

Received 6 April 2024

Accepted 22 June 2024

DOI: 10.48308/CMCMA.3.1.1

AMS Subject Classification: 34B15; 65L60

# An accurate h-pseudospectral method for numerical solution of the Bratu-type equations

Hanieh Karampour Beiranvand<sup>a</sup> and Mohammad Ali Mehrpouya<sup>a</sup>

In this study, an accurate method is developed for solving both initial and boundary value problems of the Bratu-type equations arising in various physical and chemical phenomena. In particular, we investigate the Bratu-Gelfand problem, which is of interest to many researchers because of the behavior of the solution. In the designed methodology, the problem is discretized using a h-pseudospectral method and therefore, solving the problem is reduced to solve a system of nonlinear equations. Numerical results of two examples are presented at the end and the comparison is made with the existing numerical or analytical solvers to show the efficiency and accuracy of the proposed method. Copyright © 2024 Shahid Beheshti University.

**Keywords:** Bratu equations; Initial and boundary value problems; H-pseudospectral method; Legendre-Gauss-Radau points.

## 1. Introduction

In this paper, we investigate a method for obtaining the numerical solution of the one-dimensional Bratu-type equations, which have the form

$$u''(t) + \lambda e^{\mu u(t)} = 0, \quad 0 \leq t \leq 1, \quad (1)$$

where,  $\lambda$  and  $\mu$  are constants. The associated initial and boundary conditions are respectively given by

$$u(0) = \alpha, \quad u'(0) = \beta, \quad (2)$$

$$\varphi(u(0), u'(0), u(1), u'(1)) = \mathbf{0}, \quad (3)$$

where,  $\varphi: \mathbb{R}^4 \rightarrow \mathbb{R}^2$ , is the boundary function of the problem. It is simple to show that, by using a substitution

$$u_1 = u, \quad (4)$$

$$u_2 = u', \quad (5)$$

we can reduce the order of the problem to one and therefore the following system of first-order differential equations is obtained

$$\begin{cases} u_1'(t) = u_2(t), \\ u_2'(t) = -\lambda e^{\mu u_1(t)}. \end{cases} \quad (6)$$

Consequently, the initial and boundary conditions (2) and (3) are changed to the conditions

$$u_1(0) = \alpha, \quad u_2(0) = \beta \quad (7)$$

$$\varphi(u_1(0), u_2(0), u_1(1), u_2(1)) = \mathbf{0}, \quad (8)$$

<sup>a</sup> Department of Mathematics, Tafresh University, Tafresh 39518-79611, Iran.

\* Correspondence to: M.A. Mehrpouya. Email: mehrpouya@tafreshu.ac.ir

respectively. Obviously, we can also express the system of differential equations (6) in the vector form

$$\mathbf{u}' = \mathbf{f}(t, \mathbf{u}), \tag{9}$$

where,  $\mathbf{u}(t) = [u_1(t), u_2(t)]^T \in \mathbb{R}^2$ , and

$$\mathbf{f}(t, \mathbf{u}) = \begin{bmatrix} u_2(t) \\ -\lambda e^{\mu u_1(t)} \end{bmatrix},$$

where,  $\mathbf{f} : \mathbb{R} \times \mathbb{R}^2 \rightarrow \mathbb{R}^2$ .

The Bratu-type equations prove adequate for governing various aspects of science and engineering, especially steady state problems [65] and time independent processes under steady shear [17]. The Bratu problem is indeed a very good measure for testing the efficiency of various numerical techniques [44], especially for algorithm testing [67, 46]. The fact of the matter is that, the Bratu equation provides basis for shedding light on processes connected with electrospinning [61], mixed convection flows in vertical channels [51], electrically conducting solids [45], thermal explosion [25] thermal and chemical reaction [23], Chandrasekhar universe expansion model [15] and nanotechnology [1]. Due to the numerous applications, the Bratu-type equations have attracted considerable attentions. Therefore, many researchers have proposed different ways to obtain an approximate solution to this problem. In Table 1, we have tried to address almost all of the works done on solving various types of the Bratu problem.

The aim of this paper is to utilize one of pseudospectral methods which is based on using the Legendre–Gauss–Radau (LGR) points for accurate and efficient solution of both initial and boundary value problems of the Bratu-type equations. For this purpose, at first, the Eqs. (6) are discretized using the proposed method and next, the initial and boundary conditions (7) or (8) are considered for final solving of the Bratu problem.

It is noted that, the pseudospectral methods are classified among the main technologies for numerical solution of a wide variety of problems which classically were applied in fluid dynamics [14]. In this paper, we try to use one of these methods named as the h-pseudospectral method in which the main interval of the problem is divided into several subintervals and a fixed low degree polynomial is utilized in each subinterval. It is worthwhile to note that, the h-pseudospectral methods have a good history in solving the trajectory optimization problems (See for instance [31, 35, 47]). Therefore, we decided to use h-pseudospectral methods for the first time to solve the Bratu-type equations. An important advantage of using h-pseudospectral methods which are actually local methods, over the global pseudospectral methods is that, these methods lead to the production of smaller systems of algebraic equations than global methods which lead to very large systems of algebraic equations.

## 2. The proposed h-pseudospectral method

### 2.1. Preliminary considerations

Implement the proposed h-pseudospectral method for the approximate solution of the Eq. (1), we first present some preliminaries about the pseudospectral methods. Indeed, for someone who is going to face such methods for the first time, two questions always stand out. The first question is that, how to approximate a function with these methods and the second question is how to explain the derivative of a function in the collocation points. In the following, we address these two questions.

Let  $\{\zeta_i\}_{i=1}^{n+1}$  denote the LGR points for a certain positive integer  $n$ , in which  $\zeta_1 = -1$ ,  $\zeta_n < +1$  and a new point  $\zeta_{n+1} = +1$  is also defined. So, we can easily approximate a function  $\mathcal{F}$  on the interval  $(-1, 1)$  by

$$\mathcal{F}(t) \simeq \sum_{i=1}^{n+1} \mathcal{F}(\zeta_i) \phi_i(t), \tag{10}$$

where,  $\phi_i(t)$ ,  $i = 1, \dots, n + 1$ , are the Lagrange polynomials which are based on  $\{\zeta_i\}_{i=1}^{n+1}$  and an extra point  $\zeta_{n+1} = +1$ , that are established by

$$\phi_i(t) = \prod_{j=1, j \neq i}^{n+1} \frac{t - \zeta_j}{\zeta_i - \zeta_j}, \quad i = 1, \dots, n + 1,$$

and have the Kronecker property

$$\phi_i(\zeta_j) = \begin{cases} 0, & \text{if } i \neq j, \\ 1, & \text{if } i = j. \end{cases} \tag{11}$$

