. Nauk. SSSR 201(5), 1063-1066 (1971).
- [13] Kh. A. Alibekov, and P. E. Sobolevskii, Ukrain. Math. Zh. 31(6), 627–634 (1979).
- [14] A. Ashyralyev, and P.E. Sobolevskii, Well-Posedness of Parabolic Difference Equations, Basel, Boston, Berlin: Birkhäuser Verlag, 1994.
- [15] http://www.fatih.edu.tr/~aserdogan/AA/cdp.m
- [16] S. Momani, Turk J Math 32, 51-60 (2008).
- [17] G. Adomian, Solving Frontier problems of Physics: The decomposition method, Kluwer Academic Publishers, 1994.

A Fuzzy Max-Min Approach to Multi Objective, Multi Echelon Closed Loop Supply Chain

B. Ahlatcioglu Ozkok¹, E. Budak¹ and S. $Ercan^2$

¹Department of Mathematics, Yildiz Technical University, Istanbul, Turkey ²Department of Mathematics, Firat University, Elazig, Turkey

Abstract

In today's competitive markets, optimizing the process of delivering products from suppliers of raw materials to the customers for the firms formalizes an important problem in the literature. Increasingly contaminated world and limited sources of energy in recent years are regarded, it is inevitable for the mathematical models of any supply chain to have an environmentalist perspective. Hence, closed loop supply chain method has an increasing importance. In this study, a multi-objective linear model is given for the multi-echelon closed loop supply chain and the solution is obtained by utilizing Zimmermann's "min" operator with a fuzzy approach in which the minimum satisfactions of objectives are maximized. The model is to determine the locations of facilities and distribution quantity on the network regarding three objective functions, which are; minimizing time and cost, maximizing rating.

References

[1] Wei, J., Zhao, J., Pricing decisions with retail competition in a fuzzy closed-loop supply chain, Expert Systems with Applications, Vol. 38, pp. 11209-11216, 2011.

[2] Pishvaee. M.S., Razmi, J., Environmental supply chain network design using multi-objective fuzzy mathematical programming, In Press, Corrected Proof, Available online 20 October 2011.

[3] Zimmerman, H.J., Fuzzy Set Theory and its applications, Kluwer Academic Publishers, Boston/ Dordrecht/ London, 1992.

A Fuzzy Approach to Multi Objective Multi Echelon Supply Chain

B. Ahlatcioglu Ozkok¹, S. Ercan² and E. Budak¹

¹Department of Mathematics, Yildiz Technical University, Istanbul, Turkey ²Department of Mathematics, Firat University, Elazig, Turkey

Abstract

Recent times, companies are being forced by hard marketing conditions to make significant and strategic decisions on their supply chains. In this context, companies are trying to optimize supply chains towards customer demands and trying to prevent costs that caused by number of inactive facilities. In this study, by using AHP we make decision about potential establishment of a number of potential warehouses and distributions centers at regions to be selected from a set of possible candidates with certain possibilities of customer demands in the supply chain network of a company that is importing and exporting cleaning materials. The proposed model attempts to simultaneously minimize total cost and maximizing rating candidate locations using mixed integer linear programming. To obtain solution fuzzy decision making method is used and numerical example is illustrated.

References

[1] Tsiakis, P., Shah, N., Pantelides, C.C., Design of multi-echelon supply chain network under demand uncertainty, Ind. Eng. Chem. Res., 40, 3585-3604, 2001.

[2] Amid, A., Ghodsypour, S.H., O'Brien, C., Fuzzy multi objective linear model for supplier selection in a supply chain, Int. J. Production Economics, 104, 394-407, 2006.

[3] Zimmerman, H.J., Fuzzy Set Theory and its applications, Kluwer Academic Publishers, Boston/ Dordrecht/London, 1992.

[4] Kokangul, A., Susuz, Z., Integrated analytical hierarch process and mathematical programming to supplier selection problem with quantity discount, Applied Mathematical Modeling, 33, 1417-1429, 2009.

Modeling Voting Behavior in the Eurovision Song Contest

B. Dogru¹

¹ Department of Economics, Gumushane University, Gumushane, Turkey

Abstract

Modeling voting behavior or determinants of voting in a popular music competition such as Queen Elizabeth Piano Contest and Eurovision Song Contest have been growing tremendously after 2000s. (See [1], [4], [5], [9]). The aim of this study is also to model v_{ij} , voting behavior of juries and public opinion (via televoting system) of country $i \in L$ in evaluating the singer of country $j \in L$ $(i \neq j)$ where L is the total number of participants in the Eurovision Song Contest (ESC). We modeled voting behavior taking into consideration the individual characteristic of performer and voter, as well as quality of song. Characteristic properties x_{ik} , k = 1,2,3,...,K of performer j and characteristics y_{jm} , m = 1,2,3,...,M of voter i together affect votes given to a performer, as well as exchange of votes between two countries. Voting equation can be improved with these factors as below:

$$v_{ij} = \beta_{ij}v_{ji} + \sum_{k=1}^{K} \alpha_k x_{ik} + \sum_{m=1}^{M} \varphi_m y_{jm} + \varepsilon_{ij}$$

$$\tag{1}$$

Where α_k and φ_m are parameters to be estimated. The last two parameters of right-hand side of the equation (1) are affinity and objective quality of song. These two parameters together indicate some individual characteristics of singer and voter such as gender (male, female and duet), the "language" in which song is performed (English, English +national language, French, National language), the order of "appearance" in the contest, whether the song is performed "alone" or in a "group", a dummy for "host" country (if singer represents the host country, the variable takes 1 and 0 for other), and a dummy variable to capture "cultural block" ties' effect on voting (Western, Scandinavia, Former Yugoslavia, Former Socialist and Independents). Geographic effect (neighbor_{ii}) and quality of a song are computed as below

neighbor_{*ij*} =
$$\frac{1}{l} \sum_{j=1}^{l} v_{ij}$$
, *i* = 1,2,3, ..., *L* (2)

$$quality_{ij}^{\ g} = \frac{1}{L - l - 1} \sum_{i=1}^{l} v_{ij}, \quad i = 1, 2, 3, \dots, L$$
(3)

Estimation result of the linear voting equation 4 (including neighborhood and quality variable) shows that not only quality of the song is an important part of voting but also affinity variables are very crucial determinants of voting equation. Estimation result also indicates that order of appearance in the contest, the language of the song and the gender of the performing artist turn out to be quite important parameters in explaining voting behavior.

$$v_{ij} = \beta_{ij1} v_{ji-1} + \sum_{k=1}^{K} \alpha_{k1} x_{ik} + \sum_{m=1}^{M} \varphi_{m1} y_{jm} + \gamma_1 \text{quality}_{ij}^g + \varepsilon_{ij1}$$
(4)

References

[1] Dekker, A. (2007). The Eurovision Song Contest as a 'Friendship' Network. *Connections*, 27(3), 53-58.

[4] Ginsburgh, V., & Noury, A. (2004). Cultural Voting The Eurovision Song Contest. *Discussion Papers: http://www. core. ucl.*

[5] Haan, M., Dijkstra, S. G., & Dijkstra, P. T. (2005). Expert Judgment Versus Public Opinion – Evidence from the Eurovision Song Contest. *Journal of Cultural Economics*(29), 59-78.

[9] Yair, G., & Maman, D. (1996). The Persisitent Structure of Hegomony in the Eurovision Song Contest. *Acta Sociologica*, *39*, 309-325.

Derivation and numerical study of relativistic Burgers equations posed on Schwarzschild spacetime

Baver Okutmustur Middle East Technical University (METU) baver@metu.edu.tr

We consider nonlinear hyperbolic balance laws posed on a curved spacetime endowed with a volume form and identify a unique (up to normalization) hyperbolic balance law that enjoys the Lorentz invariance property also shared by the Euler equations of relativistic compressible fluids. The proposed model can be viewed as a relativistic version of Burgers equation and provides us with a simplified model on which numerical methods for hyperbolic equations can be developed and analyzed. This model is also compared with a second model derived directly from the relativistic Euler equations. We then introduce a finite volume scheme for the approximation of discontinuous solutions to the Burgerstype model when the background is chosen to be (a subset of) the Schwarzschild spacetime. Our scheme is formulated geometrically and is consistent with the natural divergence form of the balance law and applies to weak solutions containing shock waves. Most importantly, our scheme is well-balanced in the sense that it preserves static equilibrium solutions. Numerical experiments demonstrate the convergence of the proposed finite volume scheme and its relevance for computing late-time asymptotics of (possibly) discontinuous solutions on a curved background.

This presentation is based on the joint paper [2].

References

- P. Amorim, P.G. LeFloch, and B. Okutmustur, Finite volume schemes on Lorentzian manifolds, *Comm. Math. Sc.*, 6. (2008), pp. 1059–1086.
- [2] P.G. LeFloch, H. Makhlof, and B. Okutmustur, Relativistic Burgers equations on a curved spacetime. Derivation and finite volume approximation, SIAM J. NUMER. ANAL., Vol. 50, No. 4, (2012), pp. 21362158.
- [3] P.G. LeFloch and B. Okutmustur, Hyperbolic conservation laws on spacetimes. A finite volume scheme based on differential forms, *Far East J. Math. Sci.* **31.** (2008), pp. 49–83.
- [4] G. Russo and A. Khe, High–order well–balanced schemes for systems of balance laws, in "Hyperbolic problems: theory, numerics and applications", *Proc. Sympos. Appl. Math.*, Vol. 67, Part 2, Amer. Math. Soc. (2009), pp. 919–928.

Joint work with: Philippe LeFloch and Hasan Makhlof (*Université Pierre et Marie Curie*)

^{1,2}Department of Mathematics, Faculty of Arts and Science, Fatih University, Istanbul, Turkey

Abstract

The Newton-Padé approximants are a particular case of the multipoint Padé approximants, corresponding to the situation when the sets of interpolation points are nested.

One may consult papers [1-11] for the theory of those approximations for univariate functions. Recently, the authors [13] found a new form for the Newton-Padé approximations and used it in their convergence study. In [12] a multivariate generalization of the Newton-Padé approximations was introduced.

The goal of this note is two-fold. Firstly, we will give short extract from our forthcoming paper [13]. Next, we present generalizations of main lemmas for the case of multivariate functions. For the sake of simplicity we restrict ourselves to the case of two variables because the generalization to more than two variables is straightforward.

- H. E. Salzer, An osculatory extension of Cauchy's rational interpolation formula, Zamm-Z. Angew. Math. Mech. 64(1) (1984) 45-50.
- [2] J. Meinguet, On the solubility of the Cauchy interpolation problem, Approximation Theory, ed. Talbot, A., Academic Press, London 1970, 535-600.
- [3] M. H. Gutknecht, The multipoint Padé table and general recurrences for rational interpolation, Acta Appl. Math. 33 (1993) 165-194.
- [4] S. Tang, L. Zou, C. Li, Block based Newton-like blending osculatory rational interpolation, Anal. Theory Appl. 26(3) (2010) 201–214.
- [5] Q. Zhao, J. Tan, Block-based Thiele-like blending rational interpolation, J. Comput. Appl. Math. 195 (2006) 312–325.
- [6] A. M. Fu, A. Lascoux, A Newton type rational interpolation formula, Adv. Appl. Math. 41 (2008) 452-458.
- [7] M.A. Gallucci, W.B. Jones, Rational approximations corresponding to Newton series (Newton- Padé approximants), J. Approx. Theory 17 (1976) 366-392.
- [8] G. Claessens, The rational Hermite interpolation problem and some related recurrence formulas, Comput. Math. Appl. 2 (1976) 117-123.
- [9] A. Draux, Formal orthogonal polynomials and Newton-Padé approximants, Numer. Alg. 29 (2002) 67-74.
- [10] D. D. Warner, Hermite interpolation with rational functions, Ph.D. Thesis, Univ. of California (1974).

- [11] G.A. Baker, P. Graves-Morris, Pade approximants, vol.2 1981.
- [12] A. Cuyt, B. Verdonk, General Order Newton-Padé Approximants for Multivariate Functions, Numerische Mathematik, 43 (1984) 293-307.
- [13] A. Lukashov, C. Akal, Determinant form and a test of convergence for Newton-Padé approximations, Journal of Computational Analysis and Applications, (to be appear) January 2013.

Finite Difference Method for The Reverse Parabolic Problem with Neumann Condition

Charyyar Ashyralyyev *, †, Ayfer Dural ** and Yasar Sozen ‡

*Department of Computer Technology of the Turkmen Agricultural University, 74400,

Gerogly Street, Ashgabat, Turkmenistan, E-mail: charyar@gmail.com

[†]Department of Mathematical Engineering, Gumushane University, 29100,

Gumushane, Turkey

**Gaziosmanpasa Lisesi, 34245, Istanbul, Turkey, E-mail:ayfer_drl@hotmail.com Department of Mathematics, Fatih University, 34500, Istanbul, Turkey, Email:ysozen@fatih.edu.tr

Abstract. A finite difference method for the approximate solution of the reverse multidimensional parabolic differential equation with a multipoint boundary condition and Neumann condition is applied. Stability, almost coercive stability, and coercive stability estimates for the solution of the first and second orders of accuracy difference schemes are obtained. The theoretical statements are supported by the numerical example.

The present paper considers the multipoint nonlocal boundary value problem for then multidimensional parabolic equation with Neumann condition

$$\begin{cases} u_t(t,x) + \sum_{r=1}^n \left(a_r(x)u_{x_r} \right) x_r = f(x,t), & x = (x_1, \dots, x_n) \in \Omega, \quad 0 \langle t \langle 1, \\ u(1,x) = \sum_{i=1}^p \alpha_i u(\theta_i, x) + \varphi(x), & x \in \overline{\Omega}, \quad 0 \leq \theta_1 \langle \theta_2 \langle \dots \langle \theta_P \langle 1, \\ \frac{\partial u(x,t)}{\partial n} = 0, & x \in S, \quad 0 \leq t \leq 1 \end{cases}$$
(1)

under the condition

$$\sum_{k=1}^p |\alpha_k| \leq 1.$$

Here, $a_r(x)$, $(x \in \Omega)$, $\varphi(x)$ $(x \in \overline{\Omega})$, f(t,x) $(t \in (0,1), x \in \Omega)$ are given smooth functions and $a_r(x) \ge a > 0$, $\Omega = (0,1) \times \cdots \times (0,1)$ is the

unit open cube in the n-dimensional Euclidean space with boundary S, $\Omega = \Omega \cup S$, and *n* is the normal vector to Ω . The first and second order of accuracy in t and the second order of accuracy in space variables for the approximate solution of problem (1) are presented. The stability, almost coercive stability, and coercive stability estimates for the solution of these

difference schemes are obtained. The modified Gauss elimination method for solving these difference schemes in the case of one-dimensional parabolic partial differential equations is used.

REFERENCES

1. O.A. Ladyzhenskaya, V.A. Solonnikov, and N.N. Ural'tseva, Linear and Quasilinear Equations of Parabolic Type, Transl Math Monogr, Providence, 1968.

2. O.A. Ladyzhenskaya, and N.N. Ural'tseva, Linear and Quasilinear Elliptic Equations, Academic Press, London, New York,1968.

3. M.L. Vishik, A.D. Myshkis, and O.A. Oleinik, Partial Differential Equations, in Mathematics in USSR in the Last 40 Years, 1917-1957, Fizmatgiz, Moscow, 1959, pp. 563 (Russian).

4. A. Ashyralyev, Nonlocal boundary value problems for partial differential equations: well-posedness, in AIP Conference Proceedings Global Analysis and Applied Mathematics, edited by K. Tas, D. Baleanu, O. Krupková, and D. Krupka International Workshop on Global Analysis, 2004, pp. 325.

5. A. Ashyralyev, J. Evol Equ 6, 1-28 (2006).

6. A. Ashyralyev, A. Hanalyev, and P.E. Sobolevskii, Abstr. Appl. Anal. 6, 53-61(2001).

7. A. Ashyralyev, A. Dural, and Y. Sözen, Vestnik of Odessa National University: Math and Mech 13, 1-12 (2009).

- 8. A. Ashyralyev, A. Dural, and Y. Sözen, Iran J. Optim. 1, 1-25 (2009).
- 9. A. Ashyralyev, A. Dural, and Y. Sözen, Abst. Appl. Anal. accepted.

10. A. Ashyralyev, and P.E. Sobolevskii, Well-Posedness of Parabolic Difference Equations, Birkhäuser, Basel, Switzerland, 1994.

- 11. Ph. Clement, and S. Guerre-Delabrire, Atti Accad. Naz. Lincei Cl. Sci. Fis. Mat. Natur. Rend. Lincei 9, 245-266 (1999).
- 12. A.V. Gulin, N.I. Ionkin, and V.A. Morozova, Differ. Equ. 37, 970-978 (2001) (Russian).
- 13. X.Z. Liu, X. Cui, and J.G. Sun, J. Comput. Appl. Math. 186, 432-449 (2006).
- 14. J. Martin-Vaquero, Chaos Solitons Fractals 42, 2364-2372 (2009).
- 15. J. Martin-Vaquero, and J. Vigo-Aguiar, Appl. Numer. Math. 59, 2507-2514 (2009). 16. M. Sapagovas, J. Comput. Appl. Math. 88, 89-98 (2003).
- 17. M. Sapagovas, J. Comput. Appl. Math. 92, 77-90 (2005).

Three Models based Fusion Approach in the Fuzzy Logic Context for the Segmentation of MR Images : A Study and an Evaluation

C. Lamiche¹ and A. Moussaoui² ¹Department of Computer Science, M'sila University, M'sila, Algeria ²Department of Computer Science, Setif University, Setif, Algeria

Abstract

In this work we present a study and an evaluation of three models based fusion approach in the fuzzy logic context for the segmentation of MR images. The process of fusion consists of three parts : (1) information extraction, (2) information combination, and (3) decision step. Information provided by T1-weighted,T2-weighted and PD-weighted images is extracted and modeled separately in each one using FPCM (Fuzzy Possibilistic C-Means) algorithm, fuzzy maps obtained are combined with an operator of fusion which can managing the uncertainty and ambiguity in the images and the final segmented image is constructed in decision step. Some results are presented and discussed.

References

[1] Gonzalez R. C. and Woods R. E., Digital Image Processing. Massachusetts: Addison-Wesley, 1992.

[2] Hata Y., Kobashi S. and Hirano S., Automated segmentation of human brain MR images aided by fuzzy information granulation and fuzzy inference", IEEE Trans. SMC, Part C, 30, pp. 381-395, 2000.

[3] Van Leemput K., Maes F., Vandermeulen D. and Suetens P., Automated model-based tissue classification of MR images of the brain, IEEE Trans. Medical Imaging, 18, pp. 897-908, 1999.

[4] Wang Y., Adali T., Xuan J. and Szabo Z., Magnetic resonance image analysis by information theoretic criteria and stochastic models, IEEE Trans, Information Technology in Biomedicine, 5, pp. 150-158, 2001.

[5] Bloch I. and Maitre H., Data Fusion in 2D and 3D Image Processing: An overview," in Proceedings of X Brazilian Symposium on Computer Graphics and Image Processing, Brazil, pp. 127-134, 1997.

[6] Dou W., Ruan S., Chen Y., Bloyet D. and Constans J. M., A framwork of fuzzy information fusion for the segmentation of brain tumor tissues on MR images," Image and vision Computing, 25, pp. 164-171, 2007

Approximate Solutions of The Cauchy Problem for The Heat Equations

Deniz Ağırseven¹

¹ Department of Mathematics, Trakya University, 22030, Edirne, TURKEY

Abstract

Homotopy Analysis Method (HAM) [1-2] is applied to the problem of the one-dimensional heat equations with a non-linear heat source subject to the temperature and the heat flux given at a single boundary to obtain the analytical solutions. Solutions obtained take an important place for one-dimensional heat flow as applied to a few regular geometries such as slabs, cylinders and spheres. Some of the test problems are presented to show the efficiency of HAM.

References

[1] Liao S.J., The proposed homotopy analysis techniques for the solution of nonlinear problems, Ph.D. Thesis, Shanghai Jiao Tong University, 1992.

[2] Liao S.J., Beyond perturbation: introuction to the Homotopy Analysis Method, Boca Raton:Chapman Hall/CRC Press, 2003.

[3] Abbasbandy S., Homotopy analysis method for heat radiation equations, Int.Commun. Heat Mass Transfer, , 34, 380-387, 2007.

[4] Lesnic D., Decomposition methods for non-linear, non-characteristic Cauchy heat problems Communications in Nonlinear Science and Numerical Simulation, 10, 581-596, 2005.

[5] Adomian G., Rach R., Noise terms in decomposition series solution, Comput. Math. Appl., 24, 61-64, 1992.

[6]Wazwaz A.M., A new algorithm for solving differential equations of Lane-Emden type, Appl. Math. Comput., 118, 287-310, 2001.

[7] Iqbal S., Javed A., Application of optimal asymptotic method for the analytic solution of singular Lane Emden type equation, Appl. Math. Comput, 217, 7753-7761, 2011.

[8] Ashyralyev A., Erdogan A.S., Arslan N., On the numerical solution of the diffusion equation with variable space operator, Appl. Math. Comput., 189, 682-689, 2007.

[9] Agirseven D., Ozis T., An analytical study for Fisher type equations by using homotopy perturbation method, Computers and Mathematics with Application, 60, 602-609, 2010.

[10] Sami Bataineh A., Noorani M.S.M., Hashim I., Solutions of time dependent Emden- Fowler type equations by homotopy analysis method, Physics Letters A, 371, 72-82, 2007.

[11] Ozis T., Agirseven D., He's homotopy perturbation method for solving heat-like and wavelike equations with variable coefficients, Physics Letters A, 372, 5944-5950, 2008.

[12] Shidfar A., Karamali G.R., Damirchi J, An inverse heat conduction problem with a nonlinear source term, Nonlinear Analysis, 65, 615-621, 2006.

[13] Shidfar A., Molabahrami A., A weighted algorithm based on the homotopy analysis method: Application to inverse heat conduction problems, Communications in Nonlinear Science and Numerical Simulation, 15, 2908-2915, 2010.

The normal inverse Gaussian distribution: exposition and applications to modeling asset, index and foreign exchange closing prices

D. Teneng¹ and K. Pärna² ¹Institute of Mathematical Statistics, University of Tartu, Tartu, Estonia ²Institute of Mathematical Statistics, University of Tartu, Tartu, Estonia

Abstract

We expose the unique properties of the normal inverse Gaussian distribution (NIG) useful for modeling asset, index and foreign exchange closing prices. We further demonstrate that traditional beliefs in asset, index, and foreign exchange closing prices not being independently identically distributed random variables are fundamentally flawed. Best models are selected using a novel model selection strategy proposed by Käärik and Umbleja (2011). Our results show that closing prices of Baltika and Ekpress Grupp (companies trading on Tallinn stock exchange), FTSE100, GSPC and STI (major world indexes), CHF/JPY, USD/EUR, EUR/GBP, SAR/CHF, QAR/CHF and EGP/CHF (Foreign Exchange rates) can be modeled by NIG distribution. This means their underlying stochastic properties can fully be captured by NIG; very useful for predicting price movements, pricing models, underwriting and trading derivatives etc

Acknowledgement Research supported by Estonian Science foundation grant number 8802 and Estonian Doctoral School in Mathematics and Statistics.

References

[1] Barndorff-Nielsen O. E., Processes of normal inverse Gaussian type, Systems & Finance and Stochastics, 2, (1998), 42-68.

[2] Figueroa-López J. E., Jump diffusion models driven by Lévy Processes, Springer Handbooks of Computational Statistics, (2012), 61-88.

[3] Käärik M., Umbleja M., On claim size fitting and rough estimation of risk premiums based on Estonian traffic example, *International Journal of Mathematical Models and Methods in Applied Sciences*, Issue 1, vol. 5, 17-24, (2011).

[4] Lo A. W. and Mackinlay A. C., Stock market prices do not follow random walks: Evidence from a simple specification test, Review of Financial studies, Vol. 1, 41-66, (1998).

[4] Necula C., Modelling heavy-tailed stock index returns using the generalized hyperbolic distribution, Romanian Journal of Economic Forecasting, Vol. 6(2), 610-615, (2009)

[5] Schoutens W., Lévy Processes in Finance, John Wiley & Sons Inc., New York, (2003).

[6] Teneng D., NIG-Levy process in asset price modelling: case of Estonian companies, Proc. 30th International Conference on Mathematical Methods in Economics - MME 2012, Karvina, 1-3 Sept. 2012, to appear.

[7]Rydberg T. H., The Normal Inverse Gaussian Levy Process : Simulation and approximation, Comm.Stat.: Stoch. Models, Vol. 13 (4), 887-910, (1997).

Radial Basis Functions Method for determining of unknown coefficient in parabolic

equation E. Can

Department of Physics, Kocaeli University, Kocaeli 41380, Turkey

Electro Optic Systems Engineering, Kocaeli University, Kocaeli 41380, Turkey

Abstract

In this paper, we consider an inverse problem of finding unknown source $\operatorname{parameter}(t)$ and u(x,t)satisfy equation

$$u_t = u_{xx} + p(t)u + f(t, x), \qquad 0 \le x \le 1, \ 0 < t \le T,$$
(1)

with the initial-boundary conditions

$$u(x,0) = \varphi(x), \qquad 0 \leqslant x \leqslant 1 \tag{2}$$

$$(0,t) = \mu_1(t), \quad 0 < t \le T$$
 (3)

$$u(1,t) = \mu_2(t), \qquad 0 < t \leqslant T \tag{4}$$

subject to the overspecification over the spatial domain

$$u(x^*, t) = E(t), \quad 0 < x^* \leq 1, \ 0 < t \leq T$$
(5)

where $f(x,t), \varphi(x), \mu_1(t), \mu_2(t)$ and $E(t) \neq 0$ are known functions, x^* is a fixed prescribed interior point in (0,1). If p(t) is known then direct initial boundary value problem (1) - (4) has a unique smooth solution u(x,t) [1]. If u represent a temperature distribution, then (1) - (4) can be interpreted as a control problem with source parameter. Based on the idea of the radial basis functions (RBF) approximation, a fast and highly accurate meshless method is developed for solving an inverse problem with a control parameter [2]. Some numerical examples using the proposed algorithm are presented.

References

 Isakov V., Inverse Problems for Partial Differential Equations, Applied Mathematical Sciences, Springer-Verlag, vol. 127, 1997.

[2] Limin Ma and Zongmin Wu, Radial Basis functions method for parabolic inverse problem, Int. J. of Computer Math., 88(2), 383-395, 2011.

Compact and Fredholm Operators on Matrix Domains of Triangles in the Space of Null Sequences

E. Malkowsky

Department of Mathematics, Fatih University, Istanbul, Turkey Department of Mathematics, University of Giessen, Giessen, Germany

Abstract The matrix domain X_A of an infinite matrix $A = (a_{nk})_{n,k=0}^{\infty}$ of complex numbers in a subset X of the set ω of all complex sequences is the set of all $x = (x_k)_{k=0}^{\infty} \in \omega$ for which the series $A_n x = \sum_{k=0}^{\infty} a_{nk} x_k$ converge for all n and $Ax = (A_n x)_{n=0}^{\infty} \in X$. Also, if X and Y are subsets of ω then (X, Y) denotes the set of all infinite matrices that map X into Y, that is, $A \in (X, Y)$ if and only if $X \subset Y_A$. Let c_0 denote the set sequences $x \in \omega$ that converge to zero, and $T = (t_{nk})_{n,k=0}^{\infty}$ and $\tilde{T} = (\tilde{t}_{nk})_{k,k=0}^{\infty}$ be triangles, that is, $t_{nk} = \tilde{t}_{nk} = 0$ for k > n and $t_{nn} = \tilde{t}_{nn} \neq 0$ (n = 0, 1, ...). We characterise the class $((c_0)_T, (c_0)_{\tilde{T}})$. Furthermore we obtain an explicit formula for the Hausdorff measure of noncompactness of operators L_A given by a matrix $A \in (c_0)_T, (c_0)_{\tilde{T}}$, that is, for which $L_A(x) = Ax$ for all $x \in (c_0)_T$. From this result, we obtain a characterisation the class of compact operators given by matrices in $((c_0)_T, (c_0)_{\tilde{T}})$. Finally we give a sufficient condition for an operator given by a matrix to be a Fredholm operator on $(c_0)_T$.

