

FUZZY COLLOCATION METHODS FOR SECOND- ORDER FUZZY ABEL-VOLTERRA INTEGRO-DIFFERENTIAL EQUATIONS

S. S. BEHZADI , T. ALLAHVIRANLOO AND S. ABBASBANDY

ABSTRACT. In this paper we intend to offer new numerical methods to solve the second-order fuzzy Abel-Volterra integro-differential equations under the generalized H -differentiability. The existence and uniqueness of the solution and convergence of the proposed methods are proved in details and the efficiency of the methods is illustrated through a numerical example.

1. Introduction

The fuzzy integral equations and the fuzzy integro-differential equations are very useful for solving many problems in several applied fields like mathematical economics, electrical engineering, medicine and biology and optimal control theory. Since these equations usually can not be solved explicitly, so it is required to obtain approximate solutions. There are numerous numerical methods which have been focusing on the solution of these equations [16, 14, 28, 7, 2, 3, 1, 20, 4, 5, 21, 23, 24, 18, 25, 26, 6, 27].

In this work, we develop the Jacobi polynomials and the Airfoil polynomials fuzzy collocation methods to solve the second- order fuzzy Abel-Volterra integro-differential equation of the second kind as follows:

$$\tilde{u}''(x) = \tilde{f}(x) + \mu \int_a^x k(x,t) \frac{1}{\sqrt{x-t}} \tilde{u}(t) dt, \quad (1)$$

with fuzzy initial conditions:

$$\tilde{u}^r(a) = \tilde{b}_r, \quad r = 0, 1. \quad (2)$$

Where a and μ are crisp constant values and $k(x,t)$ is function that has derivatives on an interval $a \leq t \leq x \leq b$ and b_r are fuzzy constant values and $\tilde{f}(x)$ is fuzzy function. The second- order Abel-Volterra integro-differential equations occur in various physical applications including heat transfer and viscoelasticity [10].

Here is an outline of the paper. In section 2, the basic notations and definitions in fuzzy calculus are briefly presented. Section 3 describes how to find an approximate solution of the given second-order fuzzy Abel-Volterra integro-differential equations by using proposed methods. The existence and uniqueness of the solution and convergence of the proposed methods are proved in Section 4 respectively. Finally

Received: January 2013; Revised: June 2013; Accepted: January 2014

Key words and phrases: Jacobi polynomials, Airfoil polynomials, Collocation method, Fuzzy integro-differential equations, Abel and Volterra integral equations, Generalized differentiability.

in section 5, we apply the proposed methods by an example to show the simplicity and efficiency of the methods, and a brief conclusion is given in Section 6.

2. Preliminaries

Here basic definitions of a fuzzy number are given as follows , [15, 22, 17, 29, 12, 8, 11]

Definition 2.1. An arbitrary fuzzy number \tilde{u} in the parametric form is represented by an ordered pair of functions (\underline{u}, \bar{u}) which satisfy the following requirements: (i) $\underline{u} : r \rightarrow u_r^- \in \mathbb{R}$ is a bounded left-continuous non-decreasing function over $[0, 1]$, (ii) $\bar{u} : r \rightarrow u_r^+ \in \mathbb{R}$ is a bounded left-continuous non-increasing function over $[0, 1]$, (iii) $\underline{u} \leq \bar{u}$, $0 \leq r \leq 1$.

Definition 2.2. For arbitrary fuzzy numbers $\tilde{u}, \tilde{v} \in E$, we use the distance (Hausdorff metric) [17]

$$D(u(r), v(r)) = \max\{\sup_{r \in [0,1]} |\underline{u}(r) - \underline{v}(r)|, \sup |\bar{u}(r) - \bar{v}(r)|\},$$

and it is shown [8] that (E, D) is a complete metric space and the following properties are well known:

$$\begin{aligned} D(\tilde{u} + \tilde{w}, \tilde{v} + \tilde{w}) &= D(\tilde{u}, \tilde{v}), \forall \tilde{u}, \tilde{v} \in E, \\ D(k\tilde{u}, k\tilde{v}) &= |k| D(\tilde{u}, \tilde{v}), \forall k \in \mathbb{R}, \tilde{u}, \tilde{v} \in E, \\ D(\tilde{u} + \tilde{v}, \tilde{w} + \tilde{e}) &\leq D(\tilde{u}, \tilde{w}) + D(\tilde{v}, \tilde{e}), \forall \tilde{u}, \tilde{v}, \tilde{w}, \tilde{e} \in E. \end{aligned}$$

Definition 2.3. Consider $\tilde{x}, \tilde{y} \in E$. If there exists $\tilde{z} \in E$ such that $\tilde{x} = \tilde{y} + \tilde{z}$ then \tilde{z} is called the H - difference of \tilde{x} and \tilde{y} , and is denoted by $\tilde{x} \ominus \tilde{y}$, [8].

Definition 2.4. Let $\tilde{f} : (a, b) \rightarrow E$ and $x_0 \in (a, b)$. We say that f is generalized differentiable at x_0 (Bede-Gal differentiability), if there exists an element $\tilde{f}'(x_0) \in E$, such that [8]:

i) for all $h > 0$ sufficiently small, $\exists \tilde{f}(x_0 + h) \ominus \tilde{f}(x_0), \exists \tilde{f}(x_0) \ominus \tilde{f}(x_0 - h)$ and the following limits hold:

$$\lim_{h \rightarrow 0} \frac{\tilde{f}(x_0 + h) \ominus \tilde{f}(x_0)}{h} = \lim_{h \rightarrow 0} \frac{\tilde{f}(x_0) \ominus \tilde{f}(x_0 - h)}{h} = \tilde{f}'(x_0)$$

or

ii) for all $h > 0$ sufficiently small, $\exists \tilde{f}(x_0) \ominus \tilde{f}(x_0 + h), \exists \tilde{f}(x_0 - h) \ominus \tilde{f}(x_0)$ and the following limits hold:

$$\lim_{h \rightarrow 0} \frac{\tilde{f}(x_0) \ominus \tilde{f}(x_0 + h)}{-h} = \lim_{h \rightarrow 0} \frac{\tilde{f}(x_0 - h) \ominus \tilde{f}(x_0)}{-h} = \tilde{f}'(x_0)$$

or

iii) for all $h > 0$ sufficiently small, $\exists \tilde{f}(x_0 + h) \ominus \tilde{f}(x_0), \exists \tilde{f}(x_0 - h) \ominus \tilde{f}(x_0)$ and the following limits hold:

$$\lim_{h \rightarrow 0} \frac{\tilde{f}(x_0 + h) \ominus \tilde{f}(x_0)}{h} = \lim_{h \rightarrow 0} \frac{\tilde{f}(x_0 - h) \ominus \tilde{f}(x_0)}{-h} = \tilde{f}'(x_0)$$

or

iv) for all $h > 0$ sufficiently small, $\exists \tilde{f}(x_0) \ominus \tilde{f}(x_0 + h), \exists \tilde{f}(x_0) \ominus \tilde{f}(x_0 - h)$ and the following limits hold:

$$\lim_{h \rightarrow 0} \frac{\tilde{f}(x_0) \ominus \tilde{f}(x_0 + h)}{-h} = \lim_{h \rightarrow 0} \frac{\tilde{f}(x_0) \ominus \tilde{f}(x_0 - h)}{h} = \tilde{f}'(x_0).$$