Moreover, for a function  $\mathcal{H}$  on the arbitrary interval  $(t_0, t_f)$ , we have

$$\mathcal{H}(t) \simeq \sum_{i=1}^{n+1} \mathcal{H}(\hat{\zeta}_i) \hat{\phi}_i(t),$$

where,  $\hat{\zeta}_i = ((t_f - t_0)\zeta_i + (t_f + t_0))/2$ ,  $i = 1, \dots, n + 1$  are the moved LGR points on  $(t_0, t_f)$  and  $\hat{\phi}_i(t) = \phi_i((2/(t_f - t_0))t - (t_f + t_0)/(t_f - t_0))$  are Lagrange polynomials related to  $\hat{\zeta}_i$ . Similarly, it can be concluded that, for a vector function  $\mathbf{p}$  on the arbitrary interval  $(t_0, t_f)$ , we have

$$\mathbf{p}(t) \simeq \sum_{i=1}^{n+1} \mathbf{p}(\hat{\zeta}_i) \hat{\phi}_i(t). \tag{12}$$

**Table 1.** Review of the works done on solving various types of the Bratu problem.

Approach	Authors/Year	Type of the equation	The method
Wavelet	Shahni and Singh [61]/2021	1D	Bernstein and Gegenbauer-wavelet collocation methods
	Swati et al. [67]/2021	1D	Modified Haar wavelet method
	Keshavarz et al. [37]/2018	1D	Taylor wavelets method
	Yang and Liao [75]/2017	1D	Wavelet homotopy analysis method
	Yang and Liao [76]/2017	2D	Wavelet homotopy analysis method
	Masood et al. [45]/2017	1D	Mexican hat wavelet method
	Liu et al. [42]/2013	2D	Modified wavelet Galerkin method
	Liu et al. [43]/2013	1D	Modified wavelet Galerkin method
	Hariharan and Pirabharan [28]/2013	1D	Chebyshev wavelet method
	Venkatesh et al. [71]/2012	1D	Legendre wavelet method
Venkatesh et al. [70]/2010	1D	Haar wavelet method	
Spectral collocation (SC)	Abdelhakem and Yousri [4]/2021	1D	SC using Legendre polynomials
	Swaminathan et al. [66]/2021	1D	SC using Genocchi polynomials
	Singh [62]/2021	1D	Chebyshev SC
	Izadi and Srivastava [30]/2021	1D	SC using Bessel functions
	Doha et al. [21]/2013	1D	SC using Jacobi polynomials
	Boyd [11]/2011	1D	One-point pseudospectral collocation method
Liu et al. [41]/2005	2D	SC using radial point interpolation	
Kapania [36]/1990	2D	Pseudospectral method	
Optimal homotopy analysis (OHA)	Singh [63]/2020	1D	Green's function with OHA method
	Roul and Madduri [58]/2019	1D	OHA method
Finite difference (FD)	Aydinlik et al. [8]/2022	1D	Chebyshev FD method
	Iqbal and Zegeling [29]/2020	3D	Seven-point FD method
	Gharechahi et al. [24]/2019	1D	Compact FD method
	Hajjipour et al. [26]/2018	1D, 2D and 3D	Fourth-order compact FD method
	Temimi and Ben-Romdhane [68]/2016	1D	Iterative FD method
	Al-Towaiq and Ala'yed [6]/2014	1D	FD cubic spline method
Mohsen [49]/2014	1D and 2D	Nonstandard FD method	
Buckmire [12]/2005	1D	Mickens FD method	
Hybrid block (HB)	Jator et al. [34]/2021	1D	HB 3rd-derivative Nyström method
	Rufai and Ramos [59]/2020	1D	One-step HB method
	Ramos and Rufai [55]/2020	1D	Optimized two-step HB method
	Jator and Manathunga [33]/2018	1D	Block Nyström method
Artificial neural network (ANN)	Raja et al. [54]/2016	1D	Feed-forward ANNs method
	Kumar and Yadav [39]/2015	1D	Multilayer perceptron ANN method
	Raja and Ahmad [53]/2014	1D	ANN method with various functions
	Raja [52]/2014	1D	Optimized ANN method
Galerkin & collocation (G & C)	Nabati and Nikmanesh [50]/2020	1D	Sinc-G/C methods
	Abd-Elhameed et al. [3]/2015	1D	G & C using Legendre polynomials
	Abd-Elhameed et al. [2]/2013	1D	G using Chebyshev polynomials
	Rashidinia et al. [56]/2013	1D	Sinc-G method
Optimization	Mehrpouya and Salehi [46]/2021	1D	Collocation & optimization methods
	Xu et al. [74]/2015	1D	Particle swarm shooting method
	Hamdi and Griewank [27]/2011	2D	FD & optimization methods
Variational iteration (VI)	Das et al. [18]/2016	1D	VI method
	Batiha [9]/2010	1D	VI method
Adomian decomposition (AD)	Singh et al. [64]/2015	1D	Green's function with AD method
	Wazwaz [72]/2005	1D	AD method
	Deeba et al. [19]/2001	1D	AD method
Spline Interpolation (SI)	Roul and Goura [57]/2022	1D	Sextic SI method
	Ala'yed et al. [7]/2019	1D	Quintic B-SI method
	Zarebnia and Sarvari [77]/2012	1D	Parametric SI method
	Caglar et al. [13]/2010	1D	B-SI method
	Jalilian [32]/2010	1D	Non-polynomial SI method
Others	Singh [44]/2022	1D	Homotopy perturbation method
	Tomar and Pandey [69]/2019	1D	Optimal Picard iteration method
	Deniz and Bildik [20]/2018	1D	Optimal perturbation method
	Wazwaz [73]/2016	1D	Successive differentiation method
	Sayevand et al. [60]/2015	1D	(G'/G)-expansion method
	Misrili and Gurefe [48]/2011	2D	Exp-function method
	Abbasbandy et al. [1]/2011	1D	Shooting method
	Aksay and Pakdemirli [5]/2010	1D	Perturbation iteration algorithm
	Chang and Chang [16]/2008	1D	Differential transform method
	Li and Liao [40]/2005	1D	Homotopy analysis method
	Khuri [38]/2004	1D	Laplace transform method
Boyd [10]/2003	1D	Chebyshev polynomial expansions method	

Now, with the knowledge of how to approximate a function by a pseudospectral method, we will discuss how to express the derivative of a function in the collocation points. In order to familiar with this aspect of the pseudospectral methods, by differentiating from (10), and then calculating it in  $t = \zeta_j$ , we have

$$\mathcal{F}'(\zeta_j) \simeq \sum_{i=1}^{n+1} d_{ij} \mathcal{F}(\zeta_i),$$

where

$$d_{ij} = \phi'_i(\zeta_j), \quad i, j = 1, \dots, n+1, \tag{13}$$

is the  $(i, j)$ -th element of the  $n+1$  by  $n+1$  matrix  $\mathbf{D}$ , which is named as the differentiation matrix [22].

