



SEMI-ANALYTICAL METHOD FOR SOLVING ONE DIMENSIONAL HEAT EQUATION

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Abstract

The Laplace Transform method and variational iterative approach are combined to create a new semi-analytical methodology that is used in this research to solve one-dimensional heat equations. To illustrate the effectiveness and precision of the suggested approach, numerical results are provided.

Keywords: Variational iterative method, one-dimensional Heat equation, Numerical examples, Laplace transform.

I. Introduction

Joseph Fourier initially presented the idea of heat equations in 1822. It occurs in many scientific and technical applications when we need to describe the flow of a quantity, like heat, through a certain area. Here is a description of the 1-D heat equation:

$$\frac{\partial u(\alpha, t)}{\partial t} = c^2 \frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}$$

Several applications in the sciences and engineering may be resolved using the Laplace transform approach. The variational iterative method is also a widely used numerical technique to resolve differential equations. Differential equations may have an accurate solution, which can be obtained using variational iterations.

A variety of mathematical techniques were developed to solve heat equations in one dimension. The finite difference method has been used in [II] to solve heat equations in 2-D. The 2-D heat equations' Chebyshev series solution was presented in [IX]. In [VII], a method combining the Finite Difference approach to solve 2-D heat equations with a collocation method was devised. Heat equations in two dimensions are solved using the radial basis function approach in [VIII]. The approach of variational iteration was presented in [IV] to solve nonlinear equations. This paper discusses a few more approaches to solving Heat Equations [VI-XII]. [I, III, V, VI, X, XI, XII].

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II. Linearity Property of the Laplace Transform Method

Let $v(t)$, $w(t)$ be the functions of t which are defined for all positive t values. Then

$$L\{a.v(t) + b.w(t)\} = a.L\{v(t)\} + b.L\{w(t)\}$$

where a, b are arbitrary constants.

III. Laplace transform for differentiation

Assume that for any positive value of t , $u(t)$ is a function of t . Consequently, the n th derivative of the function $u(t)$, the Laplace transform is

$$L\left[\frac{D^N(U(T))}{DT^N}\right] = p^N \bar{u}(p) - p^{N-1}U(0) - p^{N-2}U'(0) - p^{N-3}U''(0) - \dots - pU^{(N-2)}(0) - U^{(N-1)}(0)$$

where $\bar{u}(p) = L\{u(t)\}$.

IV. Linearity Property of Inverse Laplace Transform

For any positive value of t , let $v(t)$, $w(t)$ be two functions of t . Let $\bar{v}(p)$ and $\bar{w}(p)$ be functions of s such that $\bar{v}(p) = L\{v(t)\}$ and $\bar{w}(p) = L\{w(t)\}$. Then

$$L^{-1}\{c.\bar{v}(p) + d.\bar{w}(p)\} = c.L^{-1}\{\bar{v}(p)\} + d.L^{-1}\{\bar{w}(p)\} = c.v(t) + d.w(t)$$

where the constants c and d are arbitrary.

Numerical Examples

Example 1:

This section provides examples to illustrate the efficacy of the proposed semi-analytical method.

Example 1: Consider the following 1-D heat equation

$$\frac{\partial u(\alpha, t)}{\partial t} = \frac{\partial^2 u(\alpha, t)}{\partial \alpha^2} \quad (1)$$

the initial conditions

$$u(\alpha, 0) = \sin \alpha$$

By L.T. of (1),

$$L\left\{\frac{\partial u(\alpha, t)}{\partial t}\right\} = L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\} \quad (2)$$

This implies

$$pL\{u(\alpha, t)\} - u(\alpha, 0) = L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\}$$

By initial conditions, we have

$$pL\{u(\alpha, t)\} = \sin \alpha + L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\}$$

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$$L\{u(\alpha, t)\} = \frac{\sin \alpha}{p} + \frac{1}{p} L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\} \quad (3)$$

By inverse L.T. of (3),

$$u = \sin \alpha + L^{-1} \left[\frac{1}{p} L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\} \right] \quad (4)$$

Using the iteration method, from (4), we obtain

$$u_{m+1} = \sin \alpha + L^{-1} \left[\frac{1}{p} L\left\{L\left\{\frac{\partial^2 u_m}{\partial \alpha^2}\right\}\right\} \right] \quad (5)$$

