

Fractional Differential Problem of Some Type of Matrix Fractional Function

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Abstract: In this paper, based on Jumarie type of Riemann-Liouville (R-L) fractional derivative and a new multiplication of fractional analytic functions, we can evaluate arbitrary order fractional derivative of some type of matrix fractional function. In fact, our result is a generalization of classical calculus result.

Keywords: Jumarie type of R-L fractional derivative, new multiplication, fractional analytic functions, matrix fractional function.

I. INTRODUCTION

Fractional calculus is an extension of ordinary calculus, which has a history of more than 300 years. Fractional calculus with any real or complex derivative and integral originated from Euler's work, even earlier than Leibniz's work. In recent years, the application of fractional calculus in many different fields such as physics, mechanics, mathematical economics, viscoelasticity, biology, control theory, and electrical engineering [1-13].

However, the definition of fractional derivative is not unique. Commonly used definitions include Riemann-Liouville (R-L) fractional derivative, Caputo fractional derivative, Grunwald-Letnikov (G-L) fractional derivative, Jumarie's modified R-L fractional derivative [14-18]. Because Jumarie type of R-L fractional derivative helps to avoid non-zero fractional derivative of constant function, it is easier to use this definition to connect fractional calculus with classical calculus.

In this paper, based on Jumarie type of R-L fractional derivative and a new multiplication of fractional analytic functions, we study the fractional differential problem of the following type of matrix fractional function:

$$[E_{\alpha}(tAx^{\alpha})]^{\otimes_{\alpha} p} \otimes_{\alpha} E_{\alpha}(E_{\alpha}(tAx^{\alpha})),$$

where $0 < \alpha \leq 1$, t is a real number, p is a positive integer, and A is a real matrix. Using some methods, we can evaluate arbitrary order fractional derivative of this type of matrix fractional function. In fact, our result is a generalization of ordinary calculus result.

II. PRELIMINARIES

At first, we introduce the fractional derivative used in this paper and its properties.

Definition 2.1 ([19]): Let $0 < \alpha \leq 1$, and x_0 be a real number. The Jumarie type of Riemann-Liouville (R-L) α -fractional derivative is defined by

$$({}_{x_0}D_x^{\alpha})[f(x)] = \frac{1}{\Gamma(1-\alpha)} \frac{d}{dx} \int_{x_0}^x \frac{f(t)-f(x_0)}{(x-t)^{\alpha}} dt, \quad (1)$$

where $\Gamma(\cdot)$ is the gamma function. On the other hand, for any positive integer m , we define $({}_{x_0}D_x^{\alpha})^m[f(x)] = ({}_{x_0}D_x^{\alpha})({}_{x_0}D_x^{\alpha}) \cdots ({}_{x_0}D_x^{\alpha})[f(x)]$, the m -th order α -fractional derivative of $f(x)$.

Proposition 2.2 ([20]): If α, β, x_0, C are real numbers and $\beta \geq \alpha > 0$, then

$$({}_{x_0}D_x^\alpha)[(x - x_0)^\beta] = \frac{\Gamma(\beta+1)}{\Gamma(\beta-\alpha+1)}(x - x_0)^{\beta-\alpha}, \quad (2)$$

and

$$({}_{x_0}D_x^\alpha)[C] = 0. \quad (3)$$

Next, the definition of fractional analytic function is introduced.

Definition 2.3 ([21]): If x, x_0 , and a_n are real numbers for all n , $x_0 \in (a, b)$, and $0 < \alpha \leq 1$. If the function $f_\alpha: [a, b] \rightarrow R$ can be expressed as an α -fractional power series, that is, $f_\alpha(x^\alpha) = \sum_{n=0}^{\infty} \frac{a_n}{\Gamma(n\alpha+1)}(x - x_0)^{n\alpha}$ on some open interval containing x_0 , then we say that $f_\alpha(x^\alpha)$ is α -fractional analytic at x_0 . In addition, if $f_\alpha: [a, b] \rightarrow R$ is continuous on closed interval $[a, b]$ and it is α -fractional analytic at every point in open interval (a, b) , then f_α is called an α -fractional analytic function on $[a, b]$.

In the following, we introduce a new multiplication of fractional analytic functions.

Definition 2.4 ([22]): If $0 < \alpha \leq 1$. Assume that $f_\alpha(x^\alpha)$ and $g_\alpha(x^\alpha)$ are two α -fractional power series at $x = x_0$,

$$f_\alpha(x^\alpha) = \sum_{n=0}^{\infty} \frac{a_n}{\Gamma(n\alpha+1)}(x - x_0)^{n\alpha}, \quad (4)$$

$$g_\alpha(x^\alpha) = \sum_{n=0}^{\infty} \frac{b_n}{\Gamma(n\alpha+1)}(x - x_0)^{n\alpha}. \quad (5)$$

Then

$$\begin{aligned} & f_\alpha(x^\alpha) \otimes_\alpha g_\alpha(x^\alpha) \\ &= \sum_{n=0}^{\infty} \frac{a_n}{\Gamma(n\alpha+1)}(x - x_0)^{n\alpha} \otimes_\alpha \sum_{m=0}^{\infty} \frac{b_m}{\Gamma(m\alpha+1)}(x - x_0)^{m\alpha} \\ &= \sum_{n=0}^{\infty} \frac{1}{\Gamma(n\alpha+1)} \left(\sum_{m=0}^n \binom{n}{m} a_{n-m} b_m \right) (x - x_0)^{n\alpha}. \end{aligned} \quad (6)$$

