Numerical Solution of Integro-Differential Equation by using Chebyshev Wavelet Operational Matrix of Integration

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Received: 14 February 2012; Accepted: 18 May 2012.

Abstract. In this paper, we propose a method to approximate the solution of a linear Fredholm integro-differential equation by using the Chebyshev wavelet of the first kind as basis. For this purpose, we introduce the first Chebyshev operational matrix of integration. Chebyshev wavelet approximating method is then utilized to reduce the integro-differential equation to a system of algebraic equations. Illustrative examples are included to demonstrate the advantages and applicability of the technique.

Keywords: Integro-differential equation, Chebyshev wavelet of the first kind, Operational matrix of integration, Legendre wavelet, CAS wavelet.

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1. Introduction

Wavelets theory is relatively new in mathematical researches. In recent years, wavelets have found their way into different fields of science and engineering. Wavelets permit the accurate representation of a variety of functions and operators. Orthogonal functions and polynomial series have been received considerable attention in dealing with various problems of dynamical systems. The main characteristic of this technique is that it reduces these problems to those of solving a system of algebraic equations, thus greatly simplifying the problems. The common wavelets which have been used to solve integral or integro-differential equations are Legendre, CAS, Haar and Chebyshev wavelets [3, 6].

The other approach is based on converting the underlying differential equations
into an integral equations through integration, approximating various signals involved in the equation truncated orthogonal series $\Psi(t)$ and using the operational matrix of integration $P$, to eliminate the integral operations. The matrix $P$ is given by

$$\int_0^t \Psi(t') \, dt' = P \Psi(t), \quad 0 \leq t < 1$$

where $\Psi(t) = [\psi_0, \psi_1, \ldots, \psi_{n-1}]^T$ and the matrix $M$ can be uniquely determined on the basis of the particular orthogonal functions. The elements $\psi_0, \psi_1, \ldots, \psi_{n-1}$ are the basis functions, orthogonal on the certain interval $[0,1]$


In this paper, we introduce a new numerical method to solve the following linear Fredholm integro-differential equation using the first kind Chebyshev wavelet operational matrix of integration.

$$\begin{cases}
y'(t) = f(t) + y(t) + \int_0^1 k(t,s)y(s) \, ds \quad 0 \leq t < 1 \\
y(0) = y_0
\end{cases}$$

where the function $f(t) \in L^2(0,1)$, the kernel $k(t,s) \in L^2([0,1] \times [0,1])$ are known and $y(t)$ is the unknown function to be determined. The paper is organized as follows:

In Section 2, we describe the Chebyshev wavelets and its properties. The Chebyshev wavelets operational matrix of integration will be derived in Section 3. In Section 4, we propose a method to solve the linear Fredholm integro-differential equation (1) and approximate the unknown function. Finally, in Section 5, we solve some illustrative examples.

2. Chebyshev Wavelets and their Properties

2.1 Chebyshev Wavelets

Chebyshev wavelets $\psi_{m,n} = \psi(k, n, m, t)$ have four arguments, $n = 1, 2, \ldots, 2^k-1$, $k$ can assume any positive integer, $m$ is degree of Chebyshev polynomials of the first kind and denotes the time.

$$\psi_{n,m}(t) = \begin{cases} 2^{k/2} \tilde{T}_m(2^k t - 2n + 1) & \frac{n-1}{2^k} \leq t \leq \frac{n}{2^k} \\
0 & \text{otherwise} \end{cases}$$

where,

$$\tilde{T}_m(t) = \begin{cases} \frac{1}{\sqrt{2}} & m = 0 \\
\sqrt{\frac{2}{2^k}} \tilde{T}_m(t) & m > 0 \end{cases}$$
and \( m = 0, 1, \ldots, M - 1, n = 1, 2, \ldots, 2^{k-1} \). In Equation (2) the coefficients are used for orthonormality. Here \( T_m(t) \) are Chebyshev polynomials of the first kind of degree \( m \) which are orthogonal with respect to the weight function \( \omega(t) = 1/\sqrt{1-t^2} \), on \([-1,1]\), and satisfy the following recursive formula:

\[
T_0(t) = 1, \quad T_1(t) = t, \quad T_{m+1}(t) = 2tT_m(t) - T_{m-1}(t), \quad m = 1, 2, \ldots
\]

We should note that in dealing with Chebyshev wavelets the weight function \( \omega(x) \) have to be dilated and translated as

\[
\omega_n(t) = \omega(2^k t - 2n + 1)
\]

to get orthogonal wavelets on the interval \([0,1]\).

