

Coupled of Semi Analytic Approach Associated with Laplace Transform First Step for Solving Matrix Differential Equations **Quadratic Form when the Time-Delay in Noise Term**



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Received 01/10/2023, Revised 12/01/2024, Accepted 14/01/2024, Published Online First 20/04/2024, Published 01/11/2024

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Abstract

A novel technique and an efficient modification based on Adomian decomposition method and homotopy approach for finding accurately analytic solutions to non-linear (noise term) quadratic matrix retarded delay equations connected with the method of steps to make the problem more easily is discussed. These approaches more efficiently, effectively and accurately. Wholly integration for homotopy analysis method use in state the wholly integration for Adomian approach. Main advantage of this technique is to get more an accurate and efficient results with more extended of the convergence region of iterative approximate solutions obtained with bigger and whole time interval and to know the accurate solution with long interval under delay influence until t = 8 and can more. Term of delay is disappeared after apply the method of steps. Absolute residual error is conducted. To reduce the time and more complicated calculations, Laplace transform for each components is applied. Finally, the results which obtained by this technique is an effective and rapidly converge for exact solution for whole time interval with more extended of the convergence region. This technique can used to different nonlinear problem. The Adomian decomposition method is a semi analytical technique for solving different type of differential equations ordinary, partial, fractional, delay differential equations and many type. This method was developed by George Adomian. It is rapidly converge to exact solution and used for linear, nonlinear, homogeneous and nonhomogeneous equations. Adomian polynomial allow the solution converge to exact solution without simply linearizing the problem under consideration. The same for homotopy.

Keywords: Adomian method, Adomian- Homotopy technique, Laplace transform, Method of steps, Quadratic matrix retarded delay differential equation.

 S^{T} , $\tau = 1$.

Introduction

Currently, Adomian-Homotopy technique applies for quadratic matrix retarded delay differential equation (QMRDDE):

$$\dot{G}(t) + G(t - \tau)D + D^{T}G(t) - G(t)PG(t) + S(t)$$
= 0, t \in [c, T], 1

and the initial matrix function

$$G(t) = Z_0(t),$$
 $c - \tau \le t \le c,$ c a positive.

and G, P, S and D are $m \times m$ matrices; $P = P^T$, S =

where $\tau > 0$ constant, $c \in R$.



Adomian decomposition approach (ADM) a semi analytic method and may apply for many kinds include partial differential equation ¹.

This solution of this approach is infinitely series converge with closed form easily ^{2,3}. Application of ADM with Laplace transform for third-order dispersive fractional partial differential equations ⁴. Homotopy analysis method using Jumaries approach for nonlinear wave-like equations of fractional order is presented ⁵. Analytic solutions for matrix and delay matrix differential equations is discussed ^{6,7}. Approximate and accurate solution for solving higher order initial value problems is discussed ⁸. Approximate analytic solution for bright optical soliton to nonlinear Schrödinger Equation is presented ⁹. A modification of ADM for fractional diffusion equations with initial conditions is discussed ¹⁰.

Previously, Liao applied the basic idea for homotopy based on topological for suggesting approximate analytics method to nonlinear equation, which name Homotopy Analysis Method (HAM) ¹¹. This method the series solution for many types of nonlinear problem ¹². It's strongly method use for finding solutions of nonlinear form 13. The application of HAM to solve nonlinear equation systems with integrated genetic algorithm is considered 14. The quotient HAM for solving nonlinear equations is studied 15. Application of HAM for solving fractional barrier PDEs is presented ¹⁶. Application of Lagrange Polynomials to find a numerically solutions fractional-Volterra Fredholm-integro type is studied ¹⁷. Implementation of HAM with time-fractional black-scholes equations is discussed ¹⁸.

For this study, a QMRDDE is solved analytically by Adomian-Homotopy (ADM-HAM) technique. A motivation of this technique is to provide us a solution of quadratic matrix retarded delay differential equations in infinite series associated with the method of steps and to get more an accurate with efficient results for this type of questions with more extended of the convergence region of iterative approximate solutions for whole time interval obtained under delay influence whenever the iteration is increased. Absolute residual error is conducted. Furthermore, that is capable of to provide

us a continuous representation of the approximate solution, which gives a better information of the results with whole time interval.

