

Numerical solutions of the hyperbolic equation with purely integral condition by using Laplace transform method

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Abstract. The present paper is devoted to a proof of the existence, uniqueness, and continuous dependence upon the data of solution to a hyperbolic gordon equation with purely integral conditions. The proofs are based by a priori estimate and numerical technique. We present a numerical approximate solution to a hyperbolic equation with integral conditions. A Laplace transform method is described for the solution of considered equation. Following Laplace transform of the original problem, an appropriate method of solving differential equations is used to solve the resultant time-independent modified equation and solution is inverted numerically back into the time domain. Numerical results are provided to show the accuracy of the proposed method.

1 Introduction

Various problems arising in heat conduction [28, 29, 40], chemical engineering [30], thermoelasticity [52] and plasma physics [51] can be modeled by nonlocal initial boundary value problems with integral conditions. This class of boundary value problems has been investigated in [15 – 22, 29] for hyperbolic paratial differential equations. and are of the form

$$\frac{\partial^2 v(x, t)}{\partial t^2} - \frac{\partial^2 v(x, t)}{\partial x^2} - \frac{\partial v(x, t)}{\partial x} + av(x, t) = g(x, t), \quad (x, t) \in (0, 1) \times (0, T), \quad (1.1)$$

with initial conditions

$$v(x, 0) = \Phi(x), \quad \frac{\partial v(x, 0)}{\partial t} = \Psi(x), \quad 0 < x < 1 \quad (1.2)$$

and the integral conditions

$$\int_0^1 v(x, t) dx = E(t), \quad \int_0^1 xv(x, t) dx = M(t), \quad 0 < t \leq T. \quad (1.3)$$

where f, φ and ψ are known functions. T and a are known positive constants. Introducing a new unknown function

$$v(x, t) = u(x, t) - w(x, t), \quad (1.4)$$

where

$$w(x, t) = E(t) + 6(3x^2 - 2x) \cdot (2M(t) - E(t)). \quad (1.5)$$

Problems (1.1) – (1.3) with inhomogeneous integral conditions (1.3), can be equivalently reduced to the problem of finding a function u satisfying:

$$\frac{\partial^2 u(x, t)}{\partial t^2} - \frac{\partial^2 u(x, t)}{\partial x^2} - \frac{\partial u(x, t)}{\partial x} + au(x, t) = f(x, t), \quad (x, t) \in (0, 1) \times (0, T), \quad (1.6)$$

$$u(x, 0) = \varphi(x), \quad \frac{\partial u(x, 0)}{\partial t} = \psi(x), \quad 0 < x < 1, \quad (1.7)$$

$$\begin{aligned} \int_0^1 u(x, t) dx &= 0, \quad 0 < t \leq T, \\ \int_0^1 xu(x, t) dx &= 0, \quad 0 < t \leq T, \end{aligned} \quad (1.8)$$

where

$$f(x, t) = g(x, t) - \left(\frac{\partial^2 w(x, t)}{\partial t^2} - \frac{\partial^2 w(x, t)}{\partial x^2} - \frac{\partial w(x, t)}{\partial x} + aw(x, t) \right), \quad (1.9)$$

and

$$\begin{aligned}\varphi(x) &= \Phi(x) - w(x, 0), \\ \psi(x) &= \Psi(x) - w(x, 0).\end{aligned}\quad (1.10)$$

Hence, instead of looking for v , we simply look for u . The solution of problem(1.1) – (1.3) will be obtained by the relations(1.4), (1.5).

Several techniques including finite difference, collocation, finite element, inverse scattering, decomposition and variational iteration using Adomian's polynomials have been used to handle such equations [2, 18, 22]. We apply the Laplace transform method (LTM) to solve hyperbolic equations. Numerical results show the complete reliability of the proposed technique.

2 Preliminaries

We introduce the appropriate function spaces that will be used in the rest of the note. Let H be a Hilbert space with a norm $\|\cdot\|_H$.

Let $L^2(0, 1)$ be the standard function space.