References

[1] Djolović I. and Malkowsky E., A note on compact operators on matrix domains, Journal of Mathematical Analysis and Applications, 340(1), 291–303, 2008

[2] Djolović I. and E. Malkowsky, Matrix transformations and compact operators on some new m^{th} order difference sequences, Applied Mathematics and Computations, 198(2), 700–714, 2008

[3] de Malafosse B. and Rakočević V., Application of measure of noncompactness in operators on the spaces s_{α} , s_{α}^{0} , s_{α}^{c} , ℓ_{α}^{p} , Journal of Mathematical Analysis and Applications, 323(1), 131–145, 2006

[4] Malkowsky E. and Rakočević V., An Introduction into the Theory of Sequence Spaces and Measures of Noncompactness, Zbornik radova, Matematički institut SANU, Belgrade, 9(17), 143–234, 2000

[5] Malkowsky E. and Rakočević V., On matrix domains of triangles, Applied Mathematics and Computations, 189(2), 2007, 1146–1163

[6] M.Schechter, Principles of Functional Analysis, Academic Press, New York and London, 1973

[7] A. Wilansky, Summability through Functional Analysis, North–Holland Mathematics Studies No. 85, North–Holland, Amsterdam, New York, Oxford, 1984

Compact Operators on Spaces of Sequences of Weighted Means E. Malkowsky^{1,2}, F. Özger¹

¹Department of Mathematics, Fatih University, Istanbul, Turkey

²Mathematisches Institut, Universität Giessen, Arndstrasse 2, D–35392, Giessen Germany

Abstract

We reduce the spaces a_0^r , a_c^r , $a_0^r(\Delta)$ and $a_c^r(\Delta)$ and simplify their dual spaces and the characterisations of matrix transformations on them in [3]. We also obtain an estimate and a formula for the Hausdorff measure of noncompactness of some matrix operators on the spaces a_0^r and a_c^r , and the corresponding characterisations of compact matrix operators.

- [1] C. Aydın, and F. Başar, Hokkaido Mathematical Journal 33, 383–398 (2004)
- [2] C. Aydın, and F. Başar, Applied Mathematics and Computation 157, 677–693 (2004)
- [3] E. Malkowsky, and F. Özger, Filomat 26 (3), 511-518 (2012)
- [4] I. Djolović, J. Math. Anal. Appl. 318, 658–666 (2006)
- [5] I. Djolović, and E. Malkowsky, J. Math. Anal. Appl. 340, 291–303 (2008)
- [6] B. de Malafosse, and V. Rakočević, J. Math. Anal. Appl. 323 (1), 131-145 (2006)
- [7] E. Malkowsky, Rendi. Circ. Mat. Palermo II, Suppl. 68, 641–655 (2002)
- [8] E. Malkowsky, and V. Rakočević, Applied Mathematics and Computation 189, 1148–1163 (2007)
- [9] A. Wilansky, Summability through Functional Analysis, North–Holland Mathematics Studies No. 85, North–Holland, Amsterdam, New York, Oxford, 1984

Extended Eigenvalues of Direct Integral of Operators

E. Otkun Çevik¹ and Z.I. Ismailov²

¹ Institute of Natural Sciences, Karadeniz Technical University, Trabzon, Turkey

²Department of Mathematics, Karadeniz Technical University, Trabzon, Turkey

Abstract

In this work, a connection between extended eigenvalues of direct integral of operators in the direct integral of Hilbert spaces and their coordinate operators has been investigated.

References

 Biswas A., Lambert A. and Petrovic S., Extended eigenvalues and the Volterra operator, Glasgow Math. J., 44, 521-534, 2002.

[2] Lambert A., Hyperinvariant subspaces and extended eigenvalues, New York J. Math., 10, 83-88, 2004.

[3] Karaev M. T., Invariant subspaces, cyclic vectors, commutant and extended eigenvectors of some convolution operators, Methods Func. Anal. Topology, 11, 48-59, 2005.

[4] Karaev M. T., On extended eigenvalues and extended eigenvectors of some operator classes, Proc. Amer. Math. Soc., 134(8), 2883-2392, 2006.

[5] Biswas A. and Petrovic S., On extended eigenvalues of operators, Int. equat. oper. theory, 55, 233-248, 2006.

[6] Petrovic S., On the extended eigenvalues of some Volterra operators, Int. equat. oper. theory, 57, 593-598, 2007.

[7] Shkarin S., Compact operators without extended eigenvalues, J. Math. Anal. Appl., 332, 455-462, 2007.

Exponential decay and blow up of a solution for a system of nonlinear higher-order wave equations

E. Pişkin and N. Polat

Department of Mathematics, Dicle University, Diyarbakir, Turkey

Abstract

This work studies a initial-boundary value problem of the weak damped nonlinear higher-order wave equations. Under suitable conditions on the initial datum, we prove that the solution decays exponentially and blows up with negative initial energy.

References

[1] Adams R. A. and Fournier J. J. F., Sobolev Spaces, Academic Press, 2003.

[2] Georgiev V. and TodorovaG., Existence of a solution of the wave equation with nonlinear damping and source terms, J. Differential Equations, 109 (2), 295–308, 1994.

[3] Zhou Y., Global existence and nonexistence for a nonliear wave equation with damping and source terms, Math. Nacht, 278, 1341-1358, 2005.

[4] Messaoudi S. A. and Said-Houari B., Global nonexistence of positive initial-energy solutions of a system of nonlinear viscoelastic wave equations with damping and source terms, J. Math. Anal. Appl. 365, 277–287, 2010.

A New General Inequality for double integrals Erhan Set¹, Mehmet Zeki Sarıkaya¹ and Ahmet Ocak Akdemir²

¹Department of Mathematics, Faculty of Science and Arts, Düzce University, Düzce, Turkey

²Ağrı İbrahim Çeçen University, Faculty of Science and Letters, Department of Mathematics, 04100,

Ağrı, Turkey

Abstract

The inequality of Ostrowski gives us an estimate for the deviation of the values of a smooth function from its mean value. More precisely, if $f:[a,b] \to \mathbb{R}$ is a differentiable function with bounded derivative, then

$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \left\| f' \right\|_{\infty}$$
(1)

for every $x \in [a, b]$. Moreover the constant 1/4 is the best possible. Inequality (1) has wide applications in numerical analysis and in the theory of some special means; estimating error bounds for some special means, some mid-point, trapezoid and Simpson rules and quadrature rules, etc. Hence inequality (1) has attracted considerable attention and interest from mathematicans and researchers. Due to this, over the years, the interested reader is also referred to ([1]-[9]) for integral inequalities in several independent variables. In addition, the current approach of obtaining the bounds, for a particular quadrature rule, have depended on the use of peano kernel. The general approach in the past has involved the assumption of bounded derivatives of degree greater than one.

In this paper, we obtain a new general inequality involving functions of two independent variables by defining the pean kernel K(x, y; s, t) as the following:

$$K(x,y;t,s) = \begin{cases} \left(t - \left(a + \lambda \frac{b-a}{6}\right)\right) \left(s - \left(c + \lambda \frac{d-c}{6}\right)\right) & \text{for } a \le t \le x, \ c \le s \le y, \\ \left(t - \left(a + \lambda \frac{b-a}{6}\right)\right) \left(s - \left(d - \lambda \frac{d-c}{6}\right)\right) & \text{for } a \le t \le x, \ y \le s \le d, \\ \left(t - \left(b - \lambda \frac{b-a}{6}\right)\right) \left(s - \left(c + \lambda \frac{d-c}{6}\right)\right) & \text{for } x \le t \le b, \ c \le s \le y, \\ \left(t - \left(b - \lambda \frac{b-a}{6}\right)\right) \left(s - \left(d - \lambda \frac{d-c}{6}\right)\right) & \text{for } x \le t \le b, \ y \le s \le d. \end{cases}$$

This inequality is a new generalization of the inequalities of Simpson and Ostrowski type obtained by Zhongxue in [9].

References

[1] N. S. Barnett and S. S. Dragomir, An Ostrowski type inequality for double integrals and applications for cubature formulae, Soochow J. Math., 27(1), (2001), 109-114.

[2] M.E. Özdemir, H. Kavurmacı and E. Set, Ostrowski's type inequalities for (α, m) -convex functions, Kyungpook Math. J., 50 (2010), 371-378.

[3] B. G. Pachpatte, On a new Ostrowski type inequality in two independent variables, Tamkang J. Math., 32(1), (2001), 45-49.

[4] M. Z. Sarikaya, On the Ostrowski type integral inequality, Acta Math. Univ. Comenianae, Vol. LXXIX, 1(2010), pp. 129-134.

[5] M.Z. Sarıkaya, E. Set and M.E. Özdemir, On new inequalities of Simpson's type for s-convex functions, Computers & Mathematics with Applications, 60 (2010), 2191-2199.

[6] E. Set, New inequalities of Ostrowski type for mappings whose derivatives are s-convex in the second sense via fractional integrals, Computers and Mathematics with Applications, 63(7), (2012), 1147-1154.

[7] E. Set and M.Z. Sarıkaya, On The Generalization Of Ostrowski And Grüss Type Discrete Inequalities, Computers & Mathematics with Applications, 62, (2011), 455–461.

[8] N. Ujević, Sharp inequalities of Simpson type and Ostrowski type, Computers & Mathematics with Applications, 48 (2004) 145-151.

[9] L. Zhongxue, On sharp inequalities of Simpson type and Ostrowski type in two independent variables, Computers & Mathematics with Applications, 56 (2008) 2043-2047.

Exact Solutions of the Schrödinger Equation with Position Dependent Mass for the solvable Potentials

F. Aricak¹ and M.Sezgin² ¹Department of Physics, Trakya University, Edirne, Turkey ²Department of Mathematics, Trakya University, Edirne, Turkey

Abstract

In this work the infinitesimal operators of the regular representations of the group SL(2,R) are considered. According to these infinitesimal operators the Casimir operator is expressed. The Hamiltonian H is related to Casimir operator C of the group. The energy eigenvalues and the corresponding eigenfunctions are given for the solvable potentials

- [1] Kerimov G A., J. Phys. A: Math. Theor. 42, 445210, 2009
- [2] Yahiaoui S. A., Bentaiba M., Int. J. Theor. Phys., 48, 315-322, 2009,
- [3] Aktaş M., Sever R., J. Math. Chemistry, Vol. 43. No .1 , 2008
- [4] Tezcan C., Sever R., Int. J. Theor. Phys., 47, 1471-1478, 2008
- [5] Jiang Yu, Shi-Hai Dong, Guo-Hua Sun, Phy. Letters A, 322, 290-297,2004
- [6] Chun-Sheng Jia, Liang-Zhong Yi, Sun Yu, J. Math. Chemistry, Vol. 43. No .2, 2008
- [7] Oldwig Von R., Phys. Rev. Vol 27, 1983
- [8] Ben Daniel D. J., Duke C. B., Phys. Rev. Vol 152, No. 2, 1966
- [9] Bagchi B., Gorain P., Quesne C., Roychoudhury R., Europhys. Lett. 72, 2005
- [10] Gönül B., Özer O, Gönül B., Üzgün F., Mod. Phys. Lett. A .17, 2002
- [11] Koç R., Koca M., J. Phys. A: Math. Gen. 36, 2003
- [12] Roy B., Roy P., J. Phys. A:Math. Gen. 35, 2002
- [13] Plastino A. R., Rigo A., Casas M., Garcias F., Plastino A., Phys. Rev. A 60, 1999
- [14] Quesne C., Tkachuk V. M., J. Phys A: Math.. Gen., Vol. 37, N. 14, 2004
- [15] Ghirardi G. C., Nuovo Cimento, 10 A, 1972
- [16] Pöschl G., Teller E., Zeit. Phys., 83, 1933, 149
- [17] Manning M. F., Rosen N., Phys. Rev. 44, 953, 1933
- [18] Morse P.M., Phys. Rev. 34, 1929
- [19] Kratzer A., Z. Phys. 3, 289, 1920
- [20] Wei Gao-Feng, Donh Shi-Hai, Phys. Lett. A. 373, 2009
- [21] Wu J., Alhassid Y., Gürsey F., Ann. Phys., 196,163-181, 1989
- [22] Levai G., J. Phys. A: Math. Gen. 27, 3809-3828,1994
- [23] Flügge S., Practical Quantum Mechanics , Springer-Verlag, Berlin, 1974
- [24] Wei Gao-Feng, Donh Shi-Hai, Phys. Lett. A. 373, 2009
- [25] Vilenkin N. Ja, Klimyk A. U., *Representation of Lie Groups and Special Functions*, Volume I,II, Kluwer Academic Publishers, 1993

Sturm Liouville Problem with Discontinuity Conditions at Several Points F.Hıra¹ and N. Altınışık²

^{1,2}Department of Mathematics, Ondokuz Mayıs University, Samsun, Turkey

Abstract

In this paper we deal with the computation of the eigenvalues of Sturm Liouville problem with several discontinuity conditions (transmission conditions) inside a finite interval and parameter dependent boundary conditons.By using an operator theoretic interpretation we extend some classic results for regular Sturm Liouville problems.A symmetric linear operator A is defined in an appropriate Hilbert space such that the eigenvalues of such a problem coincide with those of A. Also, we obtained asymptotic formulaes for the eigenvalues and corresponding eigenfunctions.

Consider the following Sturm Liouville problem with discontinuity conditions at several points inside a finite interval,

$$\tau(u) := -u'' + q(x)u = \lambda u, \ x \in (x_0, x_1)$$
(1)

$$B_1(u) := \beta_1 u(x_0) + \beta_2 u'(x_0) = 0$$
(2)

$$B_{2}(u) := \lambda \left(\alpha_{1}' u(x_{1}) - \alpha_{2}' u'(x_{1}) \right) + \alpha_{1} u(x_{1}) - \alpha_{2} u'(x_{1}) = 0$$
(3)

$$T_k(u) := \begin{pmatrix} u(\theta_k + 0) \\ u'(\theta_k + 0) \end{pmatrix} - D_k \begin{pmatrix} u(\theta_k - 0) \\ u'(\theta_k - 0) \end{pmatrix} = 0, \quad k = \overline{1, m}$$
(4)

where $x_0 = \theta_0 < \theta_1 < \dots < \theta_m < \theta_{m+1} = x_1, q \in L_2(x_0, x_1), \lambda$ is a complex spectral parameter. We shall assume that $\beta_1^2 + \beta_2^2 \neq 0, \alpha_1^2 + \alpha_2^2 \neq 0, \rho > 0$, where $\rho = \begin{cases} \infty & \text{, if } \alpha_1' + \alpha_2' = 0 \\ \alpha_1' \alpha_2 - \alpha_2' \alpha_1 & \text{, otherwise} \end{cases}$ and

$$D_{k} = \begin{pmatrix} \gamma_{1k} & \gamma_{2k} \\ \gamma_{3k} & \gamma_{4k} \end{pmatrix}, \ \gamma_{ik} \in \mathbb{R}, \ i = \overline{1, 4}, \ |D_{k}| > 0 \text{ for } k = \overline{1, m}. \text{ Let } D_{0} \text{ be the } 2 \times 2 \text{ identity matrix.}$$

References

 Altımşık N., Kadakal M., Mukhtarov O. Sh., Eigenvalues and eigenfunctions of discontinuous Sturm Liouville problems with eigenparameter dependent boundary conditions, Acta Math. Hung., 102 (1-2), 159-175, 2004.

[2] Buschmann D., Stolz G., Weidmann J., One-dimensional Schrödinger operators with local point interactions, J. Reine Angew, Math, 467: 169-186,1995.

[3] Chanane B., Sturm Liouville problems with impulse effects, Appl. Math.Comput. 190, 610-626, 2007.

[4] Fulton C.T, Two-point boundary value problems with eigenvalues parameter contained in the boundary conditions, Proc. Roy. Soc. Edin., 77A, 293-308,1977.

[5] Hinton B. D., An expansion theorem for an eigenvalue problem with eigenvalue parameter in the boundary conditions, Quart. J. Math. Oxford, 30, 33-42,1979.

[6] Kadakal M, Mukhtarov O. Sh, Sturm–Liouville problems with discontinuities at two points, Computers and Mathematics with Applications 54, 1367–1379, 2007.

[7] Kobayashi M., Eigenfunction expansions: A discontinuous version, SIAM J. Appl. Math. 50 (3), 910-917, 1990.

[8] Titchmarsh E. C., Eigenfunctions Expansion Associated with Second Order Differential Equations $I, 2^{nd}$ end, Oxford Univ. Press, London, 1962.

[9] Titeux I., Yakubov Y., Completeness of root functions for thermal conduction in a strip with piecewise continuous coefficients, Math. Models Methods Appl. Sc., 7:7, 1035–1050, 1997.

[10] Walter J., Regular eigenvalue problems with eigenvalue parameter in the boundary conditions, Math. Z., 133, 301-312, 1973.

[11] Wang A., Sun J., Hao X., Yao S., Completeness of eigenfunctions of Sturm Liouville problems with transmission conditions, Methods and Applications of Analysis, 16 (3) 299-312, 2009.

Characterization of Three Dimensional Cellular Automata over \mathbb{Z}_m

Ferhat Şah¹, I. Şiap² and H. Akın³

¹Department of Mathematical Engineering, Yildiz Technical University, Istanbul, Turkey

²Department of Mathematics, Yildiz Technical University, Istanbul, Turkey

³Department of Mathematics, Education Faculty, Zirve University, Gaziantep, Turkey

Abstract

Three dimensional cellular automata wasn't much studied by researches. Tsalides *et al.* characterized three dimensional cellular automata in [1] and then Hemmingsson investigated quasi periodic behavior of three dimensional cellular automata in [2]. In this work we study the algebraic behavior of three dimensional linear cellular automata over \mathbb{Z}_m . we provide necessary and sufficient conditions for a three dimensional linear cellular automata over the ring \mathbb{Z}_m to be reversible or irreversible. As a consequence of our result we characterize three dimensional linear cellular automata linear cellular automata under the null boundary conditions. Acknowledgements: The work is supported by TÜBİTAK (Project Number: 110T713).

References

[1] P. Tsalides, P. J. Hicks, and T.A. York, Three-Dimensional Cellular Automata and VLSI Applications, *IEE Proceedings*, **136** (6), 490-495 (1989).

[2] J. A. Hemmingsson, Totalistic Three-Dimensional Cellular Automaton with Quasiperiodic Behaviour, *Physica A*, **183** (3), 255-261, (1992).

Positivity of Elliptic Difference Operators and its Applications

G.E. Semenova, semgalya@mail.ru

Department of Differential Equations, Institute of Mathematics and Informatics of the North-Eastern Federal University, Russia

As is well-known that the investigation of well-posedness of various types of parabolic and elliptic differential and difference equations is based on the positivity of elliptic differential and difference operators in various Banach spaces and on the structure of the fractional spaces generated by these positive operators. An excellent survey of works in the theory of fractional spaces generated by positive multidimensional difference operators in the space and its applications to partial differential equations was given in [1]-[2]. In a number of works (see, e.g., [3]-[11], and the references therein) difference schemes were treated as operator equations in a Banach space and the investigation was based on the positivity property of the operator coefficient.

In the present paper, we consider the difference operator

$$(-1)^n \partial_{h_n}^{2n} + A_h,$$

where A_h is the self-adjoint positive definite operator in L_{2h} . Applying the method of paper [3] the positivity of this difference operator in the Holder spaces is established. In applications, the well-posedness of the Cauchy problem for parabolic differential and difference equations is investigated.

- A. Ashyralyev, and P. E. Sobolevskii, Well-Posedness of Parabolic Difference Equations, Birkhäuser Verlag, Basel, Boston, Berlin, 1994.
- [2] A. Ashyralyev, and P. E. Sobolevskii, New Difference Schemes for Partial Differential Equations, Birkhäuser Verlag, Basel, Boston, Berlin, 2004.
- [3] P. E. Sobolevskii, The Coercive Solvability of Difference Equations, Dokl. Acad. Nauk. SSSR 201(5), 1063–1066 (1971) (Russian).
- [4] Kh. A. Alibekov, Investigations in C and L_p of Difference Schemes of High Order Accuracy for Apporoximate Solutions of Multidimensional Parabolic Boundary Value Problems, Ph.D. thesis, Voronezh State University, Voronezh, 394006 (1978) (Russian).
- [5] Kh. A. Alibekov, and P. E. Sobolevskii, Stability and Convergence of Difference Schemes of a High Order for Parabolic Differential Equations, Ukrain. Math. Zh. 31(6), 627–634 (1979) (Russian).
- [6] A. Ashyralyev, and P. E. Sobolevskii, The Linear Operator Interpolation Theory and the Stability of the Difference Schemes, *Dokl. Acad. Nauk SSSR* 275(6), 1289–1291 (1984) (Russian).
- [7] A. Ashyralyev, Method of Positive Operators of Investigations of the High Order of Accuracy Difference Schemes for Parabolic and Elliptic Equations, Doctor of Sciences Thesis, Inst. of Math. of Acad. Sci. Kiev, Kiev, 01601 (1992) (Russian).
- [8] B. A. Neginskii, and P. E. Sobolevskii, Difference Analogue of Theorem on Inclosure an Interpolation Inequalities, in *Proceedings of Faculty of Mathematics*, Voronezh State University, Voronezh, 1970, pp. 72–81.
- [9] Yu. A. Simirnitskii, and P. E. Sobolevskii, Positivity of Multidimensional Difference Operators in the C-norm, Usp. Mat. Nauk. 36(4), 202–203 (1981) (Russian).
- [10] S. I. Danelich, Fractional Powers of Positive Difference Operators, Ph.D. thesis, Voronezh State University, Voronezh, 394006 (1989) (Russian).
- [11] A. Ashyralyev, and B. Kendirli, Positivity in C_h of One Dimensional Difference Operators with Nonlocal Boundary Conditions, in Some Problems of Applied Mathematics, edited by A. Ashyralyev, and H. A. Yurtsever, Fatih University, Istanbul, Turkey, 2000, pp. 45–60.

On (α, β) -derivations in *BCI*-algebras

G. Muhiuddin

Department of Mathematics, University of Tabuk, P. O. Box 741, Tabuk 71491, Saudi Arabia

Abstract

The notion of (regular) (α, β) -derivations of a *BCI*-algebra X is introduced, some useful examples are discussed, and related properties are investigated. Condition for a (α, β) -derivation to be regular is provided. The concepts of a $d_{(\alpha,\beta)}$ -invariant (α, β) derivation and α -ideal are introduced, and their relations are discussed. Finally, some results on regular (α, β) -derivations are obtained.

- H.A.S. Abujabal and N.O. Al-Shehri, On Left Derivations of BCI-algebras, Soochow J. Math. 33(3) (2007), 435–444.
- M. Aslam and A.B. Thaheem : A note on p-semisimple BCI-algebras, Math. Japon. 36 (1991), 39-45.
- [3] N. Aydin and A. Kaya: Some generalization in prime rings with (σ, τ) -derivation, Doga Turk. J. Math. 16 (1992), 169-176.
- [4] G. Mudiuddin and A. M. Al-roqi, On t-derivations of BCI-algebras, Abstract and Applied Analysis, (In Press) (2012).
- [5] M. A. Ozturk, Y. Ceven and Y. B. Jun : Generalized Derivations of BCI-algebras, Honam Math. J. 31 (4) (2009), 601-609.
- [6] J. Zhan and Y. L. Liu, On f-derivations of BCI-algebras, Int. J. Math. Math. Sci. 2005(11) (2005), 1675–1684.
Transient and Cycle Structure of Elementary Rule 150 with Reflective Boundary

H. Akın¹, I. Şiap² and M.E. Koroğlu²

¹Department of Mathematics, Faculty of Education, Zirve University, Istanbul, Turkey ²Department of Mathematics, Yildiz Technical University, Istanbul, Turkey

Abstract

Cellular automata are simple mathematical representation of complex dynamical systems. Therefore there are several applications of cellular automata in many areas such as coding, cryptography, VLSI design etc. [1,2]. In this study, a recurrence relation for computation minimal polynomial of transition matrix of linear elementary rule 150 with reflective boundary condition [3] was obtained. Then, the maximum transient and cycle lengths of this rule were calculated by algorithm in [4].

Acknowledgements: The work is supported by TÜBİTAK (Project Number: 110T713).

References

[1] P.P. Chaudhuri, D.R. Choudhury, S. Nandi and S. Chattopadhyay, Additive Cellular Automata Theory and Applications, Vol.1, (IEEE Computer Society Press, 1997 Los Alamitos).

[2] J. L. Schiff, Cellular Automata: A Discrete View of the World (Wiley Sons, Inc., 2008 Hoboken, New Jersey).

[3] H. Akın, F. Şah, I. Şiap, On 1D reversible cellular automata with reflective boundary over the prime field of order p, International Journal of Modern Physics C, **23** (1), pp. 1-13, (2012)

[4] J. Stevens, R. Rosensweig, A. Cerkanowicz, Transient and cyclic behavior of cellular automata with null boundary conditions, J. Statist. Phys. 73, 159.174 (1993).

Numerical Solution of a laminar viscous flow boundary layer equation using Haar Wavelet

Quasilinearization Method

Harpreet Kaur¹, R.C. Mittal² and Vinod Mishra ¹

¹Department of Mathematics, Sant Longowal Institute of Engineering and

Technology,Longowal-148106(Punjab), India

²Department of Mathematics, Indian Institute of Technology, Roorkee-247667(Uttrakhand), India

Abstract

In this paper, we propose a wavelet method to solve the well known Blasius equation. The method is based on the Haar wavelet operational matrix defined over the interval [0, 1]. In this method, we have used the coordinate transformation for converting the problem on a fixed computational domain. The generalized Blasius equation arises in the various boundary layer problems of hydrodynamics and in fluid mechanics of laminar viscous flows. Comparison is made with existing solutions in literature. Haar Wavelet Quasilinearization Method is of high accuracy even in the case of a small number of grid points and without any iteration.

References

[1] C. Cattani, Haar wavelet spline, J. Inter. Math. 35-47,4(2001).

[2] S. Abbasbandy, A Numerical Solution of Blasius Equation by Adomian's Decomposition Method and Comparison with Homotopy Perturbation Method, Chaos, Solitons and Fractals, 257-260, 31(2007).

[3] C.H. Hsiao, State analysis of linear time delayed system via Haar wavelets, Math. Comput. Simu. 457-470, 44(1997).

[4] G Hariharan, K. Kannan and K. R. Sharma, Haar wavelet method for solving Fisher's equation, Appl, Math. Compu. 284-292, 211(2009).

[5] I. Daubechies, Orthonormal bases of compactly supported wavelets, Comm. Pure Appl. Math.909-996,41(1998).

[6] S. J. Liao, A An Explicit, Totally Analytical Approximate Solution for Blasius Viscous Flow Problem, International Journal of Non-Linear Mechanics, 34(1999).

[7] A.I. Ranasinghe and F. B. Majid, Solution of Blasius Equation by Decomposition, Applied Mathematical Sciences, 605-611, 3(2009).

Department of Mathematics, Celal Bayar University, Manisa, Turkey

Abstract

In this study, we give the characterizations of slant helices according to quaternionic frame in 3- and 4-dimensional Euclidean spaces. Furthermore, we obtain some necessary and sufficient conditions for a space curve to be a slant helix according to quaternionic frame.

References

[1] Ali, A., López, R., "On Slant Helices in Minkowski Space E_1^3 ", arXiv:0810.1464v1 [math.DG], 8 Oct 2008.

[2] Ali, A., Turgut, M., "Some Characterizations of Slant Helices in the Euclidean Space Eⁿ", arXiv:0904.1187v1 [math.DG], 7 Apr 2009.

[3] Gök, İ., Okuyucu, O. Z., Kahraman, F., Hacısalihoğlu, H. H., "On the Quaternionic B_2 -Slant Helices in the Euclidean Space E^4 ", Adv. Appl. Clifford Algebras 21, 707-719, 2011.

[4] Bharathi, K., Nagaraj, M., "Quaternion Valued Function of a Real Variable Serret-Frenet Formulea", Indian J. Pure appl. Math., 18(6): 507-511, June 1987.

Some Characterizations of Constant Breadth Timelike Curves in Minkowski 4-space E^4

Hüseyin Kocayiğit, Mehmet Önder, Zennure Çiçek

Celal Bayar University, Manisa, TURKEY

Abstract

In this study, the differential equation characterizations of timelike curves of constant breadth are given in Minkowski 4-space E^4 . Furthermore, a criterion for a curve to be the timelike curve of constant breadth in E^4 is introduced. As an example, the obtained results are applied to the case that the curvatures k_1, k_2, k_3 and are discussed.