### 2.2. Discretization of the Bratu-type equation

We are ready to utilize the h-pseudospectral method for discretizing the problem (9). As it was said in the introduction, the main interval of the problem is supposed to be divided into several subintervals. So, if we set  $t_0 = 0$  and  $t_N = 1$ , then the main interval  $[0, 1]$  of the problem breaks into  $N$  subintervals

$$[0, 1] = [t_0 = 0, t_1] \cup [t_1, t_2] \cup \dots \cup [t_{N-1}, t_N = 1],$$

by calling an equally spaced grid

$$t_j = jh, \quad j = 0, 1, \dots, N.$$

Consequently, the system of first-order differential equations (9) can be expressed by

$$\mathbf{u}'(t) = \mathbf{f}(t, \mathbf{u}(t)), \quad t_l \leq t \leq t_{l+1}, \tag{14}$$

where,  $l = 0, 1, \dots, N-1$ . Now, let  $\hat{\zeta}_i^l, i = 1, \dots, n, l = 0, 1, \dots, N-1$ , be the associated LGR points to the subinterval  $[t_l, t_{l+1}]$ , i.e.  $\hat{\zeta}_i^l = ((t_{l+1} - t_l)\zeta_i + (t_{l+1} + t_l))/2$ . The point  $\hat{\zeta}_{n+1}^l = t_{l+1}$  is also added to the LGR points and then, a set of  $n+1$  points, i.e.,  $\{t_l = \hat{\zeta}_1^l, \dots, \hat{\zeta}_n^l, \hat{\zeta}_{n+1}^l = t_{l+1}\}$ , associated with the subinterval  $[t_l, t_{l+1}]$  is formed. This set of points is used for approximating each  $\mathbf{u}'(t), l = 0, 1, \dots, N-1$ , as mentioned in Eq. (12) and so, we have

$$\mathbf{u}'(t) \simeq \sum_{i=1}^{n+1} \mathbf{c}_i^l \hat{\phi}_i^l(t), \tag{15}$$

where,  $\mathbf{c}_i^l = \mathbf{u}'(\hat{\zeta}_i^l)$  are unknown parameters and

$$\hat{\phi}_i^l(t) = \phi_i^l\left(\frac{2}{t_{l+1} - t_l} t - \frac{t_{l+1} + t_l}{t_{l+1} - t_l}\right).$$

By using the Eq. (15), we can approximate  $\mathbf{u}'$  by

$$\mathbf{u}'(t) \simeq \sum_{i=1}^{n+1} \mathbf{c}_i^l \hat{\phi}_i^l(t). \tag{16}$$

Now, substituting approximations (15) and (16) into the Eq. (14), then collocating it in  $\hat{\zeta}_k^l, k = 1, \dots, n$ , we get

$$\sum_{i=1}^{n+1} \mathbf{c}_i^l \hat{\phi}_i^l(\hat{\zeta}_k^l) \simeq \mathbf{f}(\hat{\zeta}_k^l, \sum_{i=1}^{n+1} \mathbf{c}_i^l \hat{\phi}_i^l(\hat{\zeta}_k^l)), \quad k = 1, \dots, n, \quad l = 0, 1, \dots, N-1. \tag{17}$$

It is worthwhile to note that, although  $\hat{\zeta}_{n+1}^l = t_{l+1}$  is utilized beside the moved LGR points for approximating  $\mathbf{u}'(t)$ , but we do not use it for the collocation process. Now using the Eq. (13) and calling the Kronecker property in the Eq. (11), the Eq. (17) is converted to

$$\frac{2}{t_{l+1} - t_l} \sum_{i=1}^{n+1} \mathbf{c}_i^l d_{ik}^l - \mathbf{f}(\hat{\zeta}_k^l, \mathbf{c}_k^l) \simeq \mathbf{0}, \quad k = 1, \dots, n, \quad l = 0, 1, \dots, N-1,$$

and finally the Eq. (14) is discretized. It is noted that, since the continuity condition of the solution of the Eq. (14) should be also considered, so, we have

$$\begin{aligned} \mathbf{u}^0(t_1) &= \mathbf{u}^1(t_1), \\ &\vdots \\ \mathbf{u}^{N-2}(t_{N-1}) &= \mathbf{u}^{N-1}(t_{N-1}). \end{aligned}$$

Consequently, using the Eqs. (15) and (11), we can obtain

$$\begin{aligned} \mathbf{c}_{n+1}^0 - \mathbf{c}_1^1 &\simeq \mathbf{0}, \\ &\vdots \\ \mathbf{c}_{n+1}^{N-2} - \mathbf{c}_1^{N-1} &\simeq \mathbf{0}. \end{aligned}$$

2.3. Solution of the initial and boundary value Bratu-type problem

Now, the time has come to finish solving the initial and boundary value Bratu-type problem by discretizing the initial and boundary conditions (7) and (8). Clearly, from the Eqs. (15) and (11), we have

$$\mathbf{u}^0(\hat{\zeta}_1^0 = 0) \simeq \sum_{i=1}^{n+1} \mathbf{c}_i^0 \hat{\phi}_i^0(\hat{\zeta}_1^0 = 0) = \mathbf{c}_1^0,$$

$$\mathbf{u}^{N-1}(\hat{\zeta}_{n+1}^{N-1} = 1) \simeq \sum_{i=1}^{n+1} \mathbf{c}_i^{N-1} \hat{\phi}_i^{N-1}(\hat{\zeta}_{n+1}^{N-1} = 1) = \mathbf{c}_{n+1}^{N-1}.$$

Finally, the Bratu-type problem (6) with the initial or boundary conditions (7) or (8) is respectively discretized to the following systems of nonlinear algebraic equations.

$$\mathbf{F} \begin{pmatrix} \mathbf{c}_1^0 \\ \vdots \\ \mathbf{c}_{n+1}^0 \\ \vdots \\ \mathbf{c}_1^{N-1} \\ \vdots \\ \mathbf{c}_{n+1}^{N-1} \end{pmatrix} = \begin{pmatrix} \frac{2}{t_1-t_0} \sum_{i=1}^{n+1} \mathbf{c}_i^0 d_{i1}^0 - \mathbf{f}(\hat{\zeta}_1^0, \mathbf{c}_1^0) \\ \vdots \\ \frac{2}{t_1-t_0} \sum_{i=1}^{n+1} \mathbf{c}_i^0 d_{in}^0 - \mathbf{f}(\hat{\zeta}_n^0, \mathbf{c}_n^0) \\ \vdots \\ \frac{2}{t_N-t_{N-1}} \sum_{i=1}^{n+1} \mathbf{c}_i^{N-1} d_{i1}^{N-1} - \mathbf{f}(\hat{\zeta}_1^{N-1}, \mathbf{c}_1^{N-1}) \\ \vdots \\ \frac{2}{t_N-t_{N-1}} \sum_{i=1}^{n+1} \mathbf{c}_i^{N-1} d_{in}^{N-1} - \mathbf{f}(\hat{\zeta}_n^{N-1}, \mathbf{c}_n^{N-1}) \\ \mathbf{c}_{n+1}^0 - \mathbf{c}_1^1 \\ \vdots \\ \mathbf{c}_{n+1}^{N-2} - \mathbf{c}_1^{N-1} \\ \hline \mathbf{c}_1^0 - [\alpha, \beta]^T \end{pmatrix} = \mathbf{0}, \tag{18}$$