Analysis of the Adomian-Homotopy Technique for Solving QMRDDE

First, apply HAM to QMDDE discussed. Hence non-linear $m \times m$ of QMRDDE, Eq 1:

$$\begin{split} \dot{G}(t) + G(t - \tau)D + D^T G(t) - G(t) P G(t) + \\ S(t) &= 0, \quad t \in [c, T], \end{split}$$

where $\tau > 0$ constant, c qualitative nonnegative in R.

G matrix $m \times m$, P & D constant matrices; $P = P^T$, $S = S^T$, $\tau = 1$, and G(t) is a matrix, based on historic:

$$G(t) = Z_0(t), t \in [c - \tau, c].$$
 4

With apply method of steps on delay differential equations ⁷, general for each time steps

$$[c + i\tau, c + (i + 1)\tau]:], \quad i = 1, 2, ..., n; n \in N$$

$$\dot{G}(t) + D^{T}G(t) - G(t)PG(t) + (S(t) + Z_{i}(t - \tau)D) = 0,$$

$$\dot{G}(t) + D^{T}G(t) - G(t)PG(t) + S^{*}(t) = 0,$$

$$6$$

where $S^*(t) = S(t) + Z_i(t - \tau)D$. Suppose $\mu(t, s)$ be a matrix function homotopy, so:

$$V_m(\emptyset) = \frac{1}{m!} \frac{\partial^m \mu}{\partial s^m} \Big|_{s=0} ,$$

Zero order is:

$$(1-s)\mathcal{L}[\mu(t,s) - G_0(t)]$$

= $s\hbar N[\mu(t,s)],$ 7

for Eq.3 become:

$$\mathcal{L}[G_m(t)-\chi_mG_{m-1}(t)]=\hbar V_{m-1}(N[G]),\ m\geq 1, \ \ 8$$

$$N[G] = \dot{G}(t) + D^{T}G(t) - G(t)PG(t) + S^{*}(t),$$
9

where
$$\mathcal{L}[G] = \dot{G}(t), \quad \chi_m = \begin{cases} 0, & m \leq 1 \\ 1, & m > 1 \end{cases}$$

$$G(t) = \sum_{i=0}^{\infty} G_i(t) s^i, \qquad 10$$

https://doi.org/10.21123/bsj.2024.9813 P-ISSN: 2078-8665 - E-ISSN: 2411-7986

$$R_m G_{m-1} = \frac{\partial G_{m-1}}{\partial t} + D^T G_{m-1} - \sum_{i=0}^{m-1} G_i P G_{m-1-i} + (1 - \chi_m) (S^*).$$
 11

Then, Eq 11 after apply inverse operator with initial condition, for $m \ge 1$ becomes:

$$G_{m}(t) = \chi_{m}G_{m-1}$$

$$+ \hbar \int_{0}^{t} (G_{m-1}(u) + D^{T}\dot{G}_{m-1}(u) + (1 - \sum_{i=0}^{m-1} G_{i}(u)PG_{m-1-i}(u) + (1 - \chi_{m})(S^{*}))du$$

$$= \chi_{m}G_{m-1} + \hbar [(G_{m-1}(t) - (1 - \chi_{m})G_{m-1}(0)] + \hbar \int_{0}^{t} (D^{T}G_{m-1}(u) - \sum_{i=0}^{m-1} G_{i}(u)PG_{m-1-i}(u) + (1 - \sum_{i=0$$

$$= (\chi_m + \hbar)G_{m-1}(t) - \hbar(1 - \chi_m)G_{m-1}(0) +$$

$$\hbar \int_0^t (D^T G_{m-1}(u) - \sum_{i=0}^{m-1} G_i(u)P G_{m-1-i}(u)$$

$$+ (1 - \chi_m)(S^*) du.$$
12

For ADM to solve Eq 1, consider nonlinear $m \times m$ QMRDDE Eq 1:

$$\dot{G}(t) + G(t - \tau)D + D^{T}G(t) - G(t)PG(t) + S(t) = 0, \quad t \in [c, T],$$
13

with initial function: $G(t) = Z_0(t), t \in [c - \tau, c].$

Now, apply method of steps on delay differential equations, general for each time steps

$$\begin{split} [c+i\tau,c+(i+1)\tau], & i=1,2,...,n; n \in N \\ \dot{G}(t)+D^TG(t)-G(t)PG(t) \\ & + (S(t)+Z_i(t-\tau)D) \\ & = 0, \end{split}$$

$$\dot{G}(t) + D^T G(t) - G(t) PG(t) + S^*(t) = 0,$$
 14

where
$$S^*(t) = S(t) + Z_i(t - \tau)D$$
.