References

- [1] Ball, N. H., On Ovals, American Mathematical Monthly, 27 (1930), 348-353.
- [2] Barbier, E., Note sur le probleme de l'aiguille et le jeu du point couvert. J. Math. Pures Appl., II. Ser. 5, 273–286 (1860).
- [3] Blaschke, W., Konvexe bereichee gegebener konstanter breite und kleinsten inhalt, Math. Annalen, B. **76** (1915), 504-513.
- [4] Blaschke, W., Einige Bemerkungen über Kurven und Flächen konstanter Breite. Ber. Verh. sächs. Akad. Leipzig, 67, 290-297 (1915).
- [5] Breuer, S., and Gottlieb, D., The Reduction of Linear Ordinary Differential Equations to Equations with Constant Coefficients, J. Math. Anal. Appl., **32** (1970), no. 1, 62-76.
- [6] Chung, H.C., A Differential-Geometric Criterion for a Space Curve to be Closed, Proc. Amer. Math. Soc. 83 (1981), no. 2, 357-361.
- [7] Euler, L., De Curvis Triangularibus, Acta Acad. Prtropol., (1778), (1780), 3-30.
- [8] Fujivara, M., On space curves of constant breadth, Tohoku Math., J., 5 (1914), 179-784,.
- [9] Kazaz, M., Önder, M., Kocayiğit H., Spacelike curves of constant breadth in Minkowski 4-space, Int. Journal of Math. Analysis, **2** (2008), no. 22, 1061 1068.
- [10] Kocayiğit, H., Önder, M., Spacelike curves of constant breadth in Minkowski 3-space, Annali di Matematica, DOI 10.1007/s10231-011-0247-5.
- [11] Köse, Ö., On space curves of constant breadth, DOĞA Tr. J. Math., 10 (1986), no. 1, 11-14.
- [12] Mağden A., Köse, Ö., On the curves of constant breadth in E^4 space, Turkish J. Math., **21** (1997), no. 3, 277-284.
- [13] Mellish, A. P., Notes on Differential Geometry, Annals of Math. J., 5 (1914), 179-184.
- [14] O'Neil, B. Semi Riemannian Geometry with Applications to Relativity, Academic Press, New York, (1983).
- [15] Önder, M., Kocayiğit, H., Candan, E., Differential Equations Characterizing Timelike and Spacelike Curves of Constant Breadth in Minkowski 3-spaceJ. Korean Math. So c. 48 (2011), No. 4, pp. 849-866.
- [16] Reuleaux, F., The Kinematics of Machinery, Trans. By A.B.W. Kennedy, Dover, Pub. Nex York, (1963).
- [17] Ross, S.L., Differential Equations, John Wiley and Sons, Inc., New York, (1974), 440-468.
- [18] Sezer, M., Differential equations characterizing space curves of constant breadth and a criterion for these curves, Turkish, J. of Math. **13** (1989), no. 2, 70-78.
- [19] Smakal, S., Curves of constant breadth, Czechoslovak Mathematical Journal, 23 (1973), no. 1, 86–94.

- [20] Struik, D. J., Differential Geometry in the Large, Bulletin Amer. Mathem. Soc., 37 (1931), 49-62.
- [21] Tanaka, H., Kinematics Design of Com Follower Systems, Doctoral Thesis, Columbia Univ., (1976).
- [22] Walrave, J., Curves and surfaces in Minkowski space. PhD. thesis, K. U. Leuven, Fac. of Science, Leuven (1995).
- [23] Yılmaz, S., Turgut, M., On the Time-like Curves of Constant Breadth, Math. Combin. Vol.3 (2008), 34–39.

Using Inverse Laplace Transform for the solution of a Flood Routing Problem

H. Saboorkazeran¹ and M.F. Maghrebi^{1,2}

¹Department of Civil Engineering, Ferdowsi University of Mashhad, Mashhad, Iran ²Member of Iranian Structural Engineering Organization Province of Khorasan Razavi

Abstract

The inverse Laplace transform is of significant importance in mathematical sciences when an analytical solution exists in Laplace domain. So, a new solution of the linearized St. Venant equations (LSVE) has been obtained for flood routing in open channels. The LSVE has been previously used by many researchers [1] and in Laplace domain are in the matrix form

$$\frac{\partial \kappa}{\partial t} + A \frac{\partial \kappa}{\partial x} + B\kappa = 0 \tag{1}$$

where κ is transfer matrix includes deviations of discharge q(x,t) and depth y(x,t) around the reference values (Q_0, Y_0) . In this new formulation, the Manning formula is linearized as boundary condition besides the St. Venant equations to get a Laplace transformable, simplified set of equations in Laplace domain as follows

$$\hat{q}(L,s) = k_v \hat{y}(L,s) \tag{2}$$

where $k_v = \frac{\partial Q}{\partial Y}$. A method for Laplace inversion, which provides a great convergence, very accurate response for flood routing problem is used here. As previously this method has been used for diffusion waves model [2, 3], the results show the improved De Hoog algorithm [4] provide a solution with zero error for discharge, and very small percent of error for depth. Applying the well-known Preissmann implicit scheme on the LSVE for equal condition shows that the De Hoog algorithm is in complete agreement with the numerical solution of the LSVE.

References

[1] Litrico X. and Fromion V., Frequency modeling of open-channel flow, Journal of Hydraulic Engineering, 130, 806-815, 2004.

[2] Kazezyılmaz-Alhan C.M., An improved solution for diffusion waves to overland flow, Applied Mathematical Modelling (in press), 2011.

[3] Ahsan M., Numerical solution of the advection diffusion equation using Laplace transform finite analytical method, 3rd International Conference on Managing Rivers in the 21st Century: Sustainable Solutions for Global Crisis of Flooding, 204-215, 2011.

[4] De Hoog F.R., Knight J.H. and Stokes A.N., An improved method for numerical inversion of Laplace transforms, SIAM, Journal of scientific and statistical computing, 3, 357-366, 1982.

Applied Mathematics Analysis of the Multibody Systems

H. Sahin¹, A. Kerim Kar² and E. Tacgin² ¹Istanbul Ulasim A.S., Istanbul, Turkey ²Department of Mechanical Engineering, Faculty of Engineering, Marmara University, Istanbul, Turkey

Abstract

In this work, A methodology is developed for the analysis of the multibody systems that is applied on the vehicle as a case study. The previous study is emphasized on the derivation of the multibody dynamics equations of motion for bogie [see 2]. In this work, we have developed a guide-way for the analysis of the dynamics <u>behavior</u> of the multibody systems for mainly validation, verification of the realistic mathematical model and partly for the design of the alternative optimum vehicle parameters.

$$\frac{\partial}{\partial t} \left[\frac{\partial \mathbf{E}_{k}}{\partial \dot{\mathbf{p}}^{1}} \right] - \frac{\partial \mathbf{E}_{k}}{\partial \mathbf{p}^{1}} + \frac{\partial \mathbf{E}_{p}}{\partial \mathbf{p}^{1}} + \frac{\partial \mathbf{E}_{D}}{\partial \mathbf{p}^{1}} = \mathbf{Q}_{i}$$
(1)

Derivation of the DAEs

Lagrange method is used with trajectory coordinate system as seen by equation 1. to derive generalized equation of motion for the differential algebraic equations [see 4]. These generalized equations programmed in the Matlab's Symbolic Mathematics Toolbox. The size of the DAE's are 44 for the *bogie* and about 156 for the whole railway vehicle.

A methodology is developed for applied mathematics analysis of the multibody systems. This methodology can be used to compare with the symbolically derived DAEs of the motions with the previous studies for validation or the optimization of the vehicle dynamical parameters [see 1 and 3]. Case studies of the railway vehicle multibody mathematical model is tested for this methodology with a success. Although the most critical and influential symbolically varied parameter of the velocity is picked for the case study one can pick the rest of the other parameters such as mass, inertia or dimensions of the vehicle to design vehicle or mechatronic system for purposes such as stability (critical velocity for railway case) and comfort criteria.

Keywords: Computational differential-algebraic equations (CDAEs), Multibody dynamics (MBD), Eigenvalue analysis, Lagrange dynamics, Railway vehicles.

ACKNOWLEDGEMENTS

Authors would like to acknowledge the financial support of the TUBITAK with the project numbered 110M561. Authors are grateful to the BTE Department of the TUBITAK MAM Research Institute for the permition to have the real and simulated data from the TRENSIM project completed for the Turkish State Railways (TCDD) for the E43000 Locomotive Simulator.

References

1. C. Smitke and P. Goossens, "Symbolic Computation Techniques for Multibody Model Development and Code Generation" in *ECCOMAS Thematic Conference on Multibody Dynamics*, Brussels, Belgium, 4-7 July 2011.

2. H. Sahin , A. Kar, and E. Tacgin, "Analysis of the Differential-Algebraic Equations (DAEs) for Multibody Dynamics", *Proceedings of the International Conference on Applied Analysis and Algebra*, Istanbul, Turkiye, June 20-24, 2012.

3. T. Kurz, P. Eberhard., & S. C. Henninger, From Neweul to Neweul-M2: symbolic equations of motion for multibody system analysis and synthesis. *Multibody System Dynamics*, 2010, 25-41.

4. Greenwood, D. T. Advanced Dynamics. Cambridge University (2003).

Multibody Railway Vehicle Dynamics Using Symbolic Mathematics

H. Sahin¹, A. Kerim Kar² and E. Tacgin² ¹Istanbul Ulasim A.S., Istanbul, Turkey ²Department of Mechanical Engineering, Faculty of Engineering, Marmara University, Istanbul, Turkey

Abstract

In this work, the Equations of Motion (EOMs) of the Multibody Dynamics is derived for a railway vehicle. The previous work of the authors is related to derive the Multibody Dynamics model of the bogie with 44 DAEs (see [1]). Lagrange dynamics is used as common approach in applied mathematics and mechanics for computational differential-algebraic equations (CDAEs). Differential equations of motions are formulized as in the generalized symbolic mathematics and applied in the Matlab's MuPad Symbolic Math Toolbox.

The size of the railway vehicle's DAEs is about 156. Finally, the results are compared using eigenvalues with previous studies in the same area with a success. The symbolic mathematics is currently used for derivation of the multibody dynamics EOMs (see [2] and [4]). Langrange dynamics for the trajectory coordinate is applied to derive generalized EOMs for the multibody dynamics. Following Equation 1 is one of the generalized equation used to derive the state space representation of the EOMs for the railway vehicle (see [3]).

$$\begin{cases} \dot{\mathbf{p}}^i \\ \ddot{\mathbf{p}}^i \end{cases} = \begin{bmatrix} \mathbf{0} & \mathbf{I} \\ -\mathbf{M}^{-1} & \mathbf{K} & -\mathbf{M}^{-1} & \mathbf{C} \end{bmatrix} \begin{cases} \mathbf{p}^i \\ \dot{\mathbf{p}}^i \end{cases} + \begin{bmatrix} \mathbf{0} \\ \mathbf{M}^{-1} \end{bmatrix} \mathbf{u} + \mathbf{E}$$

$$(1)$$

Keywords: Computational differential-algebraic equations (CDAEs), Multibody dynamics (MBD), Eigenvalue analysis, Lagrange dynamics, Railway vehicles.

ACKNOWLEDGEMENTS

Authors would like to acknowledge the financial support of the TUBITAK with the project numbered 110M561. Authors are grateful to the BTE Department of the TUBITAK MAM Research Institute for the permition to have the real and simulated data from the TRENSIM project completed for the Turkish State Railways (TCDD) for the E43000 Locomotive Simulator.

References

[1] H. Sahin , A. Kar, and E. Tacgin, "Analysis of the Differential-Algebraic Equations (DAEs) for Multibody Dynamics", *Proceedings of the International Conference on Applied Analysis and Algebra*, Istanbul, Turkiye, June 20-24, 2012.

[2] T. Kurz, P. Eberhard., & S. C. Henninger, From Neweul to Neweul-M2: symbolic equations of motion for multibody system analysis and synthesis. *Multibody System Dynamics*, 2010, 25-41.

[3] Rieveley, R. J. The Effect of Direct Yaw Moment on Human Controlled Vehicle Systems. *Dissertation*. Windsor, Ontario, Canada: University of Windsor, 2010, May 19.

[4] C. Smitke and P. Goossens, "Symbolic Computation Techniques for Multibody Model Development and Code Generation" in *ECCOMAS Thematic Conference on Multibody Dynamics*, Brussels, Belgium, 4-7 July 2011.

Existence of Global Solutions for a Multidimensional Boussinesq-Type Equation with

Supercritical Initial Energy H. Taskesen¹ and N. Polat¹

¹Department of Mathematics, Dicle University, Diyarbakır, Turkey

Abstract

In this work, global weak solutions of the multidimensional Boussinesq-type equation with power type nonlinearity $\gamma |u|^p$ and supercritical initial energy is given by potential well method. Classical energy methods can not guarantee the global existence for this type of nonlinearity. As is known the functional defined for potential well method includes only the initial displacement, and by use of sign invariance of this functional one can only prove the global existence for critical and subcritical initial energy. In the case of supercritical initial energy such a functional fails to prove the global existence. A new functional is defined, which contains not only initial displacement, but also initial velocity.

References

[1] Y-Z. Wang, Y-X. Wang, Existence and nonexistence of global solutions for a class of nonlinear wave equations of higher order, 72 (2010) 4500-4507.

[2] S. Wang, G. Xu, The Cauchy problem for the Rosenau equation, Nonlinear Anal. 71 (2009) 456-466.

[3] H. Taskesen, N. Polat, A. Ertaş, On global solutions for the Cauchy problem of a Boussinesq-type equation, Abst. Appl. Anal. in press.

[4] H. A. Levine, Instability and nonexistence of global solutions of nonlinear wave equation of the form $Pu = Au_{tt} + F(u)$, TAMS 192 (1974) 1–21.

Dissipative Extensions of Fourth Order Differential Operators in the Lim- 3 case Hüseyin Tuna

Department of Mathematics, Mehmet Akif Ersoy University, Burdur, Turkey

Abstract

Extensions of symmetric operators arise in many areas of mathematical physics, like solvable models of quantum mechanics and quantization problems. Let us consider the scalar fourth order differential operators generated by differential expression

$$l(y) = y^{(4)} + q(x)y, \quad 0 \le x < +\infty$$

where q(x) is a real continuous function in $[0, \infty)$.

In this paper, a space of boundary value is constructed for scalar fourth order differential operators in the Lim-3 case. We describe all maximal dissipative, acretive, self adjoint and other extensions in terms of boundary conditions.

References

 Allahverdiev B. P., On extensions of symmetric Schrödinger operators with a matrix potential, Izvest. Ross. Akad. Nauk. Ser. Math. 59, (1995), 19-54; English transl. Izv. Math. 59, (1995), 45-62.

[2] Bruk V.M , On a class of boundary –value problems with a spectral parameter in the boundary conditions, Mat. Sb., 100, (1976), 210 – 216.

[3] Calkin J. W., Abstract boundary conditions, Trans. Amer. Math. Soc., Vol 45, No. 3, (1939), 369–442.

[4] Fulton C.T., Parametrization of Titchmarsh"s $m(\lambda)$ – functions in the limit circle case, Trans. Amer. Math. Soc. 229, (1977), 51 – 63.

[5] Fulton C.T., The Bessel-squared equation in the lim-2, lim-3, and lim-4 cases, Quart. J. Math. Oxford (2), 40, (1989), 423 – 456.

[6] Gorbachuk M. L., On spectral functions of a second order differential operator with operator coefficients, Ukrain. Mat. Zh. 18, (1966), no.2, 3 – 21; English transl. Amer. Math. Soc. Transl. Ser. II 72, (1968), 177 – 202.

[7] Gorbachuk M. L., Gorbachuk V. I., Kochubei A.N., The theory of extensions of symmetric operators and boundary-value problems for differential equations', Ukrain. Mat. Zh. 41, (1989), 1299 - 1312;
 English transl. in Ukrainian Math. J. 41(1989), 1117 - 1129.

[8] Gorbachuk M. L., Gorbachuk V. I., Boundary Value Problems for Operator Differential Equations, Naukova Dumka, Kiev, 1984; English transl. 1991, Birkhauser Verlag.

[9] Guseĭnov I. M. and Pashaev R. T., Description of selfadjoint extensions of a class of differential operators of order 2n with defect indices (n + k, n + k), 0 < k < n, Izv.Akad.Nauk Azerb. Ser. Fiz. Tekh. Mat. Nauk, No.2, (1983), 15 – 19 (in Russian).

On the stability of the steady-state solutions of cell equations in a tumor growth model

I. Atac and S. Pamuk

Department of Mathematics, University of Kocaeli, Umuttepe Campus, 41380, Kocaeli - TURKEY

Abstract

In this study, we provide the stability analysis of the steady state solutions of endothelial, pericyte and macrophage cell equations in a mathematical model in tumor angiogenesis. We do this by studying phase plane analysis of the system of ordinary differential equations obtained from the cell equations. We also discuss the biological importance of the analysis in tumor angiogenesis.

Keywords: Angiogenesis, Phase plane analysis, Tumor cells

References

- W.E. Boyce, R.C. DiPrima, Elemantary Differential Equations and Boundary Value Problems, John Wiley and Sons, Inc., USA, (1992).
- [2] L. Edelstein-Keshet, Mathematical Models in Biology, Random House, NY, (1988).
- [3] H.A. Levine, B.D. Sleeman, M. Nilsen-Hamilton, A mathematical model for the roles of pericytes and macrophages in the initiation of angiogenesis. I.The role of protease inhibitors in preventing angiogenesis, Math. Biosc. 168(2000) 77-115.
- [4] S. Pamuk, Qualitative analysis of a mathematical model for capillary formation in tumor angiogenesis, Math. Models and Methods Apll. Sci. 13(1)(2003) 19-33.
- [5] S. Pamuk, A. Guven, Stability Analysis of the Steady-State Solution of a Mathematical Model in Tumor Angiogenesis, Global Analysis and Applied Mathematics, 729(2004) 369-373.
- [6] N. Paweletz, M. Knierim, Tumor-Related Angiogenesis, Critical Reviews in Oncology/Hematology, 9(1989) 197-242.

Ishak Cumhur

Department of Mathematics, Recep Tayyip Erdogan University, Rize, Turkey

Abstract

In the petroleum production, when an oil well is drilled, rock cuttings are transported up to the surface. As current mathematical models of the flow and transport neglect the effect of drillstring rotation, it is necessary to have a model that includes rotation effects. Predicting effective cuttings transport mechanism requires all of the parameters to be considered simultaneously. To beter understand the cuttings transport mechanism, a mechanistic model is used for cuttings in Couette and Poiseuille flow, as well as the helical flow being the superposition of Couette and Poiseuille flows.

In this paper, we present the approximate solution of cuttings transport model(Couette Flow Model) being only direction of rotation by combining Modified Differential Transform Method and Adomian Decompositon.

Couette flow velocity profile will be used in $\varepsilon \frac{d^2x}{dt^2} + \frac{dx}{dt} = V(x) - \varepsilon g_0 j$ model equation instead of V(x), where V(x) is fluid velocity at x location, μ_f is dynamic viscosity, a_p is particle size and $k = 6\pi a_p \mu_f$ (Kurzweg, 1995). Nondimensional parameters are $\varepsilon = m\omega/k = O(10^{-1})$ and $g_0 = g/\omega^2 r_0 = O(10^{-1})$.

References

- 1. Alexandrou, A., Principles of Fluid Mechanics, Prentice Hall, New Jersey, 2001.
- Bolchover, P., Allwright, D., Coşkun, E., Jones, G. ve Ockendon, J., Cuttings Transport with Drillstring rotation. http://www.maths-in-industry.org/miis/135/1/ cuttings.pdf 12 Mayıs 2008
- Cumhur, İ., Cuttings Transport Model and Its Analysis in Annular Region between two Cylinders, PhD dissertation, Karadeniz Technical University, Trabzon, 2011.
- Çengel, Y., A. ve Cimbala, J., M., Akışanlar Mekaniği Temellleri ve Uygulamaları, Güven Bilimsel, İzmir, 2007.
- 5. Kurzweg, U., H, Stokes' Drag. http://www.mae.ufl.edu/~uhk/HOMEPAGE.html 29 Haziran 2009
- Papanastasiou, T., C., Georgiou, G. ve Alexandrou, A., N., Viscous Fluid Flow, CRC Press, Florida, 2000.
- Venkatarangan, S., N. ve Rajalakshmi, K., A Modification of Adomian's Solution for Nonlinear Oscillatory Systems, Computers Math. Applic., 6, 29 (1995) 67-73.
- 8. Zhou, J., K., Differential Transformation and Its Application for Electrical Circuits, Huazhong University Press, Wuhan, China, 1986.
- 9. Zhu, Y., Chang, Q. ve Wu, S., A New Algorithm for calculating Adomian Polynomials, Applied Mathematics and Computation, 169 (2005) 402-416.

On the Numerical Solution of Diffusion Problem with Singular Source Terms

Irfan Turk* and Maksat Ashyraliyev[†]

*Department of Mathematics, Fatih University, Istanbul, Turkey, irfanturk@gmail.com †Department of Mathematics, Bahcesehir University, Istanbul, Turkey, maksat.ashyralyyev@bahcesehir.edu.tr

Abstract.

Partial differential equations with singular (point) source terms arise in many different scientific and engineering applications. Singular means that within the spatial domain the source is defined by a Dirac delta function. Our interest is this type of problems is motivated by mathematical modelling of forecasting and development of new gas reservoirs [1, 2, 3, 4].

Solutions of the problems having singular source terms generally have lack of smoothness, which is an obstacle for standard numerical methods. Therefore, solving these type of problems numerically requires a great deal of attention [5, 6, 7]. In this paper we discuss the numerical solution of initial-boundary value problem with singular source terms

In this paper we discuss the numerical solution of initial-boundary value problem with singular source ter

$$\begin{aligned} u_t &= D \, u_{xx} + k_1 \, \delta(x - a_1) + k_2 \, \delta(x - a_2), & 0 < x < 1, \quad t > 0, \quad 0 < a_1 < a_2 < 1, \\ u(t, 0) &= u_L, \quad u(t, 1) = u_R, \quad t \ge 0, \\ u(0, x) &= \varphi(x), \quad 0 \le x \le 1, \end{aligned}$$
(1)

where $\delta(x)$ is a Dirac delta function. We follow the standard finite volume approach based on the integral form of (1). We consider this approach more natural than the finite difference one directly based on the differential form, since for the integral form the treatment of the Dirac delta function expression is mathematically clear. For ease of presentation, we assume that there are only two source terms. The presented material is extendable to the case with more than two source terms. Finally, this study can be readily extended to the case with time-dependent source terms.

Keywords: Diffusion Equation; Singular Source Terms; Finite Volume Method **PACS:** 02.30.Jr, 02.60.Cb, 02.60.Lj, 87.10.Ed

REFERENCES

- 1. S. N. Zakirov and V. I. Vasilyev, Forecasting and development of gas reservoirs, Nedra, Moscow, 1984 (in Russian).
- 2. K. S. Basniev, A. M. Vlasov, I. N. Kochina and V. M. Maksimov, *Underground Hydrodynamics*, Nedra, Moscow, 1986 (in Russian).
- 3. P. G. Bedrikovetskii, E. V. Manevich and R. Esedulaev, Fluid Dynamics 28 (2), 214-222 (1993).
- B. Annamukhamedov, N. V. Avramenko, K. S. Basniev, P. G. Bedrikovetskii, E. N. Dedinets and M. S. Muradov, *Journal of Engineering Physics* 58 (4), 475–483 (1990).
- 5. J. Santos and P. de Oliveira, Journal of Computational and Applied Mathematics 111, 239–251 (1999).
- 6. A. K. Tornberg and B. Engquist, Journal of Computational Physics 200, 462–488 (2004).
- 7. M. Ashyraliyev, J. G. Blom and J. G. Verwer, Journal of Computational and Applied Mathematics 216, 20–38 (2008).
- W. Hundsdorfer and J. G. Verwer, Numerical Solution of Time-Dependent Advection-Diffusion-Reaction Equations, Springer Series in Computational Mathematics, Vol. 33, Springer, Berlin, 2003.

One Boundary-Value Problem Perturbed by Abstract Linear Operator

K. Aydemir¹ and O. Sh. Mukhtarov²
¹Department of Mathematics, Gaziosmanpaa University, Tokat, Turkey
²Department of Mathematics, Gaziosmanpaa University, Tokat, Turkey

Abstract

The investigation of regular boundary value problems for which the eigenvalue parameter appears in both the ordinary differential equation and the boundary conditions originates from the Birkhoff's work [3]. In recent years, more and more researchers are interested in the discontinuous Sturm-Liouville problems. Various physics applications of this kind of problems are found in many literatures (see [1], [2], [6]). The purpose of this paper is to study a Sturm-Liouville problem with discontinuities in the case when an eigenparameter appears not only in the differential equation but also in the boundary conditions. Morever, the "differential equation" contained also an abstract linear operator (unbounded in general) in the Hilbert space $L_2(-1,0) \oplus L_2(0,1)$. We apply a different approach for investigation some spectral properties of this problem.

References

 Akdoan Z., Demirci M. and Mukhtrov O. Sh., Normalized Eigenfunction of Discontinuous Sturm-Liouville Type Problem with Transmission Conditions, Applied Mathematical Sciences, Vol.1, no. 52, 2573-2591, 2007.

[2] Fulton C. T., Two-point boundary value problems with eigenvalue parameter contained in the boundary conditions, Proc. roy. soc. edin., 77A, 293-308, 1977.

[3]Birkhoff G. D., On the asymptotic character of the solution of the certain linear differential equations containing parameter, Trans. Amer. Math. Soc., 9, p.219-231, 1908.

[4] Mukhtarov O. Sh. and Kadakal M., Some spectral properties of one Sturm-Liouville type problem with discontinuous weight, Sib. Math. J., Vol. 46, 681-694, 2005.

[5] Titchmarsh E. C., Eigenfunction expensions associated with second order differential equations I, (2nd edn) London: Oxford Univ. Press., 1962.

[6]Tikhonov, A. N. and Samarskii, A. A., Partial Equation of Mathematical Physics , Vol 1, San Francisko, Translated from the Russian, Moscow, pp.380, 1962.

Using expanding method of (G'/G) to find the travelling wave solutions of nonlinear partial differential equations and solving mkdv equation by this method

K. Nojoomi¹, M. Mahmoudi² and A. Rahmani¹

¹Department of Mathematics, SheikhBahaee University, Esfahan, Iran ²Department of Mathematical Finance, SheikhBahaee University,Esfahan, Iran

Abstract

Expanding method of (G'/G) can be implemented to find survey solutions of travelling wave of some nonlinear partial differential equations. The answers depend on hyperbolic functions, trigonometric functions and rational functions (see [1]).

This method, converts nonlinear partial differential equations into a plane differential equation. It is possible to use this method to solve integrable equations and non-integrable equations. In this paper, by describing the method we analysis the application of it to solve mkdv equation (see [2-3]).

Phenomenon in physics and other fields are often described by nonlinear partial differential equations. During 40 years ago, finding survey solutions of nonlinear partial differential equations by implementing different methods have been the target of many researchers and the powerful methods of inverse diffusion method, homogeneous equilibrium, expanding method of (G'/G) are proposed that are based on assumptions that the solutions of travelling wave of nonlinear partial differential equations can be expressed in (G'/G) by polynomial and $G = G(\xi)$ is correct in second order linear ordinary differential equations (LODE). The degree of polynomial can be obtained by balance between the highest-order derivative of the dependent variable in linear part of the differential equation with highest-order of dependent variable in nonlinear part that is appeared in ODE.

Definitions and Basic preliminaries:

1.Balance number

balance number of m can be obtained by balance between the highest-order derivative of the dependent variable in linear part of the differential equation with highest-order of dependent variable in nonlinear part that is appeared in ODE.

2. Explaining of (G'/G) Expanding Method

We consider nonlinear differential with independent variable of x and t

$$P(u, u_t, u_x, u_t t, u_x t, u_x x, ...) = 0$$
⁽¹⁾

Which u = u(x,t) is an unknown function, P is a polynomial in u = u(x,t) and has been its various partial derivative that include higher order derivative and nonlinear parts.

3. Solving mkdv Method by (G'/G) Expanding Method

In this section, we consider mkdv as the following

$$u_t - u^2 u_x + \delta u_{xxx} = 0 \qquad \delta > 0 \tag{2}$$

We intend to find the solution of above traveling wave equation

$$u(x,t) = u(\xi) \qquad \xi = x - vt \tag{3}$$

The speed of V will be determined later.

In this paper, (G'/G) Expanding Method proposed by Wang, is used to solve mkdv method. It is clear that solving nonlinear partial differential equations needs suitable change of variable and after solving this kind of equation, we reach a solution. As we observed, by using (G'/G) Expanding Method, it is possible to solve these equations and have more solutions without considering specific change of variables. This method has various applications; as it is a direct and survey method to find travelling wave solutions of nonlinear partial differential equations and the outcome results can affect the future researches significantly.

References

[1] M.L. Wang, X.Z. Li, J.L. Zhang., The expansion method (G'/G) traveling wave solutions of nonlinear evolution equations in mathematical Physics, phys.Lett., A 372, 417-423, A 372 2008.

[2] F.Calogero, W.Eckhaus., Nonlinear evolution equations, rescalings, model PDES and their integrability., I.Inv Probl.3, 229-262, 1987.