From (5), we obtain

$$\begin{aligned} u_0 &= \sin \alpha \\ u_1 &= \sin \alpha (1 - t) \\ u_2 &= \sin \alpha \left(1 - t + \frac{(t)^2}{2!}\right) \\ u_3 &= \sin \alpha \left(1 - t + \frac{(t)^2}{2!} - \frac{(t)^3}{3!}\right) \\ &\vdots \\ &\vdots \\ &\vdots \\ u_m &= \sin \alpha \left(1 - t + \frac{(t)^2}{2!} - \frac{(t)^3}{3!} + \dots + \frac{(-1)^m (t)^m}{m!}\right) \end{aligned}$$

The solution is

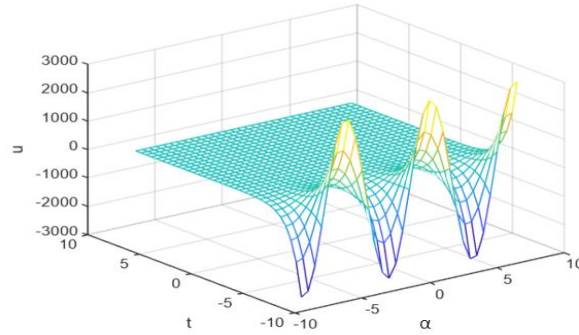
$$u = \lim_{n \rightarrow \infty} u_m$$

After simplification, we obtain

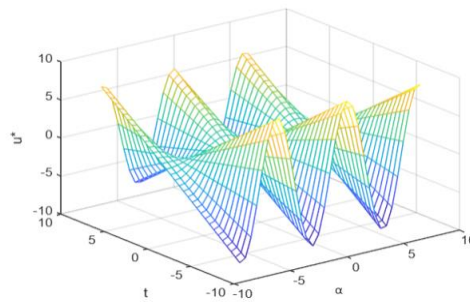
$$\begin{aligned} u &= \sin \alpha \left(1 - t + \frac{(t)^2}{2!} - \frac{(t)^3}{3!} \dots\right) \\ u &= \sin \alpha e^{-t} \end{aligned} \quad (6)$$

Table 1: Absolute Error of Exact, Approximate solution at $\alpha = 0.5$ (up to 3rd iteration)

| t | u | u* | u-u* |
|-----|-------------------|--------------------|------------|
| 0 | 0.479425538604203 | 0.479425538604203 | 0 |
| 0.2 | 0.392520432266236 | 0.392489707603974 | 3.0725e-05 |
| 0.4 | 0.321368549107831 | 0.320895493839080 | 4.7306e-04 |
| 0.6 | 0.263114314226633 | 0.260807493000686 | 2.3068e-03 |
| 0.8 | 0.215419780632368 | 0.208390300779960 | 7.0295e-03 |
| 1.0 | 0.176370799225032 | 0.159808512868068 | 1.6562e-02 |
| 1.2 | 0.144400197270476 | 0.111226724956175 | 3.3173e-02 |
| 1.4 | 0.118224882255866 | 0.058809532735449 | 5.9415e-02 |
| 1.6 | 0.096794346881901 | -0.001278468102945 | 9.8073e-02 |
| 1.8 | 0.079248508516310 | -0.072872681867839 | 1.5212e-01 |
| 2.0 | 0.064883191057865 | -0.159808512868068 | 2.2469e-01 |



Pic. 1. Graph of Exact Solution u



Pic. 2. Graph of Approximate solution u^* (up to 3rd iteration)

Example 2: Consider the one-dimensional Heat equation

$$\frac{\partial u(\alpha, t)}{\partial t} = \frac{\partial^2 u(\alpha, t)}{\partial \alpha^2} \quad (7)$$

where

$$u(\alpha, 0) = e^\alpha$$

By L.T. of (7),

$$L\left\{\frac{\partial u(\alpha, t)}{\partial t}\right\} = L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\}$$

This implies

$$pL\{u(\alpha, t)\} - u(\alpha, 0) = L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\}$$

by initial conditions,

$$pL\{u(\alpha, t)\} = e^\alpha + L\{\nabla^2 u(\alpha, t)\}$$

Divide by p, we obtain

$$L\{u(\alpha, t)\} = \frac{e^\alpha}{p} + \frac{1}{p}L\{\nabla^2 u(\alpha, t)\} \quad (8)$$

By inverse L.T. of (8),

$$u = e^\alpha + L^{-1}\left[\frac{1}{p}L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\}\right] \quad (9)$$