Definition 2.5. Let $\tilde{f} : (a, b) \rightarrow E$. We say \tilde{f} is (i)-differentiable on (a, b) if \tilde{f} is differentiable in the sense (i) of Definition (2.4) and similarly for (ii), (iii) and (iv) differentiability [11].

Definition 2.6. A fuzzy number \tilde{A} is of LR -type if there exist shape functions L (for left), R (for right) and scalar $\alpha \geq 0, \beta \geq 0$ with

$$\tilde{\mu}_A(x) = \begin{cases} L(\frac{a-x}{\alpha}), & x \leq a, \\ R(\frac{x-b}{\beta}), & x \geq a, \end{cases}$$

the mean value of \tilde{A} , a is a real number, and α, β are called the left and right spreads, respectively. \tilde{A} is denoted by (a, α, β) .

Definition 2.7. Let $\tilde{M} = (m, \alpha, \beta)_{LR}$ and $\tilde{N} = (n, \gamma, \delta)_{LR}$ and $\lambda \in \mathbb{R}^+$. Then,

- (1) : $\lambda \tilde{M} = (\lambda m, \lambda \alpha, \lambda \beta)_{LR}$
- (2) : $-\lambda \tilde{M} = (-\lambda m, \lambda \beta, \lambda \alpha)_{LR}$
- (3) : $\tilde{M} \oplus \tilde{N} = (m + n, \alpha + \gamma, \beta + \delta)_{LR}$

$$(4) : \tilde{M} \odot \tilde{N} \simeq \begin{cases} (mn, m\gamma + n\alpha, m\delta + n\beta)_{LR}, & \tilde{M}, \tilde{N} > 0, \\ (mn, n\alpha - m\delta, n\beta - m\gamma)_{LR}, & \tilde{M} > 0, \tilde{N} < 0, \\ (mn, -n\beta - m\delta, -n\alpha - m\gamma)_{LR}, & \tilde{M}, \tilde{N} < 0. \end{cases}$$

Definition 2.8. A triangular fuzzy number is defined as a fuzzy set in E , that is specified by an ordered triple $u = (a, b, c) \in \mathbb{R}^3$ with $a \leq b \leq c$ such that $[u]^r = [u_-^r, u_+^r]$ are the endpoints of r -level sets for all $r \in [0, 1]$, where $u_-^r = a + (b - a)r$ and $u_+^r = c - (c - b)r$. Here, $u_-^0 = a, u_+^0 = c, u_-^1 = u_+^1 = b$, which is denoted by u^1 . The set of triangular fuzzy numbers will be denoted by E .

Definition 2.9. The mapping $\tilde{f} : T \rightarrow E$ for some interval T is called a fuzzy process. Therefore, its r -level set can be written as follows:

$$[f(t)]^r = [f_-^r(t), f_+^r(t)], \quad t \in T, \quad r \in [0, 1].$$

Definition 2.10. Let $\tilde{f} : T \rightarrow E$ be Hukuhara differentiable and denote by $[f(t)]^r = [f_-^r, f_+^r]$. Then, the boundary function f_-^r and f_+^r are differentiable (or Seikkala differentiable) and

$$[f'(t)]^r = [(f_-^r)'(t), (f_+^r)'(t)], \quad t \in T, \quad r \in [0, 1].$$

3. Description of the Methods

In this section we are going to solve the equation (1) by using the Jacobi polynomials and the Airfoil polynomials fuzzy collocation methods.

To obtain the approximation solution of equation (1), based on Definition (2.4) there are two possible cases for each derivation, so there are four possible cases for the second order derivation. The conditions for the existence of solution in each case can now be started.

Theorem 3.1. *Let $x_0 \in [a, b]$ and assume that \tilde{f} is continuous. A mapping $u : [a, b] \rightarrow E$ is a solution to the initial value equation (1) if and only if u' and u'' are continuous and satisfy on the following conditions*

(a)

$$\begin{aligned} \tilde{u}(x) &= \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds + \tilde{b}_1(x - x_0) + \tilde{b}_0, \end{aligned} \quad (3)$$

where \tilde{u}' and \tilde{u}'' are (i)-differentials, or

(b)

$$\begin{aligned} \tilde{u}(x) &= \ominus(-1)[\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds]] + \tilde{b}_0, \end{aligned} \quad (4)$$

where \tilde{u}' and \tilde{u}'' are (ii)-differentials, or

(c)

$$\begin{aligned} \tilde{u}(x) &= \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds] + \tilde{b}_0, \end{aligned} \quad (5)$$

where \tilde{u}' is the (i)-differential and \tilde{u}'' is the (ii)-differential, or

(d)

$$\begin{aligned} \tilde{u}(x) &= [\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds]] + \tilde{b}_0 \end{aligned} \quad (6)$$

where \tilde{u}' is the (ii)-differential and \tilde{u}'' is the (i)-differential.

Proof. Since \tilde{f} is continuous, it must be integrable [9]. So,

$$\begin{aligned} \tilde{u}''(x) &= \tilde{f}(x) + \mu \int_a^x k_1(x, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt, \\ \tilde{u}(x_0) &= \tilde{b}_0, \quad \tilde{u}'(x_0) = \tilde{b}_1, \end{aligned} \quad (7)$$

can be written in each as follows:

(a) Let \tilde{u}' and \tilde{u}'' be (i)-differentiable. So, for equation (3) we have equivalently

$$\tilde{u}'(x) = \int_{x_0}^x \tilde{f}(s) ds + \mu \int_{x_0}^x \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds + \tilde{b}_1,$$

and thus,

$$\begin{aligned} \tilde{u}(x) &= \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds \\ &+ \tilde{b}_1(x - x_0) + \tilde{b}_0. \end{aligned}$$