### 2.2 Function approximation

A function \( f(t) \in L^2_\omega[0,1] \), (where \( \tilde{\omega}(t) = \omega(2t - 1) \)) may be expanded as

\[
f(t) = \sum_{n=1}^{\infty} \sum_{m=0}^{\infty} c_{n,m} \psi_{n,m}(t),
\]

where \( c_{n,m} = (f(t), \psi_{n,m}(t))_{\omega_n} \), in which \((0,0)\) denotes the inner product in \( L^2_{\omega_n}[0,1] \). If we consider truncated series in (3), we obtain

\[
f(t) \approx \sum_{n=1}^{2^{k-1}} \sum_{m=0}^{M-1} c_{n,m} \psi_{n,m}(t) = C^T \Psi(t),
\]

where \( C \) and \( \Psi(t) \) are \( 2^{k-1}M \times 1 \) matrices given by

\[
C = [c_{10}, c_{11}, \ldots, c_{1,M-1}, c_{20}, \ldots, c_{2,M-1}, \ldots, c_{2^{k-1}-1,0}, \ldots, c_{2^{k-1}-1,M-1}]^T \quad (6)
\]

\[
\Psi(t) = [\psi_{10}(t), \psi_{11}(t), \ldots, \psi_{1,M-1}(t), \ldots, \psi_{2^{k-1}-1,0}(t), \ldots, \psi_{2^{k-1}-1,M-1}(t)]^T \quad (7)
\]

The integration of the vector can be obtained as

\[
\int_0^t \Psi(t') \, dt' = P\Psi(t).
\]

Our main purpose is to obtain the matrix \( P \).

### 3. Chebyshev Wavelet Operational Matrix of Integration

In this section, we will derive the operational matrix \( P \) of integration which plays a great role in dealing with the problem of Fredholm integro-differential equation.
First we construct the $6 \times 6$ matrix $P$ for $M = 3$ and $k = 2$. In this case, there are six basis functions which are given by

\[
\psi_{10} = \frac{2}{\sqrt{\pi}} \psi_{11} = 2\sqrt{\frac{2}{\pi}}(4t - 1) \quad \psi_{12} = 2\sqrt{\frac{2}{\pi}}((4t - 1)^2 - 1), \quad 0 \leq t \leq \frac{1}{2},
\]

(9)

\[
\psi_{20} = \frac{2}{\sqrt{\pi}} \psi_{21} = 2\sqrt{\frac{2}{\pi}}(4t - 3) \quad \psi_{22} = 2\sqrt{\frac{2}{\pi}}((4t - 3)^2 - 1), \quad \frac{1}{2} \leq t < 1,
\]

(10)

and from (7),

\[
\Psi_6(t) = [\psi_{10}, \psi_{11}, \psi_{12}, \psi_{20}, \psi_{21}, \psi_{22}]^T.
\]

(11)

By integrating (9) and (10) from 0 to $t$ and representing it in the matrix form, we obtain

\[
\int_0^t \psi_{10}(t') \, dt' = \begin{cases} 
\frac{2}{\sqrt{\pi}} t, & 0 \leq t \leq \frac{1}{2}, \\
\frac{1}{\sqrt{\pi}}, & \frac{1}{2} \leq t \leq 1,
\end{cases}
= \begin{bmatrix} \frac{1}{4}, \frac{1}{4\sqrt{2}}, 0, \frac{1}{2}, 0, 0 \end{bmatrix} \Psi_6(t).
\]

\[
\int_0^t \psi_{11}(t') \, dt' = \begin{cases} 
2\sqrt{\frac{2}{\pi}}(2t^2 - t), & 0 \leq t \leq \frac{1}{2}, \\
0, & \frac{1}{2} \leq t \leq 1,
\end{cases}
= \begin{bmatrix} -\frac{1}{8\sqrt{2}}, 0, \frac{1}{16}, 0, 0, 0 \end{bmatrix} \Psi_6(t).
\]

