

# **An approximate method for solving fractional system differential equations**

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## **1 Introduction**

Fractional arithmetic and fractional differential equations appear in many disciplines, including medicine [1], economics [2], dynamical problems [3, 4], chemistry [5], mathematical physics [6], traffic models [7] and fluid flow [8] and so on. Scholars and researchers are invited to study books that have been written in order to better understand the concept of fractional arithmetic [9, 10]. This study has been conducted for the purpose of finding the estimate solution for the following system differential equations with fractional derivative:

$$
D^{\alpha}u_q(t) + \mathfrak{N}_q(u_1(t), u_2(t), \dots, u_p(t)) = h_q(t), \ q = 1, 2, \dots, p,
$$
\n(1.1)

with the initial conditions:

$$
u_q^{(i)}(t_0) = \eta_q, \ \ q = 1, 2, \dots, p, \ \ i = 0, 1, \dots, m - 1,
$$
\n
$$
(1.2)
$$

where *p* is the number of unknown variables,  $\mathfrak{N}_q$  is nonlinear part,  $h_q$  are inhomogeneous terms and  $D^{\alpha}$  denotes the Caputo derivative of order *α* in [10]

$$
D^{\alpha}u(t) = \frac{1}{\Gamma(m-\alpha)} \int_0^t (t-s)^{m-\alpha-1} u^{(m)}(s) ds, \ m-1 < \alpha \le m, \ m \in \mathbb{Z}^+.
$$
\n(1.3)

A number of articles can be found to express modeling, deploying and extent of system differential equation (SDEs), system partial differential equation (SPDEs) and fractional system partial differential equations (FSPDEs), which are cited in [10, 11, 12, 13]. There are no accurate analytical solutions for most SDEs, SPDEs and FSPDEs; thus, a relatively large number of estimate solution expressed by scholars are not possible if they find the accurate analytical solutions with the existing procedures for the SDEs, SPDPs and FSPDEs. Accordingly, for such differential equations, we have to employ some direct and iterative methods. Some of these techniques which

have been used by scholars include new homotopic perturbation method [13], Adomian's decomposition method (ADM) [14, 15], variational iteration method (VIM) [15], homotopy perturbation method (HPM) [16], homotopy analysis method (HAM) [17] and so on [18, 19]. The FTM has recently been utilized by authors in [20, 21, 22] to find the estimate solution of the first order fuzzy differential equations and two-point boundary value problems. Along the same line of research, Chen and his associates in [23] have established an algorithm to gain the numerical solutions of the second order primary amount problems. This research work is organized as follows: in Section 2, fuzzy partition and fuzzy transform are presented. In Section 3, we have expressed the new approach with Fuzzy transform. In Section 4, the applications of Fuzzy transform method to the system differential equations of real order are illustrated, and some numerical examples are presented. And conclusions are drawn in Section 5.

### **2 Discretization of the fractional derivative**

Assume that  $u(t)$  is the solution to equations (1.1). To calculate the approximation of  $u(t)$ , we use the discretization of the Caputo derivative with the assumption  $\tau = t_{j+1} - t_j$  and  $t_j = a + j\tau, j = 0, 1, 2, \cdots$ .

Utilizing the approximation for the Caputo derivative  $[25]$  of Eq. (1.3) we have:

$$
D^{\alpha}u(t_{k+1}) \approx \frac{1}{\tau^{\alpha}\Gamma(2-\alpha)}\sum_{j=0}^{k} (u(t_{j+1}) - u(t_j))\left( (k-j+1)^{1-\alpha} - (k-j)^{1-\alpha} \right),
$$
\n(2.1)

in which  $0 < \alpha \leq 1$ ,  $u(t_0)$  is known and

$$
D^{\alpha}u(t_{k+1}) \approx \frac{1}{\tau^{\alpha}\Gamma(3-\alpha)} \sum_{j=0}^{k} (u(t_{j+1}) - 2u(t_j) + u(t_{j-1})) \left( (k-j+1)^{2-\alpha} - (k-j)^{2-\alpha} \right),
$$
 (2.2)

in which  $1 < \alpha \leq 2$ ,  $u(t_0)$  and  $u'(t_0)$  are known and  $u(t_{-1}) = u(t_0) - \tau u'(t_0)$ .

### **3 Fuzzy partition and Fuzzy transform**

In this section, only the main definitions of *F*-transform to be utilized in the subsequent sections of numerical implementations will be presented.

**Definition 3.1.** [24] Presuming that for  $n \geq 2$ ,  $a = t_1 < t_2 < \cdots < t_{n-1} < t_n = b$  to be specified nodes, we express that fuzzy sets  $B_1, \cdots, B_n$  defined on [a, b] with their membership functions  $B_1(t), \cdots, B_n(t)$ , form a *fuzzy partition of* [*a, b*] *if they meet the following properties:*

(1) 
$$
B_k
$$
 of [a, b] to [0, 1] is continuous,  $\sum_{k=1}^n B_k(t) = 1$  for all  $t \in [a, b]$  and  $B_k(t_k) = 1$ ,  $k = 1, 2, \dots, n$ .