(b) Let \tilde{u}' and \tilde{u}'' be (ii)-differentiable. So, for equation(3) we have

$$\tilde{u}'(x) = \ominus(-1)[\int_{x_0}^x \tilde{f}(s) ds + \mu \int_{x_0}^x \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds] + \tilde{b}_1,$$

and equivalently,

$$\tilde{u}(x) = \ominus(-1)[\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds]] + \tilde{b}_0.$$

(c) Let \tilde{u}' be (ii)-differentiable and \tilde{u}'' be (i)-differentiable. Then for equation (3), we have equivalently

$$\tilde{u}'(x) = \int_{x_0}^x \tilde{f}(s) ds + \mu \int_{x_0}^x \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds + \tilde{b}_1,$$

so,

$$\tilde{u}(x) = \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds] + \tilde{b}_0.$$

(d) Let \tilde{u}' be (i)-differentiable and \tilde{u}'' be (ii)-differentiable. Then for equation (3) we have equivalently

$$\tilde{u}'(x) = \ominus(-1)[\int_{x_0}^x \tilde{f}(s) ds + \mu \int_{x_0}^x \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds] + \tilde{b}_1,$$

so,

$$\tilde{u}(x) = [\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds]] + \tilde{b}_0,$$

which completes the proof. □

3.1. Description of the Jacobi Polynomials Fuzzy Collocation Method.

To obtain the approximation solution of equation (1), according to the Jacobi polynomials method [19] we can write:

$$\tilde{u}_n(x) = w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x), \quad \alpha, \beta > -1, \tag{8}$$

where,

$$\begin{aligned} w(x) &= \frac{(1-x)^\alpha}{(1+x)^\beta}, \\ p_i^{\alpha, \beta}(x) &= \frac{(1-x)^{-\alpha}(1+x)^{-\beta}}{(-2)^n n!} \frac{d^n}{dx^n} [(1-x)^{n+\alpha}(1+x)^{n+\beta}], \\ (p_i^{\alpha, \beta})'(s) &= \frac{1}{2}(n + \alpha + \beta + 1)p_{n-1}^{(\alpha+1, \beta+1)}(s). \end{aligned} \tag{9}$$

Now from this method, we have four cases as follows:

Case (a):

$$\begin{aligned} w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) &= \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds &+ \tilde{b}_1(x - x_0) + \tilde{b}_0. \end{aligned} \tag{10}$$

We can write equation (10) as follows:

$$\begin{aligned} \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x w(t) k(s, t) \frac{1}{\sqrt{s-t}} p_i^{\alpha, \beta}(t) dt ds ds + \\ \tilde{b}_1(x - x_0) + \tilde{b}_0 = w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) + \tilde{R}_n(x). \end{aligned} \tag{11}$$

So, we have

$$\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x w(t)k(s,t) \frac{1}{\sqrt{s-t}} p_i^{\alpha,\beta}(t) dt ds ds + \tilde{b}_1(x-x_0) + \tilde{b}_0 \ominus w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x) = \tilde{R}_n(x). \quad (12)$$

$$\tilde{R}_n(x_j) = \tilde{0}. \quad (13)$$

It means,

$$\underline{R}_n^r(x_j) = 0, \quad \overline{R}_n^r(x_j) = 0, \quad \forall r \in [0, 1],$$

where x_j ($j = 1, \dots, n$) are collocation points.

Therefore we can write,

$$\int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t)k(s,t) \frac{1}{\sqrt{s-t}} p_i^{\alpha,\beta}(t) dt ds ds + \tilde{b}_1(x_j-x_0) + \tilde{b}_0 \ominus w(x_j) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x_j) = \tilde{0}. \quad (14)$$

Equation (14) can be written in the following operator form

$$\tilde{F} \oplus A\tilde{a} \ominus B\tilde{a} = \tilde{0}. \quad (15)$$

$$\tilde{F}_j \oplus \sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \tilde{b}_1(x_j-x_0) + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t)k(s,t) \frac{1}{\sqrt{s-t}} p_i^{\alpha,\beta}(t) dt ds ds, \\ (B)_{ij} &= w(x_j) p_i^{\alpha,\beta}(x_j). \end{aligned} \quad (16)$$

Case (b):

$$w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x) = \ominus(-1) [\tilde{b}_1(x-x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s,t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(t)) dt ds ds]] + \tilde{b}_0. \quad (17)$$

We can write equation (17) as follows:

$$\begin{aligned} &\ominus(-1) [\tilde{b}_1(x-x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x k(s,t) \frac{1}{\sqrt{s-t}} (w(t) p_i^{\alpha,\beta}(t)) dt ds ds]] + \tilde{b}_0 = \\ &w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x) + \tilde{R}_n(x). \end{aligned} \quad (18)$$

So, we have

$$\begin{aligned} &\ominus(-1) [\tilde{b}_1(x-x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x k(s,t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(t)) dt ds ds]] + \tilde{b}_0 \\ &\ominus w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x) = \tilde{R}_n(x). \end{aligned} \quad (19)$$

Therefore we can write,

$$\begin{aligned} &\ominus(-1) [\tilde{b}_1(x_j-x_0) \ominus (-1) [\int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} k(s,t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(t)) dt ds ds]] + \tilde{b}_0 \\ &\ominus w(x_j) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x_j) = \tilde{0}. \end{aligned} \quad (20)$$

Equation (20) can be written in the following operator form

$$\tilde{F} \oplus A\tilde{a} \ominus B\tilde{a} = \tilde{0}. \tag{21}$$

$$\tilde{F}_j \oplus \sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \ominus(-1)[\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds] + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t)k(s, t) \frac{1}{\sqrt{s-t}} p_i^{\alpha, \beta}(t) dt ds ds, \\ (B)_{ij} &= w(x_j) p_i^{\alpha, \beta}(x_j). \end{aligned} \tag{22}$$

Case (c)

$$\begin{aligned} w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) &= \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds] + \tilde{b}_0. \end{aligned} \tag{23}$$

We can write equation (23) as follows:

$$\begin{aligned} \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds] + \tilde{b}_0 = \\ w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) + \tilde{R}_n(x). \end{aligned} \tag{24}$$

So, we have

$$\begin{aligned} \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds] + \tilde{b}_0 \\ \ominus w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) = \tilde{R}_n(x). \end{aligned} \tag{25}$$

Therefore we can write,

$$\begin{aligned} \ominus(-1)[\tilde{b}_1(x_j - x_0) + \int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \\ \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds] + \tilde{b}_0 \\ \ominus w(x_j) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x_j) = \tilde{0}. \end{aligned} \tag{26}$$