[3] F. Calogero, The evolution partial differential equation $u_t = u_x xx + 3(u_x xu^2 + 3u_x^2 u) + 3u_x u^4$., Math.Phys.28, 538-555, 1987.

[4] A.R.Mohamed, S.E.Thlaat., Numerical treatment for the modified Burgers equation, Math Comput Simulat.90-98, 70, 2005.

[5] H.Wilhelmsson., Explosive instabilities of rection diffusion equation, Phys., Rev. A 36, (1987) 965-966, 202.2008.

Weighted Bernstein Inequality for Trigonometric Polynomials on a Part of The Period

Mehmet Ali Aktürk¹ and **Alexey Lukashov**¹ ¹Department of Mathematics, Fatih University, Istanbul, Turkey

Abstract

In this study we give a weighted Bernstein inequality for trigonometric polynomials on a part of the period.

References

[1] Bernstein S. N., Sur l'ordre de la meilleure approximation des functions continues par des polynômes de degré donné, Memoires de l'Académie Royale de Belgique, 4, 1–103, 1912.

[2] Bernstein S. N., Collected Works: Vol. I, Constr. Theory of Functions, 1905-1930, English Translation, Atomic Energy Commission, Springfield, VA, 1958.

[3] Riesz M., Eine trigonometrische Interpolations-formel und einige Ungleichungen für Polynome, Jahresbericht des Deutschen Mathematiker-Vereinigung, 23, 354–368, 1914.

[4] Videnskii V.S., Extremal estimates for the derivative of a trigonometric polynomial on an interval shorter than its period, Soviet Math. Dokl., 1, 5-8, 1960.

[5] Borwein P., and Erdélyi T., Polynomials and Polynomial Inequalities, Springer: New York, 1995.

[6] Priwaloff I., Sur la convergence des séries trigonométriques conjuguées, Mat. Sb., (32)2, 357-363, 1925.

[7] Lukashov A.L., Inequalities for derivatives of rational functions on several intervals, Izv. Math., 68, 543–565, 2004.

[8] Dubinin V. N. and Kalmykov S. I., A majoration principle for meromorphic functions, Mat. Sb., 198(12), 37–46, 2007.

[9] Kalmykov S. I., Majoration principles and some inequalities for polynomials and rational functions with prescribed poles, J. Math. Sci., 157(4), 2009.

[10] Peherstorfer F., and Steinbauer R., Strong asymptotics of orthonormal polynomials with the aid of Greens function, SIAM J. Math. Anal., 32(2), 385-402, 2000.

MIXED PROBLEM FOR A DIFFERENTIAL EQUATION WITH INVOLUTION

UNDER BOUNDARY CONDITIONS OF GENERAL FORM Sadybekov M.A.¹, A.M.Sarsenbi²

¹Institute of Mathematics, Informatics and Mechanics, Kazakhstan ²South-Kazakhstan State University by M.Auezov, Almaty, Kazakhstan

Abstract

To solve the mixed problem for a partial differential equation with involution and a symmetric potential there was found an explicit analytical representation by the Fourier method. The problem was considered under general boundary conditions with constant coefficients by a space variable. At the same we used the methods for avoiding the termwise differentiation of a functional series and applying the minimal conditions on initial data of the problem.

References

[1] Andreev A.A., On the correctness of boundary value problems for some equations in partial derivatives with the Carleman shift, A.A.Andreev, Differential equations and their applications: Proceedings of the 2nd Int. workshop.- Samara, 2,5-18 pp, 1998.

[2] Khromov A.P., Mixed problem for a differential equation with involution potential of special type, A.P.Khromov, Proceedings of Sarat. University. New series, - V. 10, - Mathematics. Mechanics. Informatics, iss, 4. -17 - 22 pp,2010.

[3] Chernyatin A.V., Justification of the Fourier method in mixed problem for equations in partial derivatives, A.V.Chernyatin, 112 pp,1991

An Application on Suborbital Graphs

M. Besenk¹, A.H. Deger¹, and B.O. Guler¹

¹Department of Mathematics, Karadeniz Technical University, Trabzon, Turkey

Abstract

In this paper, we investigate suborbital graphs for the action of the normalizer of $\Gamma_0(N)$ in PSL(2, \mathbb{R}), where N will be of the form $2^8 p^2$, p > 3 and p is a prime. In addition we give the conditions to be a forest for normalizer in the suborbital graph $F\left(\infty, \frac{u}{2^8 p^2}\right)$.

References

[1] Akbas M. and Singerman D., The Signature of the Normalizer of $\Gamma_0(N)$, London Math. Soc. Lecture Note Ser., 77-78, 1992.

[2] Akbas M., On Suborbital Graphs for the Modular Group, Bull. Lond. Math. Soc., 647-652, 2001.

[3] Biggs N.L. and White A.T., Permutation Groups and Combinatorial Structures, London Math. Soc. Lecture Note Ser., Cambridge, 33. CUP, Cambridge, 1982.

[4] Keskin R., Suborbital Graphs for the Normalizer of $\Gamma_0(m)$, European J. Combinatorics, 193-206, 2006.

[5] Keskin R. and Demirtürk B., On Suborbital Graphs for the Normalizer of $\Gamma_0(N)$, Electronic J. Combinatorics, 1-18, 2009.

[6] Sims C.C., Graphs and Finite Permutation Groups, Math. Zeitschr., 76-86, 1967.

[7] Conway J.H. and Norton S.P., Monstrous Moonshine, Bull. London Math. Soc., 308-339, 1979.

[8] Jones G.A., Singerman D. and Wicks K., The Modular Group and Generalized Farey Graphs, London Math. Soc. Lecture Note Ser., 316-338, 1991.

[9] Schoeneberg B., Elliptic Modular Functions, Springer, Berlin, 1974.

[10] Tsukuzu T., Finite Groups and Finite Geometries, Cambridge University Press, Cambridge, 1982.

Cellular Automata Based Byte Error Correcting Codes over Finite Fields Mehmet E. Koroglu¹, Irfan Siap¹ and Hasan Akin²

¹Department of Mathematics, Yildiz Technical University, Istanbul-Turkey ²Department of Mathematics, Education Faculty, Zirve University, Gaziantep, Turkey

Abstract

Reed-Solomon codes are very convenient for burst error correcting codes, but as the number of errors increase, the circuit structure for Reed-Solomon codes become very complex. The modular and regular structure of cellular automata can be constructed with VLSI economically. Therefore, in recent years, cellular automata have became an important tool for error correcting codes. For the first time cellular automata based byte error correcting codes analogous to extended Reed-Solomon codes over binary fields was studied by Chowdhury *et al.* in [1] and Bhaumik *et al.* improved that coding-decoding scheme in [2]. In this study cellular automata based double-byte error correcting codes are generalized from binary fields to primitive finite fields \mathbb{Z}_p .

References

[1] D. R. Chowdhury, I. Sen Gupta and P.P. Chaudhuri, CA-Based Byte Error- Correcting Code, *IEEE* Transaction on Computers 44 (3), 371-382, 1995.

[2] J. Bhaumik, D. R. Chowdhury, and I. Chakrabarti, An Improved Double Byte Error Correcting Code Using Cellular Automata, In Proc. 8th Int. Conf. Cellular Automat for Res. Ind. (ACRI), LNCS 5191, 463–470, 2008.

On The First Fundamental Theorem for Special Dual Orthogonal Group SO(2, D) And its Application to Dual Bezier Curves

M.Incesu¹, **O.** $Gursoy^2$

¹Department of Mathematics Education, Mus Alparslan University, Mus, Turkey ²Department of Mathematics, Maltepe University, Istanbul, Turkey

Abstract

Let D be set of dual numbers. In this work we study the first fundamental theorem for special dual orthogonal transformations group SO(n, D) in case of n = 2. Then our getting results compared the special orthogonal transformations group SO(4, R) in R^4 because D^2 is isomorph to R^4 So we showed that the minimal conditions of the dual vectors are more less than minimal conditions of real vectors.

References

 H. Weyl, The Classical Groups Their Invariants and Representations, 2 nd ed., with suppl., Princeton, Princeton University Press, 1946.

[2] H.H.Hacisalihoglu, Hareket GHeometrisi ve Kuaterniyonlar Teorisi, Gazi niversitesi Fen Edebiyat Fakltesi Yaynlar, Ankara 1983.

[3] Dj. Khadjiev, An Application of the Invariant theory to the Differential Geometry of Curves, Fan, Tahkent, 1988. (in Russian)

[4] Dj. Khadjiev, Some Questions in Theory of Vector Invariants, Math. USSR-Sbornic, 1,3 (1967), 383-396.

[5] M.Incesu, The Complete System of Point Invariants in the Similarity Geometry, Ph.D. Thesis, Karadeniz Technical University, Graduate School of Natural and Applied Sciences, 2008.

[6] M. Incesu and O. Gursoy, The similarity Invariants of Bezier Curves and Surfaces, XX. th National Mathematics Symposium, Ataturk University, 03-06 September 2007, Erzurum.

[7] I. Oren, Invariants of Points for the Orthogonal Group O(3, 1), Ph.D. Thesis, Karadeniz Technical University, Graduate School of Natural and Applied Sciences, 2007.

[8] Y. Sagiroglu, Affine Differential Invariants of Parametric Curves, Ph.D. Thesis, Karadeniz Technical University, Graduate School of Natural and Applied Sciences, 2002.

[9] A. Schrijver, Tensor Subalgebras and First Fundamental Theorems in Invariant Theory, Journal of Algebra, 319 (2008),1305-1319.

On Euler's differential method for continued fractions

M. Jafari Shah Belaghi¹ and A. Bashirov¹

¹Department of Mathematics, Eastern Mediterranean University, Gazimagusa, Turkey (TRNC)

Abstract

A continued fraction is an expression of the form

$$a_0 + K_{k=1}^{\infty} \left[\frac{b_k}{a_k} \right] = a_0 + \frac{b_1}{a_1 + \frac{b_2}{a_2 + \frac{b_3}{a_2 + \cdots}}}$$

where a_0, a_1, a_2, \ldots and b_1, b_2, b_3, \ldots are two sequences of real or complex numbers. It is remarkable that rational and irrational numbers can be clearly distinguished by continued fractions. In the 19th century, theory of continued fractions was one of the most popular areas of investigation in mathematics. The great mathematicians such as Karl Jacobi, Oscar Perron, Charles Hermit, Karl Friderich Gauss, Augustin Cauchy, Thomas Stieltjes etc. have contributed to the theory [1].

We study the continued fraction $f(t) = K_{k=1}^{\infty} \left[\frac{k+t}{k}\right]$, which depends on the parameter $-1 < t < \infty$. This continued fraction was studied by Euler. Using the Euler's differential method, which was not used by mathematicians for a long time, we derive a new formula

$$f(t) = \frac{\int_0^1 (1-x)^{p-t} \frac{d^p}{dx^p} (x^{t+1}e^x) \, dx}{\int_0^1 (1-x)^{p-t} \frac{d^p}{dx^p} (x^t e^x) \, dx}, \ p-1 < t \le p+1,$$

where $p = 0, 1, 2, \ldots$ For the integer values $t = p = 1, 2, \ldots$,

$$f(p) = (p+1) \frac{\sum_{k=0}^{p-1} \frac{a_{p,k}}{p-k+1}}{\sum_{k=0}^{p-1} a_{p,k}},$$

where

$$a_{p,k} = \begin{pmatrix} p \\ k \end{pmatrix} \cdot \frac{1}{(p-k-1)!}.$$

Previously, it was proved by Euler that $f(0) = (e-1)^{-1}$. Using numerical methods it is found that the function $\sigma(t) = \sqrt{t} - f(t)$ is slowly increasing and $\lim_{t\to\infty} \sigma(t) = 0.25$.

References

 Khrushchev, S.V., Orthogonal Polynomials and Continued Fractions from Euler's Point of View, Encyclopedia of Mathematics and Its Applications, Vol. 122., Cambridge University Press 2008.

Almost Convergence and Generalized Weighted

M. Kirişçi

¹Hasan Ali Yücel Faculty of Education, Istanbul University, Istanbul, Turkey

Abstract

In this paper, we investigate some new sequence spaces which naturally emerge from the concepts of almost convergence and generalized weighted mean. The object of this paper is to introduce to the new sequence spaces obtained as the matrix domain of generalized weighted mean in the spaces of almost null and almost convergent sequences. Furthermore, the beta and gamma dual spaces of the new spaces are determined and some classes of matrix transformations are characterized.

References

[1] B. Altay, F. Başar, Some paranormed sequence spaces of non-absolute type derived by weighted mean, J.Math. Anal. Appl. 319(2)(2006), 494-508.

[2] F. Başar, M. Kirişçi, Almost convergence and generalized difference matrix, Comput. Math. Appl. 61(3)(2011), 602-611.

[3] M. Candan, Almost convergence and double sequential band matrix, under communication.

[4] A.M. Jarrah, E. Malkowsky, BK spaces, bases and linear operators, Rendiconti Circ. Mat. Palermo II 52(1990), 177-191.

[5] K. Kayaduman, M. Şengönül, The spaces of Cesàro almost convergent sequences and core theorems, Acta Math. Sci. in press.

[6] H. K zmaz, On certain sequence spaces, Canad. Math. Bull. 24(2)(1981), 169-176.

[7] M. Kirişçi, F. Başar, Some new sequence spaces derived by the domain of generalized difference matrix, Comput. Math. Appl. 60(5)(2010), 1299-1309.

[8] G.G. Lorentz, A contribution to the theory of divergent sequences, Acta Math. 80(1948), 167-190.

[9] E. Malkowsky, E. Savaş, Matrix transformations between sequence spaces of generalized weighted means, Appl. Math. Comput. 147(2004), 333-345.

[10] A. Sönmez, Some new sequence spaces derived by the domain of the triple band matrix, Comput. Mat. Appl. 62(2)(2011), 641-650.

[11] A. Sönmez, Almost convergence and triple band matrix, Math. Comput. Model. in press.

Wavelet-based prediction of crude oil prices

M. Mahmoudi¹, K. Nojoomi² and A. Rahmani²

¹Department of Mathematical Finance, SheikhBahaee University, Esfahan, Iran ²Department of Mathematics, SheikhBahaee University,Esfahan, Iran

Abstract

There are two kinds of transactions in the crude oil markets; one is based on immediate delivery while the other one on future delivery. The spot market is dependent on the first kind of transactions and the future market is associated to the second one. Market condition (e.g. market risk, irrational trading, etc.) along with other factors (e.g. credit risk, insurance risk, seasonal factors and etc.) is often the main cause of uncertainty in the crude oil markets. Therefore, the future markets (leading markets) are built up to provide a cover structure for these uncertainties. Also crude oil future contracts, determine definitive prices in future deadlines to buy or sell according to specific criteria of delivery and payment. On the other hand, future prices reflects the markets expectations about future conditions. Consequently, large differences between futures and spot prices is often used to describe the overall market conditions. Wavelets are used as a legitimate alternative alternative for irregular situations such as data or signals with scaled features, or containing discontinuities and sharp edges and so on (see [1-2]).

In this study, we are going to use the wavelets as a suitable tool to investigate its performance in the crude oil futures markets (see [3]). We intend to provide forecasts over different forecasting horizons by introducing a prediction procedure and predicting future prices based on the wavelets by utilizing a series of data from the crude oil market and at last putting the results in comparison with the crude oil future markets data. **Definitions and Basic preliminaries**

$1. Multi-scale \ analysis$

multi-scale analysis with a sequence of involute sub-space V_j of functional space of procedure V with null common point and at dense in $L_2(R)$. This analysis is a discretion at different levels of scalability, which requires two-scale relationship such as $f(x) \in V_j \iff f(2x) \in V_{j-1}$ (see [4-5]).

2.discrete wavelet transform(DWT)

discrete wavelet transformation enables us to discrete a time based sequence to subsequences with different scales in order to extract important hidden information and unstable features (see [4-5]).

We present a procedure to predict crude oil prices for time series of 1, 2, 3 and 4 month and then compare the predicted values with actual expected prices of future market in mentioned time series and as for 1 month time series the result are shown in below figure:



Forecasting horizon	Wavelet-based forecast	Futures
1 month ahead	0.992	0.952
2 months ahead	0.998	0.903
3 months ahead	0.995	0.841
4 months ahead	0.998	0.772

Forecast results in contrast with observed values

And as you can see in below figure, wavelet based prediction procedure is more efficient for sample with a value bigger than 100 .



Applicable procedure will be created by some main key properties of wavelets and is established based on discrete wavelet transformation (DWT) on Average monthly time series of crude oil. Wavelet based prediction procedure which is used in this study, can be applied to examination of the dynamic properties of various financial and economical phenomenon, like economic time series. also predicted crude oil prices based on wavelets can be used to determine oil prices in future contracts.

References

 Cao L, Hong Y, Zhao H, Deng S., Predicting economic time series using a nonlinear deterministic technique, Comput., Econom 9(2):14978. 1996

[2] Ramsey J.B., Wavelets in economics and finance: past and future, Stud. Nonlinear Dynam., Economet 6(3):127. 2002.

[3] Shahriar Yousefi, Ilona Weinreich, Dominik Reinarz., Wavelet-based prediction of crude oil prices., Chaos, Solitons and Fractals 265-275, 25(2005).

[4] Albert Boggess, Francis J. Narcowich., A First Course in Wavelets with fourier analysis, Prentice Hall, 2001.

[5] Donald B. Percival, Andrew T. Walden., Wavelet Methods for Time Series Analysis, Cambridge University Press, 2006.

Numerical solution of a time-fractional Navier–Stokes Equation with modified Riemann-Liouville derivative

Mehmet Merdan¹, Ahmet Gökdoğan¹

¹Gümüşhane University, Department of Mathematical Engineering, 29100-Gümüşhane, Turkey

Abstract

In this paper, fractional variational iteration method (FVIM) is implemented to give an approximate analytical solution of a time-fractional Navier–Stokes Equation. Fractional derivatives are described in the Riemann-Liouville derivative. A new application of fractional variational iteration method (FVIM) was extended to derive analytical solutions in the form of a series for these equations. By using an initial value, the explicit solution of the equation has been presented in the closed form and then its numerical solution has been showed graphically. The behavior of the solutions and the effects of different values of fractional order α are indicated graphically. The results obtained by the FVIM reveal that the method is performs extremely well in terms of efficiency and simplicity method for nonlinear differential equations with modified Riemann-Liouville derivative.

Keywords: Fractional variational iteration method, A time-fractional Navier–Stokes Equation, Riemann-Liouville derivative, Fractional calculus

References

- [1] K.B. Oldham, J. Spanier, The Fractional Calculus, Academic Press, New York, 1974.
- [2] I. Podlubny, Fractional Differential Equations, Academic Press, New York, 1999.
- [3] A.A. Kilbas, H.M. Srivastava, J.J. Trujillo, Theory and Applications of Fractional Differential Equations, Elsevier, Amsterdam, 2006.
- [4] Podlubny I (1999). Fractional Differential Equations, Academic Press, San Diego.
- [5] Caputo M (1967). Linear models of dissipation whose Q is almost frequency independent, Part II, J. Roy. Astr. Soc., 13: 529.
- [6] A. A. Kilbas, H. H. Srivastava, J. J. Trujillo, Theoryand Applications of Fractional Differential Equations, Elsevier, TheNetherlands, 2006.
- [8] Miller KS, Ross B (1993). An Introduction to the Fractional Calculus and Fractional Differential Equations, Wiley, New York.
- [9] Samko SG, Kilbas AA, Marichev OI (1993). Fractional Integrals and Derivatives: Theory and Applications, Gordon and Breach, Yverdon.
- [10] G.M.Zaslavsky, Hamiltonian Chaosand Fractional Dynamics, Oxford University Press, 2005.
- [11] M.Merdan, A.Yıldırım, A.Gökdoğan, Numerical solution of time-fraction Modified Equal Width Wave Equation, Engineering Computations, 2011 (in press)
- [12] Merdan M., Solutions of time-fractional reaction-diffusion equation with modified Riemann-Liouville derivative, International Journal of Physical Sciences . 7(15), pp. 2317 - 2326 (2012).
- [13] Merdan M., Mohyud-Din S.T., A New Method for Time-fractionel Coupled-KDV Equations with Modified Riemann-Liouville Derivative, Studies in Nonlinear Sciences, 2 (2), pp. 77-86 (2011).
- [14] Merdan M., Gökdoğan A., Yıldırım., Mohyud-Din S.T., Numerical simulation of fractional Fornberg-Whitham equation by differential transformation method, Abstract and Applied Analysis, Article ID 965367 (2012).

- [15] M. El-Shahed, A. Salem, On the generalized Navier–Stokes equations, Appl. Math. Comput. 156 (1) (2004) 287–293.
- [16] S. Momani , Z. Odibat, Analytical solution of a time-fractional Navier–Stokes equation by Adomian decomposition method, Applied Mathematics and Computation 177 (2006) 488–494.
- [17] Z. Z. Ganji, D. D. Ganji, Ammar D. Ganji, M. Rostamian, Analytical Solution of Time-Fractional Navier–Stokes Equation in Polar Coordinate by Homotopy Perturbation Method, Numer Methods Partial Differential Eq 26: 117–124, 2010
- [18] J.H. He, Variational iteration method- a kind of non-linear analytical technique: Some examples, Int. J. Nonlinear Mech. 34 (1999) 699-708.
- [19] J.H. He, X.H. Wu, Variational iteration method: New development and applications, Comput. Math. Appl. 54 (7-8) (2007) 881-894.
- [20] J.H. He, Some applications of nonlinear fractional differential equations and their approximations, Bull. Sci. Technol. 15 (2) (1999) 86-90.
- [21] G. Jumarie, Stochastic differential equations with fractional Brownian motion input. Int. J. Syst. Sci. 6, (1993), 1113–1132.
- [22] G. Jumarie, 2006. New stochastic fractional models for Malthusian growth, the Poissonian birth process and optimal management of populations. Math. Comput. Model. 44, (2006) 231–254.
- [23] G. Jumarie, Laplace's transform of fractional order via the Mittag–Leffler function and modified Riemann–Liouville derivative, Applied Mathematics Letters 22 (2009) 1659-1664.
- [24] G. Jumarie, 2009. Table of some basic fractional calculus formulae derived from a modified Riemann–Liouvillie derivative for non differentiable functions. Applied Mathematics Letters 22 (2009) 378-385.
- [25] G. Jumarie, On the solution of the stochastic differential equation of exponential growth driven by fractional Brownian motion, Applied Mathematics Letters 18 (2005) 817–826.
- [26] M.-J. Jang, C.-L. Chen, and Y.-C. Liu, Two-dimensional differential transform for partial differential equations, Applied Mathematics and Computation, vol. 121, no. 2-3, pp. 261– 270, 2001.
- [27] Faraz N., Khan Y., Jafari H., Yildirim A., Madani M., Fractional variational iteration method via modified Riemann–Liouville derivative, J. King. Saud. Univ.(Science) 23, pp.413-417 (2011).

The Modified Simple Equation Method for Solving Some Nonlinear Evolution Equations

M.Mızrak and A.Ertaş Department of Mathematics, Dicle University, Diyarbakır, Turkey

Abstract

In this paper we applied modified simple equation method (MSEM) for solving some nonlinear evolution equations which are very important in applied sciences.

We consider a nonlinear evolution equation:

$$F\left(u,u_{t},u_{x},u_{xx},\ldots\right)=0\tag{1}$$

where F is a polynomial in u and its partial derivatives.

Step 1. Using the wave transformation

$$u = u(\xi), \ \xi = x - t \tag{2}$$

From (1) and (2) we have the following ODE:

$$P(u, u', u'', u'', ...) = 0$$
(3)

where P is a polynomial in u and its total derivatives and $=\frac{d}{d\xi}$.

Step 2. We suppose that Eq. (3) has the formal solution:

$$u(\xi) = \sum_{k=0}^{N} A_k \left(\frac{\psi'(\xi)}{\psi(\xi)} \right)^k$$
(4)

where A_k are arbitrary constants to be determined such that $A_N \neq 0$ while $\psi(\xi)$ is an unknown function to be determined later.

Step 3. We determine the positive integer N in (4) by balancing the highest order derivatives and the nonlinear terms in Eq. (3).

Step 4. We substitute (4) into (3), we calculate all the necessary derivatives u', u'', ... and then we account the function $\psi(\xi)$. As a result of this substitution, we get a polynomial of $\frac{\psi'(\xi)}{\psi(\xi)}$ and its derivatives. In this polynomial, we equate with zero all the coefficients of it. This operation

yields a system of equations which can be solved to find A_k and $\psi(\xi)$. Consequently, we can get the exact solution of Eq. (1).

References

[1] Murray J.D, Mathematical Biology I, Springer-Verlag New York, USA , 2002

[2] Hereman W. and Nuseir A, Symbolic methods to construct exact solutions of nonlinear partial differential equations.

[3] Jawad A.J.M., Petkovic M. D., Biswas A., 2010 Modified simple equation method for nonlinear evolution equations Applied Mathematics and Computation **217** 869-877, 2010.

[4] Zayed E. M. E., A note on the modified simple equation method applied to Sharma–Tasso–Olver equation, Applied Mathematics and Computation **218** 3962–3964, 2011

Application of Cross Efficiency in Stock Exchange

Mozhgan Mansouri Kaleibar^a and Sahand Daneshvar^b

^a Young Researchers Club, Tabriz Branch, Islamic Azad University, Tabriz,Iran Email: Mozhganmansouri953@gmail.com

> ^b Tabriz Branch, Islamic Azad University, Tabriz, Iran Email: Sahanddaneshvar@yahoo.com

Abstract

This paper firstly revisits the cross efficiency evaluation method which is an extension tool of data (envelopment analysis. In this paper, we consider the DMUs as the players (institutions) in a cooperative game, where the characteristic function values of institutions are defined to compute the Shapley value of each DMU (institution), and the common weights associate with the imputation of the Shapley values are used to determine the ultimate cross efficiency scores for institution of Stock Exchange of Tehran. This paper introduces the models for computing benefit for each institution. Using shapely value we obtain the effect of each institution, and through determining common weight for each company we find out the ultimate weight which shows how much the existence or not existence of that institution affects the interesting competence.

Keywords: Data Envelopment Analysis (DEA), Cross efficiency, Cooperative game, Shapley value, Common weights, stock exchange.

References

- G. Owen, On the Core of Linear Production Games, Mathematical Programming, 1975, No. 9, 358- 370.
- [2] J. Wu, L. Liang and F. Ynag, Determination of The Weights for The Ultimate Cross Efficiency Using Shapley Value in Cooperative Game, Expert Systems with Applications, 2009, No. 36, 872-876.
- [3] K. Nakabayashi and K. Tone, Egoist's Dilemma: a DEA Game, The International Journal of Management Science, 2006, No. 36, 135-148.
- [4] S. Daneshvar and M. Mansouri Kaleibar, *The Minimal Allocated Cost and Maximal Allocated Benefit*, Presented at the Int Conf. Engineering System Management and Application Sharjah, UAE, 2010.
- [5] W. Cooper, L.M. Seiford and K. Tone, *Data Envelopment Analysis*, Boston: Klawer Academic publishers, 2000.

Application of the Trial Equation Method for some Nonlinear Evolution Equations

M. Odabasi^{1, 2} and E. Misirli² ¹Tire Kutsan Vocational School, Ege University, Izmir, Turkey ²Department of Mathematics, Ege University, Izmir, Turkey

Abstract

Nonlinear partial differential equations have important applications in physics, engineering and applied mathematics. Mathematical modelling of physics and engineering problems usually results in nonlinear partial differential equations. To find the travelling wave solutions of nonlinear evolution equations several methods [1-6] have been proposed. This study presents an application of the trial equation method for nonlinear partial differential equations. The trial equations method is used to obtain exact travelling wave solutions of some nonlinear evolution equations arising in mathematical physics.

References

[1] Ablowitz M.J. and Clarkson P.A., Solitons, Nonlinear Evolutions and Inverse Scattering, Cambridge University Press, Cambridge, 1991.

[2] Oliver P.J., Applications of Lie Group to Differential Equations. Springer, New York, 1993.

[3] Malfliet W., Solitary wave solutions of nonlinear wave equations, American Journal of Physics, Vol. 60 (7), 650–654, 1992.

[4] Liu C.S., A New Trial Equation Method and Its Applications, Communications in Theoretical Physics, 45, 395–397, 2006.

[5] Du X.H., An irrational trial equation method and its applications, Pramana Journal of Physics, Vol. 75 (3), 415–422, 2010.

[6] Gurefe Y., Sönmezoğlu A. and Mısırlı E., Application of the trial equation method for solving some nonlinear evolution equations arising in mathematical physics, Pramana Journal of Physics, Vol. 77 (6), 1023–1029, 2011.

