



# Walsh functions and their applications for solving nonlinear fractional-order Volterra integro-differential equation

Amir Ahmad Khajehnasiri<sup>a</sup>, Reza Ezzati<sup>b,\*</sup>, Akbar Jafari<sup>c</sup>

<sup>a</sup>Department of Mathematics, North Tehran Branch, Islamic Azad University, Tehran, Iran

<sup>b</sup>Department of Mathematics, Karaj Branch, Islamic Azad University, Karaj, Iran

<sup>c</sup>Department of Mathematics, Khalkhal Branch, Islamic Azad University, Khalkhal, Iran

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## Abstract

In this article, we extended an efficient computational method based on Walsh operational matrix to find an approximate solution of nonlinear fractional order Volterra integro-differential equation. First, we present the fractional Walsh operational matrix of integration and differentiation. Then by applying this method, the nonlinear fractional Volterra integro-differential equation is reduced into a system of algebraic equation. The benefits of this method are the low-cost of setting up the equations without applying any projection method such as collocation, Galerkin, etc. The results show that the method is very accuracy and efficiency.

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## 1. Introduction

Many problems in sciences, economics, and engineering are modeled by a fractional differential equation and fractional integral equation. Nonlinear fractional-order Volterra integro differential equations arise in physics, biology, reactor dynamics and visco-elasticity [10, 11, 8, 22]. Many researchers have studied operational matrix of various orthogonal functions and polynomials, for example, Block-pulse functions [9, 1], Bernoulli wavelet [14], Hat function [3], Triangular function

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\*Corresponding author

*Email addresses:* [a.khajehnasiri@gmail.com](mailto:a.khajehnasiri@gmail.com) (A.A. Khajehnasiri), [ezati@kiauo.ac.ir](mailto:ezati@kiauo.ac.ir) (R. Ezzati), [jafari-shaerlar@yahoo.com](mailto:jafari-shaerlar@yahoo.com) (A. Jafari)

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[13, 21], Boubaker functions [15], Bernstein polynomials [2] and Legendre function [24]. Haar wavelet operational matrix method has been applied for fractional Bagley-Torvik equation [25]. The authors have recently applied a fractional operational matrix for solving two-dimensional (2D) nonlinear integro-differential equations by BPFs [18]. E. Hesameddini et al. used shifted Legendre polynomials operational matrix to solve two dimensional fractional integral equations [12]. In [5] the single term Walsh series (STWS) techniques also developed to solve the system of Volterra integral equations. In [7, 6], researchers have extended the STWS method for the nonlinear Volterra integral equations and system of linear Volterra integro-differential equations.

Consider the following nonlinear fractional-order Volterra integro-differential equations

$$D^\alpha u(t) = \sum_{j=1}^n a_j(t) D^{\beta_j} u(t) + a_0(t)u(t) + g(t) + \int_0^t k(t,x)F(u(x))dx, \quad t \in [0,1] \quad (1.1)$$

with the supplementary conditions

$$u^{(i)}(0) = \delta_i \quad i = 0, 1, \dots, [\alpha] - 1, \quad (1.2)$$

where  $a_j(t)$  for  $j = 0, 1, \dots, n$  and functions  $g(x)$ ,  $k(t,x)F(u(x))$  are known and belong to  $\Omega^2 \in [0,1]$ .  $D^\alpha$  is the Caputo fractional derivative operator of order  $\alpha$ . The unknown function  $u(x)$  needs to be determined. In this work, we consider that,

$$F(u(x)) = (u(x))^q,$$

where  $q$  is a positive integer number. This paper introduces a new operational method to solve the nonlinear fractional-order Volterra integro-differential equation (1.1). The method is based on reducing the equation to a system of algebraic equations by expanding the solution as Walsh functions.

## 2. Preliminaries and Basic Definitions

In this section, we initially recall some basic definitions and properties of the fractional integral and derivative.

**Definition 2.1.** [19] A real function  $f(x)$ ,  $x > 0$  is said to be in the space  $C_\mu$ ,  $\mu \in R$ , if there exists a real number  $p > \mu$  such that  $f(x) = x^p f_1(x)$ , where  $f_1 \in C[0, \infty)$ . Clearly,  $C_\mu \in C_\beta$  if  $\beta < \mu$ .

**Definition 2.2.** [19] A function  $f(x)$ ,  $x > 0$  is said to be in the space  $C_\mu^n$  if and only if  $f^{(n)} \in C_\mu$ ,  $n \in N$ .