Equation (26) can be written in the following operator form

$$\tilde{F} \ominus A\tilde{a} \ominus B\tilde{a} = \tilde{0}. \tag{27}$$

$$\tilde{F}_j \ominus \left(\sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \right) \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds] + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t)k(s, t) \frac{1}{\sqrt{s-t}} p_i^{\alpha, \beta}(t) dt ds ds, \\ (B)_{ij} &= w(x_j) p_i^{\alpha, \beta}(x_j). \end{aligned} \tag{28}$$

Case (d)

$$\begin{aligned} w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) &= [\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds]] + \tilde{b}_0. \end{aligned} \tag{29}$$

We can write equation (29)

$$\begin{aligned} & [\tilde{b}_1(x - x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds]] + \tilde{b}_0 = \\ & w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) + \tilde{R}_n(x). \end{aligned} \quad (30)$$

So, we have

$$\begin{aligned} & [\tilde{b}_1(x - x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds]] + \tilde{b}_0 \\ & \ominus w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x) = \tilde{R}_n(x). \end{aligned} \quad (31)$$

Therefore we can write,

$$\begin{aligned} & [\tilde{b}_1(x_j - x_0) \ominus (-1) [\int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(t)) dt ds ds]] + \tilde{b}_0 \\ & \ominus w(x_j) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x_j) = \tilde{0}. \end{aligned} \quad (32)$$

Equation (32) can be written in the following operator form

$$\tilde{F} \oplus A\tilde{a} \ominus B\tilde{a} = \tilde{0}. \quad (33)$$

$$\tilde{F}_j \oplus \sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \tilde{b}_1(x - x_0) \ominus (-1) \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t) k(s, t) \frac{1}{\sqrt{s-t}} p_i^{\alpha, \beta}(t) dt ds ds, \\ (B)_{ij} &= w(x_j) p_i^{\alpha, \beta}(x_j). \end{aligned} \quad (34)$$

3.2. Description of the Airfoil polynomials fuzzy collocation method. To obtain the approximation solution of equation (1), according to the airfoil polynomials method of the first kind [13] we can write:

$$\tilde{x}_n(x) = w(x) \sum_{i=0}^n \tilde{a}_i t_i(x), \quad (35)$$

where

$$\begin{aligned} w(x) &= \sqrt{\frac{1+x}{1-x}}, \\ t_i(x) &= \frac{\cos[(\frac{1}{2}) \arccos x]}{\cos(\frac{1}{2} \arccos x)}, \\ u_i(x) &= \frac{\sin[(\frac{1}{2}) \arcsin x]}{\cos(\frac{1}{2} \arcsin x)}, \\ (1+x)t'_i(x) &= (i + \frac{1}{2})u_i(x) - \frac{1}{2}t_i(x). \end{aligned} \quad (36)$$

Now from this method, we have four cases as follows:

Case (a):

$$\begin{aligned} w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) &= \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds &+ \tilde{b}_1(x - x_0) + \tilde{b}_0. \end{aligned} \quad (37)$$

We can write equation (37) as follows:

$$\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x w(t)k(s,t) \frac{1}{\sqrt{s-t}} t_i(t) dt ds ds + \tilde{b}_1(x - x_0) + \tilde{b}_0 = w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x) + \tilde{R}_n(x). \tag{38}$$

So, we have

$$\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x w(t)k(s,t) \frac{1}{\sqrt{s-t}} t_i(t) dt ds ds + \tilde{b}_1(x - x_0) + \tilde{b}_0 \ominus w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha,\beta}(x) = \tilde{R}_n(x), \tag{39}$$

$$\tilde{R}_n(x_j) = \tilde{0}. \tag{40}$$

It means,

$$\underline{R}_n^r(x_j) = 0, \quad \overline{R}_n^r(x_j) = 0, \quad \forall r \in [0, 1],$$

where x_j ($j = 1, \dots, n$) are collocation points.

$$x_j = -\cos \frac{2i-1}{2n+3} \text{positiveimplicative}, \quad j = 0, 1, \dots, n.$$

Therefore we can write,

$$\int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t)k(s,t) \frac{1}{\sqrt{s-t}} t_i(t) dt ds ds + \tilde{b}_1(x_j - x_0) + \tilde{b}_0 \ominus w(x_j) \sum_{i=0}^n \tilde{a}_i t_i(x_j) = \tilde{0}. \tag{41}$$

Equation (41) can be written in the following operator form

$$\tilde{F} \oplus A\tilde{a} \ominus B\tilde{a} = \tilde{0}. \tag{42}$$

$$\tilde{F}_j \oplus \sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \tilde{b}_1(x_j - x_0) + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t)k(s,t) \frac{1}{\sqrt{s-t}} t_i(t) dt ds ds, \\ (B)_{ij} &= w(x_j) t_i(x_j). \end{aligned} \tag{43}$$

Case (b):

$$w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) = \ominus(-1)[\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s,t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds]] + \tilde{b}_0. \tag{44}$$

We can write equation (44) as follows:

$$\begin{aligned} &\ominus(-1)[\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x k(s,t) \frac{1}{\sqrt{s-t}} (w(t) t_i(t)) dt ds ds]] + \tilde{b}_0 = \\ &w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) + \tilde{R}_n(x). \end{aligned} \tag{45}$$

So, we have

$$\begin{aligned} &\ominus(-1)[\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^x \int_{x_0}^s \int_a^x k(s,t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds]] + \tilde{b}_0 \\ &\ominus w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) = \tilde{R}_n(x). \end{aligned} \tag{46}$$

Therefore we can write,

$$\begin{aligned} & \ominus(-1)[\tilde{b}_1(x_j - x_0) \ominus (-1)[\int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \sum_{i=0}^n \tilde{a}_i \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds] + \tilde{b}_0 \\ & \ominus w(x_j) \sum_{i=0}^n \tilde{a}_i t_i(x_j) = \tilde{0}. \end{aligned} \quad (47)$$

Equation (47) can be written in the following operator form

$$\tilde{F} \oplus A\tilde{a} \ominus B\tilde{a} = \tilde{0}, \quad (48)$$

$$\tilde{F}_j \oplus \sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \ominus(-1)[\tilde{b}_1(x - x_0) \ominus (-1)[\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds] + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t) k(s, t) \frac{1}{\sqrt{s-t}} t_i(t) dt ds ds, \\ (B)_{ij} &= w(x_j) p_i^{\alpha, \beta}(x_j). \end{aligned} \quad (49)$$

Case (c)

$$\begin{aligned} w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) &= \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds] + \tilde{b}_0. \end{aligned} \quad (50)$$