$$G(c) = Q 15$$

where Q is $m \times m$ constant matrix, and G assumed to be bounded matrix, for $t \in [c, T]$, that is

 $|g_{ij}(t)| \le M, c \le t \le T$, $G(t) = (g_{ij}(t))_{n \times n}$, the noise term N(G) = GPG, has polynomial matrices:

$$N(G) = GPG = \sum_{n=0}^{\infty} F_n,$$

and F_n can be express:

$$F_0(t) = G_0(t)PG_0(t)$$

$$F_1(t) = G_0(t)PG_1(t) + G_1(t)PG_0(t)$$

$$\vdots \qquad 16$$

$$F_n(t)$$

$$F_n(t) = \frac{1}{n!} \frac{d^n}{d\lambda^n} \left[\left(\sum_{i=0}^{\infty} \lambda^i G_i(t) \right) P \left(\sum_{i=0}^{\infty} \lambda^i G_i(t) \right) \right]_{\lambda=0},$$

 $F_n(t)$ is polynomial Adomian matrices. Where:

$$W_n = \sum_{i=0}^n G_i , \qquad 17$$

Application of ADM on Eq 13 is:

$$G(t) = \sum_{i=0}^{\infty} G_i(t),$$
and
$$G_0(t) = Q + L^{-1}(-S^*(t)),$$

$$G_i(t) = L^{-1}(-F^T G_{i-1}) + L^{-1} F_{i-1}, \quad i \ge 1,$$
8

Now, whole integration for ADM in Eq 18 is replaced by the integration of Eq 12 for HAM. In this case, accurately and efficiently solution with more extended of the convergence region until t=8 and can be more is obtained under delay influence compare with the obtained by Eq 18, to reduce the time and more complicated calculations, Laplace transform will be used for each term, as:

$$G_{i}(t) = L^{-1} \left(D^{T} G_{m-1}(u) - \sum_{i=0}^{m-1} G_{i}(u) P G_{m-1-i}(u) + (1 - \chi_{m})(S^{*}) \right), \quad i \ge 1, \quad 19$$

Numerical Simulation

Now, ADM-HAM technique which presented above for solving QMRDDE implemented. Terms of delay in non-linear parts will disappeared. One may see that this technique strongly, effectively, reliable with rapidly converge to exact solution with extended of the convergence region for whole time interval whenever the iteration is increased.

Baghdad Science Journal

 $+\begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}\begin{pmatrix} x(t) & y(t) \\ z(t) & w(t) \end{pmatrix} +$

P-ISSN: 2078-8665 - E-ISSN: 2411-7986

2024, 21(11): 3512-3519

Example 1:

Consider the non-linear 2×2 QMRDDE of the form:

$$\dot{G}(t) + G(t)D + D^{T}G(t) - G(t)PG(t - \tau) + S(t) = 0, \quad \tau = 1, t_0 = 0,$$
 20

$$D = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$$
, $P = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$, $S = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ with stationary history condition

$$G_0(t) = \begin{pmatrix} t & 0 \\ 0 & 1 \end{pmatrix}, -1 \le t \le 0.$$

$$\left(\begin{pmatrix}1&0\\0&1\end{pmatrix}-\begin{pmatrix}x(t)&y(t)\\z(t)&w(t)\end{pmatrix}\begin{pmatrix}-1&0\\0&1\end{pmatrix}\begin{pmatrix}t-1&0\\0&1\end{pmatrix}\right)=\begin{pmatrix}0&0\\0&0\end{pmatrix},\ 0\leq t\leq 1$$