Paranormality of Some Class of Differential Operators for First Order

M. Sertbaş¹, L. Cona²

¹Department of Mathematics, Karadeniz Technical University, Trabzon, Turkey

²Department of Mathematical Engineering, Gumushane University, Gumushane, Turkey

Abstract

In this work, the paranormality properties of some class direct sum of differential operators for first order in the Hilbert space of vector-functions in the finite interval are investigated. Finally, a spectrum of these operators is researched.

Keywords: Selfadjoint and Paranormal Operator; Direct Sum of Operators and Hilbert Spaces; Spectrum.

2000 AMS Classification: 47A20, 47A10

References

- [1] Fruta T., On the Class of Paranormal Operators, Proc. Japan Acad. 43, 594-598, 1967.
- [2] Jablonski Z.J. and Stochel J., Unbounded 2-Hyperexpansive Operators, Proceedings of the Edinburgh Mathematical Society, 44, 613-629, 2001
- [3] Ismailov Z.I., Otkun Çevik E., Unluyol E., Compact Inverses of Multipoint Normal Differential Operators for First Order, Electronic Journal of Differential Equations, 89, 1-11, 2011.

Oscillation Theorems for Second-Order Damped Dynamic Equation on Time Scales

M. Tamer Senel

Department of Mathematics, Faculty of Science, Erciyes University, 38039, Kayseri , TURKEY

Abstract

Much recent attention has been given to dynamic equations on time scales, or measure chains, and we refer the reader to the landmark paper of S. Hilger [1] for a comprehensive treatment of the subject. A book on the subject of time scales by Bohner and Peterson [2] also summarizes and organizes much of the time scale calculus.

In this paper we shall study the oscillations of the following nonlinear second-order dynamic equations with damping

$$(r(t)\Psi(x^{\Delta}(t))^{\Delta} + p(t)\Psi(x^{\Delta}(t)) + q(t)f(x^{\sigma}(t)) = 0, \ t \in \mathbb{T},$$
(1)

where $\Psi(t)$, f(t), p(t), q(t) and r(t) are rd-continuous functions. By using a generalized Riccati transformation and integral averaging technique, we establish some new sufficient conditions which ensure that every solution of this equation oscillates. Throughout this paper, we will assume the following hypotheses: $(H_1) \ p(t), \ q(t) \in C_{rd}(\mathbb{R}, \mathbb{R}^+),$

 $(H_2) \Psi: \mathbb{T} \to \mathbb{R} \text{ is such that } \Psi^2(u) \leq \kappa u \Psi(u) \text{ for } \kappa > 0, \ u \neq 0,$ $(H_3) f: \mathbb{R} \to \mathbb{R} \text{ is such that } \frac{f(u)}{u} \geq \lambda > 0, \text{ and } uf(u) > 0, \ u \neq 0,$ $(H_4) r(t) \in C^1_{rd}([t_0, \infty), \mathbb{R}^+), \ \int_{t_0}^{\infty} (\frac{1}{r(t)} e_{\frac{-p(t)}{r(t)}}(t, t_0)) \Delta t = \infty.$

References

[1] S. Hilger, Analysis on measure chains A unified approach to continuous and discrete calculus, *Results Math.*, 18, 18-56, 1990.

[2] M. Bohner, A. Peterson, Dynamic Equations on Time Scales: An Introduction with Applications, Birkhäuser, Boston, 2001.

[3] Samir H. Saker, Ravi P. Agarwal, Donal O'Regan, Oscillation of second-order damped dynamic equations on time scales, J.Math.Anal. and App., 330, 1317-1337, 2007.

[4] Taher S. Hassan, Lynn Erbe, Allan Peterson, Oscillation Theorems of Second Order Superlinear Dynamic Equations with Damping on Time Scales, Com. Math. Appl., 59, 550-558, 2010.

[5] M. T. Şenel, Oscillation theorems for dynamic equation on time scales, Bull. Math. Anal. Appl., 3, no.4, 101-105, 2011.

[6] M. T. Şenel, Kamenev-Type Oscillation Criteria for the Second-Order Nonlinear Dynamic Equations with Damping on Time Scales, Abstract and Applied Analysis, Vol. 2012, Article ID 253107, 18 pages, doi:10.1155/2012/253107.

This work was supported by Research Fund of the Erciyes University. Project Number:FBA-11-3391

On the fine spectrum of the \$\Lambda\$ operator defined by a lambda matrix over the sequence space \$c_{0}\$ and \$c\$

M. Yeşilkayagil¹ and F. Başar² ¹Department of Mathematics, Uşak University, Uşak, Turkey ²Department of Mathematics, Fatih University, Istanbul, Turkey

Abstract

The main purpose of this paper is to determine the fine spectrum with respect to the Goldberg's classification of the operator $\Delta defined$ by a lambda matrix over the sequence spaces $c_{0}\$ and $c^{0}\$ and $c^{0}\$. As a new development, we give the approximate point spectrum, defect spectrum and compression spectrum of the matrix operator $\Delta defined$ on the sequence spaces $c_{0}\$ and $c^{0}\$ and $c^{0}\$.

References

1.A.M. Akhmedov, F. Başar, On the fine spectrum of the Ces\`{a}ro operator in \$c_0\$}, Math. J. Ibaraki Univ.(36)(2004), 25-32.

2.B. Altay, F. Başar, On the fine spectrum of the generalized difference operator B(r,s) over the sequence spaces c_0 and c_{s} , Int. J. Math. Math. Sci. 2005:(18) (2005), 3005-3013.

3.B. Altay, F. Başar, On the fine spectrum of the difference operator Δc_0 and c_0 and c_0 inform. Sci. (168)(2004), 217-224.

4.B. Altay, M. Karakuş, On the spectrum and fine spectrum of the Zweier matrix as an operator on some sequence spaces, Thai J. Math. (3)(2005), 153-162.

5.J. Appell, E. Pascale, A. Vignoli, Nonlinear Spectral Theory, de Gruyter Series in Nonlinear Analysis and Applications 10, Walter de Gruyter, Berlin, New York, 2004.

6.S. Goldberg, Unbounded Linear Operators, Dover Publications, Inc. New York, 1985.

7.V. Karakaya, M. Altun, Fine spectra of upper triangular double-band matrices, J. Comput. Appl. Math. (234)(2010), 1387-1394.

8.E. Kreyszig, Introductory Functional Analysis with Applications, John Wiley \& Sons Inc. New York, Chichester, Brisbane, Toronto, 1978.

9. J.B. Reade, On the spectrum of the Cesaro operator, Bull. Lond. Math. Soc. (17)(1985), 263-267.

10. R.B. Wenger, The fine spectra of H\"older summability operators, Indian J. Pure Appl. Math. (6)(1975), 695-712.
On Hadamard Type Integral Inequalities For Nonconvex Functions Mehmet Zeki Sarikaya¹, Hakan Bozkurt¹ and Necmettin Alp¹

¹Department of Mathematics, Duzce University, Duzce, Turkey

Abstract

Convexity plays a central and fundamental role in mathematical finance, economics, engineering, management sciences and optimization theory. In recent years, several extensions and generalizations have been considered for classical convexity. A significant generalization of convex functions is that of φ -convex functions introduced by Noor in [3]. In [3] and [6], the authors have studied the basic properties of the φ -convex functions. It is well-know that the φ -convex functions and φ -sets may not be convex functions and convex sets. This class of nonconvex functions include the classical convex functions and its various classes as special cases. For some recent results related to this nonconvex functions, see the papers [3]-[6]. In this article, using functions whose derivatives absolute values are φ -convex and quasi- φ convex, we obtained new inequalities releted to the right and left side of Hermite-Hadamard inequality. In particular if $\varphi = 0$ is taken as, our results obtained reduce to the Hermite-Hadamard type inequality for classical convex functions.

References

[1] S.S. Dragomir and R.P. Agarwal, Two inequalities for differentiable mappings and applications to special means of real numbers and trapezoidal formula, Appl. Math. Lett., 11(5) (1998), 91–95.

[2] S. S. Dragomir and C. E. M. Pearce, *Selected Topics on Hermite-Hadamard Inequalities and Applications*, RGMIA Monographs, Victoria University, 2000.

[3] M. Aslam Noor, Some new classes of nonconvex functions, Nonl.Funct.Anal.Appl.,11(2006),165-171

[4] M. Aslam Noor, On Hadamard integral inequalities involving two log-preinvex functions, J. Inequal.
 Pure Appl. Math., 8(2007), No. 3, 1-6, Article 75.

[5] M. Aslam Noor, Hermite-Hadamard integral inequalities for $\log -\varphi - convex$ functions, Nonl. Anal. Forum, (2009).

[6]M. Aslam Noor, On a class of general variational inequalities, J. Adv. Math. Studies, 1(2008), 31-42.

[7] K. Inayat Noor and M. Aslam Noor, *Relaxed strongly nonconvex functions*, Appl. Math. E-Notes, 6(2006), 259-267.

[8] U.S. Kırmacı, Inequalities for differentiable mappings and applications to special means of real numbers and to midpoint formula, Appl. Math. Comp., 147 (2004), 137-146.

[9] U.S. Kırmacı and M.E. Özdemir, On some inequalities for differentiable mappings and applications to special means of real numbers and to midpoint formula, Appl. Math. Comp., 153, (2004), 361-368.

[10] U.S. Kırmacı, Improvement and further generalization of inequalities for differentiable mappings and applications, Computers and Math. with Appl., 55 (2008), 485-493.

[11] D.A. Ion, Some estimates on the Hermite-Hadamard inequality through quasi-convex functions, Annals of University of Craiova Math. Comp. Sci. Ser., 34 (2007) 82-87.

[12]C.E.M. Pearce and J. Pečarić, Inequalities for differentiable mappings with application to special means and quadrature formulae, Appl. Math. Lett., 13(2) (2000), 51–55.

[13] J. Pečarić, F. Proschan and Y.L. Tong, *Convex functions, partial ordering and statistical appli*cations, Academic Press, New York, 1991.

[14] M. Z. Sarikaya, A. Saglam and H. Yıldırım, New inequalities of Hermite-Hadamard type for functions whose second derivatives absolute values are convex and quasi-convex, International Journal of Open Problems in Computer Science and Mathematics (IJOPCM), 5(3), 2012.

[15] M. Z. Sarikaya, A. Saglam and H. Yıldırım, On some Hadamard-type inequalities for h-convex functions, Journal of Mathematical Inequalities, Volume 2, Number 3 (2008), 335-341.

[16] M. Z. Sarikaya, M. Avci and H. Kavurmaci, On some inequalities of Hermite-Hadamard type for convex functions, ICMS Iternational Conference on Mathematical Science. AIP Conference Proceedings 1309, 852 (2010).

[17] M. Z. Sarikaya and N. Aktan, On the generalization some integral inequalities and their applications Mathematical and Computer Modelling, Volume 54, Issues 9-10, November 2011, Pages 2175-2182.

[18] M. Z. Sarikaya, E. Set and M. E. Ozdemir, On some new inequalities of Hadamard type involving h-convex functions, Acta Mathematica Universitatis Comenianae, Vol. LXXIX, 2(2010), pp. 265-272.

[19] A. Saglam, M. Z. Sarikaya and H. Yildirim, Some new inequalities of Hermite-Hadamard's type, Kyungpook Mathematical Journal, 50(2010), 399-410.

A geometrical approach of an optimal control problem governed by EDO

NEDJOUA DRIAI Department of Mathematics, Ferhat abbas University, Setif ,Algeria

Abstract:

The theory of optimal control is a very important branch of optimization, the resolution of the problems controls optimal asks for the intervention of several mathematical tools, in particular the partial derivative equations. In this work one gives a geometrical approach of a problem of optimal control, it where one calls on the basic notions of the calculation of the variations such as the equation of Euler-Lagrange which is a requirement of optimality, the principle of maximum of Pontriagaine (PMP), which gives an analytical aspect to the problem controls optimal and makes it possible to study unquestionable property of the functions which defines the criterion to be minimized, the regularity of the solutions (minimum or maximum). An other very important aspect is well geometrical aspect which is used to find the geodetic ones, their natures, their numbers which requires a geometrical luggage such as the fields, of vector, the vector spaces, the curve acceptable... Then can about it defines a problem controls optimal controls optimal controlled by EDO geometrically by giving some conditions.

References:

[1] NR Burq and P. Gerard; Optimal control of the partial derivative equations.
[2] Ovidiu Calin Der-Chen Chang; Geometric Mechanics one Riemannian Manifolds; Birkhäuser Boston 2005 [3] L.C.Young; readings one the calculus of variations and optimal control theory; Chelsea publishing company; N.Y, 1980

Existence of Local Solution for a Double Dispersive Bad Boussinesq-Type Equation N. Dündar¹, N. Polat¹

¹Department of Mathematics, Dicle University, Diyarbakır, Turkey

Abstract

In this work, we consider a purely spatial higher order bad Boussinesq-type equation. We obtain the existence and uniqueness of the local solutions. The local existence of the solution is given by aid of contraction mapping principle.

References

 L.A. Ostrovskii, A.M Sutin, Nonlinear Waves in Rods, J. Appl. Math. Mech. 41 (1977) 543–549 (English translation of P.M.M.).

[2] C.I. Christov, G. A Maugin, On Boussinesq's Paradigm in Nonlinear Wave Propagation, C.
 R.Mecanique 335 (2007) 521–535.

[3] N. Polat, A. Ertaş, Existence and Blow-up of Solution of Cauchy Problem for the Generalized-Damped Multidimensional Boussinesq Equation, J. Math. Anal. Appl. 349 (2009) 10-20.

[4]Y. Liu, Existence and Blow up of a Nonlinear Pochhammer–Chree Equation, Indiana Univ. Math.J. 45 (1996) 797–816.

[5] T. Kato, G. Ponce, Commutator Estimates and the Euler and Navier–Stokes Equations, Comm. Pure Appl. Math. 41 (1988) 891–907.

A Perturbation Solution Procedure for a Boundary Layer Problem

N. Elmas¹, A. Ashyralyev² And H. Boyaci¹

¹ Department of Mechanical Engineering, Celal Bayar University 45140 Muradiye, Manisa, Turkey ²Department of Mathematics, Fatih University, 34500 Buyukçekmece, Istanbul, Turkey

Abstract

A perturbation algorithm using a new transformation is introduced for boundary-value problem with small parameter multiplying the derivative terms. To account for the linear and the nonlinear dependence of the function, we exhibit the function f for the system. We introduce the transformation $T_e = f(x, \gamma; \varepsilon) \cdot x$, where f depends on x, γ and ε . Results of Multiple Scales method, method of matched asymptotic expansions and our method are contrasted.

We consider the following boundary-value problem

$$\varepsilon y'' + y' + y^2 = 0$$
(1)
$$y(0) = 0 \qquad y(1) = \frac{1}{2}$$

Where ε is a small dimesionless positive number. It is assumed that the equation and boundary conditions have been made dimensionless.

In Direct Perturbation Method, secular terms appear of higher orders of the expansion invalidating the solution. In order the avoid this problem a new transformation has been proposed in our study.

The new transformation is defined as,

$$T_e = f(x, \gamma; \varepsilon) \cdot x \tag{2}$$

Using the chain rule, we transform the derivate accordingly

$$\frac{dy}{dx} = \frac{dy}{dT_e} \frac{dT_e}{dx} = \frac{dy}{dT_e} \left(\frac{df}{dx}x + f\right) = y'(f_x x + f)$$

$$\frac{d^2 y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx}\right) = \frac{d}{dx} \left(\frac{dy}{dT_e} \left(\frac{df}{dx}x + f\right)\right) = \left[\frac{d}{dT_e} \left(\frac{dy}{dT_e}\right)\right] \left(\frac{df}{dx}x + f\right) \frac{dT_e}{dx} + \frac{dy}{dT_e} \left[\frac{d}{dx} \left(\frac{df}{dx}x + f\right)\right]$$

$$= \frac{d^2 y}{dT_e^2} \left(\frac{df}{dx}x + f\right)^2 + \frac{dy}{dT_e} \left(\frac{d^2 f}{dx^2}x + 2\frac{df}{dx}\right) = y''(f_x x + f)^2 + y'(f_{xx} x + 2f_x)$$
(3)

So, we have obtained a more effective parameter expression T_e without losing the original parameter x, γ and ε . Thus, speeding up and slowing down control of the time parameter will be available as in Method of Multiple Scales.

In Equation (3) first order derivatives according to new variable T_e appear in the second order derivative expressions according to original time variable x. So, we are able to have information about parameters of nonlinear differential equation and to interpret the results.

By this new transformation we have the advantages of both method of matched asymptotic expansions and Method of Multi Scales [1-6].

Using perturbation algorithm with new transformation, a more effective time expression without losing the original time parameter t have been obtained. Information about parameters of nonlinear differential equation and interpretation of the results has been achieved. Applying this transformation on boundary value problem the results obtained are compared with the results of the studies conducted to time.

References

[1] H. Nayfeh, Introduction to Perturbation Techniques, John Wiley and Sons, New York 1981.

[2] Nayfeh, A.H., Nayfeh S.A. and Mook, D.T., On Methods for continuous systems with quadratic and cubic nonlinearities, Nonlinear Dynamics, 3, 145-162, 1992

[3] Nayfeh, A.H., 1998. Reduced order models of weakly nonlinear spatially continuous systems, Nonlinear Dynamics 16,105–125, 1998.

[4] Ashyralyev A. and Sobolevskii P. E. New Difference Schemesfor Partial Differential Equations.Birkhauser Verlag: Basel. Boston. Berlin, 443 p,2004.

[5] Erwin Kreyszig Advanced Engineering Mathematics, John Wiley & Sons, New York, 1993.

[6] Perturbation Methods, Instability, Catastrophe and Chaos, C F Chan Man Fong and D D Kee, World Scientific Publishing, 1999

Solution of Differential Equations by Perturbation Technique Using any Time Transformation

N. Elmas¹ and H. Boyaci¹

¹Department of Mechanical Engineering, Celal Bayar University 45140 Muradiye, Manisa, Turkey

Abstract

A perturbation algorithm using any time transformation is introduced. To account for the nonlinear dependence of the function, we exhibit the function f of the system in the differential equation. To this end, we introduce the transformation $T_e = f(w,t) \cdot t$, where f is a function that depends on t or w. The problems are solved with new time transformation: Linear damped vibration equation, classical Duffing equation and damped cubic nonlinear equation. Results of Multiple Scales, Lindstedt Poincare method, new method and numerical solutions are contrasted [1-6].

Solution of Differential equations by perturbation technique using any time transformation. In Direct Perturbation Method, mostly secular terms appear of higher orders of the expansion invalidating the solution. In order the avoid this problem a new time transformation has been proposed in our study.

The new time transformation is defined as,

$$T_e = f(w,t) \cdot t \tag{1}$$

Using the chain rule, we transform the derivate accordingly

$$\frac{du}{dt} = u'(\dot{f}(w,t)t + f(w,t))$$

$$\frac{d^{2}u}{dt^{2}} = u''(\dot{f}(w,t)t + f(w,t))^{2} + u'(\ddot{f}(w,t)t + 2\dot{f}(w,t))$$
(2)

So we have obtained a more effective time expression T_e without losing the original time parameter t using the function f. Thus, speeding up and slowing down control of the time parameter will be available as in Method of Multiple Scales.

In Equation (2) first order time-derivatives according to new time variable T_e appear in second order time derivative expressions according to original time variable. So, we are able to have information about some parameters of nonlinear differential equation, and to interpret the results.

By this new time transformation we have the advantages of both Lindstedtpoincare method and Method Multi Scales .

Using a new perturbation algorithm with new time transformation, we showed that, first we have obtained a more effective time expression without losing the original time parameter t using the function f. We are able to have information about some parameters of nonlinear differential equation, and to interpret the results. When we apply this transformation on the known Duffing equation with the results of the studies conducted to date have compared the results obtained.

We found in this new time with the transformation of the solutions are compared with approximate solutions do not differ in Results of Multiple Scales, Lindstedt Poincare method and we found that the approximate solutions.

References

[1] H. Nayfeh, Introduction to Perturbation Techniques, John Wiley and Sons, New York 1981.

[2] Nayfeh, A.H., Nayfeh S.A. and Mook, D.T., On Methods for continuous systems with quadratic and cubic nonlinearities, Nonlinear Dynamics, *3*, 145-162, 1992

[3] Nayfeh, A.H., 1998. Reduced order models of weakly nonlinear spatially continuous systems, Nonlinear Dynamics 16,105–125, 1998.

[4] M. Pakdemirli and M. M. F. Karahan, A New Perturbation Solution for Systems with Strong Quadratic and Cubic Nonlinearities, Mathematical Methods in the Applied Sciences 33, 704-712, 2010.

[5] Perturbation Methods, Instability, Catastrophe and Chaos, C F Chan Man Fong and D D Kee, World Scientific Publishing, 1999

[6] M. Pakdemirli, M. M. F. Karahan and H. Boyacı, A new perturbation algorithm with better convergence properties: Multiple Scales Lindstedt Poincare Method, Mathematical and Computational Applications 14,31-44, 2009.

Aproximation Properties of a Generalization of Linear Positive Operators in C[0,A] N.Gonul

Department of Mathematics, Bulent Ecevit University, Zonguldak, Turkey

Abstract

In this paper we study the order of convergence of a generalization of positive operators by means of the functions from Lipschitz class. We use the test functions $\left(\frac{x}{1+x}\right)^{\nu}$ for $\nu = 0, 1, 2$, a Korovkin type theorem given by [1]. Furthermore we estimate the rate of convergence of these operators. Some figures correspond to obtaining results are given. Finally, the algorithm used in the program has been added.

References

 Cakar O. and Gadjiev A., On uniform approximation by Bleimann, Butzer and Hahn on all positive semiaxis, Tras. Acad. Sci. Azerb. Ser. Phys. Tech. Math. Sci. 19, 21–26, 1999.

[2] Coskun, T. Weighted approximation of continuous functions by sequences of linear positive operators. Proc. Indian Acad. Sci. (Math. Sci.) Vol. 110, No. 4, 357-362, 2000.

[3] Dogru O., On Bleimann, Butzer and Hahn type generalization of Balázs operators, Dedicated to Professor D. D. Stancu on his 75th birthday, Studia Univ. "Babeş-Bolyai", Mathematica 47, 37-45, 2002.

[4] Korovkin P.P., Linear Operators and Approximation Theory, Hindustan Publ.Co., Delhi, 1960.

[5] Ibragimov I.I., Gadziev A. D. On a sequence of linear positive operators, Soviet Math. Dokl., v.11, No:4, pp. 1092-1095, 1970.

Three-term Asymptotic Expansion for the Moments of the Ergodic Distribution of a Renewal-reward Process with Gamma Distributed Interference of Chance

N. Okur Bekar¹, R. Aliyev² and T. Khaniyev³
 ¹ Karadeniz Technical University, Faculty of Sciences, Department of Mathematics, 61080, Trabzon, Turkey
 ² Baku State University, Faculty of Applied Mathematics and Cybernetics, Department of Probability Theory and Mathematical Statistics Z. Khalilov 23, Az 1148, Baku, Azerbaijan
 ³ TOBB University of Economics and Technology, Faculty of Engineering, Department of Industrial Engineering, 06560, Sogutozu, Ankara, Turkey

Abstract

In this study, a renewal-reward process with a discrete interference of chance (X(t)) is investigated. We assume that $(X_{\lambda}(t))_{t\geq 0}$ is a renewal-reward process with a gamma distributed interference of chance with parameters (α, λ) . Under the assumption that the process is ergodic, the paper provides the three-term asymptotic expansions for the moments EX_{λ}^{n} , $n \in \mathbb{N}$, as $\lambda \to 0$.

References

[1] Aliyev R.T., Khaniyev T.A., Okur Bekar N., Weak convergence theorem for the ergodic distribution of the renewal- reward process with a gamma distributed interference of chance. Theory of Stochastic Processes, 15 (31) 2, 42-53, 2009.

[2] Csenki A., Asymptotic for renewal-reward processes with retrospective reward structure, Operation Research and Letters, 26, 201-209, 2000.

[3] Feller W., An Introduction to Probability Theory and Its Applications II, J. Wiley, New York, 1971.

[4] Gihman I.I., Skorohod A.V., Theory of Stochastic Processes II, Springer, Berlin, 1975.

[5] Ross S.M., Stochastic Processes, 2nd Ed. New York: John Wiley & Sons, 1996.

Blow up of a solution for a system of nonlinear higher-order wave equations with strong damping

N. Polat and E. Pişkin

Department of Mathematics, Dicle University, Diyarbakir, Turkey

Abstract

This work studies a initial-boundary value problem of the strong damped nonlinear higher-order wave equations. Under suitable conditions on the initial datum, we prove that the blow up of the solution.

References

 Agre K. and Rammaha M.A., Systems of nonlinear wave equations with damping and source terms, Diff. Integral Eqns., 19(11), 1235–1270, 2006.

[2] Yu S., On the strongly damped wave equation with nonlinear damping and source terms, E. J. Qualitative Theory of Diff. Equ., 39, 1-18, 2009.

[3] Messaoudi S. A., Blow up in a nonlinearly damped wave equation, Math. Nachr., 231, 105–111, 2001.

[4] Pişkin E. and Polat N., Global existence and exponential decay of solutions for a class of system of nonlinear higher-order wave equations with strong damping, J. Adv. Res. Appl. Math., Doi: 10.5373/jaram (in press). conditions to an integral equation

N.S.Imanbayev

H.A.Jassavi IKTU, Turkestan, Kazakhstan

Abstract

In this paper the problem on the eigenvalues of the Cauchy-Riemann operator with homogeneous boundary conditions is reduced to an integral equation In the functional space $C(|z| \le 1)$ we consider the operators generated by differential operation of the Cauchy-Riemann

$$K\omega\left(z
ight) = rac{\partial\omega\left(z
ight)}{\partial\overline{z}},$$

where z = x + iy, $\overline{z} = x - iy$, $\frac{\partial}{\partial \overline{z}} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right)$ on the set

$$D(K) \subset \left\{ \omega(z) \in C(|z| \le 1), \frac{\partial \omega(z)}{\partial \overline{z}} \in C(|z| \le 1) \right\}.$$

References

 Otelbayev M., and Shinibekov A.N., About the correct problems of Bitsadze-Samarskiy type, Reports of Academy of Sciences, USSR.-V.265, 4.-pp.815-819,1982.

[2] Mikhailets V.A., Spectral problems with general boundary conditions, Abstract of doct.of ph.-math, Kiev, 29 p,1989.

[3]Imanbaev N.S., and Kanguzhin B. E , and Kirgizbaev Zh. About Fredholm property of one spectral problem related to Cauchy-Riemann operator, Inter-institute collection of scientific proceedings, "Questions of stability, durability and controllability of the dynamic systems", Moscow: RGOTUPS, P. 54-59.2002

[4] Muskhelishvili N.I., Singular integral equations, Nauka Moscow, 511 p.1968.

[5] Bitsadze A.V., Fundamentals of theory of analytic functions of complex variable, Nauka, Moscow, 239, p.1969.

A Note on Some Elementary Geometric Inequalities O. Gercek¹, D. Caliskan², A. Sobucova¹ and F. Cekic¹

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Department of Mathematics Teaching, Qafqaz University, Baku, Azerbaijan

Abstract

In present paper, solutions of some elementary geometric inequalities are obtained. Firstly, we get a more useful inequality by specifying the largest lower and smallest upper bounds, to be able to end the inaccuracy of the following inequality. Let a, b, c are lengths of sides of a triangle, and if distances of a taking point in the inner region of a triangle to the vertices are x, y, z, then following inequality satisfies

$$\frac{1}{2}(a+b+c) < x+y+z < a+b+c.$$

Nevertheless it is true and useful, but it has not accurate boundaries. Because neither $\frac{1}{2}(a+b+c)$ is the largest lower bound, nor a+b+c is the smallest upper bound of this sum. But in university preparation course books and textbooks, which describe this inequality, they resolved by accepted these greatest lower bound and least upper bound, so that incorrect results were obtained. In this work, we solved this inequality with more useful bounds. Namely,

 If distances of a taking point in the inner region of a triangle to the vertices are x, y, z which have lengths of sides a, b, c, and the area A, and also measures of all internal angles are smaller than 120 degrees, then following inequality satisfies

$$\sqrt{\frac{1}{2}\left(a^2 + b^2 + c^2 + 4\sqrt{3}A\right)} \le x + y + z < \max\left\{a + b, a + c, b + c\right\}$$

2. If distances of a taking point in the inner region of a triangle to the vertices are x, y, z which have lengths of sides a, b, c, and the area A, and one of the measure of internal angle is greater than or equal to 120 degrees, then following inequality satisfies

$$\min\{a+b, a+c, b+c\} < x+y+z < \max\{a+b, a+c, b+c\}.$$

We have stated and proved some theorems and lemmas that have done before (see in [1-5]). One of the our theorems is famous one, namely the Toricelli-Fermat point that was solved in many ways.