$$\mathbf{F} \begin{pmatrix} \mathbf{c}_1^0 \\ \vdots \\ \mathbf{c}_{n+1}^0 \\ \vdots \\ \mathbf{c}_1^{N-1} \\ \vdots \\ \mathbf{c}_{n+1}^{N-1} \end{pmatrix} = \begin{pmatrix} \frac{2}{t_1-t_0} \sum_{i=1}^{n+1} \mathbf{c}_i^0 d_{i1}^0 - \mathbf{f}(\hat{\zeta}_1^0, \mathbf{c}_1^0) \\ \vdots \\ \frac{2}{t_1-t_0} \sum_{i=1}^{n+1} \mathbf{c}_i^0 d_{in}^0 - \mathbf{f}(\hat{\zeta}_n^0, \mathbf{c}_n^0) \\ \vdots \\ \frac{2}{t_N-t_{N-1}} \sum_{i=1}^{n+1} \mathbf{c}_i^{N-1} d_{i1}^{N-1} - \mathbf{f}(\hat{\zeta}_1^{N-1}, \mathbf{c}_1^{N-1}) \\ \vdots \\ \frac{2}{t_N-t_{N-1}} \sum_{i=1}^{n+1} \mathbf{c}_i^{N-1} d_{in}^{N-1} - \mathbf{f}(\hat{\zeta}_n^{N-1}, \mathbf{c}_n^{N-1}) \\ \mathbf{c}_{n+1}^0 - \mathbf{c}_1^1 \\ \vdots \\ \mathbf{c}_{n+1}^{N-2} - \mathbf{c}_1^{N-1} \\ \hline \varphi(\mathbf{c}_1^0, \mathbf{c}_{n+1}^{N-1}) \end{pmatrix} = \mathbf{0}. \tag{19}$$

After solving the systems of nonlinear algebraic equations (18) or (19), the values of  $\mathbf{c}_i^l, i = 1, \dots, n + 1$  and  $l = 0, 1, \dots, N - 1$ , are obtained and then the solution of the Bratu-type problem is completed.

3. Illustrative examples

In this section, two examples are provided to demonstrate the relevance and accuracy of the proposed method. For these examples, the system of nonlinear equations (18) or (19) is solved by the classical Newton's method

$$\mathbf{J}_F(\mathbf{x}^{(k)})\mathbf{x}^{(k+1)} = \mathbf{J}_F(\mathbf{x}^{(k)})\mathbf{x}^{(k)} - \mathbf{F}(\mathbf{x}^{(k)}), \quad k = 0, 1, \dots$$

where,  $\mathbf{J}_F(\mathbf{x}) = \frac{\partial \mathbf{F}(\mathbf{x})}{\partial \mathbf{x}}$  is the Jacobian matrix of  $\mathbf{F}$  and during it's implementation, the elements of the Jacobian matrix are calculated by the central finite difference scheme as follows

$$\frac{\partial f_i(\mathbf{x})}{\partial x_j} \simeq \frac{f_i(\mathbf{x} + \mathbf{e}_j h) - f_i(\mathbf{x} - \mathbf{e}_j h)}{2h},$$

where,  $\mathbf{e}_j$  is the unit vector whose the  $j$ -th element is one and all other elements are zeros and the step length value,  $h$ , is considered to be  $10^{-04}$ . In addition, all calculations are operated on a 2.53 GHz Core i5 PC Laptop with 4 GB of RAM running in Matlab R2016a.

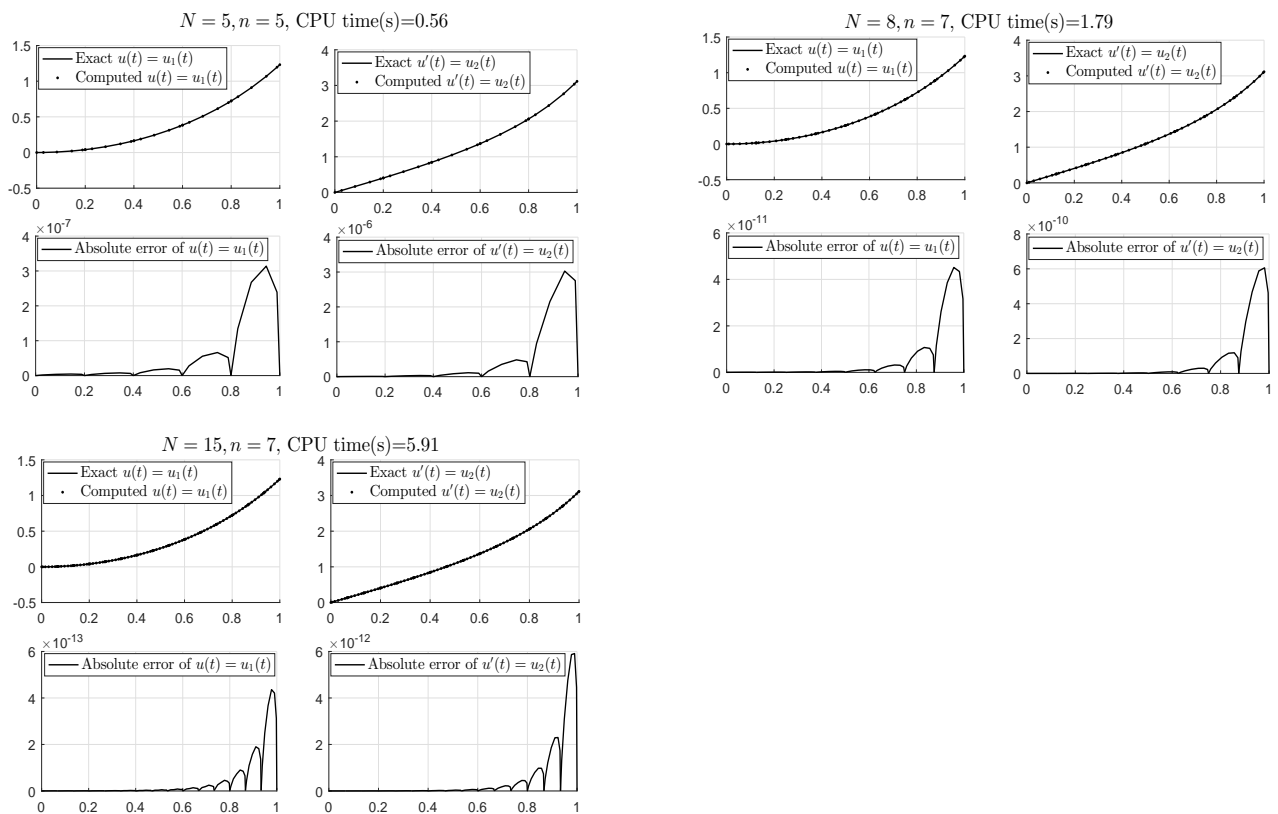


Figure 1. Solution of Example 1 for different values of  $N$  and  $n$ .