$$\rightarrow \begin{pmatrix} 4x(t) + \dot{x}(t) + y(t) + z(t) + x(t)(t-1) + \dot{x}(t) \\ w(t) + x(t) + 4z(t) + \dot{z}(t) + z(t)(t-1) \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} \dot{x}(t) + (3+t)x + y(t) + z(t) + 1 & \dot{y}(t) + 3y(t) + x(t) + w(t) \\ \dot{z}(t) + (3+t)z + x(t) + w(t) & \dot{w}(t) + 3w(t) + y(t) + z(t) + 1 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\rightarrow \begin{pmatrix} 4x(t) + \dot{x}(t) + y(t) + z(t) + x(t)(t-1) + 1 & w(t) + x(t) + 3y(t) + \dot{y}(t) \\ w(t) + x(t) + 4z(t) + \dot{z}(t) + z(t)(t-1) & 3w(t) + \dot{w}(t) + y(t) + z(t) + 1 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}. \quad 22$$

$$\dot{y}(t) + 3y(t) + x(t) + w(t) \\ \dot{y}(t) + 3w(t) + y(t) + z(t) + 1 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

Now, by using method of first step:

S(t) = 0,

 $\dot{G}(t) + G(t)D + D^{T}G(t) - G(t)PG_{0}(t-1) +$

 $\begin{pmatrix} \dot{x}(t) & \dot{y}(t) \\ \dot{z}(t) & \dot{w}(t) \end{pmatrix} + \begin{pmatrix} x(t) & y(t) \\ z(t) & w(t) \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$

In this example, the term of delay in nonlinear part Eq 21 will disappears after apply method of steps Eq. 22, and may considered as quadratic matrix differential equation. Then apply the Adomian-Homotopy to Eq 22 to every equation and initially $G_0(t) = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix},$ approximation

as explained to every term. To reduce the time and more complicated calculations, Laplace transform will be used for each term. With Mathematica Software, the iteration can be obtained. Absolute residual error for each component to show the high an accurate solution is conducted in Table 1, Figs 1 and 2.

Results and Discussion

Table 1 Numerical regults of ADM HAM OMDEDE

Table 1. Numerical results of ADM-HAM QMRDDE						
t	Absolute residual error of ADM-HAM for the first component $x_{11}(t)$	Absolute residual error of ADM-HAM for the second component	Absolute residual error of ADM-HAM for the third component	Absolute residual error of ADM-HAM for the fourth component		
	0	$x_{12}(t)$	$x_{21}(t)$	$x_{22}(t)$		
0.	0	0	0	0		
0.5	2.2204×10^{-16}	0	0	0		
1.	4.4408×10^{-16}	8.8817×10^{-16}	2.2204×10^{-16}	1.7763×10^{-15}		
1.5	9.5479×10^{-15}	1.0214×10^{-14}	1.6653×10^{-15}	1.1990×10^{-14}		
2.	4.1522×10^{-14}	7.8381×10^{-14}	5.7620×10^{-14}	7.1054×10^{-14}		
2.5	2.8510×10^{-13}	1.1474×10^{-12}	6.0196×10^{-13}	1.8296×10 ⁻¹²		
3.	3.3819×10^{-12}	2.2738×10 ⁻¹²	3.5264×10^{-12}	1.5688×10^{-11}		
3.5	2.4843×10 ⁻¹¹	4.0017×10^{-11}	3.4411×10^{-11}	1.0550×10^{-10}		
4.	1.8563×10^{-10}	7.5669×10^{-10}	7.5178×10^{-11}	7.5669×10^{-10}		
4.5	8.1595×10^{-10}	5.1220×10 ⁻⁹	1.0087×10^{-9}	5.5877×10 ⁻⁹		
5.	3.7321×10^{-8}	3.7398×10 ⁻⁹	2.0348×10^{-8}	5.2150×10 ⁻⁸		
5.5	1.0333×10^{-7}	3.5825×10 ⁻⁷	7.9658×10^{-8}	3.0912×10^{-8}		
6.	3.8974×10^{-7}	2.7591×10^{-6}	1.3451×10^{-6}	2.6060×10^{-6}		
6.5	6.6614×10^{-6}	2.0799×10^{-6}	7.4046×10^{-6}	2.6779×10^{-5}		
7.	9.8977×10^{-5}	2.6244×10 ⁻⁴	1.3548×10^{-4}	4.9654×10^{-7}		
7.5	5.9631×10^{-4}	9.2208×10 ⁻⁴	7.7945×10^{-5}	1.7489×10^{-4}		
8.	1.9054×10^{-3}	5.9478×10^{-3}	4.7471×10^{-3}	6.1852×10 ⁻³		