Definition 2.1. (i) Denote by $L^2(0, T; H)$ the set of all measurable abstract functions $u(\cdot, t)$ from $(0, T)$ into H equipped with the norm

$$\|u\|_{L^2(0, T; H)} = \left(\int_0^T \|u(\cdot, t)\|_H^2 dt \right)^{1/2} < \infty. \quad (2.1)$$

(ii) Let $C(0, T; H)$ be the set of all continuous functions $u(\cdot, t) : (0, T) \rightarrow H$ with

$$\|u\|_{C(0, T; H)} = \max_{0 \leq t \leq T} \|u(\cdot, t)\|_H < \infty. \quad (2.2)$$

We denote by $C_0(0, 1)$ the vector space of continuous functions with compact support in $(0, 1)$. Since such functions are Lebesgue integrable with respect to dx , we can define on $C_0(0, 1)$ the bilinear form given by

$$((u, w)) = \int_0^1 \mathfrak{S}_x^m u \cdot \mathfrak{S}_x^m w dx, \quad m \geq 1, \quad (2.3)$$

where

$$\mathfrak{S}_x^m u = \int_0^x \frac{(x - \xi)^{m-1}}{(m-1)!} u(\xi, t) d\xi; \quad \text{for } m \geq 1. \quad (2.4)$$

The bilinear form (2.3) is considered as a scalar product on $C_0(0, 1)$ for which $C_0(0, 1)$ is not complete.

Definition 2.2. Denote by $B_2^m(0, 1)$, the completion of $C_0(0, 1)$ for the scalar product (2.3), which is denoted $(\cdot, \cdot)_{B_2^m(0, 1)}$, introduced in [6]. By the norm of function u from $B_2^m(0, 1)$, $m \geq 1$, we understand the nonnegative number :

$$\|u\|_{B_2^m(0, 1)} = \left(\int_0^1 (\mathfrak{S}_x^m u)^2 dx \right)^{1/2} = \|\mathfrak{S}_x^m u\|; \quad \text{for } m \geq 1. \quad (2.5)$$

Lemma 2.3. For all $m \in \mathbb{N}^*$, the following inequality holds:

$$\|u\|_{B_2^m(0, 1)}^2 \leq \frac{1}{2} \|u\|_{B_2^{m-1}(0, 1)}^2. \quad (2.6)$$

Proof. See [6]. □

Corollary 2.4. For all $m \in \mathbb{N}^*$, we have the elementary inequality

$$\|u\|_{B_2^m(0, 1)}^2 \leq \left(\frac{1}{2} \right)^m \|u\|_{L^2(0, 1)}^2. \quad (2.7)$$

Definition 2.5. We denote by $L^2(0, T; B_2^m(0, 1))$ the space of functions which are square integrable in the Bochner sense, with the scalar product

$$(u, w)_{L^2(0, T; B_2^m(0, 1))} = \int_0^T (u(\cdot, t), w(\cdot, t))_{B_2^m(0, 1)} dt. \quad (2.8)$$

Since the space $B_2^m(0, 1)$ is a Hilbert space, it can be shown that $L^2(0, T; B_2^m(0, 1))$ is a Hilbert space as well. The set of all continuous abstract functions in $[0, T]$ equipped with the norm

$$\sup_{0 \leq t \leq T} \|u(\cdot, t)\|_{B_2^m(0, 1)}$$

is denoted $C(0, T; B_2^m(0, 1))$.

Corollary 2.6. For every $u \in L^2(0, 1)$, from which we deduce the continuity of the imbedding $L^2(0, 1) \longrightarrow B_2^m(0, 1)$, for $m \geq 1$.