**Definition 2.3.** [19] The Riemann-Liouville fractional integral operator  $I^{\theta_1}$  of order  $\theta_1 \geq 0$ , of a function  $f \in C_\mu$ ,  $\mu \geq 1$ , is defined as

$$(I^{\theta_1})f(x) = \begin{cases} \frac{1}{\Gamma(\theta_1)} \int_0^x \frac{f(s)}{(x-s)^{1-\theta_1}} ds, & \theta_1 > 0, \\ f(x), & \theta_1 = 0, \end{cases}$$

for  $\theta_2 \geq -1$ , the property of the operator  $I^{\theta_1}$  that is needed in this article as

$$I^{\theta_1} x^{\theta_2} = \frac{\Gamma(\theta_2 + 1)}{\Gamma(\theta_2 + \theta_1 + 1)} x^{\theta_1 + \theta_2}.$$

**Definition 2.4.** [19] The Caputo fractional derivative  $D^{\theta_1}$  of order  $\theta_1$  is defined as

$$(D^{\theta_1} f)(x) = \frac{1}{\Gamma(n - \theta_1)} \int_0^x \frac{f^{(n)}(s)}{(x - s)^{\theta_1 + 1 - n}} ds, \quad \theta_1 > 0,$$

for  $n - 1 < \theta_1 \leq n$ ,  $n \in \mathbb{N}$  and  $f \in C_{-1}^n$ , where  $D = \frac{d}{dx}$  and  $\Gamma(\cdot)$  is the Gamma function.

A relation between Riemann-Liouville and Caputo fractional differentiation operator can be defined as follows:

**Lemma 2.5.** [19] If  $m - 1 < \alpha \leq m$ ,  $m \in \mathbb{N}$ , then  $D^\alpha I^\alpha u(x) = u(x)$ , and:

$$I^\alpha D^\alpha u(x) = u(x) - \sum_{k=0}^{m-1} u^{(k)}(0^+) \frac{x^k}{k!}, \quad x > 0.$$

### 3. Definition and properties of Walsh function

Let  $f$  be an integrable function defined in  $[0, 1)$ . The expansion of  $f(x)$  with respect to the Walsh series is as follows:

$$f(x) = \sum_{i=0}^{\infty} f_i \Phi_i(x), \tag{3.1}$$

where  $\Phi_i(x)$  is the  $i$ th Walsh function (WF), and  $f_i$  is the corresponding coefficient [23]. In the Walsh series approach, we consider only a finite number of terms. Then,

$$f(x) \simeq F^T \Phi(x), \tag{3.2}$$

where  $F = [f_0, \dots, f_{m-1}]^T$  and  $\Phi_m(x) = [\phi_0(x), \phi_1(x), \dots, \phi_{m-1}(x)]^T$ .

The coefficients  $f_i$  are chosen to minimize the mean integrated squared error

$$\varepsilon = \int_0^1 [f(x) - F^T \Phi_m(x)]^2 dx, \tag{3.3}$$

and are given by

$$f_i = \int_0^1 f(x) \Phi_i(x) dx. \tag{3.4}$$

It has been proved that

$$\int_0^t f(x) dx = F^T \Upsilon \Phi_m(t), \tag{3.5}$$

where  $\Upsilon$  is the operational matrix of the integration of the Walsh series. In Single Term Walsh Series,  $\Upsilon_{1 \times 1} = \frac{1}{2}$  [5, 4]. The operational matrix of integration of  $\Phi_m(t)$  is defined as

$$\int_0^t \Phi_m(x) dx \cong P_{m \times m} \Phi_m(t), \tag{3.6}$$

where  $P_{m \times m}$  is the operational matrix of WFs [8]. This matrix can be expressed as follows:

$$P_{m \times m} = \begin{bmatrix} \frac{1}{2} & & & & \\ & \ddots & & & \\ & & -\frac{2}{m} I_{(\frac{m}{8})} & -\frac{1}{m} I_{(\frac{m}{4})} & \\ & & \frac{2}{m} I_{(\frac{m}{8})} & O_{(\frac{m}{8})} & -\frac{1}{2m} I_{(\frac{m}{2})} \\ & & \frac{1}{m} I_{(\frac{m}{4})} & & O_{(\frac{m}{4})} \\ & & \frac{1}{2m} I_{(\frac{m}{2})} & & O_{(\frac{m}{2})} \end{bmatrix}. \tag{3.7}$$

Let  $A$  be a  $m$ -vector and  $B$  be a  $m \times m$  matrix, then, it can be concluded that

$$\Phi_m(t)\Phi_m^T(t)A = \tilde{A}\Phi_m(t), \tag{3.8}$$

and

$$\Phi_m(t)B\Phi_m^T(t) = \hat{B}\Phi_m(t), \tag{3.9}$$

in which  $\tilde{A} = \text{diag}(A)$  and  $B$  is a  $m$  vector with elements equal to the diagonal entries of  $B$  [8]. Let  $\Psi_m = [b_0, b_1, \dots, b_{m-1}]^T$ . Clearly we can define

$$\Phi_m(t) = W_{m \times m}\Psi_m(t), \tag{3.10}$$

where  $W_{m \times m}$  is the Walsh matrix, and  $\Psi_i$  are Block-pulse functions (BPFs) with unity height and  $1/m$  width. BPFs are a set of piecewise constant orthogonal functions, defined in the time interval  $[0, T_1]$ :