In [6] and [7], we observed that Mustafa Yağcı have studied such as this work nicely. But, our proofs are completely different and some parts are more simple and clearer. In [7], he gave a problem. He claimed the problem he has given can not be solved using only geometry, but calculus is also used to solve the problem. We decided to prove this problem given in [7]. After showing the existence and uniqueness of the triangle $\triangle XYZ$ defined in the problem, we tried to solve the problem by using only geometrical way and we succeeded. The most interesting part of our article is second part, proving this following problem given below:

Problem. For a given point P, on changing plane of the X, Y and Z let be |PX| = a, |PY| = b, and |PZ| = c. Then the circumference of the triangle $\triangle XYZ$ has the largest value, when P is at the inner center of the triangle. Secondly, what can be the minimum value of the sum of a, b and c?

References

- [1] H.S.M. Coxeter and S.L. Greitzer, Geometry Revisited, MAA, (1967).
- [2] D. Pedoe, Geometry: A Comrehensive Course, Dover, (1970).
- [3] R. Honsberger, Mathematical Gems I, MAA, (1973).
- [4] D. Pedoe, Circles: A Mathematical View, MAA, (1995).
- [5] A. Ostermann and G. Wanner, *Geometry by Its History*, Springer, (2012).
- [6] M. Yağcı, Fermat-Toricelli Noktası, Matematik Dünyası 2004(1), 58-61 (2004).
- [7] M. Yağcı, Fermat-Toricelli'ye Kısa Bir Ziyaret, Matematik Dünyası 2004(4), 79 (2004).

Solving Crossmatching Puzzles Using Multi-Layer Genetic Algorithms

O. Kesemen¹ and **E. Özkul**¹

¹Department of Statistics and Computer Science, Faculty of Science Karadeniz Technical University, 61080 Trabzon, Turkey okesemen@gmail.com, eda.ozkul.gs@gmail.com

Abstract

Nowadays, puzzles are used commonly as a fountain head of our monotonous lives or to spend free time. Crossmatching puzzle (CMP) is quite similar to the crossword puzzle (CWP). There are detection key table and control key table in crossmatching puzzles instead of questions in crossword puzzle which are written from left to right and from top to bottom. Letters in each row of the main solution table are arranged in an order in detection key table. In the same way, letters in the main solution table are arranged in order column by column are put in the control key table. Therefore, the main table is tried to solve with crossing of the letters in the detection key table and control key table.

For solution of cross-matching puzzle can be used depth search algorithm. However, in spite of depth search algorithm gives the exact result, size of puzzle as augments computing time of solution increases exponentially and it makes the solution of puzzle impossible. In this case, stochastic search is better to use instead of deterministic search algorithm.

In this study, improved genetic algorithm as multi-layer is used as stochastic search method [2]. In this algorithm, each letters represent a gene and each rows represent a chromosome. An individual is generated by chromosomes as number of rows come together. Fitting function of created individual is determined according to fitness of control key table.

Keywords: Crossmatching Puzzle, Multi-Layer Genetic Algorithm

References

Kesemen, O., ve Karakaya, G., Yeni Bir Sayı Yerletirme Oyunu: Sıklık Bulmaca (SıkBul), 9.
 Matematik Sempozyumu, 20-22 Ekim, Trabzon, 2010.

[2] Mantere, T. and Koljonen, J., Solving and Rating Sudoku Puzzles with Genetic Algorithms, New Developments in Artificial Intelligence and the Semantic Web, Proceedings of the 12th Finnish Artificial Intelligence Conference Step 2006.

Generate Adaptive Quasi-Random Numbers

O. Kesemen¹ and N. Jabbari¹

¹Department of Statistics and Computer Science, Faculty of Science Karadeniz Technical University, 61080 Trabzon, Turkey okesemen@gmail.com, nasim.jabbari@gmail.com

Abstract

Random number generation, especially with the development of computer technology has an important place in the world of it.Uniform distribution random number generation can be done in almost all programming languages. Also in other distributions number generation can be produced with the help of the generated number from uniform distribution [1]. Games, education and simulation such as applications programs which frequently used random number generation, is produced in the form of discrete data. Sometimes random numbers generation produced with the same values observe consecutive. In most applications (such as education) to purify this effect we can reused the resulting number again. But it reduces the amount of numbers, the random number will be in facilitates prediction.

Indeed, as it reduced the probability of the taken number at the same time for making the prediction of the next number difficult, variable produced random numbers with their probability [2].

The frequency of region of each generated random number (f_i) are stored in an increase. The next random number which be generated, if it selected in each region, that number is considered to be the number. In this method, because of the equal intervals of the numbers they have equal probability. The aim here is to reduce the probability of selecting the same number. In this case, the interval between the numbers must be narrowed. The process of increasing of the propability of narrowering the interval transferred to other numbers. In this case, interval's limits will be changed.

In statistical simulations, deviations from randomness is be reduced by taking too much random numbers. In this work, reduction of the amount of deviation, a set of data as a result of simulation provides an approach theoretical curve more rapidly. Thus simulation results can be reached with less data. This provides a reduction of the computing time.

Keywords: Adaptive Quasi Random Number, Statistical Simulation

References

 Kobayashi, H., Mark, B.L. and Turin, W., Probability, Random Processes, and Statistical Analysis, Cambridge University Press, 2012

[2] Morokoff, W. J. and Caflisch, R. E., Quasi-Random Sequences And Their Discrepancies, Vol. 6 (15) 1251-1279, SIAM Journal of Science Computing, 1994.

Polygonal Approximation of Digital Curve Using Artificial Bee Colony Optimization Algorithms

O. Kesemen¹ and S. Vafaei¹

¹Department of Statistics and Computer Science, Faculty of Science Karadeniz Technical University, 61080 Trabzon, Turkey okesemen@gmail.com, soheyla.vafaei@yahoo.com

Abstract

In image processing and pattern recognition, it is an important concept defining two-dimensional objects in the image [1]. Firstly, the dominant points of the edges of the object (corner points) are determined while objects are defined. Objects with the help of the dominant points compared to a polygon, then the number of edges or vertices are determined. The purpose of the dominant point, the desired object is to represent, using fewer points. Thus, in practice, it is realized large memory, and trading volume. The problem is how to select these points. According to number of dominant point of any object, all combinations of boundary pixels is tested. Thus the exact solution is used in polygonal approach that gives the least error. If the object is small, and the required number of points is less, the exact solution is impossible. Therefore, for solving the problem it is needed a stochastic search algorithm are needed. In this case, artificial bee colony (ABC) algorithm selected. ABC algorithm has been developed by modeling the bees look for food in bulk [2]. In this study, the advantages and shortcomings of the ABC method were examined by comparing ABC method with Genetic algorithm method

Keywords: Dominant Point, Digital Curve, Polygonal Approximation, Artificial Bee Colony Algorithm

References

[1] Yin, P.Y., A new method for polygonal approximation using genetic algorithms, Pattern Recognition Letters, (19) 1017-1026, 1998.

[2] Karaboga, D. and Basturk, B., On the performance of artificial bee colony (ABC) algorithm, Applied Soft Computing (8) 687-697, 2008.

Generating Random Points from Arbitrary Distribution In Polygonal Areas

O. Kesemen¹ and Ü. Ünsal¹ ¹Department of Statistics and Computer Science, Faculty of Science Karadeniz Technical University, 61080 Trabzon, Turkey okesemen@gmail.com, ulkunsal@gmail.com

Abstract

Random numbers generation in polygonal area is used in many applications area simulation. These application areas can be distribution of living life in a pond, level of pollution in a city, density of tree species in a forest, traffic flow in a region, density of flight in air space, diversity of wildlife in a region, crime rate in a city etc. [1].

Traditionally, acceptance-rejection method is used that in a polygonal area which it has known probability density function (f(x,y)) to generate random numbers [2]. For this, at first rectangular area boundaries which are surrounding polygon is found. By the help of these boundaries X and Y random values are created which they selected from uniform distribution. If created point is out of polygonal area, point is rejected. If selected point within polygonal area for adapting selected point to probability density function, a random value which is between zero and highest probability density value within polygonal area selected from uniform distribution (z direction). If this value is bigger than value of f(X,Y)is rejected, if not it is accepted. Thus, a random point is selected in polygonal area. This procedure can be repeated any numbers of random numbers are generated. Used method not only generate unnecessary random number but also it causes increased computational time for investigating whether the point in polygonal area.

The basis of proposed method is based on that calculated by dividing triangle pieces of the all area with corner points of polygonal area by combining together. By selecting a certain random point in polygonal area, triangulation size can be reduced and calculation sensitization can be increased. A plane which is in the probability density function value of corner points of each triangle, regarded as probability density function of the triangle. Under the probability density functions that they have all triangles volume be equal 1 is agreed as the probability basic axiom. Hence volume of triangular prism of each triangle formed is gave probability that the selection of the triangle. The probability density function defines in a unit triangle which is subtending the probability density function for each triangle. A random number generated within this defined triangle is moved by the principle of affine invariance into selected triangle area. In this manner any number of random numbers can be generated.

The method proposed in this study not only prevents unnecessary random number generation but also reduces computation time indeed. Specially, when want to generate a large number of random numbers it can be used as an effective method.

Keywords: Random Number, Poligonal Area, Triangulate

References

 Kesemen, O. and Dogru, F.Z., Cumulative Distribution Functions of Two Variables in Polygonal Areas, 7. International Statistical Congress, 28 Apr-01 May 2011 Belek-ANTALYA.

[2] Martinez, W.L. and Martinez, A.R., Computational Statistics Handbook with MATLAB, Chapman & Hall Crc, 2002.

Panoramic Image Mosaicing Using Multi-Object Artificial Bee Colony Optimization Algorithm

O. Kesemen¹ and **Y. Yeginoğlu¹**

¹Department of Statistics and Computer Science, Faculty of Science Karadeniz Technical University, 61080 Trabzon, Turkey okesemen@gmail.com, yesimyeginoglu@gmail.com

Abstract

Sometimes distance, necessary to take wide- angle photography, may not be available. In this case, the need may occur combining in accordance photographs taken piece by piece. Nowadays, a lot of camera manufacturer tried to solve the problem by using wide-angle lens (fish eye) [1-2]. But in order to change perspective it is almost impossible to get a good image. On the other hand, on the basis of images taken by a number of different angle (especially video images) may be required to obtain a wideangle image. In this case, in accordance with a multi-image combined panoramic images are obtained. However, adaptation research for the realization of suitable attachment can take a very long time.

In this study, for solving the problem, artificial bee colony algorithm [3] is changed based on adopted multi-object search. According to this method, the right side of each image is determined as the food region and the left side represents a bee hive. The bees in each hive move to food regions of other images, divided into groups that have equal number of bees. Each bee has its own search on food regions. After one of the bees which from the first hive reached the highest value of the objective function, tries to pull the other bees from other regions. As a result of a particular iteration bees of every hive are kept together in a certain region. Thus, it can be determined that which image is positioned in which order and which location.

Keywords: Multi-Object Optimization, Artificial Bee Colony Algorithm, Panoramic Image Mosaicing **References**

[1] Peleg, S. and Herman, J., Panoramic Mosaics by Manifold Projection, Computer Vision and Pattern Recognition, 338-343, 1997.

[2] Kourogi, M., Kurata, T., Hoshino, J. and Muraoka, Y., Real-time Image Mosaicing from a Video Sequence, Image Processing, (4) 133-137, 1999.

[3] Karaboga, D. and Basturk, B., On the Performance of Artificial Bee Colony (ABC) Algorithm, Applied Soft Computing (8) 687-697, 2008. Some Properties of a Sturm-Liouville-Type Problem and The Green Function

Okan KUZU, Yasemin KUZU, Mahir KADAKAL

Department of Mathematics, Ahi Evran University, Kirsehir, Turkey

Abstract

In this study we have created Hilbert Space of The Sturm-Liouville Boundary Value Problem in $[0, \pi]$ interval, with boundary conditions which has λ complex eigenparameter. We have shown symmetric of appropriate operator to the problem. We have obtained asymptotic of solution functions and asymptotic of wronskian of the solution functions by using them. Moreover, we have examined Green function and asymptotic expansion of eigenvalues.

References

- Birkhoff, G. D. On The Asymptotic Character of The Solution of The Certain Linear Differential Equations Containing Parameter, Trans. Amer. Math. Soc., Vol. 9 1908, pp. 219-231.
- [2] Birkhoff, G. D. Boundary Value and Expansion Problems of Ordinary Linear Differential Equations, Trans. Amer. Math. Soc., Vol. 9 1908, pp. 373-395.
- [3] Boyce, W. E.; Diprima, R. C. Elementary Differential Equations and Boundary Value Problems, John Willey and Sons, New York, 1977, pp. 544-554.
- [4] Fulton, C. T. Two-point Boundary Value Problems with Eigenvalue Parameter Contained in The Boundary Condition, Proceedings of the Royal Society of Edinburgh. Section A 77, 1977, p. 293-308.
- [5] Hinton, D. B. An Expansion Theorem for Eigenvalue Problem with Eigenvalue Parameter in The Boundary Condition, Quart. J. Math. Oxford, vol. 30, No;2, 1979, 33-42.
- [6] Kerimov, N. B.; Mamedov, Kh. K. On a Boundary Value Problem with a Spectral Parameter in The Boundary Conditions, Sibirsk. Math. J. 40, No:2, 1999, 281-290.
- [7] Levitan, B. M., Sarqsyan, I.S. Sturm-Liouville and Direct Operators, Moskov, Nauka, 1988.
- [8] Mukhtarov, O. Sh., Kadakal, M and Muhtarov, F. S. On discontinuous Sturm-Liouville problems with transmission conditions, J. Math. Kyoto Univ. 44-4 (2004), 779798.

- [9] Naimark, M. A. Linear Differential Operators, Ungar, New York, 1967.
- [10] Schneider, A. A Note Eigenvalue Problems with Eigenvalue Parameter in The Boundary Conditions, Math. Z. 136, 1974, 163-167.
- [11] Shkalikov, A. A. Boundary Value Problems for Ordinary Differential Equations with a Parameter in Boundary Conditions, Trudy., Sem., Imeny, I. G. Petrovsgo, 9, 1983, 190-229.
- [12] Titchmarsh, E. C. Eigenfunction Expansions Associated with Second Order Differential Equations, 2nd end, Oxford Univ. Pres, London, 1962.
- [13] Walter, J. Regular Eigenvalue Problems with Eigenvalue Parameter in The Boundary Conditions, Math. Z., 133, 1973, 301-312.
- [14] Zayed, E.M.E. and Ibrahim, S.F.M., Regular Eigenvalue Problem with Eigenparameter in the Boundary Conditions, Bull. Cal. Math. Soc. 84 379-393, 1992.

Real Time 3D Palmprint Pose Estimation and Feature Extraction Using Multiple View Geometry Techniques

Ö. Bingöl¹, M. Ekinci²

¹Department of Software Engineering, Gumushane University, Gumushane, Turkey

² Department of Computer Engineering, Karadeniz Technical University, Trabzon, Turkey

Abstract

In this paper, it was aimed to develop a system that works in real time for to obtain palmprint pose (point of view) of a fully opened hand towards the camera. This system will be both a platform independent model (non-touchable) and arising from the hand movement rotations, translations and scaling independet model. For this purpose, pointed at the same direction two cameras (stereo) is used instead of single-camera vision systems system. Palmprint informations carried to 3D space using Multiple View Geometry techniques from the obtained images. Thus, the problems are eliminated in previous studies as rotation, translation, scaling and platform dependecy.

Common points must be identified and mapped for capture of 3D palmprint on obtained images from two cameras. SURF algorithm based on Hessian matrix is determined common interest points on real-time snapshots of each cameras. The Levenberg-Marquardt optimization algorithm is used to minimize deviations from the characteristics of the cameras. Paired interest points of palmprint was considered to be approximately on a plane. Normal of 3D plane will give palmprint pose (point of view) according to the cameras. Finally, the palmrint image were transferred to the 2D surface with affine transformation. As a result, palmprint patterns have been obtained for strong 2D recognition palmprint systems.

References

[1] Bay H., Tuytelaars T. and Van Gool L., SURF: Speeded Up Robust Features, in: ECCV, 2006.

[2] Hartley R. and Zisserman, A., Multiple View Geometry in Computer Vision, Cambridge University Press: Cambridge, UK, 2000

[3] Trucco E. and Verri A., Introductory Techniques for 3-D Computer Vision. N.J.: Prentice Hall, 1998.

[4] B.D. Lucas and T. Kanade, An Iterative Image Registration Technique With an Application to Stereo Vision, Proc. Int"l Joint Conf. Artificial Intelligence, pp. 674-679, 1981.

[5] Schweighofer, G. and Pinz, A. Robust Pose Estimation From a Planar Target. IEEE Transactions on Pattern Analysis and Machine Intelligence, 28(12), 2024–2030, 2006.

[6] Zhang D., Kong A., You J. and Wong M., Online Palmprint Identification, IEEE Trans. Pattern Anal. Mach. Intell., 25 (9), pp. 1041–1050, 2003.

[7] Han C.C., Cheng H.L., Lin C.L. and Fan K.C., Personal Authentication Using Palmprint Features, Pattern Recognition, 36 (2), 2003.

[8] T. Connie, A.T.B. Jin, M.G.K. On, D.N.C. Ling, An Automated Palmprint Recognition System, Image Vision Comput., 23 (5), pp. 501–515, 2005.

[9] Ekinci M., Aykut M., Palmprint Recognition by Applying Wavelet Subband Representation And Kernel PCA, Lecture Notes in Artificial Intelligence, pp. 628–642, 2007.

[10] Ekinci M., Aykut M., Palmprint Recognition by Applying Wavelet-Based Kernel PCA, J. Comput. Sci. Technol., 23, pp. 851–861, 2008.

²Dept. of Mathematics, University of Rajasthan, Jaipur 302 004

Abstract

In this paper, we used Hamiltonian formulation and Lie transform to investigate a strongly nonlinear oscillator. Using Chirikovâ to verlap criterion we find the value of ε_{cr} at which the chaos loses its local character and becomes global. The results of Lie transformation analysis and Chirikovâ s criteria for the oscillator are compared with numerically generated Poincare Maps.

References

 Chirikov, B.V., A Universal Instability of Many-Dimensional Oscillator Systems, Physics Reports 52 1979, 265-376.

[2] Deprit, A., Canonical Transformations Depending on a Small Parameter, Celestial Mechanics, 1 1969, 12-30.

[3] Goldstein, H., Poole, C., and Safko, J., Classical Mechanics, Third Edition, Pearson Education, Inc., 2004.

[4] Kamel, A. A., Perturbation Theory Based on Lie Transforms, NASA Contractor Report CR-1622 (1970).

[5] N. Abouhazim, B. Mohamed and R. H. Rand, Two models for the parametric forcing of a nonlinear oscillator, Nonlinear Dynamics, 50, 2007, 147-160.

[6] Rand, R. H., Topics in Nonlinear Dynamics with Computer Algebra, Gordon and Breach, Langhorne, PA, 1994.

[7] Zounes, R. S. and Rand, R. H., Global Behavior of a Nonlinear Quasiperiodic Mathieu Equation, Nonlinear Dynamics, 27, 2002, 87-105.

The Numerical Solution of Boundary Value Problems by using Galerkin Method

S. Alkan¹, T. Yeloğlu² and **D. Yılmaz**²

¹Department of Management Information Systems, Bartin University, Bartin, Turkey ²Department of Mathematics, Mustafa Kemal University, Hatay, Turkey duygu.yilmazz@yandex.com

Abstract

In this study, we obtain approximate solutions of some boundary value problems by the Galerkin method. To demonstrate the effectiveness of the Galerkin method, we give some examples. Also, we compare the obtained solutions and their exact solutions by using Mathematica.

Keywords: Boundary value problems (BVPs), Galerkin method, Mathematica

References

[1] Alkan, S., Sınır Değer Problemlerinin Nümerik Çözümleri, Yüksek Lisans Tezi, Muğla Üniversitesi, Muğla, 2011.

[2] Evans, G., Blackledge, J., Yardley, P., Numerical Methods for Partial Differential Equations, Springer, New York, 290p., 2000.

[3] Bhatti, M.I., Bracken, P., Solutions of differential equations in a Bernstein polynomial basis, J. Comput. Appl. Math., 205, 272-280, 2007.

Semismooth Newton method for gradient constrained minimization problem

S.Anyyeva¹ and K.Kunisch¹

¹Institute of Mathematics and Scientific Computing, Karl Franzens University, Graz, Austria

Abstract

In this paper we treat a gradient constrained minimization problem which has applications in mechanics and superconductivity [1, 2, 5]:

Find a solution
$$y \in K$$
 such that

$$J(y) = \min_{v \in K} J(v),$$
where $J(v) = \frac{1}{2} \int_{\Omega} |\nabla v|^2 dx - \int_{\Omega} f v dx,$

$$K = \{ v \in H_0^1(\Omega) | \quad |\nabla v(x)| \le 1 \text{ a.e. in } \Omega \}.$$
(1)

Here $\Omega \subset \mathbf{R}^n$, $n \leq 3$, is bounded Lipschitz domain and $f \in L^2(\Omega)$ is given. A particular case of this problem is the elasto-plastic torsion problem.

In order to get the numerical approximation to the solution we have developed an algorithm in an infinite dimensional space framework using the concept of the generalized, so called, Newton differentiation [3,4,6]. At first we regularize the problem in order to approximate it with the unconstrained minimization problem and to make the pointwise maximum function Newton differentiable. Afterwards, using semismooth Newton method, we obtain continuation method in function space. For the numerical implementation the variational equations at Newton steps are discretized using finite elements method. We compare the numerical results in two-dimensional case obtained using C^1 -conforming and non-conforming finite elements discretization.

References

[1] Duvaut G. and Lions J., Inequalities in mechanics and physics, Berlin : Springer, 1976.

[2] Ekeland I. and Temam R., Convex analysis and variational problems, SIAM, Amsterdam, 1987.

[3] Ito K. and Kunisch K., Lagrange Multiplier Approach to Variational Problems and Applications, vol. 15 of Advances in Design and Control, Society for Industrial and Applied Mathematics, U.S., 2008.

[4] Hintermüller M., Ito K. and Kunisch K., The primal-dual active set strategy as a semismooth Newton method, SIAM J. Optimization 13, 865–888 (2003).

[5] Glowinski R., Lions J. and Trémolièrs R., Numerical analysis of variational inequalities, North Holland publishing company - Amsterdam - New York - Oxford, 1981, ISBN 0444861998.

[6] Kummer B., Generalized Newton and NCP methods: Convergence, regularity, actions, Discuss. Math. Differ. Incl. Control Optim., 2000, p.209-244

The Finite Element Method Solution of Variable Diffusion Coefficient Convection-Diffusion Equations

S.H Aydın¹ and C. Çiftçi²

¹Department of Mathematics, Karadeniz Technical University, Trabzon, Turkey ²Department of Mathematics, Ordu University, Ordu, Turkey

Abstract

Mathematical modeling of many physical and engineering problems is defined with convectiondiffusion equation. Therefore, there are many analytic and numeric studies about convectiondiffusion equation in literature. The finite element method is the most preferred numerical method in these studies since it can be applied to many problems easily. But, most of the studies in literature are about constant coefficient case of the convection-diffusion equation. In this study, the finite element formulation of the variable coefficient case of the convection-diffusion equation is given in both one and two dimensional cases. Accuracy of the obtained formulations are tested on some problems in one and two dimensions.

References

[1] Lin β T., Analysis of a Galerkin Finite Element Method on a Bakhvalov-Shishkin Mesh for a Linear Convection-Diffusion Problem, IMA J. Numer. Anal., 20(4) 621-623, 2000.

[2] Lin β T., Layer-adapted Meshes for Convection-Diffusion Problems, Comput. Meth Appl. M., 192(9-10), 1061-1105, 2003

[3] Reddy J.N., An Introduction to the Finite Element Method, The McGraw-Hill Companies, 2006.

Multiple solutions for quasilinear equations depending on a parameter

Shapour Heidarkhani ^a Department of Mathematics, Faculty of Sciences, Razi University, 67149 Kermanshah, Iran e-mail addresses: s.heidarkhani@razi.ac.ir

Abstract

The purpose of this talk is to use a very recent three critical points theorem due to Bonanno and Marano [1] to establish the existence of at least three solutions for quasilinear second order differential equations on a compact interval $[a, b] \subset R$ under appropriate hypotheses. We exhibit the existence of at least three (weak) solutions and, and the results are illustrated by examples.

Keywords- Dirichlet problem; Critical point; Three solutions; Multiplicity results. AMS subject classification: 34B15; 47J10.

1 Main results

Consider the following quasilinear two-point boundary value problem

$$\begin{cases} -u'' = (\lambda f(x, u) + g(u))h(u') & \text{ in } (a, b), \\ u(a) = u(b) = 0 \end{cases}$$
(1)

where $[a, b] \subset R$ is a compact interval, $f : [a, b] \times R \to R$ is an L^1 -Caratéodory function, $g : R \to R$ is a Lipschitz continuous function with g(0) = 0, i.e., there exists a constant $L \ge 0$ provided

$$|g(t_1) - g(t_2)| \le L|t_1 - t_2|$$

for all $t_1, t_2 \in R$, $h : R \to]0, +\infty[$ is a bounded and continuous function with $m := \inf h > 0$ and λ is a positive parameter.

Employing Theorem 3.6 of [1], we establish the existence of at least three distinct (weak) solutions in $W_0^{1,2}([a,b])$ to the problem (1) for any fixed positive parameter λ belonging to an exact interval which will be observed in the main results.

We mean by a (weak) solution of problem (1), any $u \in W_0^{1,2}([a,b])$ such that

$$\int_{a}^{b} u'(x)v'(x)dx - \int_{a}^{b} [\lambda f(x, u(x)) + g(u(x))]h(u'(x))v(x)dx = 0$$

for every $v \in W_0^{1,2}([a, b])$. Denote $M := \sup h$ and suppose that the constant $L \ge 0$ satisfies $LM(b-a)^2 < 4$.

We introduce the functions $F : [a, b] \times R \to R$, $H : R \to R$ and $G : R \to R$ respectively, as follows

$$F(x,t) = \int_0^t f(x,\xi)d\xi \text{ for all } (x,t) \in [a,b] \times R,$$
$$H(t) = \int_0^t \int_0^\tau \frac{1}{h(\delta)} d\delta d\tau \text{ for all } t \in R$$

and

$$G(t) = -\int_0^t g(\xi)d\xi$$
 for all $t \in R$.

We now formulate our main result.

Theorem 1. Assume that there exist a positive constant r and a function $w \in W_0^{1,2}([a, b])$ such that

$$\begin{aligned} &(\alpha_1) \quad \int_a^b [G(w(x)) + H(w'(x))] dx > r, \\ &(\alpha_2) \quad \frac{\int_a^b \sup_{t \in [-\sqrt{\frac{2M(b-a)r}{4-LM(b-a)^2}}, \sqrt{\frac{2M(b-a)r}{4-LM(b-a)^2}}]^F(x,t) dx}{r} < \frac{\int_a^b F(x,w(x)) dx}{\int_a^b [G(w(x)) + H(w'(x))] dx}, \\ &(\alpha_3) \quad \limsup_{|t| \to +\infty} \frac{F(x,t)}{t^2} < \frac{4-LM(b-a)^2}{2M(b-a)^2r} \int_a^b \sup_{t \in [-\sqrt{\frac{2M(b-a)r}{4-LM(b-a)^2}}, \sqrt{\frac{2M(b-a)r}{4-LM(b-a)^2}}]} F(x,t) dx \text{ uniformly} \end{aligned}$$

respect to $x \in [a, b]$.

Then, for each

$$\lambda \in \Lambda_1 := \left| \frac{\int_a^b [G(w(x)) + H(w'(x))] dx}{\int_a^b F(x, w(x)) dx}, \frac{r}{\int_a^b \sup_{t \in [-\sqrt{\frac{2M(b-a)r}{4-LM(b-a)^2}}, \sqrt{\frac{2M(b-a)r}{4-LM(b-a)^2}}]} F(x, t) dx} \right|$$

the problem (1) admits at least three distinct weak solutions in $W_0^{1,2}([a,b])$.

References

[1]G. Bonanno, S. A. Marano, On the structure of the critical set of non-differentiable functions with a weak compactness condition, Appl. Anal. 89 (2010) 1-10.