3.1. Example 1: Initial value Bratu-type problem

Consider the following initial value Bratu-type problem, which is taken from [71, 37]. The problem is presented by

$$u''(t) - 2e^{u(t)} = 0, \quad 0 \leq t \leq 1,$$

$$u(0) = u'(0) = 0.$$

It is noted that, using the substitutions (4) and (5), the order of the problem is reduced to one, resulting in the following system of first-order initial value problems

$$\begin{cases} u_1'(t) = u_2(t), \\ u_2'(t) = 2e^{u_1(t)}, \\ u_1(0) = u_2(0) = 0. \end{cases}$$

This problem has the exact solution,  $u_1^*(t) = -2\ln(\cos(t))$  and  $u_2^*(t) = 2\tan(t)$ . Now, let's solve the problem using the proposed method. In addition, the one vector, i.e.  $[1]_{2N(n+1) \times 1}$ , is chosen as an initial guess for unknown parameters. The approximated solutions for different values of  $N$  and  $n$  alongside the exact solutions and the absolute error functions, are shown in Fig. 1. Also, the maximum absolute errors obtained from the implementation of the proposed method for different values of  $N$  and  $n$  with their CPU times, are reported in Table 2. In addition, the absolute errors between our results for  $N = 15$  and  $n = 7$  and for the function  $u_1 = u$ , are compared in Table 3 with the results in the other methods. This table confirms that, our proposed method has a very good numerical accuracy compared to the existing methods.

3.2. Example 2: Boundary value Bratu-type problem

In the second example, we consider the classical Bratu problem, also known as the Bratu-Gelfand problem [26, 66]. The problem is presented by

$$u''(t) + \lambda e^{u(t)} = 0, \quad 0 \leq t \leq 1,$$

$$u(0) = u(1) = 0,$$

and has the analytical solution,  $u^*(t) = -2\ln\left[\frac{\cosh\left((t-\frac{1}{2})\frac{\theta}{2}\right)}{\cosh\left(\frac{\theta}{4}\right)}\right]$ , where  $\theta$  extracted from the equation  $\theta = \sqrt{2\lambda} \cosh\left(\frac{\theta}{4}\right)$ . This problem has attracted the attention of many researchers due to the behavior of it's solution. By looking at the Table 4, where the critical

**Table 2.** The maximum absolute errors  $E(u_1)$  and  $E(u_2)$  for different values of  $N$  and  $n$ , in Example 1.

$N$	$n$	$E(u_1)$	$E(u_2)$	CPU time(s)
5	5	3.14e-07	3.03e-06	0.53
5	7	1.23e-09	1.61e-08	0.71
7	5	5.44e-08	5.39e-07	0.93
7	7	1.17e-10	1.57e-09	1.24
9	5	1.41e-08	1.42e-07	1.40
9	7	1.92e-11	2.59e-10	1.94
11	5	4.68e-09	4.75e-08	2.09
11	7	4.41e-12	5.97e-11	2.74
13	7	1.27e-12	1.73e-11	3.79
15	7	4.36e-13	5.91e-12	4.97

**Table 3.** Comparison of the absolute errors of  $u_1 = u$  function in Example 1.

$t$	Present method	Taylor wavelets [37]	Best results of HPM [44]	AD [72]	Perturbation iteration algorithm [5]	GA [54]	GA-ASM [54]
0.1	3.56e-16	7.80e-08	1.13e-16	2.98e-16	1.67e-13	5.85e-04	5.71e-08
0.2	2.08e-17	6.62e-08	0	8.57e-14	1.75e-10	6.19e-04	8.43e-08
0.3	7.36e-16	5.35e-08	5.55e-17	2.53e-11	1.04e-08	7.08e-04	7.18e-08
0.4	3.05e-16	1.77e-08	5.55e-17	1.46e-09	1.94e-07	8.03e-04	4.33e-08
0.5	1.89e-15	2.79e-08	1.67e-16	3.43e-08	1.93e-06	8.73e-04	1.30e-07
0.6	8.88e-16	5.29e-08	1.67e-16	4.61e-07	1.29e-05	9.42e-04	2.59e-07
0.7	1.27e-14	4.89e-08	3.15e-14	4.21e-06	6.63e-05	1.05e-03	5.89e-08
0.8	1.55e-15	3.80e-08	4.16e-12	2.92e-05	2.82e-04	1.21e-03	3.13e-07
0.9	1.13e-13	5.71e-08	3.16e-10	1.65e-04	1.05e-03	1.39e-03	1.43e-07

**Table 4.** The number of solutions of the Bratu-Gelfand problem and it's relationship with the value of  $\lambda$ .

$\lambda$	Number of solutions
$\lambda > \lambda_c$	0
$\lambda = \lambda_c$	1
$\lambda < \lambda_c$	2

value  $\lambda_c$  satisfies the equation  $1 = \frac{1}{4}\sqrt{2\lambda_c} \sinh(\frac{\theta_c}{4})$  and is approximated by  $\lambda_c = 3.513830719125161$  [26], the reason for this attention can be seen better. It is noted that, various numerical methods have been utilized for solving the Bratu-Gelfand problem and comparing the obtained results to it's analytical solution. Most of them converge to the first (lower) solution of this problem and unable to find the second (upper) solution of it, when  $0 < \lambda < \lambda_c$ . Another difficulty in the numerical solution of this problem is appeared, when  $\lambda = \lambda_c$ . In such a situation, there are two noteworthy points. The first is that, most of the existing methods presented to solve this equation have not investigated such a situation, and the second is that, the few existing methods have not been sufficiently accurate in solving this equation in this situation (See the Table 5).

Now, we intend to find both solutions of this problem, when  $0 < \lambda < \lambda_c$  and also provide an accurate solution for this problem, when  $\lambda = \lambda_c$ . For this purpose, at first, this problem is solved for the small value  $\lambda = 0.25$  and  $\lambda = 1$ . In Figs. 2 and 3, the approximated solutions for  $u_1 = u$  are shown where the first (lower) solutions in both cases  $\lambda = 0.25$  and  $\lambda = 1$  are obtained with the one vector as an initial guess and the second (upper) solutions for the case  $\lambda = 0.25$  and  $\lambda = 1$  are obtained using the vectors with the elements 5 and 3, respectively, as an initial guess for unknown parameters. It is noted that, few existing methods in the literature, such as the method provided in [26], can find the second (upper) solution of this problem for the small values of  $\lambda$ . As we can see, the proposed method succeeds in finding both solutions of the Bratu-Gelfand problem with the appropriate accuracy, even for the small value of  $\lambda$ .

Moreover, the approximated solution of this problem in the case  $\lambda = \lambda_c$  and accordingly  $\theta_c = 4.798714561030936$ , where the one vector is used as an initial guess for unknown parameters, is shown in Fig. 4. In addition, in Table 5, a comparison of the maximum absolute error is made between the proposed method and other numerical methods and softwares to find the first (lower) and unique solutions of the Bratu-Gelfand problem in the cases  $\lambda = 1$  and  $\lambda = \lambda_c$ . The Table 5 confirms that, our proposed method has a very good numerical accuracy compared to the existing methods and softwares.