$$b_i = \begin{cases} 1, & (i-1)\frac{T_1}{m} \leq t < \frac{iT_1}{m}, \\ 0, & \text{otherwise,} \end{cases}$$

where  $i = 0, 1, \dots, m-1$  with  $m$  as a positive integer. The  $W_{m \times m}$  matrix has the following properties that will be considered:

$$W_{m \times m}^2 = mI_m$$

or

$$W_{m \times m}^{-1} = \frac{1}{m}W_{m \times m}. \tag{3.11}$$

Substituting (3.10) into (3.6), yields

$$\int_0^t W_{m \times m}\Psi_m(x)dx = P_{m \times m}W_{m \times m}\Psi_m(t) \tag{3.12}$$

Therefore,

$$\int_0^t \Psi_m(x)dx = W_{m \times m}^{-1}P_{m \times m}W_{m \times m}\Psi_m(t). \tag{3.13}$$

Let

$$W_{m \times m}^{-1}P_{m \times m}W_{m \times m} = \Upsilon_{m \times m}. \tag{3.14}$$

Using (3.11), we have

$$\Upsilon_{m \times m} = \frac{1}{m}WPW. \tag{3.15}$$

Evaluating the similarity transformation yields:

$$\Upsilon_{m \times m} = \frac{1}{m} \begin{pmatrix} \frac{1}{2} & 1 & 1 & \dots & 1 \\ 0 & \frac{1}{2} & 1 & \dots & 1 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & \frac{1}{2} \end{pmatrix}, \tag{3.16}$$

where  $\Upsilon_{m \times m}$  is an operational matrix of integration for BPFs. Inspecting the  $\Upsilon_{m \times m}$  matrix, the following decomposition can be made:

$$\Upsilon_{m \times m} = \frac{1}{m} \left( \frac{1}{2}I_m + Q_{m \times m} + Q_{m \times m}^2 + \dots + Q_{m \times m}^{m-1} \right)$$

$$\begin{aligned}
 &= \frac{1}{m} \left( \frac{1}{2} I_m + \sum_{i=1}^{\infty} Q_{m \times m}^i \right) \\
 &= \frac{1}{m} \left( -\frac{1}{2} I_m + (I_m - Q_{m \times m})^{-1} \right) \\
 &= \frac{1}{2m} (I_m + Q_{m \times m} (I_m - Q_{m \times m}^{-1})),
 \end{aligned} \tag{3.17}$$

where

$$Q_{m \times m} = \frac{1}{m} \begin{pmatrix} 0 & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & \dots & 0 \end{pmatrix}. \tag{3.18}$$

Also, the following property can be concluded for  $Q_{m \times m}$

$$Q_{m \times m}^i = \begin{pmatrix} O & I_{m-i} \\ O & O \end{pmatrix} \quad \text{for } i < m, \tag{3.19}$$

and

$$Q_{m \times m}^i = O_m \quad \text{for } i \geq m. \tag{3.20}$$

### 3.1. Operational Matrix of Differentiation

In this section, we want to derive an explicit formula for the Walsh function of the  $m$ th degree operational matrix of differentiation. Let us denote the operational matrix of differentiation as  $\Upsilon_{m \times m}$  (see [8]).

$$\begin{aligned}
 \Upsilon_{m \times m}^{-1} &= 2m(I_m + Q_{m \times m}(I_m - Q_{m \times m})) \\
 &= 2m(I_m - 2Q_{m \times m} + 2Q_{m \times m}^2 + \dots + (-1)^{m-1} Q_{m \times m}^{m-1}) \\
 &= 4m \left( \frac{1}{2} I_m + \sum_{i=1}^{m-1} (-1)^i Q_{m \times m}^i \right).
 \end{aligned} \tag{3.21}$$

Similarly, transformation back to the Walsh domain yields the operational matrix of differentiation, denoted by  $D_{m \times m}$

$$D_{m \times m} = P_{m \times m}^{-1} \Upsilon_{m \times m}^{-1} P_{m \times m} = \frac{1}{m} W_{m \times m} \Upsilon_{m \times m}^{-1} W_{m \times m}. \tag{3.22}$$

In general, the formula is

$$D_{m \times m} = 2m \begin{bmatrix} O_{(\frac{m}{2})} & & I_{(\frac{m}{2})} & & \\ & m & & -4I_{\frac{m}{8}} & \\ & & \ddots & & \\ -I_{(\frac{m}{2})} & & & & -2I_{(\frac{m}{4})} \\ & 4I_{(\frac{m}{8})} & & O_{(\frac{m}{4})} & \\ & & & & 2I_{(\frac{m}{4})} & O_{(\frac{m}{4})} \end{bmatrix}. \tag{3.23}$$