Lemma 2.7. (Gronwall Lemma) Let $f_1(t), f_2(t) \geq 0$ be two integrable functions on $[0, T]$, $f_2(t)$ is nondecreasing. If

$$f_1(\tau) \leq f_2(\tau) + c \int_0^\tau f_1(t) dt, \quad \forall \tau \in [0, T], \quad (2.9)$$

where $c \in \mathbb{R}^+$, then

$$f_1(t) \leq f_2(t) \exp(ct), \quad \forall t \in [0, T]. \quad (2.10)$$

Proof. The proof is the same as that of Lemma 1.3.19 in [17]. \square

3 Uniqueness and continuous dependence of the solution

Theorem 3.1. If $u(x, t)$ is a solution of problem(1.6) – (1.8) and $f \in C((0, 1) \times [0, T])$, then we have a priori estimates:

$$\begin{aligned} & \|u(\cdot, \tau)\|_{L^2(0,1)}^2 \\ & \leq c_1 \left(\int_0^\tau \|f(\cdot, t)\|_{B_2^1(0,1)}^2 dt + \|\varphi\|_{L^2(0,1)}^2 + \|\psi\|_{B_2^1(0,1)}^2 \right), \\ & \left\| \frac{\partial u(\cdot, \tau)}{\partial t} \right\|_{B_2^1(\Omega)}^2 \\ & \leq c_2 \left(\int_0^\tau \|f(\cdot, t)\|_{B_2^1(0,1)}^2 dt + \|\varphi\|_{L^2(0,1)}^2 + \|\psi\|_{B_2^1(0,1)}^2 \right) \end{aligned} \quad (3.1)$$

where $c_1 = \exp(T)$, $c_2 = (a + 2) \exp(T)$ and $0 \leq \tau \leq T$.

Proof. Taking the scalar product in $B_2^1(0, 1)$ of both sides of equation(1.6) with $\frac{\partial u}{\partial t}$, and integrating over $(0, \tau)$, we have

$$\begin{aligned} & \int_0^\tau \left(\frac{\partial^2 u(\cdot, t)}{\partial t^2}, \frac{\partial u(\cdot, t)}{\partial t} \right)_{B_2^1(\Omega)} dt - \int_0^\tau \left(\frac{\partial^2 u(\cdot, t)}{\partial x^2}, \frac{\partial u(\cdot, t)}{\partial t} \right)_{B_2^1(\Omega)} dt - \\ & \int_0^\tau \left(\frac{\partial u(\cdot, t)}{\partial x}, \frac{\partial u(\cdot, t)}{\partial t} \right)_{B_2^1(\Omega)} dt + a \int_0^\tau \left(u(\cdot, t), \frac{\partial u(\cdot, t)}{\partial t} \right)_{B_2^1(\Omega)} dt = \\ & \int_0^\tau \left(f(\cdot, t), \frac{\partial u(\cdot, t)}{\partial t} \right)_{B_2^1(\Omega)} dt. \end{aligned} \quad (3.2)$$

Integrating by parts of the left-hand side of (3.2) we obtain

$$\begin{aligned} & \frac{1}{2} \|u(\cdot, \tau)\|_{L^2(\Omega)}^2 + \frac{1}{2} \left\| \frac{\partial u(\cdot, \tau)}{\partial t} \right\|_{B_2^1(\Omega)}^2 - \frac{1}{2} \|\varphi\|_{L^2(\Omega)}^2 - \\ & \|\psi\|_{B_2^1(\Omega)}^2 + \frac{a}{2} \|u(\cdot, \tau)\|_{B_2^1(\Omega)}^2 - \frac{a}{2} \|\varphi\|_{B_2^1(\Omega)}^2 = \\ & \int_0^\tau \int_0^1 u(x, t) \mathfrak{S}_x^1 \frac{\partial u(x, t)}{\partial t} dx dt + \int_0^\tau \left(f(\cdot, t), \frac{\partial u(\cdot, t)}{\partial t} \right)_{B_2^1(\Omega)} dt, \end{aligned} \quad (3.3)$$

By the Chauchy inequality, the first and second right-hand side of (3.2) is bounded by

$$\begin{aligned} & \frac{1}{2} \int_0^\tau \|u(\cdot, t)\|_{L_2^1(\Omega)}^2 dt + \frac{1}{2} \int_0^\tau \left\| \frac{\partial u(\cdot, t)}{\partial t} \right\|_{B_2^1(\Omega)}^2 dt, \\ & \frac{1}{2} \int_0^\tau \|f(\cdot, t)\|_{B_2^1(\Omega)}^2 dt + \frac{1}{2} \int_0^\tau \left\| \frac{\partial u(\cdot, t)}{\partial t} \right\|_{B_2^1(\Omega)}^2 dt. \end{aligned} \quad (3.4)$$