## 4. Conclusion

In this study, an accurate and precise h-pseudospectral method was applied for the numerical solution of both initial and boundary value problems of the Bratu-type equations that appear in a variety of important applications in science and engineering. The main advantages of the present work are that, a comprehensive survey was carried out on the methods and approaches for solving the Bratu-type equations and very good results are obtained along the low CPU time with the proposed method. It was also observed that, unlike many existing methods in the literature that only converge to the first (lower) solution of the Bratu

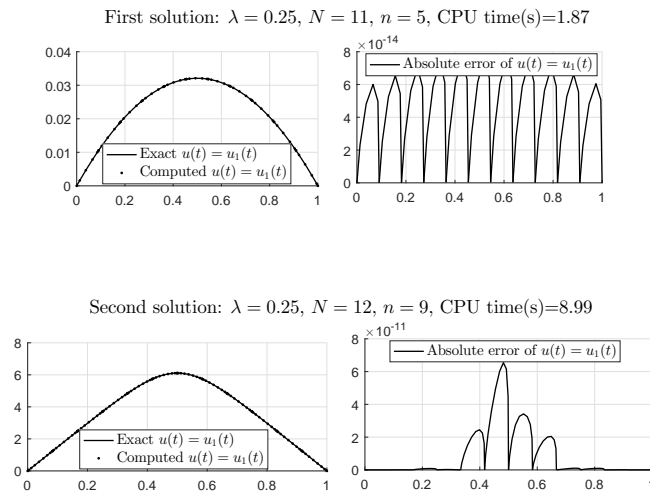


Figure 2. Solutions of Example 2 for  $\lambda = 0.25$  and different of  $N$  and  $n$  via their CPU times(s).

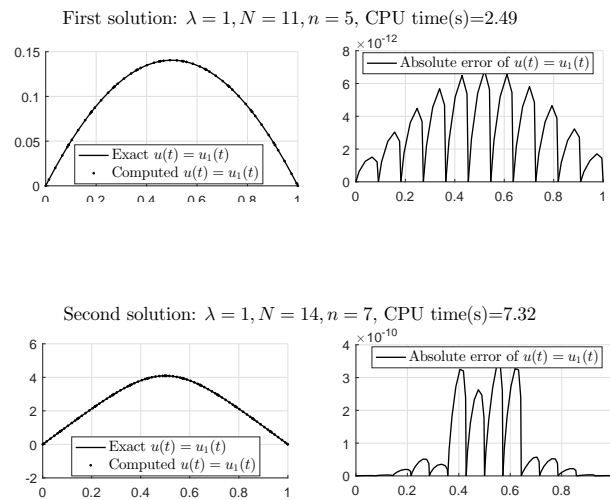


Figure 3. Solutions of Example 2 for  $\lambda = 1$  and different values of  $N$  and  $n$  via their CPU times(s).

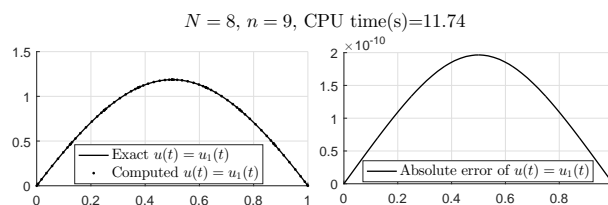


Figure 4. Solution of Example 2 for  $\lambda = \lambda_c$  via its CPU time(s).

problem, the proposed method is capable of finding the multiple solutions of the Bratu problem even for the small value of  $\lambda$ .



**Table 5.** Comparison of the maximum absolute error between the proposed method and other numerical methods and softwares to find the first (lower) and unique solutions of the Bratu-Gelfand problem in the cases  $\lambda = 1$  and  $\lambda = \lambda_c$ , in Example 2.

Authors/Year	$\lambda = 1$	$\lambda = \lambda_c$
Deeba et al. [19]/2001	2.69e-03	Not reported
Kumar and Yadav [39]/2015	3.20e-03	Not reported
Mohsen [49]/2014	1.00e-04	1.00e-01
Khuri [38]/2004	1.35e-05	Not reported
Das et al. [18]/2016	4.22e-05	Not reported
Abbasbandy et al. [1]/2011	1.01e-06	Not reported
Swaminathan et al. [66]/2021	8.01e-06	Not reported
Caglar et al. [13]/2010	8.89e-06	Not reported
Matlab function bvp4c	2.47e-07	5.10e-02
Roul and Madduri [58]/2019	2.60e-07	Not reported
Xu et al. [74]/2015	1.24e-08	6.66e-04
Buckmire [12]/2005	2.00e-08	4.00e-03
Ala'yed et al. [7]/2019	9.90e-08	Not reported
Mathematica function NDSolve	5.71e-09	5.00e-08
Temimi and Ben-Romdhane [68]/2016	5.71e-10	Not reported
Jalilian [32]/2010	5.77e-10	Not reported
Zarebnia and Sarvari [77]/2012	5.87e-10	Not reported
Liu et al. [43]/2013	4.71e-11	Not reported
Singh [44]/2022	1.25e-12	Not reported
Ramos and Rufai [55]/2020	3.64e-12	Not reported
Rashidinia et al. [56]/2013	6.50e-12	Not reported
Keshavarz et al. [37]/2018	7.76e-12	Not reported
Abdelhakem and Youssri [4]/2021	7.76e-12	Not reported
Hajipour et al. [26]/2018	1.55e-14	4.11e-10
Gharechahi et al. [24]/2019	4.69e-15	Not reported
Nabati and Nikmanesh [50]/2020	5.33e-15	9.94e-06
Swati et al. [67]/2021	5.60e-15	Not reported
Jator and Manathunga [33]/2018	2.64e-16	Not reported
Roul and Goura [57]/2022	5.51e-20	Not reported
Tomar and Pandey [69]/2019	2.47e-27	Not reported
The proposed method	4.27e-16 ( $N = 17, n = 7$ )	1.96e-10 ( $N = 8, n = 9$ )

Furthermore, while many existing methods are unable to find an approximate solution of the problem with high accuracy in the case  $\lambda = \lambda_c$ , the proposed method succeeded in solving the problem accurately in this case. In addition, unlike many existing methods such as the global pseudospectral methods, the proposed method has very low sensitivity to the initial guess for solving the obtained system of algebraic equations.

## References

1. S. Abbasbandy, M. Hashemi, and C.-S. Liu. The lie-group shooting method for solving the Bratu equation. *Communications in Nonlinear Science and Numerical Simulation*, 16(11):4238–4249, 2011.
2. W. Abd-Elhameed, E. Doha, and Y. Youssri. New spectral second kind Chebyshev wavelets algorithm for solving linear and nonlinear second-order differential equations involving singular and Bratu type equations. *Abstract and Applied Analysis*, 2013, 2013.
3. W. Abd-Elhameed, Y. Youssri, and E. Doha. A novel operational matrix method based on shifted legendre polynomials for solving second-order boundary value problems involving singular, singularly perturbed and Bratu-type equations. *Mathematical Sciences*, 9(2):93–102, 2015.
4. M. Abdelhakem and Y. Youssri. Two spectral Legendre's derivative algorithms for Lane-Emden, Bratu equations, and singular perturbed problems. *Applied Numerical Mathematics*, 169:243–255, 2021.
5. Y. Aksoy and M. Pakdemirli. New perturbation-iteration solutions for Bratu-type equations. *Computers and Mathematics with Applications*, 59(8):2802–2808, 2010.

