

Computational Techniques for Differential Equations (Mathematics Studies)

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NUMERICAL SOLUTIONS OF FUZZY DIFFERENTIAL EQUATIONS BY TAYLOR METHOD

SAEID ABBASBANDY

Department of Mathematics, Imam Khomeini International University
Qazvin, Iran
E-mail: abbasbandy@yahoo.com

TOFIGH ALLAH VIRANLOO

Department of Mathematics, Islamic Azad University
Tehran, Iran
E-mail: alahviranlo@yahoo.com

Abstract — In this paper, numerical algorithms for solving “fuzzy ordinary differential equations” are considered. A scheme based on the Taylor method of order p is discussed in detail and this is followed by a complete error analysis. The algorithm is illustrated by solving some linear and nonlinear fuzzy Cauchy problems.

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Keywords: fuzzy differential equation, p -order Taylor method, fuzzy Cauchy problem.

1. Introduction

Knowledge about dynamical systems modeled by differential equations is often incomplete or vague. It concerns, for example, parameter values, functional relationships, or initial conditions. The well-known methods for solving analytically or numerically initial value problems can only be used for finding a selected system behavior, e.g., by fixing the unknown parameters to some plausible values. However, in this case, it is not possible to describe the whole set of system behaviors compatible with our partial knowledge. We may set that the fuzzy input is somehow transformed into the fuzzy output defined by the corresponding crisp systems. This reasons us to refer such systems to as Fuzzy Input – Fuzzy Output (FIFO) systems. Here, we are going to “operationalize” our approach, i.e., to propose a method for computing the approximate solution for a fuzzy differential equation using numerical methods. Since finding this set of solutions analytically does only work with trivial examples, a numerical approach seems to be the only way to “solve” such problems.

The topics of fuzzy differential equations, which attracted a growing interest for some time, in particular, in relation to the fuzzy control, have been rapidly developed recent years. The concept of a fuzzy derivative was first introduced by S. L. Chang, L. A. Zadeh in [4]. It was followed up by D. Dubois, H. Prade in [5], who defined and used the extension principle.

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