Substitution of (3.4) into (3.3), yields

$$\begin{aligned} & (a + 2) \|u(\cdot, \tau)\|_{L^2(\Omega)}^2 + \left\| \frac{\partial u(\cdot, \tau)}{\partial t} \right\|_{B_2^1(\Omega)}^2 \\ & \leq \int_0^\tau \|u(\cdot, t)\|_{L_2^1(\Omega)}^2 dt + \int_0^\tau \|f(\cdot, t)\|_{B_2^1(\Omega)}^2 dt + \\ & 2 \int_0^\tau \left\| \frac{\partial u(\cdot, t)}{\partial t} \right\|_{B_2^1(\Omega)}^2 dt + (a + 2) \|\varphi\|_{L^2(\Omega)}^2 + \|\psi\|_{B_2^1(\Omega)}^2. \end{aligned}$$

By Gronwall Lemma, we have a priori estimates(3.1). \square

Corollary 3.2. *If problem (1.6) – (1.8) has a solution, then this solution is unique and depends continuously on (f, φ, ψ) .*

4 Existence of the Solution

Laplace transform is an efficient method for solving many differential equations and partial differential equations. The main difficulty with Laplace transform method is in inverting the Laplace domain solution into the real domain. In this section we shall apply the Laplace transform technique to find solutions of hyperbolic partial differential equations.

Suppose that $u(x, t)$ is defined and is of exponential order for $t \geq 0$ i.e. there exists $A, \gamma > 0$ and $t_0 > 0$ such that $|u(x, t)| \leq A \exp(\gamma t)$ for $t \geq t_0$. Then the Laplace transform $U(x, s)$, exists and is given by

$$U(x, s) = \{u(x, t); t \rightarrow s\} = \int_0^{\infty} u(x, t) \exp(-st) dt, \quad (4.1)$$

where s is positive real parameter. Taking the Laplace transforms on both sides of (1.6), we have

$$-\frac{d^2 U(x, s)}{dx^2} + \frac{dU(x, s)}{dx} + (a + s^2) U(x, s) = F(x, s) + s\varphi(x) + \psi(x), \quad (4.2)$$

where $F(x, s) = \{f(x, t); t \rightarrow s\}$. Similarly, we have

$$\begin{aligned} \int_0^1 U(x, s) dx &= 0, \\ \int_0^1 xU(x, s) dx &= 0, \end{aligned} \quad (4.3)$$

Thus, considered equation is reduced in boundary value problem governed by second order inhomogeneous ordinary differential equation. We obtain a general solution of (4.2) as

$$\begin{aligned} U(x, s) &= \left[-\frac{2}{1 + \sqrt{1 + 4(a + s^2)}} \int_0^x [F(\tau, s) + s\varphi(\tau) + \psi(\tau)] \times \right. \\ &\quad \left. \sinh\left(\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} [x - \tau]\right) d\tau \right] \\ &\quad + C_1(s) \exp\left(-\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} x\right) \\ &\quad + C_2(s) \exp\left(\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} x\right), \end{aligned} \quad (4.4)$$

where C_1 and C_2 are arbitrary functions of s . Substitution of (4.4) into (4.3), we have

$$\begin{aligned} &C_1(s) \int_0^1 \exp\left(-\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} x\right) dx + C_2(s) \int_0^1 \exp\left(\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} x\right) dx \\ &= \frac{2}{1 + \sqrt{1 + 4(a + s^2)}} \int_0^1 \left[[F(\tau, s) + s\varphi(\tau) + \psi(\tau)] \int_{\tau}^1 \sinh\left(\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} [x - \tau]\right) dx \right] d\tau, \\ &C_1(s) \int_0^1 x \exp\left(-\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} x\right) dx + \\ &C_2(s) \int_0^1 x \exp\left(\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} x\right) dx = \frac{2}{1 + \sqrt{1 + 4(a + s^2)}} \times \\ &\quad \int_0^1 \left[\int_{\tau}^1 x \sinh\left(\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} [x - \tau]\right) dx \right] d\tau, \end{aligned} \quad (4.5)$$