\[
\int_0^t \psi_{12}(t') \, dt' = \begin{cases} 
2\sqrt{\frac{2}{\pi}}(32t^3 - 8t^2 + t), & 0 \leq t \leq \frac{1}{2}, \\
-\frac{\sqrt{\pi}}{3}, & \frac{1}{2} \leq t \leq 1,
\end{cases}
= \begin{bmatrix} -\frac{1}{6\sqrt{2}}, -\frac{1}{8}, 0, -\frac{1}{3\sqrt{2}}, 0, 0 \end{bmatrix} \Psi_6(t).
\]

\[
\int_0^t \psi_{20}(t') \, dt' = \begin{cases} 
0, & 0 \leq t \leq \frac{1}{2}, \\
\frac{2}{\sqrt{\pi}} - \frac{1}{\sqrt{\pi}}, & \frac{1}{2} \leq t \leq 1,
\end{cases}
= \begin{bmatrix} 0, 0, 0, \frac{1}{4}, -\frac{1}{4\sqrt{2}}, 0 \end{bmatrix} \Psi_6(t).
\]
\[
\int_0^t \psi_{21}(t') \, dt' = \begin{cases} 
0, & 0 \leq t \leq \frac{1}{2}, \\
2\sqrt{\frac{2}{\pi}}(2t^2 - 3t) + 1, & \frac{1}{2} \leq t \leq 1,
\end{cases}
= [0, 0, 0, -\frac{1}{8\sqrt{2}}, 0, -\frac{1}{16}]\Psi_6(t).
\]

\[
\int_0^t \psi_{22}(t') \, dt' = \begin{cases} 
0, & 0 \leq t \leq \frac{1}{2}, \\
2\sqrt{\frac{2}{\pi}} \left( \frac{32}{3}t^3 - 24t^2 + 17t \right) - \frac{23}{6}, & \frac{1}{2} \leq t \leq 1,
\end{cases}
= [0, 0, 0, -\frac{1}{6\sqrt{2}}, -\frac{1}{8}, 0]\Psi_6(t).
\]

Thus

\[
\int_0^t \Psi_6(t') \, dt' = P_{6\times6}\Psi_6(t),
\]  \hspace{1cm} (12)
where

\[
P_{6\times6} = \frac{1}{4} \begin{bmatrix}
1 & \frac{1}{2^2} & 0 & 2 & 0 & 0 \\
-\frac{1}{2\sqrt{2}} & 0 & \frac{1}{4} & 0 & 0 & 0 \\
\frac{1}{2\sqrt{2}} & 1 & 0 & -\frac{2\sqrt{2}}{3} & 0 & 0 \\
\frac{1}{3} & \frac{2}{3} & \frac{1}{2} & 0 & 1 & \frac{1}{2^2} \\
0 & 0 & 0 & -\frac{1}{2\sqrt{2}} & 0 & 1 \\
0 & 0 & 0 & -\frac{2\sqrt{2}}{3} & -\frac{1}{2} & 0
\end{bmatrix}.
\]

In (11) and (12) the subscript of \( P_{6\times6} \) and \( \Psi_6 \) denote the dimension. In fact the matrix \( P_{6\times6} \) can be written as

\[
P_{6\times6} = \frac{1}{4} \begin{bmatrix}
L_{3\times3} & F_{3\times3} \\
0_{3\times3} & L_{3\times3}
\end{bmatrix}
\]
where

\[
L_{3\times3} = \begin{bmatrix}
1 & \frac{1}{2^2} & 0 \\
-\frac{1}{2\sqrt{2}} & 0 & \frac{1}{4} \\
\frac{1}{2\sqrt{2}} & 0 & \frac{1}{4}
\end{bmatrix} \quad \text{and} \quad F_{3\times3} = \begin{bmatrix}
2 & 0 & 0 \\
0 & 0 & 0 \\
\frac{2\sqrt{2}}{3} & 0 & 0
\end{bmatrix}
\]
For general case, we have