6. M. Al-Towaiq and O. Alayed. An efficient algorithm based on the cubic spline for the solution of Bratu-type equation. *Journal of Interdisciplinary Mathematics*, 17:471–484, 2014.
7. O. Ala'yed, B. Batiha, R. Abdelrahim, and A. Jawarneh. On the numerical solution of the nonlinear Bratu type equation via quintic B-spline method. *Journal of Interdisciplinary Mathematics*, 22(4):405–413, 2019.
8. S. Aydinlik, A. Kiris, and P. Roul. An effective approach based on smooth composite chebyshev finite difference method and its applications to Bratu-type and higher order Lane-Emden problems. *Mathematics and Computers in Simulation*, 202:193–205, 2022.
9. B. Batiha. Numerical solution of Bratu-type equations by the variational iteration method. *Hacetatepe Journal of Mathematics and Statistics*, 39(1):23–29, 2010.
10. J. P. Boyd. Chebyshev polynomial expansions for simultaneous approximation of two branches of a function with application to the one-dimensional Bratu equation. *Applied mathematics and computation*, 143(2-3):189–200, 2003.
11. J. P. Boyd. One-point pseudospectral collocation for the one-dimensional Bratu equation. *Applied Mathematics and Computation*, 217(12):5553–5565, 2011.
12. R. Buckmire. Applications of mickens finite differences to several related boundary value problems. In *Advances in the Applications of Nonstandard Finite Difference Schemes*, pages 47–87. 2005.
13. H. Caglar, N. Caglar, M. Özer, A. Valaristos, and A. N. Anagnostopoulos. B-spline method for solving Bratu's problem. *International Journal of Computer Mathematics*, 87(8):1885–1891, 2010.
14. C. Canuto, M. Hussaini, A. Quarteroni, and T. Zang. *Spectral Methods in Fluid Dynamics*. Springer Series in Computational Physics. Springer, Berlin, 1991.
15. S. Chandrasekhar. *An Introduction to the Study of Stellar Structure*. Dover Publications, New York, 1967.
16. S.-H. Chang and I.-L. Chang. A new algorithm for calculating one-dimensional differential transform of nonlinear functions. *Applied Mathematics and Computation*, 195(2):799–808, 2008.
17. H. T. Chen, A. Douglas, and R. Malek-Madani. An asymptotic stability condition for inhomogeneous simple shear. *Quarterly of applied mathematics*, 47(2):247–262, 1989.
18. N. Das, R. Singh, A.-M. Wazwaz, and J. Kumar. An algorithm based on the variational iteration technique for the Bratu-type and the Lane-Emden problems. *Journal of Mathematical Chemistry*, 54(2):527–551, 2016.
19. E. Deeba, S. Khuri, and S. Xie. An algorithm for solving boundary value problems. *Journal of Computational Physics*, 1(170):448, 2001.
20. S. Deniz and N. Bildik. Optimal perturbation iteration method for Bratu-type problems. *Journal of King Saud University - Science*, 30(1):91–99, 2018.
21. E. Doha, A. Bhrawy, D. Baleanu, and R. Hafez. Efficient Jacobi-Gauss collocation method for solving initial value problems of Bratu type. *Computational Mathematics and Mathematical Physics*, 53(9):1292–1302, 2013.
22. B. Fornberg. *A Practical Guide to Pseudospectral Methods*. Cambridge University Press, Cambridge, 1998.
23. D. Frank-Kamenetskii. *Diffusion and Heat Transfer in Chemical Kinetics*. 2ed. Plenum Press, New York, 1969.
24. R. Gharechahi, M. Ameri, and M. Bisheh-Niasar. High order compact finite difference schemes for solving Bratu-type equations. *Journal of Applied and Computational Mechanics*, 5(1):91–102, 2019.
25. P. V. Gordon, E. Ko, and R. Shivaji. Multiplicity and uniqueness of positive solutions for elliptic equations with nonlinear boundary conditions arising in a theory of thermal explosion. *Nonlinear Analysis: Real World Applications*, 15:51–57, 2014.
26. M. Hajjipour, A. Jajarmi, and D. Baleanu. On the accurate discretization of a highly nonlinear boundary value problem. *Numerical Algorithms*, 79(3):679–695, 2018.
27. A. Hamdi and A. Griewank. Reduced quasi-newton method for simultaneous design and optimization. *Computational Optimization and Applications*, 49(3):521–548, 2011.
28. G. Hariharan and P. Pirabaharan. An efficient wavelet method for initial value problems of Bratu-type arising in engineering. *Applied Mathematical Sciences*, 7(41-44):2121–2130, 2013.
29. S. Iqbal and P. Zegeling. A numerical study of the higher-dimensional Gelfand-Bratu model. *Computers and Mathematics with Applications*, 79(6):1619–1633, 2020.
30. M. Izadi and H. Srivastava. Generalized bessel quasilinearization technique applied to Bratu and Lane-Emden-type equations of arbitrary order. *Fractal and Fractional*, 5(4), 2021.
31. S. Jain and P. Tsiotras. Trajectory optimization using multiresolution techniques. *Journal of Guidance, Control, and Dynamics*, 31(5):1424–1436, 2008.
32. R. Jalilian. Non-polynomial spline method for solving Bratu's problem. *Computer Physics Communications*, 181(11):1868–1872, 2010.
33. S. Jator and V. Manathinga. Block nyström type integrator for Bratu's equation. *Journal of Computational and Applied Mathematics*, 327:341–349, 2018.
34. S. Jator, D. Mayo, and M. Omojola. Block hybrid third derivative nyström type method for Bratu's equation. *Mathematics and Computers in Simulation*, 185:256–271, 2021.
35. S. Kameswaran and L. T. Biegler. Convergence rates for direct transcription of optimal control problems using collocation at Radau points. *Computational Optimization and Applications*, 41(1):81–126, 2008.
36. R. Kapania. A pseudo-spectral solution of 2-parameter Bratu's equation. *Computational Mechanics*, 6(1):55–63, 1990.
37. E. Keshavarz, Y. Ordokhani, and M. Razzaghi. The Taylor wavelets method for solving the initial and boundary value problems of Bratu-type equations. *Applied Numerical Mathematics*, 128:205–216, 2018.
38. S. A. Khuri. A new approach to Bratu's problem. *Applied mathematics and computation*, 147(1):131–136, 2004.
39. M. Kumar and N. Yadav. Numerical solution of Bratu's problem using multilayer perceptron neural network method. *National Academy Science Letters*, 38(5):425–428, 2015.
40. S. Li and S.-J. Liao. An analytic approach to solve multiple solutions of a strongly nonlinear problem. *Applied Mathematics and Computation*, 169(2):854–865, 2005.
41. X. Liu, G. Liu, K. Tai, and K. Lam. Radial point interpolation collocation method (rpim) for the solution of nonlinear poisson problems. *Computational Mechanics*, 36(4):298–306, 2005.