where

$$\begin{pmatrix} C_1(s) \\ C_2(s) \end{pmatrix} = \begin{pmatrix} a_{11}(s) & a_{12}(s) \\ a_{21}(s) & a_{22}(s) \end{pmatrix}^{-1} \times \begin{pmatrix} b_1(s) \\ b_2(s) \end{pmatrix}, \quad (4.6)$$

and

$$\begin{aligned}
a_{11}(s) &= \int_0^1 \exp\left(-\frac{1+\sqrt{1+4(a+s^2)}}{2}x\right) dx, \\
a_{12}(s) &= \int_0^1 \exp\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}x\right) dx, \\
a_{21}(s) &= \int_0^1 x \exp\left(-\frac{1+\sqrt{1+4(a+s^2)}}{2}x\right) dx, \\
a_{22}(s) &= \int_0^1 x \exp\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}x\right) dx, \\
b_1(s) &= \frac{2}{1+\sqrt{1+4(a+s^2)}} \int_0^1 \left[\int_\tau^1 [F(\tau, s) + s\varphi(\tau) + \psi(\tau)] \times \right. \\
&\quad \left. \sinh\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}[x-\tau]\right) dx \right] d\tau, \\
b_2(s) &= \frac{2}{1+\sqrt{1+4(a+s^2)}} \int_0^1 \left[\int_\tau^1 x \sinh\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}[x-\tau]\right) dx \right] d\tau \quad (4.7)
\end{aligned}$$

It is possible to evaluate the integrals in (4.4) and (4.7) exactly. In general, one may have to resort to numerical integration in order to compute them, however. For example, the Gauss's formula (25.4.30) given in Abramowitz and Stegun [1] may be employed to calculate these integrals numerically, we have

$$\begin{aligned}
&\int_0^1 \exp\left(\pm \frac{1+\sqrt{1+4(a+s^2)}}{2}x\right) dx \\
&\simeq \frac{1^N}{2_{i=1}} w_i \exp\left(\pm \frac{1+\sqrt{1+4(a+s^2)}}{4}[x_i+1]\right), \\
&\int_0^1 x \exp\left(\pm \frac{1+\sqrt{1+4(a+s^2)}}{2}x\right) dx \\
&\simeq \frac{1^N}{2_{i=1}} w_i \left(\frac{1}{2}[x_i+1]\right) \exp\left(\pm \frac{1+\sqrt{1+4(a+s^2)}}{4}[x_i+1]\right), \\
&\int_0^x [F(\tau, s) + s\varphi(\tau) + \psi(\tau)] \sinh\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}[x-\tau]\right) d\tau \\
&\simeq \frac{x^N}{2_{i=1}} w_i \left[F\left(\frac{x}{2}[x_i+1]; s\right) + s\varphi\left(\frac{x}{2}[x_i+1]\right) + \psi\left(\frac{x}{2}[x_i+1]\right)\right] \times \\
&\quad \times \sinh\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}\left[x - \frac{x}{2}[x_i+1]\right]\right), \\
&\int_0^1 \left[[F(\tau, s) + s\varphi(\tau) + \psi(\tau)] \int_\tau^1 \sinh\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}[x-\tau]\right) dx \right] d\tau \\
&\simeq \frac{1^N}{4_{i=1}} w_i \left[F\left(\frac{1}{2}[x_i+1]; s\right) + s\varphi\left(\frac{1}{2}[x_i+1]\right) + \psi\left(\frac{1}{2}[x_i+1]\right) \right] \left(1 - \frac{1}{2}[x_i+1]\right) \times \\
&\quad \times \sum_{j=1}^N w_j \sinh\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}\left[\frac{1}{2}\left[\left(1 - \frac{1}{2}[x_i+1]\right)x_j + \left(1 + \frac{1}{2}[x_i+1]\right)\right] - \frac{1}{2}(x_i+1)\right]\right), \\
&\int_0^1 \left[[F(\tau, s) + s\varphi(\tau) + \psi(\tau)] \int_\tau^1 x \sinh\left(\frac{1+\sqrt{1+4(a+s^2)}}{2}[x-\tau]\right) dx \right] d\tau \\
&\simeq \frac{1^N}{4_{i=1}} w_i \left[F\left(\frac{1}{2}[x_i+1]; s\right) + s\varphi\left(\frac{1}{2}[x_i+1]\right) + \psi\left(\frac{1}{2}[x_i+1]\right) \right] \left(1 - \frac{1}{2}[x_i+1]\right) \\
&\quad \times \left(\frac{1}{2}\left[\left(1 - \frac{1}{2}[x_i+1]\right)x_j + \left(1 + \frac{1}{2}[x_i+1]\right)\right]\right).
\end{aligned}$$