$\begin{array}{c} \label{eq:constraint} \mbox{The Modified Bi-quintic B-spline base functions: An Application to Diffusion Equation} \\ \mbox{S. Kutluay}^1 \mbox{ and } {\bf N.M. Yağmurlu}^1 \end{array}$

¹Department of Mathematics, Faculty of Arts and Sciences, İnönü University, Malatya, Turkey

Abstract

In this paper, the bi-quintic B-spline base functions are modified on a general 2-dimensional problem and then they are applied to two-dimensional Diffusion problem in order to obtain its numerical solutions. The computed results are compared with the results given in the literature. The error norms L_2 and L_{∞} are computed and found to be marginally accurate and efficient.

References

 B. S. Moon, D. S. Yoo, Y.H. Lee, I.S. Oh, J.W. Lee, D.Y. Lee and K.C. Kwon, A non-separable solution of the diffusion equation based on the Galerkin's method using cubic splines, Appl. Math. and Comput., 217 (2010) 1831–1837.

[2] K.N.S. Kasi Viswanadham, S.R. Koneru, Finite element method for one-dimensional and twodimensional time dependent problems with B-splines, Comput. Methods Appl. Mech. Engrg. 108, (1993) 201-222.

[3] L.R.T. Gardner, G.A. Gardner, A two dimensional bi-cubic B-spline finite element: used in a study of MHD-duct flow, Comput. Methods Appl. Mech. Engrg. 124 (1995) 365-375.

[4] J. Wu, X. Zhang, Finite Element Method by Using Quartic B-Splines, Numerical Methods for Partial Differential Equations, 10 (2011) 818-828

Numerical Solutions of the Modified Burgers' Equation by Cubic B-spline Collocation

Method S. Kutluay¹, Y. Ucar¹ and N.M. Yağmurlu¹

¹Department of Mathematics, Faculty of Arts and Sciences, Inönü University, Malatya, Turkey

Abstract

In this paper, a numerical solution of the modified Burgers' equation is obtained by a cubic B-spline collocation method. In the solution process, a linearization technique has been applied to deal with the non-linear term appearing in the equation. The computed results are compared with the results given in the literature. The error norms L_2 and L_{∞} are also computed and found to be sufficiently small.

References

[1] D. Irk, Sextic B-spline collocation method for the modified Burgers' equation, Kybernetes , 38 (2009) 1599–1620.

[2] M. A. Ramadan and T. S. El-Danaf, Numerical treatment for the modified burgers equation, Mathematics and Computers in Simulation 70, (2005) 90-98.

[3] T. Roshan and K.S. Bhamra, Numerical solutions of the modified Burgers' equation by Petrov-Galerkin method, Applied Mathematics and Computation 218 (2011) 3673-3679.

[4] A. G. Brastos and L. A. Petrakis, An explicit numerical scheme for the modified Burgers' equation, International Journal for Numerical Methods in Biomedical Engineering, 27 (2011) 232-237.

The Modified Kudryashov Method for Solving Some Evolution Equations

S.M. Ege¹ and E. Misirli¹ ¹Department of Mathematics, Ege University, Izmir, Turkey

Abstract

The study of numerical methods for solving partial differential equations and the travelling wave solutions of these equations have significant roles in physical science over the last decades from both theoretical and the practical points of view. Mathematical physics consist of many mathematical models which described by the nonlinear partial differential equations. The investigation of the travelling wave solutions of nonlinear evolution equations appears in various scientific fields, such as plasma physics, fluid mechanics, hydrodynamic, optical fibers, chemical physics. Many powerful and effective methods are used for investigating the explicit travelling wave solutions.

In this paper, we have applied the modified Kudryashov method for solving some nonlinear evolution equations by the help of commutative algebra. This method is applicable for the other nonlinear partial differential equations.

We consider the general nonlinear partial differential equation for a function u of two variables, space x and time t:

$$P(u, u_t, u_x, u_{xx}, u_{tt}, u_{xt}, ...) = 0$$
⁽¹⁾

It is useful to summarize the steps of modified Kudryashov method as follows[5]:

Step 1. We investigate the travelling wave solutions of Eq.(1) of the form:

$$u(x,t) = u(\xi), \quad \xi = kx + wt, \tag{2}$$

where k and w are arbitrary constants. Then Eq.(1) reduces to a nonlinear ordinary differential equation of the form:

$$G(u, u_{\xi}, u_{\xi\xi}, u_{\xi\xi\xi}, ...) = 0$$
(3)

Step 2. We suppose that the exact solutions of Eq.(3) can be obtained in the following form:

$$u(\xi) = y(\xi) = \sum_{i=0}^{N} a_i Q^i,$$
 Page 132 (4)

where $Q = \frac{1}{1 + e^{\xi}}$ and the function Q is the solution of equation

$$Q_{\xi} = Q^2 - Q \tag{5}$$

Step 3. According to the method, we assume that the solution of Eq.(3) can be expressed in the form

$$u(\xi) = a_N Q^N + \dots \tag{6}$$

Calculation of value *N* in formula (6) that is the pole order for the general solution of Eq. (3). In order to determine the value of *N* we balance the highest order nonlinear terms in Eq. (3) analogously as in the classical Kudryashov method. Supposing $u^{l}(\xi)u^{(s)}(\xi)$ and $(u^{p}(\xi))^{r}$ are the highest order nonlinear terms of Eq. (3) and balancing the highest order nonlinear terms we have:

$$N = \frac{s - rp}{r - l - 1},\tag{7}$$

Step 4. Substituting Eq.(4) into Eq.(3) and equating the coefficients of Q^i to zero, we get a system of algebraic equations. By solving this system, we obtain the exact solutions of Eq.(1).

References

[1] Kudryashov N A 2012 One method for finding exact solutions of nonlinear differential equations *Commun. Nonlinear Sci.* **17** 2248–2253

[2] Kudryashov N A 1990 Exact solutions of the generalized Kuramoto–Sivashinsky equation *Phys.* Lett. A **147** 287–91

[3] Kabir M M, Khajeh A, Aghdam E A, Koma A Y 2011 Modified Kudryashov method for finding exact solitary wave solutions of hihher-order nonlinear equations *Math. Methods Appl. Sci.* 35 213-219
[4] Kabir M M 2011 Modified Kudryashov method for generalized forms of the nonlinear heat conduction equation *Int. J. Phys. Sci.* 6 6061-6064

[5] Pandir Y, Gurefe Y, Misirli E 2012 A new approach to Kudryashov's method for solving some nonlinear physical models *Int. J. Phys. Sci.***7** 2860-2866

[6] Ryabov P N, Sinelshchikov D I, Kochanov M B 2011 Application of Kudryashov method for finding exact solutions of higher order nonlinear evolution equations *Appl. Math.Comput.* **218** 3965-3972

Study of an inverse problem that models the detection of corrosion in metalic plate whose lower part is embedded

SAIDMohamed Said Laboratoire LMA University of Kasdi Merbah Faculty of Sciences and technology Ouargla, 30000 Ouargla Algeria

Abstract

In this work, we will study an inverse problem to determine corrosion in an inaccessible location of a metalic plate. Our study area is inside the plate metalic plate whose lower part is embedded therefore inacssecible. We will perform measurements on the upper part of the plate, which is not in contact with the ground. For this, we will send an electric field on this part and take measurements. This problem is modeled by a Laplace problem with mixed presence of an unknown term in the boundary conditions this term is an unknown function which can take several forms. It is this function that we will detect the presence or absence of corrosion inside the tube and we will then follow our steps to the top edge of the field information on the evolution of this corrosion. We will first formulate our problem which is an inverse problem and we will make a theoretical study and we will that this problem has a unique solution also this solution is stable. After, we will solve this problem by constructing an iterative algorithm which gives problems that will cross a series of impedance functions which determines the rate of corrosion. Finally we study the convergence and we will then make a numerical application

References

[1]P. Grisvard, Alternative of Fredholm relating to the problem of Dirichlet in a polygon, Boll. Un. Mat. Ital. 5(4) (1972), 132-164

[2]P. Grisvard, Singularities in boundary values problem, Dunod Paris (1992)

[3] BRESIS. H. Analyse Fonctionnelle Masson Paris 1983

[4] J. Cheng M Chouli X Yang An iterative BEM method for the inverse problem of detecting corrosion in a pipe

numerical Mathematics A journal of Chineese universities, Vol 14 N°3 Ang 2005

[5] A Tveito, R Winter Introduction to partial differential equations a computitionnal approach springer 2008-

[6] M Chouli introduction aux problèmes inverses elliptiques et paraboliques Springer Vering Berlin Heidlberg 2009

[7] M Chouli Stability estimates for an inverse elliptic problem Journal of inverse problems 3 posed Prob,(10), 2002

N°6, 601-610.

Commuting nilpotent operators with maximal rank

Semra Öztürk Kaptanoğlu Department of Mathematics, Orta Doğu Teknik Üniversitesi, Ankara, Třkiye

Abstract

Let X, \hat{X} be commuting nilpotent matrices over a field k with nilpotency p^t . We show that if $X - \hat{X}$ is a certain linear combination of products of commuting nilpotent matrices, then X is of maximal rank if and only if \hat{X} is of maximal rank. In the case, k is an algebraically closed field of positive characteristic p there is an interpretation about module over group algebras.

References

 J. F. Carlson, E. Friedlander, J. Pevtsova, Modules of constant Jordan type, J. Reine Angew. Math., 614, 191234, 2008.

[2] S.Ö. Kaptanoğlu, Commuting Nilpotent Operators and Maximal Rank, Complex Anal. Oper. Theory, 4, 901–904, 2010.

Finding Global minima with a new class of filled function T. Hamaizia

Department of Mathematics, Larbi Ben M'hidi University, Oum Elbouaghi, Algeria.

Abstract

Global Optimization problems arise in many fields of science and technology [2-4]. Filled function method is a type of efficient methods to obtain the global solution of a multivariable function. The key idea of the filled function method is to leave from a current local minimizer x^* to a lower minimizer x^* of the original objective function f(x) with the auxiliary function P(x) constructed at the local minimizer. This method was introduced in Ge's paper [1] for continuous global optimization problem, the first filled has the form

$$p(x, r, \rho) = \frac{1}{r + f(x)} \exp\left(-\frac{\|x - x_k^*\|^2}{\rho^2}\right)$$

where r and ρ are two adjustable parameters.

This paper gives a new definition of the filled function. It shows that the filled function given in some paper are the special forms of this filled functions.

References

 Ge Renpu, A filled function method for finding global minimizer of a function of several variables[J]. mathematical programming. 46(1990) 191–204..

[2] Ge R.P.and Qin Y.F., A class of filled functions for finding a global minimizer of a function of several variables[J]. Journal of optimization theory and applications. 54(1987) 241–252.

[3] Xian Liu, Finding global minima with a computable filled function. Journal of global optimization. 19(2001) 151–161.

[4] Xian Liu, Wilsun Xu.: A new filled function applied to global optimization. Computer and Operation Research. 31(2004) 61–80.

Weak Convergence Theorem For A Semi-Markovian Random Walk With Delay And Pareto Distributed Interference Of Chance

T. Kesemen¹ and F. Yetim²

¹Karadeniz Technical University, Faculty of Sciences, Department of Mathematics, Trabzon, Turkey

²Avrasya University, Faculty of Art and Science, Department of Mathematics, Trabzon, Turkey

Abstract

In this study, a semi-Markovian random walk with delay and a discrete interference of chance (X(t)) is constructed. The weak convergence theorem is proved for the ergodic distribution of the process X(t) and the limit form of the ergodic distribution is found, when the random variables $\{\zeta_n\}$, $n \ge 0$ have Pareto distribution with parameters (α, λ) where the random variables ζ_n describe the discrete interference of chance.

References

[1] Aliyev R.T, Khaniyev T.A., Kesemen T., Asymptotic expansions for the moments of a semi-Markovian random walk with gamma distributed interference of chance, Communications in Statistics-Theory and Methods, 39, 130-143, 2010.

[2] Feller W., Introduction to Probability Theory and Its Applications II, J. Wiley, New York, 1971.

[3] Khaniyev T.A., Atalay K.D., On the weak convergence theorem for the ergodic distribution for an inventory model of Type (s,S), Hacettepe Journal of Mathematics and Statistics, 39(4), 599-611, 2010.
PARAMETER DEPENDENT NOVIER-STOKES LIKE PROBLEMS

VELI B. SHAKHMUROV

Department of Mechanical Engineering, Okan University, Akfirat, Tuzla 34959 Istanbul, Turkey, E-mail: veli.sahmurov@okan.edu.tr

Abstract

In this talk, the following nonstationary Novier-Stokes like equation with variable coefficients

$$\begin{aligned} \frac{\partial u}{\partial t} - A_{\varepsilon}\left(x\right)u + \left(u.\nabla\right)u + \nabla\varphi &= f\left(x,t\right), \ \text{div}\, u = 0, \ x \in G, \ t \in \left(0,T\right), \\ L_{1\varepsilon}u &= \sum_{i=0}^{\nu} \varepsilon^{\sigma_{i}} \alpha_{i} \frac{\partial^{i} u}{\partial x_{n}^{i}} \left(x^{'}, 0, t\right) = 0, \ \nu \in \left\{0,1\right\}, \\ u\left(x,0\right) &= a\left(x\right), \ x \in R_{+}^{n}, \ t \in \left(0,T\right), \end{aligned}$$

is considered, where

$$R_{+}^{n} = \left\{ x \in R^{n}, \ x_{n} > 0, \ x = \left(x', x_{n}\right), \ x' = (x_{1}, x_{2}, ..., x_{n-1}) \right\},$$
$$A_{\varepsilon}(x) u = \varepsilon \sum_{k=1}^{n} a_{k}(x) \frac{\partial^{2} u}{\partial x_{k}^{2}}, \ \sigma_{i} = \frac{1}{2} \left(i + \frac{1}{q}\right), \ q \in (1, \infty),$$

 ε is a small positive parameter, α_i are complex numbers, a_k are continious functions on R_n^n ,

$$u = u_{\varepsilon} (x) = (u_{1\varepsilon} (x, t), u_{2\varepsilon} (x, t), ..., u_{n\varepsilon} (x, t))$$

are represent the unknown velocity, $f = (f_1(x,t), f_2(x,t), ..., f_n(x,t))$ represents a given external force and a denotes the initial velocity.

The existence, uniqueness and L^p estimates of solution the above problem is derived.

A New Spline Approximation for the Solution of One-space Dimensional Second Order Non-linear Wave Equations With Variable Coefficients

VENU GOPAL and R. K. MOHANTY Department of Mathematics Faculty of Mathematical Sciences University of Delhi Delhi-110 007, INDIA

Abstract: In this paper, we propose a new three-level implicit nine point compact finite difference formulation of order two in time and four in space directions, based on non-polynomial spline in compression for the solution of one-space dimensional second order non-linear hyperbolic partial differential equations with variable coefficients and significant first order space derivative term. We describe the Mathematical formulation procedure in details and also discussed the stability. Numerical results are provided to justify the usefulness of the proposed method.

Keywords: Non-polynomial spline in compression; Non-linear Wave equation; Maximum absolute errors

REFERENCES

- 1. Mohanty, R. K.; Gopal, Venu. High accuracy cubic spline finite difference approximation for the solution of one-space dimensional non-linear wave equations. *Appl. Math. Comput.* 218 (2011), no. 8, 4234–4244.
- 2. Jain, M. K.; Aziz, Tariq. Spline function approximation for differential equations. *Comput. Methods Appl. Mech. Engrg.* **26** (1981), no. 2, 129–143.
- 3. Jain, M. K.; Aziz, Tariq. Cubic spline solution of two-point boundary value problems with significant first derivatives. *Comput. Methods Appl. Mech. Engrg.* **39** (1983), no. 1, 83–91.
- Jain, M. K.; Iyengar, S. R. K.; Pillai, A. C. R. Difference schemes based on splines in compression for the solution of conservation laws. *Comput. Methods Appl. Mech. Engrg.* 38 (1983), no. 2, 137–151.
- 5. Jain, M. K. Numerical solution of differential equations. Second edition. A Halsted Press Book. *John Wiley & Sons, Inc., New York,* 1984.
- 6. W.G. Bickley, Piecewise cubic interpolation and two point boundary value problems, Comput. J. 11 (1968) 206–208.

- 7. D. J. Fyfe, The use of cubic splines in the solution of two point boundary value problems, Comput. J. 12 (1969) 188–192.
- 8. A. Khan and T. Aziz, Parametric cubic spline approach to the solution of a system of second order boundary value problems, J. Optim. Theory Appl., 118 (2003) 45-54.
- 9. Khan, Arshad; Khan, Islam; Aziz, Tariq A survey on parametric spline function approximation. *Appl. Math. Comput.* 171 (2005), no. 2, 983–1003.
- 10. J. Rashidinia ; Mohammadi, R.; Jalilian, R. Spline methods for the solution of hyperbolic equation with variable coefficients. *Numer. Methods Partial Differential Equations* 23 (2007), no. 6, 1411–1419.
- 11. J. Rashidinia, R. Jalilian, V. Kazemi, Spline methods for the solutions of hyperbolic equations, Appl. Math. Comput., 190 (2007) 882-886.
- 12. Rashidinia, J.; Mohammadi, R. Non-polynomial cubic spline methods for the solution of parabolic equations. *Int. J. Comput. Math.* 85 (2008), no. 5, 843–850.
- 13. Rashidinia, Jalil; Jalilian, Reza. Spline solution of two point boundary value problems. *Appl. Comput. Math.* 9 (2010), no. 2, 258–266.
- 14. Hengfei Ding, Yuxin Zhang, Parametric spline methods for the solution of hyperbolic equations, Appl. Math. Comput., 204 (2008) 938-941.
- 15. C.T. Kelly, Iterative Methods for Linear and Non-linear Equations, SIAM Publications, Philadelphia, 1995.
- 16. L.A. Hageman and D.M. Young, Applied Iterative Methods, Dover Publication, New York, 2004.

An error correction method for solving stiff initial value problems based on a cubic C^1 -spline collocation method

Xiangfan Piao^a, Sang Dong Kim^a, Philsu Kim^{a,1,*}

^aDepartment of Mathematics, Kyungpook National University, Daegu 702-701, Korea

Abstract

For solving nonlinear stiff initial value problems, we develop an improved error correction method (IECM) which originates from the error corrected Euler methods (ECEM) recently developed by the authors (see [17, 18]) and reduces the computational cost and further enhances the stability for the ECEM. We use the stabilized cubic C^1 -spline collocation method instead of the Chebyshev collocation method used in ECEM for solving the asymptotic linear ODE for the difference between the Euler polygon and the true solution. It is proved that IECM is *A*-stable, a semi-implicit one-step method, and of order 4 with only one evaluation of the Jacobian at each integration step. Also, we use the iteration process of the Lobatto IIIA method developed by [13] for solving the induced matrix system. It is shown that this iteration process does not require such the nonlinear function evaluation as the implicit method does and hence it reduces the numerical computational cost efficiently. Numerical evidence is provided to support the theoretical results with several stiff problems.

Keywords: Euler polygon, Cubic C^1 -spline collocation method, Lobatto IIIA method, Error correction method, Stiff initial value problem

References

- C.A. ADDISON AND I. GLADWELL, Second derivative methods applied to implicit first and second order systems, Internat. J. Numer. Methods Engng. 20 (1984) pp. 1211–1231.
- [2] P. AMODIO AND L. BRUGNANO, A note on the efficient implementation of implicit methods for ODEs, J. Comput. Appl. Math. 87 (1997) pp. 1–9.
- [3] T.A. BICKART, An efficient solution process for implicit Runge-Kutta methods, SIAM J. Numer. Anal. 14 (1977) pp. 1022–1027.
- [4] L. BRUGNANO AND C. MAGHERINI, Blended implementation of block implicit methods for ODEs, Appl. Numer. Math. 42 (2002) pp. 29–45.
- [5] J.C. BUTCHER, On the implementation of implicit Runge-Kutta methods, BIT 16 (1976) pp. 237–240.
- [6] J.C. BUTCHER AND G. WANNER, Runge-Kutta methods: some historical notes, Appl. Numer. Math. 22 (1996) pp. 113–151.
- [7] G.J. COOPER AND J.C. BUTCHER, An iteration scheme for implicit Runge-Kutta methods, IMA J. Numer. Anal. 3 (1983) pp. 127–140.
- [8] G.J. COOPER AND R. VIGNESVARAN, A scheme for the implementation of implicit Runge-Kutta methods, Computing 45 (1990) pp. 321–332.
- [9] G.J. COOPER AND R. VIGNESVARAN, Some schemes for the implementation of implicit Runge-Kutta methods, J. Comput. Appl. Math. 45 (1993) pp. 213–225.
- [10] G. DAHLQUIST, A special stability problem for linear multistep methods, BIT 3 (1963) pp. 27-43.
- [11] S. GONZÁLEZ-PINTO, C. GONZÁLEZ AND J.I. MONTHANO, Iterative schemes for Gauss methods, Comput. Math. Appl. 27 (1994) 67-81.
- [12] S. GONZÁLEZ-PINTO, J.I. MONTIJANO AND L. RÁNDEZ, Iterative schemes for three-stage implicit Runge-Kutta methods, Comput. Math. Appl. 27 (1994) 67–81.
- [13] S. GONZÁLEZ-PINTO, S. PÉREZ RODRÍGUEZ AND J.I. MONTIJANO, On the numerical solution of stiff IVPs by Lobatto IIIA Runge-Kutta methods, J. Comput. Appl. Math. 82 (1997) pp. 129–148.
- [14] S. GONZÁLEZ-PINTO AND R. ROJAS-BELLO, Speeding up Newton-type iterations for stiff problems, J. Comp. Appl. Math. 181 (2005) pp. 266–279.
- [15] E. HAIRER, G. WANNER, Solving Ordinary Differential Equations, II Stiff and Differential-Algebraic Problems, Springer-Verlag, Berlin, 1991 pp. 5-8.
- [16] E. HAIRER, G. WANNER, Solving ordinary differential equations. II Stiff and Differential-Algebraic Problems, Springer Series in Computational Mathematics, Springer (1996).

*Corresponding author

Email addresses: piaoxf76@hanmail.net (Xiangfan Piao), skim@knu.ac.kr (Sang Dong Kim), kimps@knu.ac.kr (Philsu Kim) ¹This work was supported by basic science research program through the National Research Foundation of Korea(NRF) funded by the ministry of education, science and technology (grant number 2011-0029013).

- 2
- [17] P. KIM, X. PIAO AND S.D. KIM, An error corrected Euler method for solving stiff problems based on Chebyshev collocation, SIAM J. Numer. Anal. 49 (2011) pp. 2211–2230.
- [18] S.D. KIM, X. PIAO, D.H. KIM AND P. KIM, Convergence on Error correction methods for solving initial value problems, J. Comp. Appl. Math., 236 (2012) pp. 4448–4461.
- [19] J. KWEON, S.D. KIM, X. PIAO AND P. KIM, A Chebyshev collocation method for stiff initial values and its stability, Kyungpook Mathematical Journal 51 (2011) pp. 435–456.
- [20] H. RAMOS, A non-standard explicit integration scheme for initial-value problems, Appl. Math. Comp. 189(1) (2007) pp. 710–718.
- [21] H. RAMOS, J. VIGO-AGUIAR, A fourth-order Runge-Kutta method based on BDF-type Chebyshev approximations, J. Comp. Appl. Numer. 204 (2007) pp. 124–136.
- [22] S. SALLAM AND M. NAIM ANWAR, Stabilized cubic C¹-spline collocation method for solving first-order ordinary initial value problems, Intern. J. Computer Math. 74 (2000) pp. 87–96.
- [23] E. SCHÄFER, A new approach to explain the 'high irradiance responses' of photomorphogenesis on the basis of phytochrome, J. Math. Biology. 2 (1975) 41–56.
- [24] J.G. VERWER, Gauss-Seidel iteration for stiff odes from chemical kinetics, SIAM J. Sci. Comput. 15 (1994) pp. 1243–1250.
- [25] X.Y. Wu, J.L. XIA, Two low accuracy methods for stiff systems, Appl. Math. Comput. 123 (2001) pp. 141-153.

On Numerical Solution of Multipoint NBVP for Hyperbolic-Parabolic Equations with Neumann Condition

A. Ashyralyev¹ and **Y. Ozdemir**²

¹Department of Mathematics, Fatih University, Istanbul, Turkey ²Department of Mathematics, Duzce University, Duzce, Turkey

Abstract

Certain problems of modern physics and technology can be effectively described in terms of nonlocal problem for partial differential equations. These nonlocal conditions arise mainly when the data on the boundary cannot be measured directly. Methods of solutions of nonlocal boundary value problems for partial differential equations and partial differential equations of mixed type have been studied extensively by many researchers in [1-5].

In this paper, numerical solutions of difference schemes of multipoint nonlocal boundary value problem for multidimensional hyperbolic-parabolic equation with Neumann condition are considered. The first and second orders of accuracy difference schemes are established. The theoretical statements for the solution of these difference schemes are supported by results of numerical experiments.

References

[1] Ashyralyev A. and Aggez N., A note on difference schemes of the nonlocal boundary value problems for hyperbolic equations, Num. Func. Anal. & Opt., 25(5-6), 439-462, 2004.

[2] Ashyralyev A. and Gercek O., Nonlocal boundary value problems for elliptic-parabolic differential and difference equations, Dis. Dyn. in Nat. & Soc., 2008(2008), 1-16, 2008.

[3] Ashyralyev A. and Ozdemir Y., On stable implicit difference scheme for hyperbolic-parabolic equations in a Hilbert space, Num. Math. for Par. Diff. Eqn., 25(5), 1110-1118, 2009.

[4] Ashyralyev A. and Yildirim O., On multipoint nonlocal boundary value problems for hyperbolic differential and difference equations, Tai. Jour. of Math., 14(1), 165-164, 2010.

[5] Koksal M. E., Recent developments on operator-difference schemes for solving nonlocal BVPs for the wave equation, Dis. Dyn. in Nat. & Soc., 2011(2011), 1-14, 2011.

Classification of exact solutions for the Pochhammer-Chree equations

Y. Gurefe¹, Y. Pandir¹ and E. Misirli²
¹Department of Mathematics, Bozok University, Yozgat, Turkey
²Department of Mathematics, Ege University, Izmir, Turkey

Abstract

In this study, exact solutions to the Pochhammer-Chree equations are obtained by using complete discrimination system. These solutions can be reduced to soliton solution, rational and elliptic function solutions. Also, we propose a more general method for the generalized nonlinear partial differential equations.

Keywords: Trial equation method, Soliton solutions, Elliptic function solutions.

References

[1] Malfliet W., Hereman W., The tanh method: exact solutions of nonlinear evolution and wave equations, Phys. Scr., 54, 563-568, 1996.

[2] He J.H., Wu X.H., Exp-function method for nonlinear wave equations, Chaos Soliton. Fract., 30, 700-708, 2006.

[3] Misirli E., Gurefe Y., Exp-function method for solving nonlinear evolution equations, Math. Comput. Appl. 16, 258-266, 2011.

[4] Wazwaz A.M., The tanh-coth and the sine-cosine methods for kinks, solitons, and periodic solutions for the Pochhammer-Chree equations, Appl. Math. Comput., 195, 24-33, 2008.

[5] Jibin L., Lijun Z., Bifurcations of travelling wave solutions in generalized Pochhammer-Chree equation, Chaos Soliton. Fract., 14(4), 581-593, 2002.

[6] Li B., Chen Y., Zhang H., Travelling wave solutions for generalized Pochhammer-Chree equations, Z. Naturforsch, 57(a), 874-882, 2002.

On the Density of Regular Functions in Variable Exponent Sobolev Spaces

Yasin KAYA

Dicle University, Diyarbakır, Turkey

Abstract

The talk will deal with when every function in a variable exponent Sobolev space can be approximated by a more regular function, such as a smooth or Lipschitz continuous function. Many researchers have made contributions, but still remain substantial gaps in our understanding of this intricate question. A discussion on methods also will take place. I will also give some my results for the density in variable exponent Sobolev spaces.

References

- [1] Cruz-Uribe, D., Fiorenza, A. Approximate identities in variable L^p spaces. Math. Nachr. 280, 2007, 256–270.
- [2] Diening, L., Harjulehto, P., Hästö, P., Ruzicka, M., Lebesgue and Sobolev Spaces withVariable Exponents. Springer, 2011.
- [3] Edmunds, D. E., Rakosnik, J. Density of smooth functions in W^{k,p(x)}(Ω), Proc. Roy. Soc. London.Ser. A 437 (1992), 229,236.
- [4] Fan, X. L., Wang, S., Zhao, D.. Density of $C^{\infty}(\Omega)$ in $W^{1,p(x)}(\Omega)$ with discontinuous exponent p(x). Math. Nachr., 279:142–149, 2006
- [5] Hastö, P. Counter-examples of regularity in variable exponent Sobolev spaces. InThe p-harmonic equation and recent advances in analysis, volume 370 of Contemp.Math., pages 133–143. Amer. Math. Soc., Providence, RI, 2005.
- [6] Hastö, P. On the density of smooth functions in variable exponent Sobolev space.Rev. Mat. Iberoamericana, 23:215–237, 2007.
- [7] Samko, S. Denseness of $C_0^{\infty}(\mathbb{R}^n)$ in the generalized Sobolev spaces $W^{k,p(x)}(\mathbb{R}^n)$, pp. 333,342 in Directand inverse problems of mathematical physics (Newark, DE, 1997), Int. Soc. Anal. Appl. Comput. 5,Kluwer Acad. Publ., Dordrecht, 2000.