We can write equation (50) as follows:

$$\begin{aligned} & \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds] + \tilde{b}_0 = \\ & w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) + \tilde{R}_n(x). \end{aligned} \quad (51)$$

So, we have

$$\begin{aligned} & \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds] + \tilde{b}_0 \\ & \ominus w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) = \tilde{R}_n(x). \end{aligned} \quad (52)$$

Therefore we can write,

$$\begin{aligned} & \ominus(-1)[\tilde{b}_1(x_j - x_0) + \int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds] + \tilde{b}_0 \\ & \ominus w(x_j) \sum_{i=0}^n \tilde{a}_i t_i(x_j) = \tilde{0}. \end{aligned} \quad (53)$$

Equation (53) can be written in the following operator form

$$\tilde{F} \oplus A\tilde{a} \ominus B\tilde{a} = \tilde{0}, \quad (54)$$

$$\tilde{F}_j \oplus \left(\sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \right) \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds] + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t) k(s, t) \frac{1}{\sqrt{s-t}} t_i(t) dt ds ds, \\ (B)_{ij} &= w(x_j) t_i(x_j). \end{aligned} \quad (55)$$

Case (d)

$$w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) = [\tilde{b}_1(x - x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds]] + \tilde{b}_0. \quad (56)$$

We can write equation (56)

$$[\tilde{b}_1(x - x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds]] + \tilde{b}_0 = w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) + \tilde{R}_n(x). \quad (57)$$

So, we have

$$\begin{aligned} & [\tilde{b}_1(x - x_0) \ominus (-1) [\int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds]] + \tilde{b}_0 \\ & \ominus w(x) \sum_{i=0}^n \tilde{a}_i t_i(x) = \tilde{R}_n(x). \end{aligned} \quad (58)$$

Therefore we can write,

$$\begin{aligned} & [\tilde{b}_1(x_j - x_0) \ominus (-1) [\int_{x_0}^{x_j} \int_{x_0}^s \tilde{f}(s) ds ds + \\ & \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} k(s, t) \frac{1}{\sqrt{s-t}} (w(t) \sum_{i=0}^n \tilde{a}_i t_i(t)) dt ds ds]] + \tilde{b}_0 \\ & \ominus w(x_j) \sum_{i=0}^n \tilde{a}_i t_i(x_j) = \tilde{0}. \end{aligned} \quad (59)$$

Equation (59) can be written in the following operator form

$$\tilde{F} \oplus A\tilde{a} \ominus B\tilde{a} = \tilde{0}, \quad (60)$$

$$\tilde{F}_j \oplus \sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \ominus \left(\sum_{b_{ij} \geq 0} b_{ij} \tilde{a}_j \oplus \sum_{b_{ij} < 0} b_{ij} \tilde{a}_j \right) = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \tilde{b}_1(x - x_0) \ominus (-1) \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \tilde{b}_0, \\ (A)_{ij} &= \mu \int_{x_0}^{x_j} \int_{x_0}^s \int_a^{x_j} w(t) k(s, t) \frac{1}{\sqrt{s-t}} t_i(t) dt ds ds, \\ (B)_{ij} &= w(x_j) t_i(x_j). \end{aligned} \quad (61)$$

4. Convergence Analysis

In this section we are going to prove the existence and uniqueness of the solution and convergence of the proposed methods by using the following assumptions,

$$\begin{aligned} \text{Let,} \quad & \left| \mu \frac{k(x, t)}{\sqrt{x-t}} \right| \leq M_1. \\ & \alpha_1 = (b-a)^3 M_1. \end{aligned}$$

According to the equation (13) we have $\underline{R}_n^r = \overline{R}_n^r = 0$, so, $D(\tilde{R}_n, \tilde{0}) \rightarrow 0$. Therefore we can write

$$D(\tilde{a}, \tilde{a}^{(n)}) \leq c_1 n^{-z}, \quad z > 1.$$

Lemma 4.1. *If $\tilde{u}, \tilde{v}, \tilde{w} \in E^n$ and $\lambda \in R$, then,*

- (i) $D(\tilde{u} \ominus \tilde{v}, \tilde{u} \ominus \tilde{w}) = D(\tilde{v}, \tilde{w})$,
- (ii) $D(\ominus \lambda \tilde{u}, \ominus \lambda \tilde{v}) = |\lambda| D(\tilde{u}, \tilde{v})$.

Proof. By the definition of D , we have,

$$\begin{aligned} D(\tilde{u} \ominus \tilde{v}, \tilde{u} \ominus \tilde{w}) &= \max\{\sup_{r \in [0,1]} | \underline{u}(r) - v(r) - \underline{u}(r) - w(r) |, \\ \sup_{r \in [0,1]} | \overline{u}(r) - v(r) - \overline{u}(r) - w(r) | \} &= \\ \max\{\sup_{r \in [0,1]} | (\underline{u}(r) - \underline{v}(r)) - (\underline{u}(r) - \underline{w}(r)) |, \\ \sup_{r \in [0,1]} | (\overline{u}(r) - \overline{v}(r)) - (\overline{u}(r) - \overline{w}(r)) | \} &= \\ \max\{\sup_{r \in [0,1]} | \underline{u}(r) - \underline{v}(r) |, \\ \sup_{r \in [0,1]} | \overline{u}(r) - \overline{v}(r) | \} &= \\ \max\{\sup_{r \in [0,1]} | \underline{v}(r) - \underline{w}(r) |, \sup_{r \in [0,1]} | \overline{v}(r) - \overline{w}(r) | \} &= D(\tilde{v}, \tilde{w}). \end{aligned}$$

Proof.

$$\begin{aligned} D(\ominus \lambda \tilde{u}, \ominus \lambda \tilde{v}) &= \max\{\sup_{r \in [0,1]} | \lambda \underline{u}(r) - \lambda \underline{v}(r) |, \\ \sup_{r \in [0,1]} | \lambda \overline{u}(r) - \lambda \overline{v}(r) | \} &= \\ \max\{\sup_{r \in [0,1]} | \lambda \underline{u}(r) - \lambda \underline{v}(r) |, \\ \sup_{r \in [0,1]} | \lambda \overline{u}(r) - \lambda \overline{v}(r) | \} &= D(\lambda \tilde{u}, \lambda \tilde{v}) = \\ | \lambda | D(\tilde{u}, \tilde{v}). \end{aligned}$$

Theorem 4.2. Let $0 < \alpha_1 < 1$, then problem (1), has a unique solution when $\tilde{u}'(x)$ is (ii)-differentiable and $\tilde{u}''(x)$ is (i)-differentiable.