42. X. Liu, J. Wang, and Y. Zhou. Wavelet solution of a class of two-dimensional nonlinear boundary value problems. *CMES - Computer Modeling in Engineering and Sciences*, 92(5):493–505, 2013.
43. X. Liu, Y. Zhou, X. Wang, and J. Wang. A wavelet method for solving a class of nonlinear boundary value problems. *Communications in Nonlinear Science and Numerical Simulation*, 18(8):1939–1948, 2013.
44. J. Mandeep Singh. An iterative technique based on HPM for a class of one dimensional Bratu's type problem. *Mathematics and Computers in Simulation*, 200:50–64, 2022.
45. Z. Masood, K. Majeed, R. Samar, and M. Raja. Design of mexican hat wavelet neural networks for solving Bratu type nonlinear systems. *Neurocomputing*, 221:1–14, 2017.
46. M. Mehrpouya and R. Salehi. A numerical scheme based on the collocation and optimization methods for accurate solution of sensitive boundary value problems. *European Physical Journal Plus*, 136(9), 2021.
47. M. A. Mehrpouya. A modified pseudospectral method for indirect solving a class of switching optimal control problems. *Proceedings of the Institution of Mechanical Engineers, Part G: Journal of Aerospace Engineering*, 234(9):1531–1542, 2020.
48. E. Misirli and Y. Gurefe. Exp-function method for solving nonlinear evolution equations. *Mathematical and Computational Applications*, 16(1):258–266, 2011.
49. A. Mohsen. A simple solution of the Bratu problem. *Computers & Mathematics with Applications*, 67(1):26–33, 2014.
50. M. Nabati and S. Nikmanesh. Solving Bratus problem by double exponential sinc method. *Journal of Mathematical Modeling*, 8(4):415–433, 2020.
51. I. Pop, T. Grosan, and R. Cornelia. Effect of heat generated by an exothermic reaction on the fully developed mixed convection flow in a vertical channel. *Communications in Nonlinear Science and Numerical Simulation*, 15(3):471–474, 2010.
52. M. Raja. Solution of the one-dimensional Bratu equation arising in the fuel ignition model using ANN optimised with PSO and SQP. *Connection Science*, 26(3):195–214, 2014.
53. M. Raja and S.-U.-I. Ahmad. Numerical treatment for solving one-dimensional Bratu problem using neural networks. *Neural Computing and Applications*, 24(3-4):549–561, 2014.
54. M. Raja, R. Samar, E. Alaidarous, and E. Shivanian. Bio-inspired computing platform for reliable solution of Bratu-type equations arising in the modeling of electrically conducting solids. *Applied Mathematical Modelling*, 40(11-12):5964–5977, 2016.
55. H. Ramos and M. Rufai. Numerical solution of boundary value problems by using an optimized two-step block method. *Numerical Algorithms*, 84(1):229–251, 2020.
56. J. Rashidinia, K. Maleknejad, and N. Taheri. Sinc-galerkin method for numerical solution of the Bratu's problems. *Numerical Algorithms*, 62(1):1–11, 2013.
57. P. Roul and V. P. Goura. A high-order efficient technique and its convergence analysis for Bratu-type and Lane-Emden-type problems. *Mathematical Methods in the Applied Sciences*, 45(9):5215–5233, 2022.
58. P. Roul and H. Madduri. An optimal iterative algorithm for solving Bratu-type problems. *Journal of Mathematical Chemistry*, 57(2):583–598, 2019.
59. M. Rufai and H. Ramos. One-step hybrid block method containing third derivatives and improving strategies for solving Bratu's and Troesch's problems. *Numerical Mathematics*, 13(4):946–972, 2020.
60. K. Sayevand, Y. Khan, E. Moradi, and M. Fardi. Finding the generalized solitary wave solutions within the (g'/g)-expansion method. *CMES - Computer Modeling in Engineering and Sciences*, 105(5):361–373, 2015.
61. J. Shahni and R. Singh. Bernstein and Gegenbauer-wavelet collocation methods for Bratu-like equations arising in electrospinning process. *Journal of Mathematical Chemistry*, 59(10):2327–2343, 2021.
62. H. Singh. Chebyshev spectral method for solving a class of local and nonlocal elliptic boundary value problems. *International Journal of Nonlinear Sciences and Numerical Simulation*, 2021.
63. R. Singh. An iterative technique for solving a class of local and nonlocal elliptic boundary value problems. *Journal of Mathematical Chemistry*, 58(9):1874–1894, 2020.
64. R. Singh, G. Nelakanti, and J. Kumar. Approximate solution of two-point boundary value problems using adomian decomposition method with Greens function. *Proceedings of the National Academy of Sciences India Section A - Physical Sciences*, 85(1):51–61, 2015.
65. I. Stefanou and J. Sulem. *Instabilities Modeling in Geomechanics*. Wiley, 2021.
66. G. Swaminathan, G. Hariharan, V. Selvagesan, and S. Bharatwaja. A new spectral collocation method for solving Bratu-type equations using Genocchi polynomials. *Journal of Mathematical Chemistry*, 59(8):1837–1850, 2021.
67. Swati, M. Singh, and K. Singh. An advancement approach of Haar wavelet method and Bratu-type equations. *Applied Numerical Mathematics*, 170:74–82, 2021.
68. H. Temimi and M. Ben-Romdhane. An iterative finite difference method for solving Bratu's problem. *Journal of Computational and Applied Mathematics*, 292:76–82, 2016.
69. S. Tomar and R. Pandey. An efficient iterative method for solving Bratu-type equations. *Journal of Computational and Applied Mathematics*, 357:71–84, 2019.
70. S. Venkatesh, S. Ayyaswamy, and G. Hariharan. Haar wavelet method for solving initial and boundary value problems of Bratu-type. *World Academy of Science, Engineering and Technology*, 67:565–568, 2010.
71. S. Venkatesh, S. Ayyaswamy, and S. Raja Balachandar. The Legendre wavelet method for solving initial value problems of Bratu-type. *Computers and Mathematics with Applications*, 63(8):1287–1295, 2012.
72. A.-M. Wazwaz. Adomian decomposition method for a reliable treatment of the Bratu-type equations. *Applied Mathematics and Computation*, 166(3):652–663, 2005.
73. A.-M. Wazwaz. The successive differentiation method for solving Bratu equation and Bratu-type equations. *Romanian Journal of Physics*, 61(5-6):774–783, 2016.
74. Y. Xu, X. Li, and L. Zhang. The particle swarm shooting method for solving the Bratu's problem. *Journal of Algorithms & Computational Technology*, 9(3):291–302, 2015.
75. Z. Yang and S. Liao. A HAM-based wavelet approach for nonlinear ordinary differential equations. *Communications in Nonlinear Science and Numerical Simulation*, 48:439–453, 2017.

76. Z. Yang and S. Liao. A HAM-based wavelet approach for nonlinear partial differential equations: Two dimensional Bratu problem as an application. *Communications in Nonlinear Science and Numerical Simulation*, 53:249–262, 2017.
77. M. Zarebnia and Z. Sarvari. Parametric spline method for solving Bratu's problem. *International Journal of Nonlinear Science*, 1:3–10, 2012.