$$\times_{i=1}^N w_j \sinh \left(\frac{1 + \sqrt{1 + 4(a + s^2)}}{2} \left[\frac{1}{2} \left[\begin{array}{l} (1 - \frac{1}{2}[x_i + 1]) x_j \\ + (1 + \frac{1}{2}[x_i + 1]) \\ - \frac{1}{2}(x_i + 1) \end{array} \right] \right] \right) \tag{4.8}$$

where x_i and w_i are the abscissa and weights, defined as

$$x_i : i^{th} \text{ zero of } P_n(x), \quad \omega_i = 2 / (1 - x_i^2) [P'_n(x)]^2.$$

Their tabulated values can be found in [1] for different values of N .

Numerical inversion of Laplace transform Sometimes, an analytical inversion of a Laplace domain solution is difficult to obtain; therefore a numerical inversion method must be used. A nice comparison of four frequently used numerical Laplace inversion algorithms is given by Hassan Hassanzadeh, Mehran Pooladi-Darvish [16]. In this work we use the Stehfest’s algorithm [20] that is easy to implement. This numerical technique was first introduced by Graver [14] and its algorithm then offered by [20].Stehfest’s algorithm approximates the time domain solution as

$$u(x, t) \approx \frac{\ln 2}{t} \sum_{n=1}^{2m} \beta_n U \left(x; \frac{n \ln 2}{t} \right), \tag{4.9}$$

where, m is the positive integer,

$$\beta_n = (-1)^{n+m} \sum_{k=\lfloor \frac{n+1}{2} \rfloor}^{\min(n,m)} \frac{k^m (2k)!}{(m - k)! k! (k - 1)! (n - k)! (2k - n)!}, \tag{4.10}$$

and $[q]$ denotes the integer part of the real number q .

5 Numerical Examples

In this section, we report some results of numerical computations using Laplace transform method proposed in the previous section. These technique are applied to solve the problem defined by (1.1) – (1.3) for particular functions g, Φ, Ψ , and positive constant a . The method of solution is easily implemented on the computer, used Matlab 7.9.3 program.

Example 5.1. We take

$$\begin{aligned} g(x, t) &= 0, & 0 < x < 1, & & 0 < t \leq T, & a = 0, \\ \Phi(x) &= x^2, & 0 < x < 1, \\ \Psi(x) &= 0, & 0 < x < 1, \\ E(t) &= \frac{1}{3} + t^2, & M(t) &= \frac{1}{4} + \frac{t^2}{2}, \end{aligned}$$

in this case exact solution given by

$$v(x, t) = x^2 + t^2, \quad 0 < x < 1, \quad 0 < t \leq T.$$

The method of solution is easily implemented on the computer, numerical results obtained by $N = 8$ in (4.8) and $m = 5$ in (4.9), then we compared the exact solution with numerical solution. For $t = 0.10, x \in [0.10, 0.90]$, we calculate u numerically using the proposed method of solution and compare it with the exact solution in Table 1.

x	0.10	0.30	0.50	0.70	0.90
$v \text{ exact}$	0,009983341	0,029950025	0,049916708	0,069883391	0,089850075
$v \text{ numerical}$	0,009983208	0,029958510	0,049915304	0,069905961	0,089857454
$error$	-0,000013322	0,000283305	-0,000028126	0,000322966	0,000082157

Table 1

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