Proof. Let \tilde{u} and \tilde{u}^* be two different solutions of equation (1) then

$$\begin{aligned} D(\tilde{u}(x), \tilde{u}^*(x)) &= D(\ominus(-1)[\tilde{b}_1(x - x_0) \\ &+ \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds] + \tilde{b}_0, \\ &\ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}^*(t) dt ds ds] + \tilde{b}_0) \\ &= D(\ominus(-1)[\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds] \\ &, \ominus(-1)[\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}^*(t) dt ds ds] \\ &\leq (b - a)^3 M_1 D(\tilde{u}(x), \tilde{u}^*(x)) = \alpha_1 D(\tilde{u}(x), \tilde{u}^*(x)). \end{aligned}$$

From which we get $(1 - \alpha_1)D(\tilde{u}(x), \tilde{u}^*(x)) \leq 0$. Since $0 < \alpha_1 < 1$, then $D(\tilde{u}(x), \tilde{u}^*(x)) = 0$. Implies $\tilde{u}(x) = \tilde{u}^*(x)$ and completes the proof.

Theorem 4.3. Suppose that $\tilde{F} : [a, b] \rightarrow E$ with $D(\tilde{F}(x), \tilde{0}) \leq M$ and

$$\begin{aligned} \mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} &\leq L_1, \quad L_1 < 1, \\ F(x) = \ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds] &+ \tilde{b}_0. \end{aligned}$$

Then the solution of the equation (1) is bounded.

Proof. Let $\tilde{u}(x)$ be an unbounded solution of equation (1). Then for every $r > 0$, there exists an element $x_1 \in [a, b]$, such that

$$\begin{aligned} D(\tilde{u}(x), \tilde{0}) &< r, \quad \forall t \in [a, x_1], \\ D(\tilde{u}(x_1), \tilde{0}) &= r. \end{aligned} \tag{62}$$

Clearly, we can find a positive number r with

$$M + r(L_1 + L_2) < r. \tag{63}$$

By equation (62) and equation (63), and the assumptions of the theorem we have

$$\begin{aligned} r &= D(\tilde{u}(x_1), \tilde{0}) = D(\ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds + \\ &\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds] + \tilde{b}_0, \tilde{0}) \\ &\leq D(\ominus(-1)[\tilde{b}_1(x - x_0) + \int_{x_0}^x \int_{x_0}^s \tilde{f}(s) ds ds] + \tilde{b}_0, \tilde{0}) + \\ &D(\ominus(-1)[\mu \int_{x_0}^x \int_{x_0}^s \int_a^x k(s, t) \frac{1}{\sqrt{s-t}} \tilde{u}(t) dt ds ds], \tilde{0}) \leq M + r(L_1 + L_2) < r, \end{aligned}$$

which is a contraction. Thus $u(x)$ is bounded. Therefore, we can write $D(\tilde{a}^{(n)}, \tilde{0}) \leq c_2 j^{-z}$, $z > 1$. □

Remark 4.4. The proof of other cases is similar to the previous theorems.

Theorem 4.5. *The maximum absolute truncation error of the solution $\tilde{u}_n(x) = w(x) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(x)$ to equation (1) by using the Jacobi polynomials fuzzy collocation method is estimated to be*

$$D(E_j(x), \tilde{0}) \leq c_2 n^{-z+1} + c_1 \frac{n^{-z+1}}{1-z}.$$

Proof. We have,

$$\begin{aligned} D(\tilde{u}(x), \tilde{u}_n(x)) &= D(\sum_{j=0}^{\infty} \tilde{a}_j p_j^{\alpha, \beta}, \sum_{j=0}^n \tilde{a}_j^{(n)} p_j^{\alpha, \beta}) = \\ &D(\sum_{j=0}^n \tilde{a}_j p_j^{\alpha, \beta} + \sum_{j=0}^n \tilde{a}_j^{(n)} p_j^{\alpha, \beta}, \sum_{j=0}^n \tilde{a}_j^{(n)} p_j^{\alpha, \beta}) \\ &\leq D(\sum_{j=0}^n \tilde{a}_j p_j^{\alpha, \beta}, \sum_{j=0}^n \tilde{a}_j^{(n)} p_j^{\alpha, \beta}) + D(\sum_{j=n+1}^{\infty} \tilde{a}_j p_j^{\alpha, \beta}, \tilde{0}) \\ &\leq \sum_{j=0}^n |p_j^{\alpha, \beta}| D(\tilde{a}_j, \tilde{a}_j^{(n)}) + \sum_{j=n+1}^{\infty} |p_j^{\alpha, \beta}| D(\tilde{a}_j, \tilde{0}) \\ &\leq \sum_{j=0}^n D(\tilde{a}_j, \tilde{a}_j^{(n)}) + \sum_{j=n+1}^{\infty} D(\tilde{a}_j, \tilde{0}) \leq c_2 n^{-z+1} + c_1 \frac{n^{-z+1}}{1-z}. \end{aligned} \tag{□}$$

Remark 4.6. The maximum absolute truncation error of the solution $\tilde{u}_n(x) = w(x) \sum_{i=0}^n \tilde{a}_i t_i(x)$ to equation (1) by using the Airfoil polynomials fuzzy collocation method is similar to the Jacobi polynomials fuzzy collocation method.

5. Numerical Example

In this section, we solve the second-order fuzzy Abel-Volterra integro-differential equation by using the Jacobi polynomials and the Airfoil polynomials fuzzy collocation methods. The program has been provided with Mathematica 6.

Algorithm 5.1. Step 1. Set $n \leftarrow 0$.

Step 2. Solve the systems (15) or (21) or (27) or (33) or (42) or (48) or (55) or (60).

Step 3. If $D(\tilde{x}_{n+1}(s), \tilde{x}_n(s)) < \varepsilon$ then go to step 4, else $n \leftarrow n + 1$ and go to step 2.