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Using the iteration method, from (9), we obtain

$$u_{m+1} = e^\alpha + L^{-1} \left[\frac{1}{p} L \left\{ L \left\{ \frac{\partial^2 u_m}{\partial \alpha^2} \right\} \right\} \right] \quad (10)$$

From (10), we obtain

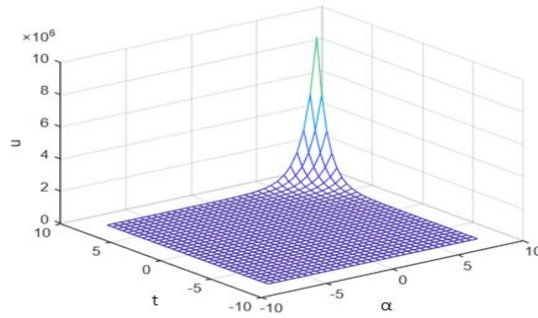
$$\begin{aligned} u_0 &= e^\alpha \\ u_1 &= e^\alpha (1 + t) \\ u_2 &= e^\alpha \left(1 + t + \frac{(t)^2}{2!} \right) \\ u_3 &= e^\alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} \right) \\ u_4 &= e^\alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \frac{(t)^4}{4!} \right) \\ u_5 &= e^\alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \frac{(t)^4}{4!} + \frac{(t)^5}{5!} \right) \\ &\vdots \\ u_m &= e^\alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \dots + \frac{(t)^m}{m!} \right) \end{aligned}$$

The solution is

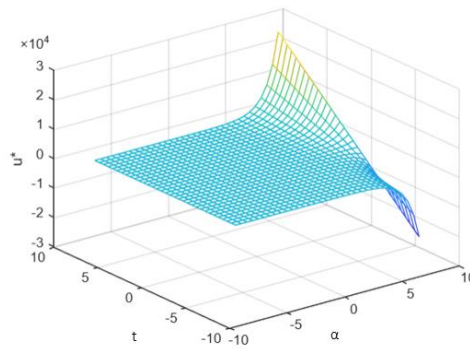
$$\begin{aligned} u &= \lim_{n \rightarrow \infty} u_m \\ u &= e^\alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \dots \right) \\ u &= e^\alpha (e^t) \\ u &= e^{\alpha+t} \end{aligned}$$

Table 2: Absolute Error of Exact and Approximate solution at $\alpha = 0.5$ (up to 5th iteration)

| t | u | u* | u-u* |
|----------|--------------------|--------------------|---------------|
| 0 | 1.648721270700128 | 1.648721270700128 | 0 |
| 0.2 | 2.013752707470477 | 2.013752556623192 | 1.5085e-07 |
| 0.4 | 2.459603111156950 | 2.459593167760838 | 9.9434e-06 |
| 0.6 | 3.004166023946433 | 3.004049293836627 | 1.1673e-04 |
| 0.8 | 3.669296667619244 | 3.668620260220490 | 6.7641e-04 |
| 1.0 | 4.481689070338065 | 4.479026118735348 | 2.6630e-03 |
| 1.2 | 5.473947391727199 | 5.465735238463740 | 8.2122e-03 |
| 1.4 | 6.685894442279269 | 6.664491896554444 | 2.1403e-02 |
| 1.6 | 8.166169912567650 | 8.116843869029104 | 4.9326e-02 |
| 1.8 | 9.974182454814718 | 9.870670021588852 | 1.0351e-01 |
| 2.0 | 12.182493960703473 | 11.980707900420931 | 2.0179e-01 |



Pic. 3. Behaviour of Exact solution u



Pic. 4. Behaviour of Approximate sol u^* to 5th iteration

Example 3: Consider the one-dimensional Heat equation

$$\frac{\partial u(\alpha, t)}{\partial t} = \frac{\partial^2 u(\alpha, t)}{\partial \alpha^2} \quad (11)$$

where

$$u(\alpha, 0) = \sinh \alpha$$

By L.T. of (11),

$$L\left\{\frac{\partial u(\alpha, t)}{\partial t}\right\} = L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\}$$

This implies

$$pL\{u(\alpha, t)\} - u(\alpha, 0) = L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\}$$

Applying initial conditions,

$$\begin{aligned} pL\{u(\alpha, t)\} &= \sinh \alpha + L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\} \\ L\{u(\alpha, t)\} &= \frac{\sinh \alpha}{p} + \frac{1}{p} L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\} \end{aligned} \quad (12)$$