$$\int_0^t \Psi(t') \, dt' = P \Psi(t) \tag{13}$$

where $\Psi(t)$ is given in (7) and $P$ is a $2^{k-1}M \times 2^{k-1}M$ matrix given by

$$P = \frac{1}{2^k} \begin{bmatrix} LF & F & \cdots & F \\ 0 & LF & \cdots & F \\ 0 & 0 & \cdots & F \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & LF \\ 0 & 0 & \cdots & 0 & L \end{bmatrix}$$

where $F$ and $L$ are $M \times M$ matrices. In this case,

a) If $M = 2$ we have

$$F = \begin{bmatrix} 2 & 0 \\ 0 & 0 \end{bmatrix} \quad \text{and} \quad L = \begin{bmatrix} 1 & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}} & 0 \end{bmatrix}$$

b) If $M = 3, 5, 7, \ldots$ we have

$$F = \begin{bmatrix} 2 & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ -\frac{2\sqrt{2}}{3} & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ -\frac{2\sqrt{2}}{(M-4)(M-2)} & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ -\frac{2\sqrt{2}}{(M-2)M} & 0 & \cdots & 0 \end{bmatrix}$$

and

$$L = \begin{bmatrix} 1 & \frac{1}{\sqrt{2}} & 0 & 0 & 0 & 0 & \cdots & 0 & 0 \\ \frac{1}{2\sqrt{2}} & 0 & \frac{1}{4} & 0 & 0 & 0 & \cdots & 0 & 0 \\ -\frac{\sqrt{2}}{4} & \frac{1}{2} & 0 & \frac{1}{6} & 0 & 0 & \cdots & 0 & 0 \\ \frac{\sqrt{2}}{4} & 0 & -\frac{1}{4} & 0 & \frac{1}{8} & 0 & \cdots & 0 & 0 \\ \frac{\sqrt{2}}{5} & 0 & 0 & -\frac{1}{6} & 0 & \frac{1}{10} & \cdots & 0 & 0 \\ \frac{\sqrt{2}}{24} & 0 & 0 & 0 & -\frac{1}{8} & 0 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ \frac{\sqrt{2}}{(M-3)(M-1)} & 0 & 0 & 0 & 0 & \cdots & 0 & \frac{1}{(M-2)^2} \\ -\frac{\sqrt{2}}{(M-2)M} & 0 & 0 & 0 & 0 & \cdots & -\frac{1}{2(M-2)} & 0 & 0 \end{bmatrix}$$
c) If \( M = 4, 6, 8, \ldots \) we have

\[
F = \begin{bmatrix}
2 & 0 & \cdots & 0 \\
0 & 0 & \cdots & 0 \\
-2\sqrt{2} & 0 & \cdots & 0 \\
0 & -\frac{2\sqrt{2}}{15} & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
-\frac{2\sqrt{2}}{(M-3)(M-3)} & 0 & \cdots & 0 \\
0 & 0 & \cdots & 0 \\
-\frac{2\sqrt{2}}{(M-3)(M-1)} & 0 & \cdots & 0 \\
0 & 0 & \cdots & 0
\end{bmatrix}
\]

and

\[
L = \begin{bmatrix}
1 & \frac{1}{\sqrt{2}} & 0 & 0 & \cdots & 0 & 0 \\
-\frac{1}{\sqrt{2}} & 0 & \frac{1}{4} & 0 & \cdots & 0 & 0 \\
-\frac{\sqrt{2}}{4} & \frac{1}{4} & 0 & \frac{1}{6} & \cdots & 0 & 0 \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\
-\frac{\sqrt{2}}{2(M-1)} & 0 & 0 & -\frac{1}{6} & \cdots & 0 & 0 \\
\frac{\sqrt{2}}{2(M-2)} & 0 & 0 & 0 & \cdots & -\frac{1}{15} & 0 \\
\frac{\sqrt{2}}{(M-3)(M-1)} & 0 & 0 & 0 & \cdots & 0 & 0 \\
0 & 0 & 0 & 0 & \cdots & -\frac{1}{2(M-2)} & 0
\end{bmatrix}
\]

The integration of the product of two Chebyshev wavelet function vectors is obtained as:

\[
I = \int_{0}^{1} \Psi(t)\Psi(t)^{T} \, dt \quad (14)
\]

where \( I \) is the identity matrix.