From (3.21) the eigenvalue,  $h^{-1}$ , of the  $\Upsilon_{m \times m}^{-1}$  matrix can be expressed as the eigenvalue,  $q$ , of  $Q_{m \times m}$

$$b = 4m \left( \frac{1}{2} + \sum_{i=1}^{m-1} (-1)^i q^i \right) \tag{3.24}$$

$$b = 2m \frac{1 - q}{1 + q} \tag{3.25}$$

### 3.2. Operational Matrices of Fractional Differentiation

Now we try to find the operational matrix of fractional differentiation. The general form of (3.25) could be written as follows:

$$b^\alpha = \left( 2m \frac{1 - q}{1 + q} \right)^\alpha \tag{3.26}$$

Equation (3.26) can be developed into polynomial of  $q$  and terminated at  $q^{m-1}$ . As a result, Eq. (3.26) becomes

$$b^\alpha = (2m)^\alpha \Lambda_{l,m}(q), \tag{3.27}$$

where  $\Lambda_{l,m}$  is the polynomial of order  $m - 1$  for  $\alpha$  differentiation. Thus the operational matrix for  $\alpha$  differentiation from (3.21) is given by

$$B_{m \times m}^\alpha = (2m)^\alpha \Lambda_{l,m}(Q_{m \times m}). \tag{3.28}$$

In the Walsh domain, the corresponding  $\alpha$  differentiation operational matrix is

$$D_{m \times m}^\alpha = (2m)^\alpha W_{m \times m}^{-1} \Lambda_{l,m}(Q_{m \times m}) W_{m \times m}. \tag{3.29}$$

### 3.3. Operational Matrices for Fractional Integration

We can rewrite (3.17) by expressing  $\Upsilon_{m \times m}$  as a polynomial  $Q_{m \times m}$

$$\Upsilon_{m \times m} = h_m(Q_{m \times m}), \tag{3.30}$$

where

$$h_m(x) = \frac{1}{m} \left( \frac{1}{2} + x + x^2 + \dots + x^{m-1} \right). \tag{3.31}$$

If  $q$  is an eigenvalue of  $Q_{m \times m}$ , it is known (3.7) that corresponding eigenvalue for  $\Upsilon_{m \times m}$  is

$$h = h_m(q) = \frac{1}{2m} \frac{1 + q}{1 - q}. \tag{3.32}$$

Therefore, it can be stated that the eigenvalues  $\Upsilon_{m \times m}$  are  $1/2m$  with multiplicity  $m$ . To find the operational matrix of fractional integration, we can use the same reasoning applied in the fractional differentiation case. Generalizing Eq. (3.32), yields

$$h = \left[ \frac{1 - q}{2m(1 + q)} \right]^\alpha = \left( \frac{1}{2m} \rho_{l,m}(q) \right)^\alpha \tag{3.33}$$

where  $\rho_{l,m}$  is the polynomial of order  $m - 1$  for  $\alpha$  integration.

The operational matrix for  $\alpha$ -integration in terms of the BPF is given by

$$\Upsilon_{(m \times m)}^\alpha = \frac{1}{(2m)^\alpha} \rho_{l,m}(Q_{m \times m}) \tag{3.34}$$

and the corresponding  $\alpha$ -integration operational matrix in the Walsh domain is easily found as

$$\begin{aligned} P_{m \times m}^\alpha &= \frac{1}{(2m)^\alpha} W_{m \times m}^{-1} \rho_{l,m}(Q_{m \times m}) W_{m \times m} \\ &= \frac{1}{m(2m)^\alpha} W_{m \times m} \rho_{l,m}(Q_{m \times m}) W_{m \times m}, \end{aligned} \quad (3.35)$$

Therefore, we have the following nonlinear system.

$$(I^\alpha \Phi_m)(t) = P_{m \times m}^\alpha \Phi_m(t). \quad (3.36)$$

#### 4. Applying the method

In this section, nonlinear Volterra integro-differential equations are solved using WFs. As demonstrated before, we can write

$$\begin{aligned} g(t) &= G^T \Phi_m(t), \\ D^\alpha u(t) &= C^T \Phi_m(t), \\ a_j(t) &= A_j^T \Phi_m(t), \\ k(t, x) &= \Phi_m^T(t) K \Phi_m(x), \end{aligned} \quad (4.1)$$

where  $A_j = [a_0^j, a_1^j, \dots, a_{m-1}^j]^T$  and  $G = [g_0, g_1, \dots, g_{m-1}]^T$  are known  $m$ -vectors. However  $C = [c_0, c_1, \dots, c_{m-1}]^T$  is an unknown  $m$ -vector. Consider Eq. (1.1)

$$D^\alpha u(t) = \sum_{j=1}^n a_j(t) D^{\beta_j} u(t) + a_0(t) u(t) + g(t) + \int_0^t k(t, x) F(u(x)) dx, \quad t \in [0, 1] \quad (4.2)$$

subject to the initial conditions

$$u^{(k)}(0) = 0, \quad k = 0, 1, \dots, [\alpha] - 1. \quad (4.3)$$

Using Eq. (4.1) together with the property of fractional calculus, we have

$$D^{\beta_j} u(t) = I^{\alpha - \beta_j} [D^\alpha u(t)] = I^{\alpha - \beta_j} [C^T \Phi_m(t)] = C^T P_{m \times m}^{\alpha - \beta_j} \Phi_m(t). \quad (4.4)$$