Step 4. Print $\tilde{x}_n(s)$ as the approximation of the exact solution.

r	$(\underline{u}, n = 6, x = 0.4)$	$(\bar{u}, n = 6, x = 0.4)$
0.0	0.1935645	0.5421619
0.1	0.2033578	0.5328423
0.2	0.2137553	0.5254231
0.3	0.2356409	0.4937533
0.4	0.2535644	0.4876537
0.5	0.2627612	0.4617815
0.6	0.2849328	0.4565963
0.7	0.2955877	0.4463437
0.8	0.3269507	0.4372477
0.9	0.3436238	0.4166234
1.0	0.3539719	0.3539719

TABLE 1. Case 1: Numerical Results for Example 5.2 by Using the Jacobi Polynomials Fuzzy Collocation Method

$$D(E_j(s), \tilde{0}) \leq 0.000617.$$

r	$(\underline{u}, n = 5, x = 0.4)$	$(\bar{u}, n = 5, x = 0.4)$
0.0	0.1577312	0.4943681
0.1	0.1633476	0.4839655
0.2	0.1754673	0.4766359
0.3	0.1928417	0.4627358
0.4	0.2127327	0.4544752
0.5	0.2255881	0.4309799
0.6	0.2459925	0.4147448
0.7	0.2587896	0.4064228
0.8	0.2886562	0.3808357
0.9	0.2953816	0.3762249
1.0	0.3159559	0.3159559

TABLE 2. Case 2: Numerical Results for Example 5.2 by Using the Jacobi Polynomials Fuzzy Collocation Method

$$D(E_j(s), \tilde{0}) \leq 0.000623.$$

Example 5.2. Consider the fuzzy Abel-Volterra integro-differential equation as follows:

$$u''(x) = \tilde{f}(x) + \frac{1}{7} \int_0^x \frac{(s^2 + t^3)}{\sqrt{x-t}} \tilde{u}(t) dt,$$

where,

$$\begin{aligned} \tilde{u}(0) &= (0.01, 0.03, 0.06), \\ \tilde{u}'(0) &= (0.05, 0.07, 0.08), \\ \tilde{f}(x) &= (x^2, x^2 + 3, x^2 + 4), \\ \alpha_1 &= 0.64574, \\ \varepsilon &= 10^{-4}, \\ \alpha &= \frac{-1}{4}, \\ \beta &= \frac{-1}{3}. \end{aligned}$$

r	$(\underline{u}, n = 6, x = 0.4)$	$(\bar{u}, n = 6, x = 0.4)$
0.0	0.4124319	0.7565522
0.1	0.4227476	0.7933488
0.2	0.4317337	0.7821096
0.3	0.4546829	0.7682413
0.4	0.4774387	0.7525178
0.5	0.4966477	0.7374507
0.6	0.5049772	0.7131734
0.7	0.5183665	0.7048578
0.8	0.5596697	0.6581885
0.9	0.5647674	0.6676291
1.0	0.5848555	0.5848555

TABLE 3. Case 3: Numerical Results for Example 5.1 by Using the Jacobi Polynomials Fuzzy Collocation Method

$$D(E_j(s), \tilde{0}) \leq 0.000615.$$

r	$(\underline{u}, n = 5, x = 0.4)$	$(\bar{u}, n = 5, x = 0.4)$
0.0	0.4536459	0.7633915
0.1	0.4853429	0.7746625
0.2	0.4948536	0.7635628
0.3	0.5135407	0.7467317
0.4	0.5343805	0.7326215
0.5	0.5464581	0.7167859
0.6	0.5643269	0.6936831
0.7	0.5754317	0.6886649
0.8	0.6183408	0.6627322
0.9	0.6254705	0.6473396
1.0	0.6367584	0.6367584

TABLE 4. Case 4: Numerical Results for Example 5.1 by Using the Jacobi Polynomials Fuzzy Collocation Method

$$D(E_j(s), \tilde{0}) \leq 0.000619.$$

r	$(\underline{u}, n = 5, x = 0.4)$	$(\bar{u}, n = 5, x = 0.4)$
0.0	0.4536659	0.8237753
0.1	0.4639654	0.8353875
0.2	0.4725576	0.8268798
0.3	0.4915672	0.8005547
0.4	0.5129312	0.7965816
0.5	0.5244175	0.7742209
0.6	0.5436553	0.7579328
0.7	0.5549394	0.7465385
0.8	0.5923296	0.7254818
0.9	0.6061419	0.7078913
1.0	0.6149259	0.6149259

TABLE 5. Case 5: Numerical results for Example 5.1 by using the Airfoil polynomials fuzzy collocation method

$$D(E_j(s), \tilde{0}) \leq 0.000605.$$

r	$(\underline{u}, n = 7, x = 0.4)$	$(\bar{u}, n = 7, x = 0.4)$
0.0	0.2727442	0.6237379
0.1	0.2838695	0.6114823
0.2	0.2946542	0.6065117
0.3	0.3122321	0.5813541
0.4	0.3372304	0.5752621
0.5	0.3440264	0.5551278
0.6	0.3644813	0.5334554
0.7	0.3743292	0.5267315
0.8	0.3889636	0.5117462
0.9	0.4125638	0.4869326
1.0	0.4346738	0.4346738

TABLE 6. Case 6: Numerical Results for Example 5.1 by Using the Airfoil Polynomials Fuzzy Collocation Method

$$D(E_j(s), \tilde{0}) \leq 0.000627.$$

r	$(\underline{u}, n = 6, x = 0.4)$	$(\bar{u}, n = 6, x = 0.4)$
0.0	0.4323658	0.7939852
0.1	0.4435544	0.8021505
0.2	0.4544919	0.7965833
0.3	0.4756853	0.7749469
0.4	0.4967187	0.7652672
0.5	0.5045259	0.7432655
0.6	0.5258227	0.7268543
0.7	0.5372188	0.7195358
0.8	0.5687408	0.6912687
0.9	0.5772653	0.6779573
1.0	0.5947186	0.5947186

TABLE 7. Case 7: Numerical results for Example 5.1 by using the Airfoil polynomials fuzzy collocation method

$$D(E_j(s), \tilde{0}) \leq 0.000615.$$

r	$(\underline{u}, n = 5, x = 0.4)$	$(\bar{u}, n = 5, x = 0.4)$
0.0	0.5632436	92456558
0.1	0.5729682	0.9357607
0.2	0.5831844	0.9252543
0.3	0.6051448	0.9045749
0.4	0.6247616	0.8578513
0.5	0.6365807	0.8742658
0.6	0.6549709	0.8552168
0.7	0.6657538	0.8465313
0.8	0.6888638	0.8176859
0.9	0.7083558	0.7933837
1.0	0.7273019	0.7273019

TABLE 8. Case 8: Numerical Results for Example 5.1 by Using the Airfoil Polynomials Fuzzy Collocation Method

$$D(E_j(s), \tilde{0}) \leq 0.000602.$$

6. Conclusion

In this study, the Jacobi polynomials and the Airfoil polynomials fuzzy collocation method have been presented to solve the fuzzy Abel- Volterra integro-differential equation. These methods have been successfully employed to obtain the approximate solution of the fuzzy Abel-Volterra integro-differential equation under generalized H -differentiability. We can use these methods to solve another nonlinear fuzzy problems such as fuzzy partial differential equations and fuzzy integral equations.