Applying inverse T. of (12),

$$u = \sinh \alpha + L^{-1} \left[\frac{1}{p} L\left\{\frac{\partial^2 u(\alpha, t)}{\partial \alpha^2}\right\} \right] \quad (13)$$

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By the iteration method, from (13),

$$u_{m+1} = \sinh \alpha + L^{-1} \left[\frac{1}{p} L \left\{ L \left\{ \frac{\partial^2 u_m}{\partial \alpha^2} \right\} \right\} \right] \quad (14)$$

From (14), we obtain

$$\begin{aligned} u_0 &= \sinh \alpha \\ u_1 &= \sinh \alpha (1 + t) \\ u_2 &= \sinh \alpha \left(1 + t + \frac{(t)^2}{2!} \right) \\ u_3 &= \sinh \alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} \right) \\ u_4 &= \sinh \alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \frac{(t)^4}{4!} \right) \\ u_5 &= \sinh \alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \frac{(t)^4}{4!} + \frac{(t)^5}{5!} \right) \\ &\vdots \\ &\vdots \\ &\vdots \\ u_m &= \sinh \alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \cdots + \frac{(t)^m}{m!} \right) \end{aligned}$$

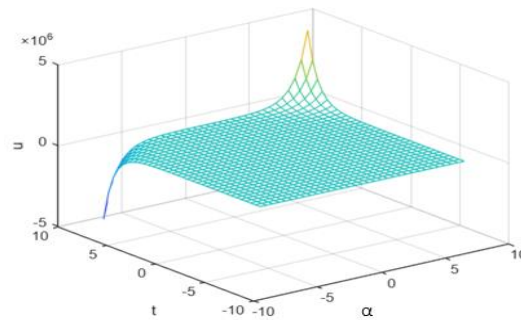
The solution is obtained as

$$\begin{aligned} u &= \lim_{n \rightarrow \infty} u_m \\ u &= \sinh \alpha \left(1 + t + \frac{(t)^2}{2!} + \frac{(t)^3}{3!} + \cdots \right) \\ u &= \sinh \alpha (e^t) \end{aligned}$$

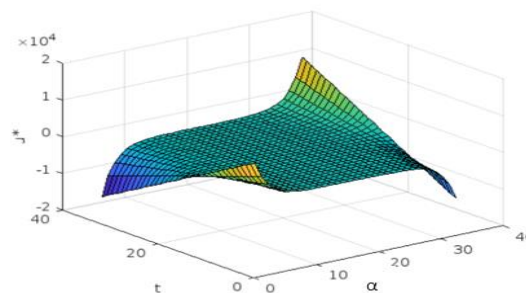
Table 3: Absolute Error of Exact and Approximate solution at $\alpha = 0.5$ (up to 5th iteration)

| t | u | u* | u-u* |
|----------|-------------------|-------------------|---------------|
| 0 | 0.521095305493747 | 0.521095305493747 | 0 |
| 0.2 | 0.636467243394379 | 0.636467195717544 | 4.7677e-08 |
| 0.4 | 0.777382846560495 | 0.777379703847942 | 3.1427e-06 |
| 0.6 | 0.949497552935393 | 0.949460659184271 | 3.6894e-05 |
| 0.8 | 1.159718930021621 | 1.159505144510173 | 2.1379e-04 |
| 1.0 | 1.416483899818968 | 1.415642246591347 | 8.4165e-04 |
| 1.2 | 1.730097342128362 | 1.727501806673320 | 2.5955e-03 |
| 1.4 | 2.113145665561160 | 2.106381170979195 | 6.7645e-03 |
| 1.6 | 2.581001944310608 | 2.565411941207415 | 1.5590e-02 |
| 1.8 | 3.152442893597739 | 3.119726725029518 | 3.2716e-02 |
| 2.0 | 3.850402445182704 | 3.786625886587898 | 6.3777e-02 |

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Pic. 5. Behaviour of Exact Solution u



Pic. 6. Behaviour of Approximate sol. u^*

V. Conclusion

The results of the solved numerical examples show that the novel semi-analytic approach, which comprises the Laplace transform with a modified variational iterative approach, is an efficient mathematical approach for solving one-dimensional heat equations. In the future, linear and non-linear heat equations in two and three dimensions may be solved using the suggested mathematical approach.

Conflict of Interest

The authors declare that there is no conflict of interest regarding this article.

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