Substituting Eqs. (4.1) and (4.4) into (4.2), we have

$$\begin{aligned} C^T \Phi_m(t) &= \sum_{j=1}^n \Phi_m^T(t) A_j C^T P_{m \times m}^{\alpha - \beta_j} \Phi_m(t) + \Phi_m^T(t) A_0 C P_{m \times m}^\alpha \Phi_m(t) \\ &\quad + G^T \Phi_m(t) + \int_0^t k(t, x) F(u(x)) dx, \end{aligned} \quad (4.5)$$

By using (3.9), we can write

$$C^T \Phi_m(t) = \sum_{j=1}^n \hat{\Theta}_j^T \Phi_m(t) + \hat{\Lambda}^T \Phi_m(t) + G^T \Phi_m(t) + \int_0^t k(t, x) F(u(x)) dx, \quad (4.6)$$

where  $\Theta_j = A_j C^T P_{m \times m}^{\alpha - \beta_j}$  and  $\Lambda = A_0 C P_{m \times m}^\alpha$ . By using Eqs.(4.1) and (3.35) and Lemma 2.5, we have:

$$u(t) \cong C^T P_{m \times m}^\alpha \Phi_m(t) + \sum_{k=0}^{m-1} u^{(k)}(0^+) \frac{t^k}{k!}. \quad (4.7)$$

Hence, by substituting the supplementary initial conditions (1.2) in the above summation of the above equations, we have:

$$u(t) \cong (C^T P_{m \times m}^\alpha + C_1^T) \Phi_m(t). \tag{4.8}$$

It can be written as:

$$u(t) \simeq e^T \Phi_m(t)$$

where  $e = C P_{m \times m}^\alpha + C_1$  and  $C_1$  is the corresponding vector of the function  $\sum_{k=0}^{m-1} u^{(k)}(0^+) \frac{t^k}{k!}$  in the Walsh function basis. Now, we approximate  $F(u(x)) = u(x)^q$  in the following way:

$$(u(x))^2 = e^T \Phi_m(t) \Phi_m^T(x) e = e^T \tilde{e} \Phi_m(t) = e_2^T \Phi_m(x), \tag{4.9}$$

where  $\tilde{e}$  is the product operational matrix for the vector  $e$ . Also,

$$\begin{aligned} (u(x))^3 &= e^T \Phi_m(x) \Phi_m^T(x) e_2 = e^T \tilde{e}_2 \Phi_m(x) = e_3^T \Phi_m(x), \\ &\vdots \\ (u(x))^q &= e^T \tilde{e}_{q-1} \Phi_m(x) = e_q^T \Phi_m(x), \end{aligned} \tag{4.10}$$

where  $\tilde{e}_{q-1}$  is the product operational matrix for the vector  $e_{q-1}$ , by assuming  $e^T \tilde{e}_{q-2} = e_{q-1}^T$ . Using Eqs. (4.1), and (4.10), we have

$$\begin{aligned} \int_0^t k(t, x) F(u(x)) dx &= \int_0^t \Phi_m^T(t) K \Phi_m(x) \Phi_m^T(x) e_q dx = \Phi_m^T(t) K \int_0^t \Phi_m(x) \Phi_m^T(x) e_q dx \\ &= \Phi_m^T(t) K \tilde{e}_q \int_0^t \Phi_m(x) dx = \Phi_m^T(t) K \tilde{e}_q P_{m \times m} \Phi_m(t). \end{aligned}$$

Substituting Eq. (4.11) into Eq. (4.6), yields:

$$C^T \Phi_m(t) = \sum_{j=1}^n \hat{\Theta}_j^T \Phi_m(t) + \hat{\Lambda}^T \Phi_m(t) + G^T \Phi_m(t) + (K \widehat{\tilde{e}_q P_{m \times m}}) \Phi_m(t),$$

or

$$C^T = \sum_{j=1}^n \hat{\Theta}_j^T + \hat{\Lambda}^T + G^T + (K \widehat{\tilde{e}_q P_{m \times m}}),$$

which is a system of algebraic equations. By solving this system we can obtain the approximate solution of Eq. (1.1) by using

$$u(t) \cong (C^T P_{m \times m}^\alpha + C_1^T) \Phi_m(t). \tag{4.11}$$

### 5. Numerical Examples

In this section, to demonstrate the validity and applicability of the numerical scheme, we apply the present method for the following illustrative examples.