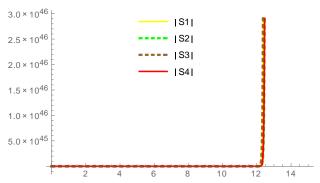


Figure 1. Absolute residual error of ADM-HAM for all components

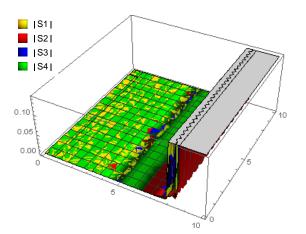


Figure 2. Absolute residual error of ADM-HAM for all components

Eq 24 then it disappear when apply a steps technique Eq 25 and implement Adomian with initially approximation condition: $G_0(t) = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$, to reduce the time and more complicated calculations, Laplace transform will be used for each

Example 2:

Consider the non-linear $2 \times 2 \text{ QMRDDE}$ of the form

$$\begin{split} \dot{G}(t) + G(t)D + D^TG(t) - G(t - \tau)PG(t) + S(t) &= 0, \\ \tau &= 1, \ t_0 = 0, \qquad 23 \\ D &= \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}, \ P &= \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}, \ S &= \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \\ \text{with stationary history condition} \\ G_0(t) &= \begin{pmatrix} t & 0 \\ 0 & 1 \end{pmatrix}, \quad -1 \leq t \leq 0. \end{split}$$

Hence, connection with the method of first step:

term. Using Mathematica software, to get the iterative. Absolute residual error for each component to show the high an accurate solution is conducted in Table 2, Figs. 3 and 4.

Table 2. Numerical results of ADM-HAM OMRDDE

t	Absolute residual error of ADM-HAM for the first component $x_{11}(t)$	Absolute residual error of ADM-HAM for the second component $x_{12}(t)$	Absolute residual error of ADM-HAM for the third component $x_{21}(t)$	Absolute residual error of ADM-HAM for the fourth component $x_{22}(t)$
0.	0	0	0	0
0.5	2.2204×10^{-16}	0	0	0
1.	6.6613×10^{-16}	0	4.4408×10^{-16}	6.6613×10^{-16}
1.5	2.4424×10^{-15}	1.4432×10^{-15}	3.1036×10^{-15}	1.2434×10^{-14}
2.	6.8167×10^{-14}	4.6185×10^{-14}	4.5963×10^{-14}	8.5265×10^{-14}
2.5	1.0480×10^{-13}	1.7057×10^{-13}	3.1563×10^{-13}	1.5909×10^{-12}
3.	4.1959×10^{-12}	7.2724×10^{-12}	9.7311×10^{-13}	1.2782×10^{-11}
3.5	5.3486×10^{-11}	2.7512×10^{-11}	2.7470×10^{-11}	8.2309×10^{-11}
4.	5.5382×10^{-11}	7.4942×10^{-10}	1.4962×10^{-10}	6.8394×10^{-10}
4.5	1.0533×10^{-10}	4.1909×10^{-9}	2.0419×10^{-9}	6.5192×10^{-9}
5.	3.3622×10 ⁻⁸	3.7253×10 ⁻⁹	1.1694×10^{-8}	6.7055×10^{-8}
5.5	5.5614×10^{-8}	3.5762×10^{-8}	2.5821×10^{-8}	5.9602×10^{-8}
6.	6.5373×10^{-7}	2.3845×10^{-6}	1.9670×10^{-6}	3.5764×10^{-6}
6.5	5.3836×10^{-6}	5.7146×10^{-6}	1.0373×10 ⁻⁵	3.2439×10^{-5}
7.	8.1918×10^{-5}	2.4342×10 ⁻⁴	1.8125×10^{-4}	8.1062×10^{-6}
7.5	2.8742×10 ⁻⁴	1.1501×10^{-3}	5.3249×10^{-4}	4.3484×10^{-4}
8.	8.1455×10^{-3}	2.9249×10^{-3}	2.6362×10^{-3}	2.3155×10^{-3}