Numerical Solution of a Hyperbolic-Schrödinger

Equation with Nonlocal Boundary Conditions Y. Ozdemir and M. Kucukunal

Department of Mathematics, Duzce University, Duzce, Turkey

Abstract

A numerical method is proposed for solving hyperbolic-Schrödinger partial differential equations with nonlocal boundary condition. The first and second orders of accuracy difference schemes are presented. A procedure of modified Gauss elimination method is used for solving these difference schemes in the case of a one-dimensional hyperbolic-Schrödinger partial differential equations. The method is illustrated by numerical examples.

References

[1] Ashyralyev A. and Aggez N., A note on difference schemes of the nonlocal boundary value problems for hyperbolic equations, Num. Func. Anal. & Opt., 25(5-6), 439-462, 2004.

[2] Ashyralyev A. and Gercek O., Nonlocal boundary value problems for elliptic-parabolic differential and difference equations, Dis. Dyn. in Nat. & Soc., 2008(2008), 1-16, 2008.

[3] Ashyralyev A. and Ozdemir Y., On stable implicit difference scheme for hyperbolic-parabolic equations in a Hilbert space, Num. Math. for Par. Diff. Eqn., 25(5), 1110-1118, 2009.

[4] Ashyralyev A. and Yildirim O., On multipoint nonlocal boundary value problems for hyperbolic differential and difference equations, Tai. Jour. of Math., 14(1), 165-164, 2010.

[5] Ashyralyev A. and Sirma A., Modified Crank-Nicholson difference schemes for nonlocal boundary value problem for the Schrodinger equation, Dis. Dyn. in Nat. & Sci., 10.1155/2009/584718, 2009.

[6] Simos T. E., Exponentially and trigonometrically fitted methods for the solution of the the Schrödinger equation, Acta App. Math., 110(3), 1331-1352, 2010.

New generalized hyperbolic functions to find exact solution of the nonlinear partial differential equation

Y. Pandir¹ and H. Ulusoy²

¹Department of Mathematics, Bozok University, Yozgat, Turkey

Abstract

In this article, we first time define new functions (called generalized hyperbolic functions) and devise new kinds of transformation (called generalized hyperbolic function transformation) to construct new exact solutions of nonlinear partial differential equations. Based on the generalized hyperbolic function transformation of the generalized KdV equation. We obtain abundant families of new exact solutions of the equation and analyze the properties of this by taking different parameter values of the generalized hyperbolic functions. As a result, we find that these parameter values and the region size of the independent variables affect some solution structure. These solutions may be useful to explain some physical phenomena.

1 Introduction

To construct exact solutions to nonlinear partial differential equations, some important methods have been defined such as Hirota method, tanh-coth method, the exponential function method, (G'/G)expansion method, the trial equation method, and so on [1-15]. There are a lot of nonlinear evolution equations that are integrated using the various mathematical methods. Soliton solutions, compactons, singular solitons and other solutions have been found by using these approaches. These types of solutions are very important and appear in various areas of applied mathematics. In Section 2, we give the definition and properties of generalized hyperbolic functions. In Section 3, as applications, we obtain exact solution of the generalized KdV equation

$$(u^{l})_{t} + \alpha u(u^{n})_{x} + \beta [u(u^{n})_{xx}]_{x} + \gamma u(u^{n})_{xxx} = 0.$$
(1)

2 The definition and properties of the symmetrical hyperbolic Fibonacci and Lucas functions

In this section, we will define new functions which named the symmetrical hyperbolic Fibonacci and Lucas functions for constructing new exact solutions of NPDEs, and then study the properties of these functions.

Definition 2.1 Suppose that ξ is an independent variable, p, q and k are all constants. The generalized hyperbolic sine function is

$$\sinh_a(\xi) = \frac{pa^{k\xi} - qa^{-k\xi}}{2},\tag{2}$$

generalized hyperbolic cosine function is

$$\cosh_a(\xi) = \frac{pa^{k\xi} + qa^{-k\xi}}{2},\tag{3}$$

generalized hyperbolic tangent function is

$$\tanh_a(\xi) = \frac{pa^{k\xi} - qa^{-k\xi}}{pa^{k\xi} + qa^{-k\xi}},\tag{4}$$

generalized hyperbolic cotangent function is

$$\operatorname{coth}_{a}(\xi) = \frac{pa^{k\xi} + qa^{-k\xi}}{pa^{k\xi} - qa^{-k\xi}},$$
(5)

generalized hyperbolic secant function is

$$\operatorname{sech}_{a}(\xi) = \frac{2}{pa^{k\xi} + qa^{-k\xi}},\tag{6}$$

generalized hyperbolic cosecant function is

$$\operatorname{cosech}_{a}(\xi) = \frac{2}{pa^{k\xi} - qa^{-k\xi}},\tag{7}$$

the above six kinds of functions are said generalized new hyperbolic functions. Thus we can prove the following theory of generalized hyperbolic functions on the basis of Definition 2.1.

Theorem 2.1. The generalized hyperbolic functions satisfy the following relations:

$$\cosh_a^2(\xi) - \sinh_a^2(\xi) = pq,\tag{8}$$

$$1 - \tanh_a^2(\xi) = pq.sech_a^2(\xi),\tag{9}$$

$$1 - \coth_a^2(\xi) = -pq.cosech_a^2(\xi), \tag{10}$$

$$\operatorname{sech}_{a}(\xi) = \frac{1}{\cosh_{a}(\xi)},$$
(11)

$$cosech_a(\xi) = \frac{1}{\sinh_a(\xi)},$$
(12)

$$\tanh_a(\xi) = \frac{\sinh_a(\xi)}{\cosh_a(\xi)},\tag{13}$$

$$\operatorname{coth}_{a}(\xi) = \frac{\operatorname{cosh}_{a}(\xi)}{\operatorname{sinh}_{a}(\xi)}.$$
(14)

The following just part of them are proved here for simplification.

Theorem 2.2. The derivative formulae of generalized hyperbolic functions as following

$$\frac{d(\sinh_a(\xi))}{d\xi} = k \ln a \ \cosh_a(\xi),\tag{15}$$

$$\frac{d(\cosh_a(\xi))}{d\xi} = k \ln a \ \sinh_a(\xi),\tag{16}$$

$$\frac{d(\tanh_a(\xi))}{d\xi} = kpq\ln a \; \operatorname{sech}_a^2(\xi),\tag{17}$$

$$\frac{d(\coth_a(\xi))}{d\xi} = -kpq\ln a \ cosech_a^2(\xi),\tag{18}$$

$$\frac{d(\operatorname{sech}_{a}(\xi))}{d\xi} = -k\ln a \,\operatorname{sech}_{a}(\xi) \tanh_{a}(\xi),\tag{19}$$

$$\frac{d(\operatorname{cosech}_{a}(\xi))}{d\xi} = -k\ln a \,\operatorname{cosech}_{a}(\xi) \operatorname{coth}_{a}(\xi).$$
⁽²⁰⁾

Proof of (17): According to (15) and (16), we can get

$$\frac{d(\tanh_a(\xi))}{d\xi} = \left(\frac{\sinh_a(\xi)}{\cosh_a(\xi)}\right)' = \frac{(\sinh_a(\xi))'\cosh_a(\xi) - (\cosh_a(\xi))'\sinh_a(\xi)}{\cosh_a^2(\xi)}$$

Page 148

$$=\frac{k\ln a \ \cosh^2_a(\xi) - k\ln a \ \sinh^2_a(\xi)}{\cosh^2_a(\xi)} = kpqsech^2_{(\xi)},\tag{21}$$

Similarly, we can prove other differential coefficient formulae in Theorem 2.2.

Remark 2.1. We see that when p = 1, q = 1, k = 1 and a = e in (2)-(7), new generalized hyperbolic function $\sinh_a(\xi)$, $\cosh_a(\xi)$, $\tanh_a(\xi)$, $\coth_a(\xi)$, $\operatorname{sech}_a(\xi)$ and $\operatorname{cosech}_a(\xi)$, degenerate as hyperbolic function $\sinh(\xi)$, $\cosh(\xi)$, $\tanh(\xi)$, $\coth(\xi)$, $\operatorname{sech}(\xi)$ and $\operatorname{cosech}(\xi)$, respectively. In addition, when p = 0 or q = 0 in (2)-(7), $\sinh_a(\xi)$, $\cosh_a(\xi)$, $\tanh_a(\xi)$, $\coth_a(\xi)$, $\operatorname{sech}_a(\xi)$ and $\operatorname{cosech}_a(\xi)$, degenerate as exponential function $\frac{1}{2}pa^{k(\xi)}$, $\pm \frac{1}{2}qa^{-k(\xi)}$, $2pa^{-k(\xi)}$, $\pm 2qa^{k(\xi)}$ and ± 1 , respectively.

References

 Hirota R., Exact solutions of the Korteweg-de-Vries equation for multiple collisions of solitons, Phys. Lett. A, 27, 1192-1194, 1971.

[2] Malfliet W., Hereman W., The tanh method: exact solutions of nonlinear evolution and wave equations, Phys. Scr., 54, 563-568, 1996.

[3] Misirli E., Gurefe Y., Exp-function method for solving nonlinear evolution equations, Math. Comput. Appl., 16, 258-266, 2011.

[4] Ismail M.S., Biswas A., 1-Soliton solution of the generalized KdV equation with, Appl. Math. Comput., 216, 1673-1679, 2010.

[4] Ren Y., Zhang H., New generalized hyperbolic functions and auto-Bcklund transformation to find new exact solutions of the (2+1)-dimensional NNV equation, Phys. Lett. A, 357, 438-448, 2006.

EQUIVALENCE OF AFFINE CURVES

Yasemin SAĞIROĞLU Karadeniz Technical University Science Faculty Mathematics Department TRABZON/ TURKEY ysagiroglu@ktu.edu.tr

ABSTRACT

The definitions of affine curve, affine arclength and affine types of an affine curve are given in R^2 . Affine invariant parametrization of an affine curve which is invariant under the affine group is introduced. The complete system of affine differential invariants for affine plane curves is obtained and we show that these invariants are independent. The conditions of equivalence of two affine curves is obtained in terms of affine differential invariants in R^2 .

Keywords: Affine geometry, affine curve, affine differential invariants, affine equivalence.

MSC: 53A15, 53A55.

References

[1] E. De Angelis, T. Moons, L. Van Gool and P. Verstraelen, Complete system of affine semi-differential invariants for plane and space curves, In: Dillen, F. (ed.) et al., Geometry and topology of submanifolds, VIII, *Proceedings of the international meeting on geometry of submanifolds*, Brussel, Belgium, July 13-14 (1995) and Nordfjordeid, Norway, July 18-August 7 (1995). Singapore. World Scientific (1996), 85-94.

[2] W. Barthel, Zur affinen Differentialgeometrie-Kurventheorie in der allgemeinen Affingeometrie, *Proceedings of the Congress of Geometry*, Thessaloniki (1987), 5-19.

[3] W. Blaschke, Affine Differential geometrie, Berlin, 1923.

[4] E. Cartan, *La théorie des groupes finis et continus et la géometrie différentielle*, Gauthier-Villars, Paris, 1951.

[5] R.B. Gardner and G.R. Wilkens, The fundamental theorems of curves and hypersurfaces in centro-affine geometry, *Bull. Belg. Math. Soc.* **4** (1997), 379-401.

[6] H.W. Guggenheimer, Differential Geometry, McGraw-Hill, New York, 1963.

[7] S. Izumiya and T. Sano, Generic affine differential geometry of space curves, *Proceedings* of the Royal Society of Edinburg **128A** (1998), 301-314.

[8] D. Khadjiev, *The Application of Invariant Theory to Differential Geometry of Curves*, Fan Publ., Tashkent, 1988.

[9] D. Khadjiev and Ö. Pekşen, The complete system of global differential and integral invariants for equi-affine curves, *Differential Geom. Appl.* **20** (2004), 167-175.

[10] Ö. Pekşen, D. Khadjiev, On invariants of curves in centro-affine geometry, J. Math. Kyoto Univ. 44 (2004), no.3, 603-613.

[11] P.A. Schirokow, A.P. Schirokow, Affine Differential geometrie, Teubner, Leipzig, 1962.

[12] W. Klingenberg, A Course in Differential Geometry, Springer-Verlag, New York, 1978.

[13] K. Nomizu and T. Sasaki, Affine Differential Geometry, Cambridge Univ. Pres, 1994.

[14] H.P. Paukowitsch, Begleitfiguren und Invariantensystem minimaler Differentiationsordnung von Kurven im reellen n-dimensionalen affinen Raum, *Mh. Math.* **85** (1978), no.2, 137-148.

[15] J.P. Giblin, G. Sapiro, Affine-invariant distances, envelopes and symmetry sets, *Geom. Dedicata* **71** (1998), 237-261.

[16] E.J.N. Looijenga, Invariants of quartic plane curves as automorphic forms, *Contemp. Math.* **422** (2007), 107-120.

[17] Y. Sağıroğlu and Ö.Pekşen, The Equivalence of Equi-affine Curves, *Turk. J. Math.* 34 (2010), 95-2011.

[18] Y. Sağiroğlu, The equivalence of curves in SL(n,R) and its application to ruled surfaces, *Appl. Math. Comput.* **218** (2011), 1019-1024.

[19] B. Su, Affine Differential Geometry, Science Pres, Beijing, Gordon and Breach, New York, 1983.

[20] H. Weyl, The Classical Groups, Princeton Univ. Press, Princeton, NJ, 1946.

Modified trial equation method for nonlinear differential equations

Y. A Tandogan¹, Y. Pandir¹ and Y. Gurefe^{1,2}

¹Department of Mathematics, Bozok University, Yozgat, Turkey

²Department of Mathematics, Ege University, Izmir, Turkey

Abstract

In this research, we defined a new approach with respect to the trial equation method. This method is applied for constructing the soliton solutions, rational function solutions and elliptic function solutions. Also, we conclude that the modified trial equation method can be extended to solve other physical problems in nonlinear science.

Keywords: Modified trial equation method, Soliton solutions, Elliptic function solutions.

References

[1] Gurefe Y., Sonmezoglu A., Misirli E., Application of the trial equation method for solving some nonlinear evolution equations arising in mathematical physics, Pramana-J. Phys., 77, 1023-1029, 2011.

[2] Gurefe Y., Sonmezoglu A., Misirli E., Application of an irrational trial equation method to high-dimensional nonlinear evolution equations, J. Adv. Math. Stud., 5, 41-47, 2012.

[3] Jun C.Y., Classification of traveling wave solutions to the Vakhnenko equations, Comput. Math. Appl., 62, 3987-3996, 2011.

[4] Liu C.S., Applications of complete discrimination system for polynomial for classifications of traveling wave solutions to nonlinear differential equations, Comput. Phys. Commun., 181, 317-324, 2010.

[5] Pandir Y., Gurefe Y., Kadak U., Misirli E., Classifications of exact solutions for some nonlinear partial differential equations with generalized evolution, Abstr. Appl. Anal., 2012, 1-16, 2012.

[6] Ivanov R., On the integrability of a class of nonlinear dispersive wave equations, J. Nonlinear Math. Phys., 1294, 462-468, 2005.

Finite Difference Method for the Integral-Differential Equation of the Hyperbolic Type

Zilal Direk^{*} and Maksat Ashyraliyev[†]

*Department of Mathematics, Fatih University, Istanbul, Turkey, zdirek@fatih.edu.tr †Department of Mathematics, Bahcesehir University, 34353, Besiktas, Istanbul, Turkey, maksat.ashyralyyev@bahcesehir.edu.tr

Abstract.

Hyperbolic partial differential equations are used in many branches of physics, engineering and several areas of science, e.g. electromagnetic, electrodynamic, hydrodynamics, elasticity, fluid flow and wave propagation [1, 2, 3]. There is a great deal of work for solving these type of problems numerically and their stability in various functional spaces has received a great deal of importance. However, most of these works are studied in one-dimensional space (see [4, 5, 6, 7]). There are some studies about the numerical solution of two-dimensional hyperbolic equations with the collocation method or rational differential quadrature method [8, 9].

Let Ω be the unit open cube in the *n*-dimensional Euclidean space \mathbb{R}^n $(0 < x_k < 1, 1 \le k \le n)$ with the boundary *S*, $\overline{\Omega} = \Omega \cup S$. In $[-1,1] \times \Omega$ the mixed problem for the multidimensional integral-differential equation of the hyperbolic type

$$\begin{cases} v_{tt} - \sum_{r=1}^{n} (a_r(x)V_{x_r})_{x_r} = \int_{-t}^{t} \sum_{r=1}^{n} (b_r(p,x)v_{x_r})_{x_r} dp + f(t,x), & -1 \le t \le 1, \ x = (x_1, \dots, x_n) \in \Omega, \\ v(t,x) = 0, \quad x \in S, \ -1 \le t \le 1, \\ v(0,x) = \varphi(x), \ v_t(0,x) = \psi(x), \quad x \in \bar{\Omega} \end{cases}$$
(1)

is considered. In [10] it was proved that the problem (1) has a unique smooth solution v(t,x) for the smooth functions $a_r(x) \ge \delta > 0$, r = 1, ..., n, $\varphi(x)$, $\psi(x)$, $x \in \overline{\Omega}$ and f(t,x), b(t,x), $t \in (-1,1)$, $x \in \Omega$. Moreover, the first order of accuracy difference scheme was investigated.

In the present paper the second order of accuracy difference scheme approximately solving the problem (1) is studied. The stability estimates for the solution of this difference scheme are established. Theoretical results are supported by numerical examples.

Keywords: Finite Difference Method; Integral-Differential Equation of the Hyperbolic Type PACS: 02.60.Lj, 02.60.Nm, 02.70.Bf, 87.10.Ed

REFERENCES

- 1. G. L. D. Siden and D. R. Lynch, International Journal for Numerical Method in Fluids 8, 1071–1093 (1988).
- 2. S. J. Weinsten, AICHE Journal 36, 1873-1889 (1990).
- 3. K. R. Umashankar, Wave Motion 10, 493-525 (1988).
- 4. A. Ashyralyev and N. Aggez, Numerical Functional Analysis and Optimization 25, 439-462 (2004).
- 5. A. Ashyralyev and N. Aggez, Discrete Dynamics in Nature and Society 2011, 1–15 (2011).
- 6. A. Ashyralyev, M. E. Koksal, and R. P. Agarwal, Computer Mathematics with Applications 61, 1855–1872 (2011).
- 7. J. I. Ramos, Applied Mathematics and Computation 190, 804–832 (2007).
- 8. M. Dehghan and A. Mohebbi, Numerical Methods for Partial Differential Equations 25, 232–243 (2009).
- 9. M. Dehghan and A. Shokri, Numerical Methods for Partial Differential Equations 25(2), 494–506 (2009).
- 10. M. Ashyraliyev, Numerical Functional Analysis and Optimization 29(7–8), 750–769 (2008).
- 11. P. E. Sobolevskii, *Difference Methods for the Approximate Solution of Differential Equations*, Izdat. Voronezh. Gosud. Univ., Voronezh, Russia, 1975.

Normal Extensions of a Singular Differential Operator For First Order

Z.I. Ismailov¹ and R. Öztürk Mert²

¹Department of Mathematics, Karadeniz Technical University, Trabzon, Turkey ²Department of Mathematics, Hitit University, Corum, Turkey

Abstract

In this work, in terms of boundary values all normal extensions of the minimal operator generated by a linear singular differential-operator expression for first order with operator coefficients in Hilbert space of vector-functions in a right half-infinite interval are described. Later on, a point spectrum of such extensions has been investigated.

References

 S. Albeverio, F. Gesztesy, R. Hoegh-Krohn, H. Holden, Solvable Models in Quantum Mechanics, Springer, New-York, 1988.

[2] A. Zettl, Sturm-Liouville Theory, Amer. Math. Soc., Mathematical Survey and Monographs, vol. 121, Rhode Island, 2005.

[3] J. von Neumann, Allgemeine Eigenwerttheorie Hermitescher Funktional operatoren, Math. Ann., 102, 49-131, 1929-1930.

[4] F. S. Rofe-Beketov, A. M. Kholkin, Spectral Analysis of Differential Operators, World Scientific Monograph Series in Mathematics, vol. 7, (World Scientific Publishing Co. Pte. Lad. Hanckensack, NJ), 2005.

[5] E. A. Coddington, Extension theory of formally normal and symmetric subspaces, Mem. Amer. Math. Soc., 134, 1-80, 1973.

[6] N. Dunford and J. T. Schwartz, Linear Operators p.II, Second ed., Interscience, New York, 1963.

[7] V. I. Gorbachuk and M. L. Gorbachuk, On boundary value problems for a first-order differential equation with operator coefficients and the expansion in eigenvectors of this equation, Soviet Math. Dokl., v.14(1), 244-248, 1973.

[8] E. Bairamov, R. Oztürk Mert and Z. Ismailov, Selfadjoint extensions of a singular differential operator, J. Math. Chem., 50(5), 1100-1110, 2012.

[9] Z. Ismailov and R. Öztürk Mert, Normal extensions of a singular multipoint differential operator of first order, Electronic Journal of Differential Equations, 36, 1-9, 2012.

Reproducing Kernel Hilbert Space Method for Solving the Pollution Problem of LakesZ. Karabulut¹ and V. S. Ertürk²

¹Department of Mathematics, Ondokuz Mayıs University, Samsun, Turkey ²Department of Matehmatics, Ondokuz Mayıs University, Samsun, Turkey

Abstract

Pollution is a major threat for our environment. Monitoring pollution is the first step to save environment and has become possible with use of differential equations. This study includes the problem of pollution of three lakes connected with pipes or channels [4]. Consider the following mathematical model describing the pollution of a system of lakes [1-3] :

$$\begin{cases} \frac{dx_1}{dt} = \frac{F_{13}}{V_3} x_3(t) + p(t) - \frac{F_{31}}{V_1} x_1(t) - \frac{F_{21}}{V_1} x_1(t) \\ \frac{dx_2}{dt} = \frac{F_{21}}{V_1} x_1(t) - \frac{F_{32}}{V_2} x_2(t) \\ \frac{dx_3}{dt} = \frac{F_{31}}{V_1} x_1(t) + \frac{F_{32}}{V_2} x_2(t) - \frac{F_{13}}{V_3} x_3(t) \end{cases}$$
(1)

The approximate solutions are obtained with Reproducing Kernel Hilbert Space Method [5-6] for three different models: impulse, step and sinusoidal. The absolute errors are calculated by comparing the numerical results to the analytic results. The errors are seen to be acceptable. All of the numerical computations have been calculated on a computer programme with MATHEMATICA.

References

 Yüzbaşı Ş., Şahin N. and Sezer M., A Collocation Approach to Solving the Model of Pollution for a System of Lakes, Mathematical and Computer Modelling, 55, 330-341,2012.

[2] Biazar J., Farrokhi L. and Islam M.R., Modeling the Pollution of a System of Lakes, Applied Mathematics and Computation, 178, 423-430, 2006.

[3] Biazar J., Shahbala M. and Ebrahimi H., VIM for Solving the Pollution Problem of a System of Lakes, Journal Control Science and Engineering, Vol. 2010, 6 pages, 2010.

[4] Aguirre J. and Tully D., Lake Pollution Model,

 $\langle http://online.redwoods.cc.ca.us/instruct/darnold/deproj/Sp99/DarJoel/lakepollution.pdf \rangle, 1999.$

[5] Geng F., Analytic Approximations of Solutions to Systems of Ordinary Differential Equations with Variable Coefficients, Mathematical Sciences, 3(2), 133-146, 2009.

[6] Li Y., Geng F. and Cui M., The Analytical Solution of a System of Nonlinear Differential Equations, International Journal of Mathematical Analysis ,1(10), 451-462, 2007. Istanbul University, Faculty of Engineering, Department of Engineering Science, Avcilar, Istanbul,

Turkey

Abstract In the present paper we introduce a q-analogue of the Bernstein-type perators which is defined in cite $\{4\}$. We estimate moments,

establish direct theorems and rate of convergence in terms of themodulus of continuity.

In 1997 Philips [1] proposed the following q-analogue of the well-known Bernstein polynomials, which for each positive integer n and $f \in C[0, 1]$, are defined as,

$$B_{n,q}(f;x) = \sum_{k=0}^{n} f\left(\frac{[k]}{[n]}\right) p_{nk}(q;x) \,.$$

After Philips several researchers have studied convergence properties of q-Bernstein polynomials $B_{n,q}(f;x)$. We can refer to readers these important searchs in [12, 13, 14, 15].

P.E. Parvanov, B. D. Popov in 1994 mention Bernstein type operators and examined direct theorems and Jackson type inequality and some approximation properties. This motives us to examine and introduce q analogue of Bernstein type operators.

the class of q-Bernstein operators discussed in this paper are given for natural n by

$$U_{n,q}(f;x) = [n-1] \sum_{k=1}^{n} q^{1-k} p_{nk}(q;x) \int_{0}^{1} f(t) p_{n-2,k-1}(q;qt) d_{q}t + f(0) p_{n,0}(q;x)$$
$$= \sum_{k=1}^{n} b_{nk}(q;x) p_{n,k}(q;x).$$
(1)

where $p_{n,k}(q;x) = {n \brack k} x^k (1-x)_q^{n-k}$ and the quantity $b_{nk}(q;x) = q^{1-k} \int_0^1 [n-1] f(t) p_{n-2,k-1}(q;qt) d_q t$ for $1 \le k \le n$ in the operators $U_{n,q}(f;x)$ takes place of $f {k \brack n}$ in $B_{n,q}(f;x)$ the Bernstein polynomials and $b_{nk}(q;x)$ satisfies $b_{n,0}(f) = f(0)$ and $b_{n,n}(f) = f(1)$.

References

References

- Phillips GM. Bernstein polynomials based on the q-integers. Annals of Numerical Mathematics 1997; 4:511–518.
- [2] P.E. Parvonov, B. D Popov. The limit case of Bernstein's operators, with Jacobi-weights Mathematica Balkanica, New series Vol. 8,1994, Fasc.2-3
- [3] J.L. Durrmeyer: Une formule d'inversion de la transform ¶ee de Laplace: Application μ a la theorie des moments. Thµese de 3e cycle, Facult ¶e des Sciences de l'Universit ¶e deParis, 1967.
- [4] M.M. Derriennic, Modified Bernstein polynomials and Jacobi polynomials in q-calculus. Rendiconti Del Circolo Matematico Di Palermo, Serie II 2005; 76(Suppl.):269–290.
- [5] Thomae J. Beitrage zur Theorie der durch die Heinsche Reihe. Journal für die Reine und Angewandte Mathematik 1869; 70:258–281.

- [6] Kac V, Cheung P. Quantum Calculus. Springer: New York, 2002.
- [7] R.A. DeVore, G.G. Lorentz, Constructive Approximation, Springer, Berlin, 1993.
- [8] A.D. Gadzhiev, Theorems of the type of P.P. Korovkin type theorems, Math. Zametki 20 (5) (1976) 781–786 (English Translation, Math. Notes 20 (5–6) (1976) 996–998).
- [9] A.D. Gadjiev, R.O. Efendiyev, E. Ibikli, On Korovkin type theorem in the space of locally integrable functions, Czech. Math. J. 53 (128) (2003) 45–53 (No.1).
- [10] A. II'inskii A, Ostrovska S. Convergence of generalized Bernstein polynomials. Journal of Approximation Theory 2002; 116(1):100–112.
- [11] Lorentz GG. Bernstein polynomials. Mathematical Expositions, vol. 8. University of Toronto Press: Toronto, 1953.
- [12] S. Ostrovska, q-Bernstein polynomials and their iterates, J. Approx. Theory 123 (2) (2003) 232–255.
- [13] V.S. Videnskii, On some classes of q-parametric positive operators, Operators Theory: Adv. Appl. 158 (2005) 213-222
- [14] H. Wang, F. Meng, The rate of convergence of q-Bernstein polynomials for 0 < q < 1, J. Approx. Theory 136 (2) (2005) 151–158.
- [15] S. Ostrovska, The first decade of the q-Bernstein polynomials: results and perspectives, J. Math. Anal. Approx. Theory 2 (1) (2007)

35 - 51.