**Example 5.1.** Consider the following fractional integro differential equation [20]

$$D^\alpha u(t) = g(t) - tu(t) + \frac{1}{\Gamma(6.5)} \int_0^t (t-x)^{5.5} (u(t))^3 dx, \quad 0 \leq t \leq 1, \tag{5.1}$$

$$g(t) = \Gamma\left(\frac{8}{3}\right) + x^{\frac{8}{3}} - \frac{0.000252451x^{11.5}}{\Gamma(6.5)}$$



with the initial condition

$$u(0) = \dot{u}(0) = 0. \quad (5.2)$$

The exact solution of this example for  $\alpha = \frac{5}{3}$  is  $u(t) = t^{\frac{5}{3}}$ . Table 1 displays the absolute error obtained between the approximate solution and the exact solution ( $|u(t) - u_m(t)|$ ) for  $m = 5$  and different values of  $\alpha$ . Also, the numerical results for  $u(t)$  with  $m = 5$  and  $\alpha = 0.75, 1, 1.5$  and  $1.6$  are shown Fig 1 and Fig 2.

**Example 5.2.** As the second example, we consider the following linear fourth-order fractional integro-differential equation

$$D^\alpha u(t) = t(1 + e^t) + 3e^t + u(t) - \int_0^t u(x)dx, \quad (5.3)$$

with the following boundary conditions

$$u(0) = 1, \quad u'(0) = 1, \quad u''(0) = 2, \quad u'''(0) = 3. \quad (5.4)$$

The exact solution, when  $\alpha = 4$ , is  $u(t) = 1 + te^t$ . Numerical results are presented in the Table 2 which illustrate the absolute errors for  $m = 12$ . Also, the numerical results for  $u(t)$  with  $m = 12$  and  $\alpha = 3.25, 3.5, 3.75$  and  $4$  are shown Fig 3 and Fig 4.

**Example 5.3.** As the third example, we consider the following nonlinear fractional-order integro-differential equation [16]

$$D^\alpha u(t) = g(t)u(t) + h(t) + \sqrt{t} \int_0^t u^2(x)dx, \quad (5.5)$$

where

$$g(t) = 2\sqrt{t} + 2t^{\frac{3}{2}} - (\sqrt{t} + t^{\frac{3}{2}})Ln(1+t), \quad h(t) = \frac{2\text{Arcsinh}(\sqrt{t})}{\sqrt{\pi}\sqrt{1+t}} - 2t^{\frac{3}{2}} \quad (5.6)$$

with the initial condition

$$u(0) = 0. \quad (5.7)$$

The exact solution of this example for  $\alpha = 0.5$  is  $u(t) = Ln(1+t)$ . Table 3 displays the absolute error obtained between the approximate solution and the exact solution ( $|u(t) - u_m(t)|$ ) for  $m = 12$  and different values of  $\alpha$ . Also, the numerical results for  $u(t)$  with  $m = 12$  and  $\alpha = 0.25, 0.5, 0.75$  and  $1$  are shown Fig 5 and Fig 6.

Table 1: The absolute errors with  $m = 5$  and different value of  $\alpha$  for Example 1

	$\alpha = 0.25$	$\alpha = 0.25$	$\alpha = 0.5$	$\alpha = 0.5$
$t$	The method of [20]	Present method	The method of [20]	Present method
0.0	$2.56 \times 10^{-3}$	$4.02 \times 10^{-4}$	$8.25 \times 10^{-5}$	$5.04 \times 10^{-5}$
0.1	$1.91 \times 10^{-4}$	$5.20 \times 10^{-4}$	$1.26 \times 10^{-5}$	$5.48 \times 10^{-6}$
0.2	$1.19 \times 10^{-3}$	$3.54 \times 10^{-3}$	$1.44 \times 10^{-5}$	$2.78 \times 10^{-6}$
0.3	$1.78 \times 10^{-3}$	$1.27 \times 10^{-3}$	$8.99 \times 10^{-6}$	$4.54 \times 10^{-6}$
0.4	$1.59 \times 10^{-3}$	$2.71 \times 10^{-3}$	$8.93 \times 10^{-6}$	$4.35 \times 10^{-6}$
0.5	$1.02 \times 10^{-3}$	$1.51 \times 10^{-4}$	$1.94 \times 10^{-5}$	$3.54 \times 10^{-5}$
0.6	$4.51 \times 10^{-4}$	$6.57 \times 10^{-4}$	$1.47 \times 10^{-5}$	$6.50 \times 10^{-5}$
0.7	$2.45 \times 10^{-4}$	$7.36 \times 10^{-3}$	$1.25 \times 10^{-6}$	$4.24 \times 10^{-5}$
0.8	$6.97 \times 10^{-4}$	$9.09 \times 10^{-3}$	$1.52 \times 10^{-5}$	$2.35 \times 10^{-5}$
0.9	$2.06 \times 10^{-3}$	$3.81 \times 10^{-3}$	$6.82 \times 10^{-6}$	$9.51 \times 10^{-6}$
1	$4.55 \times 10^{-3}$	$3.31 \times 10^{-3}$	$5.00 \times 10^{-5}$	$3.67 \times 10^{-6}$