Equivalently,

$$\begin{aligned} & f_\alpha(x^\alpha) \otimes_\alpha g_\alpha(x^\alpha) \\ &= \sum_{n=0}^{\infty} \frac{a_n}{n!} \left(\frac{1}{\Gamma(\alpha+1)}(x - x_0)^\alpha \right)^{\otimes_\alpha n} \otimes_\alpha \sum_{n=0}^{\infty} \frac{b_n}{n!} \left(\frac{1}{\Gamma(\alpha+1)}(x - x_0)^\alpha \right)^{\otimes_\alpha n} \\ &= \sum_{n=0}^{\infty} \frac{1}{n!} \left(\sum_{m=0}^n \binom{n}{m} a_{n-m} b_m \right) \left(\frac{1}{\Gamma(\alpha+1)}(x - x_0)^\alpha \right)^{\otimes_\alpha n}. \end{aligned} \quad (7)$$

Definition 2.5 ([23]): Let $0 < \alpha \leq 1$, and $f_\alpha(x^\alpha)$, $g_\alpha(x^\alpha)$ be two α -fractional analytic functions defined on an interval containing x_0 ,

$$f_\alpha(x^\alpha) = \sum_{n=0}^{\infty} \frac{a_n}{\Gamma(n\alpha+1)}(x - x_0)^{n\alpha} = \sum_{n=0}^{\infty} \frac{a_n}{n!} \left(\frac{1}{\Gamma(\alpha+1)}(x - x_0)^\alpha \right)^{\otimes_\alpha n}, \quad (8)$$

$$g_\alpha(x^\alpha) = \sum_{n=0}^{\infty} \frac{b_n}{\Gamma(n\alpha+1)}(x - x_0)^{n\alpha} = \sum_{n=0}^{\infty} \frac{b_n}{n!} \left(\frac{1}{\Gamma(\alpha+1)}(x - x_0)^\alpha \right)^{\otimes_\alpha n}. \quad (9)$$

The compositions of $f_\alpha(x^\alpha)$ and $g_\alpha(x^\alpha)$ are defined by

$$(f_\alpha \circ g_\alpha)(x^\alpha) = f_\alpha(g_\alpha(x^\alpha)) = \sum_{n=0}^{\infty} \frac{a_n}{n!} (g_\alpha(x^\alpha))^{\otimes_\alpha n}, \quad (10)$$

and

$$(g_\alpha \circ f_\alpha)(x^\alpha) = g_\alpha(f_\alpha(x^\alpha)) = \sum_{n=0}^{\infty} \frac{b_n}{n!} (f_\alpha(x^\alpha))^{\otimes_\alpha n}. \quad (11)$$

Definition 2.6 ([24]): If $0 < \alpha \leq 1$, and A is a matrix. The matrix α -fractional exponential function is defined by

$$E_{\alpha}(Ax^{\alpha}) = \sum_{n=0}^{\infty} A^n \frac{x^{n\alpha}}{\Gamma(n\alpha+1)} = \sum_{n=0}^{\infty} \frac{1}{n!} \left(A \frac{1}{\Gamma(\alpha+1)} x^{\alpha} \right)^{\otimes_{\alpha} n}. \quad (12)$$

III. MAIN RESULT

In this section, we evaluate arbitrary order fractional derivative of some type of matrix fractional function.

Theorem 3.1: If $0 < \alpha \leq 1$, t is a real number, m, p are positive integers, and A is a real matrix. Then

$$({}_0D_x^{\alpha})^m \left[[E_{\alpha}(tAx^{\alpha})]^{\otimes_{\alpha} p} \otimes_{\alpha} E_{\alpha}(E_{\alpha}(tAx^{\alpha})) \right] = t^m A^m \sum_{n=0}^{\infty} \frac{1}{n!} (n+p)^m [E_{\alpha}((n+p)tAx^{\alpha})]. \quad (13)$$

Proof

$$\begin{aligned} &({}_0D_x^{\alpha})^m \left[[E_{\alpha}(tAx^{\alpha})]^{\otimes_{\alpha} p} \otimes_{\alpha} E_{\alpha}(E_{\alpha}(tAx^{\alpha})) \right] \\ &= ({}_0D_x^{\alpha})^m \left[E_{\alpha}(ptAx^{\alpha}) \otimes_{\alpha} \sum_{n=0}^{\infty} \frac{1}{n!} (E_{\alpha}(tAx^{\alpha}))^{\otimes_{\alpha} n} \right] \\ &= ({}_0D_x^{\alpha})^m \left[E_{\alpha}(ptAx^{\alpha}) \otimes_{\alpha} \sum_{n=0}^{\infty} \frac{1}{n!} E_{\alpha}(ntAx^{\alpha}) \right] \\ &= ({}_0D_x^{\alpha})^m \left[\sum_{n=0}^{\infty} \frac{1}{n!} E_{\alpha}((n+p)tAx^{\alpha}) \right] \\ &= \sum_{n=0}^{\infty} \frac{1}{n!} ({}_0D_x^{\alpha})^m [E_{\alpha}((n+p)tAx^{\alpha})] \\ &= \sum_{n=0}^{\infty} \frac{1}{n!} [(n+p)t]^m A^m E_{\alpha}((n+p)tAx^{\alpha}) \\ &= t^m A^m \sum_{n=0}^{\infty} \frac{1}{n!} (n+p)^m [E_{\alpha}((n+p)tAx^{\alpha})]. \end{aligned} \quad \text{q.e.d.}$$

IV. CONCLUSION

In this paper, based on Jumarie type of R-L fractional derivative and a new multiplication of fractional analytic functions, we can evaluate arbitrary order fractional derivative of some type of matrix fractional function by using some techniques. Moreover, our result is a generalization of classical calculus result. In the future, we will continue to use Jumarie's modified R-L fractional derivative and the new multiplication of fractional analytic functions to solve the problems in fractional differential equations and engineering mathematics.

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