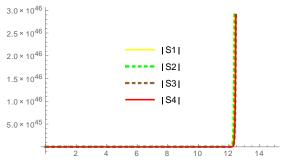


Figure 3. Absolute residual error of ADM-HAM for all components

| |S1| | |S2|

| |S3| | |S4|

Figure 4. Absolute residual error of ADM-HAM for all components

Conclusion

Adomian-Homotopy technique is discussed to obtain a QMRDDE. Numerical results indicate that the suggested technique is gives highly an accurate solution in more extended of the convergence region for whole time interval under delay influence whenever the iteration is increased until t=8 and can be more. Method of steps is applied for making the problem more easily. Term of delay is

Acknowledgment

Authors thank Mustansiriyah University for their support.

disappeared after apply the method of steps. Absolute residual error is obtained. To reduce the time and more complicated calculations, Laplace transform for each component is applied. All results indicate that this technique is capable of to provide us a continuous representation of the approximate solution, which gives a better information of the results for whole time interval as well as the neighborhood of the initial condition.

2024, 21(11): 3512-3519

https://doi.org/10.21123/bsj.2024.9813 P-ISSN: 2078-8665 - E-ISSN: 2411-7986



Authors' Declaration

- Conflicts of Interest: None.
- I hereby confirm that all the Figures and Tables in the manuscript are mine. Furthermore, any Figures and images, that are not mine, have been included with the necessary permission for republication, which is attached to the manuscript.
- No animal studies are present in the manuscript.
- No human studies are present in the manuscript.
- Ethical Clearance: The project was approved by the local ethical committee at Mustansiriyah University.

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الطريقة شبه التحليلية المدمجة مع تحويلات لابلاس للخطوة الاولى لحل معادلة المصفوفات التفاضلية التباطؤية المربعة عندما يكون التباطؤ في الجزء المزعج

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الخلاصة

في هذا البحث تناولنا طريقة فعالة وجديدة وهي الدمج بين طريقتي الادوميان والهوموتوبي مع إستخدام طريقة الخطوات لتسهيل المسألة والتي تخص المعادلات التفاضلية الاعتيادية التباطئية لحل معادلة المصفوفات التباطئية التربيعية الغير خطية . كاتا الطريقتين على درجة عالية من التأثير والفعالية. جزء التكلمل الكلي لطريقة الهوموتوبي سيستخدم بدلا من جزء التكلمل الخاص ب الادوميان . الميزة الرئيسية لهذه التقنية هي الحصول على نتائج اكثر دقة و لفترة و منطقة اوسع واطول ولمعرفة دقة هذه النتائج تحت تأثير التأخير . الجزء الخاص بالتأخير يختفي بعد استخدام طريقة الخطوات. تم حساب الخطأ المتبقي . لتقليل الوقت والعمليات الحسابية المعقدة تم أستخدام تحويلات لابلاس . أخير ا النتائج التي تم الحصول عليها بينت ان التقنية فعالة وسريعة التقارب للحل المظبوط ولفترة ومنطقة اوسع . يمكن استخدام هذه التقنية لحل مسائل غير خطية مختلفة , طريقة الادوميان هي تقنية شبه تحليلية لحل معادلات تفاضلية مختلفة أعتيادية ؛ جزئية ؟ كسرية و تباطؤية وانواع مختلفة أعتيادية و عير الخطية و غير المتجانسة و غير المتجانسة و غير المتجانسة و غير المتجانسة وغير المتجانسة وغير المتابلية لحل معادلات تفاضلية مختلفة أعتيادية عندا المطبوط وتستخدم للخطية و المتجانسة و غير المتجانسة و غير المتجانسة و غير المحودت عن طريق العالم ليو . هي سريعة التقارب للحل المظبوط وتستخدم للخطية و غير الخطية و المتجانسة و غير المتجانسة و غير المحودت عن طريق العالم ليو . هي سريعة التقارب للحل المظبوط وتستخدم للخطية و غير الخطية و المتجانسة و غير المحودته . مفهوم الهوموتوبي من مفهوم التبلوجي في توليد متسلسلة متقاربة للحل المظبوط. هذه الطريقة تم ايجادها من قبل ليو خلال اطروحته . تحتوي الطريقة على متقير او معلمة خلاله تمكننا التقارب .

الكلمات المفتاحية: طريقة الادوميان، طريقة الادوميان مع الهوموتوبي، طريقة الهوموتوبي، طريقة الخطوات، المصفوفة التفاضلية التباطئية الغير خطية.