4. Solution of the Linear Fredholm Integro-Differential Equation

Consider the linear Fredholm integro-differential equation given by (1). We approximate \( y'(t) \), \( f(t) \) and \( k(t, s) \) by using Chebyshev wavelet space as follows:

\[
y'(t) \simeq Y'\Psi(t), \quad y(0) \simeq Y_{0}\Psi(t), \quad f(t) \simeq X\Psi(t) \quad \text{and} \quad k(t, s) \simeq \Psi(t)K\Psi(t),
\]

where \( Y', Y_{0} \) and \( X \) are \( 2^{k-1}M \times 1 \) matrices whose coefficients are defined similarly to (6). Also, \( K \) is a \( 2^{k-1}M \times 2^{k-1}M \) matrix with the following elements:

\[
K_{ij} = (\psi_{i}(t), (k(t, s), \psi_{j}(s))) \quad , \quad i, j = 1, 2, \ldots, 2^{k-1}M.
\]
Then from (13), we have

\[ y(t) = \int_0^t y'(s) \, ds + y(0) \simeq \int_0^t Y^T \Psi(s) \, ds + Y_0^T \Psi(t) = Y^T P \Psi(t) + Y_0^T \Psi(t) \]

\[ = (Y^T P + Y_0^T) \Psi(t) \]

Substituting into (1) we have

\[ \Psi(t)^T Y' = \Psi(t)^T X + \Psi(t)^T (P^T Y' + Y_0) + \int_0^1 \Psi(t)^T K \Psi(s) \Psi(s)^T (P^T Y' + Y_0) \, ds \]

By (14),

\[ \Psi(t)^T Y' = \Psi(t)^T X + \Psi(t)^T (P^T Y' + Y_0) + \Psi(t)^T K (P^T Y' + Y_0) \]

or

\[ (I - KP^T - P^T) Y' = KY_0 + Y_0 + X \]  \hfill (15)

By solving this linear system we can get the vector \( Y' \). Thus,

\[ Y^T = Y^T P + Y_0^T \quad \text{or} \quad y(t) = Y^T \Psi(t) \]  \hfill (16)

5. Numerical Examples

In this section, we consider three integro-differential equations. We apply the system of equations in (15) and (16). The programs have been provided by Mathematica. \( y \) and \( \hat{y} \) in tables denote the exact solution and the numerical solution, respectively.

Example 5.1 Let

\[
\begin{align*}
y'(x) &= \int_0^1 \sin(4\pi x + 2\pi t) \, y(t) \, dt + y(x) - \cos(2\pi x) - 2\pi \sin(2\pi x) - \frac{1}{2} \sin(4\pi x) \\
y(0) &= 1
\end{align*}
\]

with exact solution \( y(x) = \cos(2\pi x) \).

We solve (15) by using the mentioned method in Section 4, with \( P_{12 \times 12} \). Table 1 shows the numerical results of the Equation (17) using Chabyshev wavelet method are better than the results of CAS wavelet method.

Example 5.2 Let

\[
\begin{align*}
y'(x) &= xe^x + e^x - x + \int_0^1 xy(t) \, dt \\
y(0) &= 0
\end{align*}
\]

with exact solution \( y(x) = xe^x \).

In this example, we solve (15) by using the Chebyshev wavelet method with \( P_{10 \times 10} \). Table 2 shows that the numerical results of the example in Chabyshev wavelet method are better than the results of the Legendre wavelet method.
Example 5.3 Let
\[
\begin{aligned}
\left\{ y'(x) &= 1 - \frac{1}{2}x + \int_0^1 xty(t) \, dt \\
y(0) &= 0
\right.
\end{aligned}
\]  
(19)

with exact solution \( y(x) = x \).