Table 2: The absolute errors with  $m = 12$  and different values of  $\alpha$  for Example 2

	$\alpha = 3.25$	$\alpha = 3.5$	$\alpha = 3.75$	$\alpha = 4$
$t$	$u_m(t)$	$u_m(t)$	$u_m(t)$	$u_m(t)$
0.0	$4.41 \times 10^{-6}$	$5.41 \times 10^{-6}$	$2.01 \times 10^{-5}$	$7.21 \times 10^{-8}$
0.1	$1.91 \times 10^{-6}$	$5.20 \times 10^{-4}$	$1.26 \times 10^{-6}$	$5.24 \times 10^{-8}$
0.2	$2.74 \times 10^{-7}$	$5.57 \times 10^{-5}$	$6.37 \times 10^{-6}$	$9.87 \times 10^{-8}$
0.3	$6.57 \times 10^{-7}$	$4.93 \times 10^{-5}$	$3.58 \times 10^{-6}$	$9.01 \times 10^{-7}$
0.4	$9.35 \times 10^{-7}$	$6.00 \times 10^{-6}$	$7.29 \times 10^{-7}$	$4.35 \times 10^{-7}$
0.5	$7.02 \times 10^{-7}$	$8.74 \times 10^{-6}$	$6.17 \times 10^{-7}$	$4.78 \times 10^{-7}$
0.6	$6.91 \times 10^{-6}$	$1.27 \times 10^{-6}$	$4.27 \times 10^{-8}$	$6.90 \times 10^{-8}$
0.7	$6.68 \times 10^{-6}$	$3.74 \times 10^{-6}$	$5.14 \times 10^{-8}$	$4.24 \times 10^{-8}$
0.8	$2.69 \times 10^{-6}$	$6.09 \times 10^{-7}$	$6.27 \times 10^{-8}$	$2.35 \times 10^{-9}$
0.9	$3.74 \times 10^{-7}$	$8.84 \times 10^{-7}$	$3.89 \times 10^{-7}$	$9.51 \times 10^{-9}$
1	$4.40 \times 10^{-7}$	$4.97 \times 10^{-6}$	$6.06 \times 10^{-7}$	$2.54 \times 10^{-8}$

Table 3: The absolute errors with  $m = 12$  and different values of  $\alpha$  for Example 3

$t$	$\alpha = 0.25$	$\alpha = 0.25$	$\alpha = 0.5$	$\alpha = 0.5$
	The method of [20]	Present method	The method of [20]	Present method
0.0	$3.31 \times 10^{-7}$	$2.01 \times 10^{-5}$	$3.97 \times 10^{-11}$	$5.80 \times 10^{-7}$
0.1	$1.47 \times 10^{-6}$	$1.22 \times 10^{-6}$	$2.51 \times 10^{-5}$	$7.74 \times 10^{-9}$
0.2	$1.14 \times 10^{-6}$	$3.81 \times 10^{-6}$	$2.59 \times 10^{-9}$	$7.78 \times 10^{-9}$
0.3	$1.67 \times 10^{-6}$	$8.61 \times 10^{-7}$	$2.92 \times 10^{-9}$	$3.31 \times 10^{-10}$
0.4	$1.91 \times 10^{-6}$	$3.30 \times 10^{-7}$	$3.73 \times 10^{-9}$	$4.87 \times 10^{-10}$
0.5	$2.78 \times 10^{-6}$	$5.61 \times 10^{-7}$	$5.18 \times 10^{-9}$	$1.75 \times 10^{-8}$
0.6	$4.48 \times 10^{-6}$	$7.01 \times 10^{-7}$	$7.95 \times 10^{-9}$	$8.64 \times 10^{-9}$
0.7	$7.27 \times 10^{-6}$	$8.91 \times 10^{-7}$	$1.32 \times 10^{-8}$	$1.01 \times 10^{-9}$
0.8	$1.29 \times 10^{-5}$	$7.01 \times 10^{-7}$	$2.39 \times 10^{-8}$	$7.74 \times 10^{-8}$
0.9	$2.59 \times 10^{-5}$	$9.11 \times 10^{-6}$	$4.71 \times 10^{-8}$	$2.42 \times 10^{-9}$
1	$5.50 \times 10^{-5}$	$3.31 \times 10^{-6}$	$1.01 \times 10^{-7}$	$2.31 \times 10^{-8}$