REFERENCES

- [1] S. Abbasbandy and M. S. Hashemi, *Fuzzy integro-differential equations: formulation and solution using the variational iteration method*, Nonlinear Science Letters A, **1** (2010), 413-418.
- [2] T. Allahviranloo, S. Abbasbandy, O. Sedaghatfar and P. Darabi, *A new method for solving fuzzy integro-differential equation under generalized differentiability*, Neural Computing and Applications, **21** (2012), 191-196.
- [3] T. Allahviranloo, M. Khezerloo, O. Sedaghatfar and S. Salahshour, *Toward the existence and uniqueness of solutions of second-order fuzzy volterra integro-differential equations with fuzzy kernel*, Neural Computing and Applications, DOI 10.1007/s00521-012-0849-x, 2012.

- [4] T. Allahviranloo, M. Khezerloo, M. Ghanbari and S. Khezerloo, *The homotopy perturbation method for fuzzy Volterra integral equations*, International Journal of Computational Cognition, **8** (2010), 31-37.
- [5] R. Alikhani, F. Bahrami and A. Jabbari, *Existence of global solutions to nonlinear fuzzy Volterra integro-differential equations*, Nonlinear Analysis, **75** (2012), 1810-1821.
- [6] T. Allahviranloo, S. Abbasbandy and S. Salahshour, *A new method for solving fuzzy integro-differential equation under generalized differentiability*, Neural Computing and Applications, **21** (2012), 191-196.
- [7] E. Babolian, H. Sadeghi Goghary and S. Abbasbandy, *Numerical solution of linear fredholm fuzzy integral equations of the second kind by Adomian method*, Applied Mathematics and Computation, **161** (2005), 733-744.
- [8] B. Bede and S. G. Gal, *Generalizations of differentiability of fuzzy-number valued function with application to fuzzy differential equations*, Fuzzy Sets and Systems, **151** (2005), 581-599.
- [9] B. Bede, *Note on Numerical solutions of fuzzy differential equations by predictorcorrector method*, Information Sciences, **178** (2008), 1917-1922.
- [10] A. M. Bijura, *Error bounded analysis and singularly perturbed Abel-Volterra equations*, Journal of Applied Mathematics, **6** (2004), 479-494.
- [11] Y. Chalco-Cano and H. Romn-Flores, *On new solutions of fuzzy differential equations*, Chaos Soliton and Fractals, **38** (2006), 112-119.
- [12] R. N. Desmarais and S. R. Bland, *Tables of properties of airfoil polynomials*, Nasa Reference Publication, 1343, September 1995.
- [13] D. Dubois and H. Prade, *Theory and application*, Academic Press, 1980.
- [14] M. Friedman, M. Ma and A. Kandel, *Numerical methods for calculating the fuzzy integral*, Fuzzy Sets and Systems, **83** (1996), 5762.
- [15] R. Goetschel and W. Voxman, *Elementary calculus*, Fuzzy Sets Syst, **18** (1986), 31-43.
- [16] M. Jahantigh, T. Allahviranloo and M. Otadi, *Numerical solution of fuzzy integral equation*, Applied Mathematical Sciences, **2** (2008), 33-46.
- [17] A. Kauffman and M. M. Gupta, *Introduction to fuzzy arithmetic: theory and application*, Van Nostrand Reinhold. New York, 1991.
- [18] H. Kim and R. Sakthivel, *Numerical solution of hybrid fuzzy differential equations using improved predictor-corrector method*, Communications in Nonlinear Science and Numerical Simulation, **17** (2012), 3788-3794.
- [19] X. Li and T. TANG, *Convergence analysis of Jacobi spectral collocation methods for Abel-Volterra integral equations of second kind*, Frontiers of Mathematics in China, **7** (2012), 6984.
- [20] N. Mikaeilvand, S. Khakrangin and T. Allahviranloo, *Solving fuzzy Volterra integro-differential equation by fuzzy differential transform method*, EUSFLAT- LFA, (2011), 891-896.
- [21] A. Molabahrami, A. Shidfar and A. Ghyasi, *An analytical method for solving linear Fredholm fuzzy integral equations of the second kind*, Computers and Mathematics with Applications, **61** (2011), 2754-2761.
- [22] M. L. Puri and D. Ralescu, *Fuzzy random variables*, Journal of Mathematical Analysis and Applications, **114** (1986), 409-422.
- [23] S. Sadigh Behzadi, *Solving fuzzy nonlinear Volterra-Fredholm integral equations by using homotopy analysis and Adomian decomposition methods*, Journal of Fuzzy Set Valued Analysis, **2011**(2011), 1-13.
- [24] S. Sadigh Behzadi, T. Allahviranloo and S. Abbasbandy, *Solving fuzzy second-order nonlinear VolterraFredholm integro-differential equations by using Picard method*, Neural Computing and Applications, DOI 10.1007/s00521- 012 - 0926 -1, 2012.
- [25] S. Sadigh Behzadi, T. Allahviranloo and S. Abbasbandy, *The use of fuzzy expansion method for Solving Fuzzy linear Volterra-Fredholm Integral Equations*, Journal of Intelligent and Fuzzy Systems, DOI:10.3233/IFS-130861, 2013.
- [26] S. Salahshour and T. Allahviranloo, *Application of fuzzy differential transform method for solving fuzzy Volterra integral equations*, Applied Mathematical Modelling, **37** (2013), 1016-1027.

- [27] S. Salahshour, T. Allahviranloo and S. Abbasbandy, *Solving fuzzy fractional differential equations by fuzzy Laplace transforms*, Communication in Nonlinear Science and Numerical Simulation, **17** (2012), 1372-1381.
- [28] M. Sugeno, *Theory of fuzzy integrals and its application*, Ph.D. Thesis, Tokyo Institute of Technology, 1974.
- [29] L. A. Zadeh, *Information and control*, Fuzzy Sets and Systems, **8** (1965), 338-353.

S. S. BEHZADI *, DEPARTMENT OF MATHEMATICS, ISLAMIC AZAD UNIVERSITY, QAZVIN BRANCH, QAZVIN, IRAN.

E-mail address: shadan_behzadi@yahoo.com

T. ALLAHVIRANLOO, DEPARTMENT OF MATHEMATICS, SCIENCE AND RESEARCH BRANCH, ISLAMIC AZAD UNIVERSITY, TEHRAN, IRAN.

E-mail address: tofigh@allahviranloo.com

S. ABBASBANDY, DEPARTMENT OF MATHEMATICS, SCIENCE AND RESEARCH BRANCH, ISLAMIC AZAD UNIVERSITY, TEHRAN, IRAN.

E-mail address: abbasbandy@yahoo.com

*CORRESPONDING AUTHOR