Table 1. Comparison of Chebyshev wavelet and CAS wavelet in Example 1
\[
\begin{array}{|c|c|c|}
\hline
x & \text{Chebyshev-}P_{12\times12} & \text{CAS - } P_{12\times12} \\
\hline
0.09 & 0.00059917 & 0.05078780 \\
0.08 & 0.00276144 & 0.04767720 \\
0.07 & 0.00521435 & 0.02689700 \\
0.06 & 0.00664701 & 0.01486380 \\
0.05 & 0.00696096 & 0.07351310 \\
0.04 & 0.00607222 & 0.14761900 \\
0.03 & 0.00391160 & 0.23355700 \\
0.02 & 0.00042504 & 0.32673500 \\
0.01 & 0.00442625 & 0.42187600 \\
0.1 & 0.00474126 & 0.36916600 \\
0.2 & 0.05276500 & 0.09563600 \\
0.3 & 0.03453150 & 0.04910600 \\
0.4 & 0.04278170 & 0.05734700 \\
0.5 & 0.00244686 & 0.49269400 \\
0.6 & 0.00607222 & 0.01486380 \\
0.7 & 0.00391160 & 0.23355700 \\
0.8 & 0.00042504 & 0.32673500 \\
0.9 & 0.00442625 & 0.42187600 \\
\hline
\end{array}
\]

Table 2. Comparison of Chebyshev wavelet and Legendre wavelet in Example 2
\[
\begin{array}{|c|c|c|}
\hline
x & \text{Chebyshev-}P_{12\times12} & \text{Legendre-}P_{12\times12} \\
\hline
0.09 & 0.00393673 & 0.15634100 \\
0.08 & 0.00309873 & 0.13859100 \\
0.07 & 0.00236307 & 0.11587800 \\
0.06 & 0.00172882 & 0.08791800 \\
0.05 & 0.00119508 & 0.05442690 \\
0.04 & 0.00076097 & 0.01512100 \\
0.03 & 0.00042504 & 0.03028290 \\
0.02 & 0.00018823 & 0.08206740 \\
0.01 & 0.00004797 & 0.14051400 \\
0.1 & 0.00487802 & 0.36916600 \\
0.2 & 0.02019630 & 0.10607400 \\
0.3 & 0.04703680 & 0.10707800 \\
0.4 & 0.08653960 & 0.17580000 \\
0.5 & 0.14032100 & 0.33947400 \\
\hline
\end{array}
\]

Table 3. Comparison of Chebyshev, CAS and Legendre wavelets in Example 3
\[
\begin{array}{|c|c|c|}
\hline
x & \text{Chebyshev-}P_{12\times12} & \text{CAS - } P_{12\times12} \\
\hline
0.09 & 0.00120024 & 0.02486320 & 0.07005790 \\
0.08 & 0.00094507 & 0.02574420 & 0.05855910 \\
0.07 & 0.00072107 & 0.02211350 & 0.04446370 \\
0.06 & 0.00052791 & 0.01357090 & 0.02766580 \\
0.05 & 0.00036531 & 0.00002468 & 0.00394690 \\
0.04 & 0.00023295 & 0.01830220 & 0.01443470 \\
0.03 & 0.00013055 & 0.04086560 & 0.03994960 \\
0.02 & 0.00004797 & 0.06693760 & 0.06854620 \\
0.01 & 0.00001882 & 0.09544690 & 0.10322000 \\
0.1 & 0.00148687 & 0.20215420 & 0.20790680 \\
0.2 & 0.00151541 & 0.00164509 & 0.05906060 \\
0.3 & 0.01433670 & 0.00015358 & 0.06262440 \\
0.4 & 0.02640410 & 0.02318070 & 0.11753000 \\
0.5 & 0.04276500 & 0.12556300 & 0.05171500 \\
\hline
\end{array}
\]
We solve (15) by using the method mentioned in Section 4 with $P_{12 \times 12}$. Table 3 shows that the numerical results of the example in Chabyshev wavelet method are better than the results of Legendre wavelet and CAS wavelet methods.

6. Conclusion

The aim of the presented work is to develop an efficient method for solving an integro-differential equation by reducing it into a set of algebraic equations. In this method, we used the first kind Chebyshev wavelet operational matrix of integration for solving the integro-differential equation. Numerical examples showed that Chebyshev wavelet method can behave better than the other mentioned wavelets method and give better approximation in comparison with the other wavelets especially for small values of $x$.

References