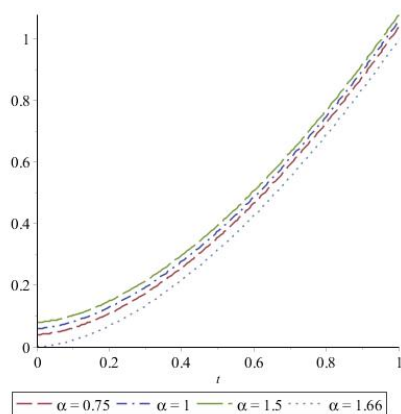
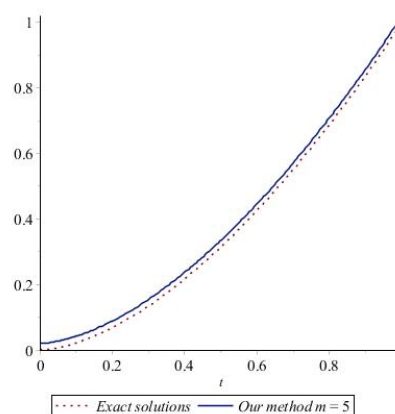
Figure 1: Approximate solution of Example 1, with  $m = 5$  and some  $0.75 \leq \alpha \leq 1.6$ 

Figure 2: A comparison between the approximate and exact solution of Example 1.

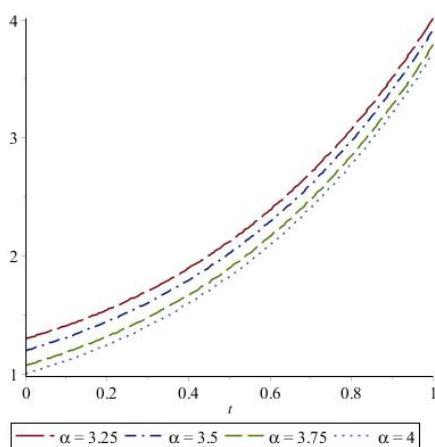
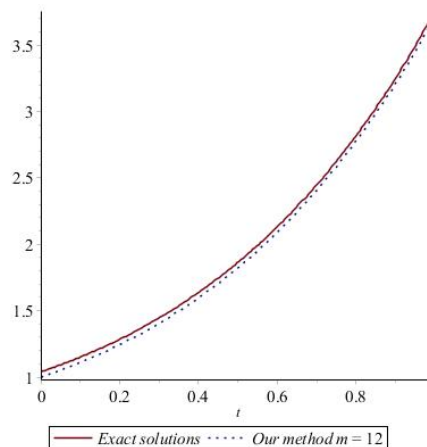
Figure 3: Approximate solution of Example 2, with  $m = 12$  and some  $3.25 \leq \alpha \leq 4$ 

Figure 4: A comparison between the approximate and exact solution of Example 2.

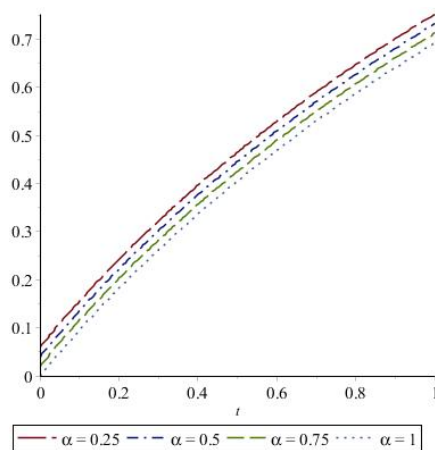


Figure 5: Approximate solution of Example 3, with  $m = 12$  and some  $0.25 \leq \alpha \leq 1$

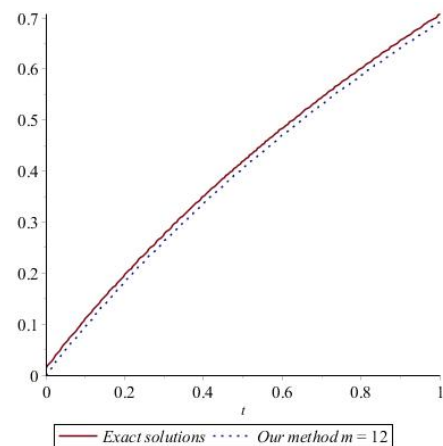


Figure 6: A comparison between the approximate and exact solution of Example 3.

## 6. Conclusion

This paper aimed to extend a Walsh functions for obtaining approximate solution of nonlinear fractional-order Volterra integro-differential equations. First, the Walsh function fractional operational matrix of differentiation and integration was presented. Using this matrix, the nonlinear fractional-order Volterra integro-differential equation was reduced to a system of algebraic equations. The benefits of this method are the low cost of setting up equations without applying a projection method such as collocation, Galerkin etc. The numerical results indicated the high accuracy and efficiency of the proposed method.

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