- $(2)$  *B*<sub>*k*</sub>(*t*) = 0 *if*  $t \notin (t_{k-1}, t_{k+1})$ *, with*  $t_0 = a$  *and*  $t_{n+1} = b$ *,*
- (3) On subinterval of  $[t_{k-1}, t_{k+1}]$ , for  $k = 2, \dots, n-1$ ,  $B_k(t)$ , is certainly an increasing function on  $[t_{k-1}, t_k]$ *and decreasing function on*  $[t_k, t_{k+1}]$ *. The membership functions*  $B_1, B_2, \cdots, B_n$  *are named basic functions (BFs).*

*The next formulas give the standard display of such triangular membership functions:*

$$
B_1(t) = \begin{cases} 1 - \frac{t - t_1}{h_1}, & t_1 \le t \le t_2 \\ 0, & \text{otherwise,} \end{cases}
$$
  
\n
$$
B_k(t) = \begin{cases} \frac{t - t_{k-1}}{h_{k-1}}, & t_{k-1} \le t \le t_k \\ 1 - \frac{t - t_k}{h_k}, & t_k \le t \le t_{k+1}, k = 2, 3, \dots, n - 1, \\ 0, & \text{otherwise,} \end{cases}
$$
  
\n
$$
B_n(t) = \begin{cases} \frac{t - t_{n-1}}{h_{n-1}}, & t_{n-1} \le t \le t_n, \\ 0, & \text{otherwise.} \end{cases}
$$
  
\n(3.1)

*The formulas that follow for*  $k = 2, \dots, n-1$ , give the standard display of such sinusoidal membership *functions:*

$$
B_1(t) = \begin{cases} \n0.5 \left( 1 + \cos \frac{\pi}{h} (t - t_1) \right), & t_1 \leq t \leq t_2 \\ \n0, & \text{otherwise,} \n\end{cases}
$$
\n
$$
B_k(t) = \begin{cases} \n0.5 \left( 1 + \cos \frac{\pi}{h} (t - t_k) \right), & t_{k-1} \leq t \leq t_{k+1}, \ k = 2, 3, \cdots, n-1, \n0, & \text{otherwise,} \n\end{cases} \tag{3.2}
$$
\n
$$
B_n(t) = \begin{cases} \n0.5 \left( 1 + \cos \frac{\pi}{h} (t - t_n) \right), & t_{n-1} \leq t \leq t_n \\ \n0, & \text{otherwise,} \n\end{cases}
$$

in which  $h_k = t_{k+1} - t_k$  for  $k = 1, \dots, n-1$ . It can be stated that fuzzy partition of [a, b] is uniform if  $t_{k+1} - t_k = h = \frac{b-a}{n-1}$ *n−*1 *and if two additional properties coincide:*

(4) 
$$
B_k(t_k-t) = B_k(t_k+t)
$$
, for all  $t \in [0, h]$ , for  $k = 2, \dots, n-1$ ,

(5)  $B_k(t) = B_{k-1}(t-h)$  and  $B_{k+1}(t) = B_k(t-h)$ , for  $k = 2, \dots, n-1$ , and  $t \in [t_k, t_{k+1}]$ .

**Definition 3.2.** [24] Let f be any function belonging to  $C([a, b])$  and  $B_1, B_2, \dots, B_n$ , be the BFs which compose *a fuzzy partition of* [a, b]. We define the *n*-tuple  $[F_1, F_2, \cdots, F_n]$  of real numbers given by

$$
F_k = \frac{\int_a^b f(t)B_k(t)dt}{\int_a^b B_k(t)dt}, \quad k = 1, 2, \cdots, n,
$$
\n(3.3)

*as the F*-transform of *f* in relation to  $B_1, B_2, \cdots, B_n$ .

**Definition 3.3.** [24] Let  $[F_1, F_2, \cdots, F_n]$  be the F-transform of function f relative to BFs,  $B_1, B_2, \cdots, B_n$ . Then,

$$
f_n(t) = \sum_{k=1}^n F_k B_k(t),
$$

*which is named the inverse*  $F$ -transform ( $IFT$ ) of function  $f$  on  $[a, b]$ .

**Theorem 3.1.** [24] Let f be a continuous function on [a, b] and  $B_1, B_2, \cdots, B_n$  be the BFs which form a fuzzy *partition of* [a, b]. Then, the kth component of the integral F-transform signified over  $[f(a), f(b)]$ , gives the min*imum to the function*

$$
\phi(y) = \int_a^b (f(t) - y)^2 B_k(t) dt,
$$

*for*  $k = 1, 2, ..., n$ .

**Lemma 3.1.** [24] (Convergence) Let f be a continuous function on [a, b]. Thus, for any  $\epsilon > 0$ , there exist  $n_{\epsilon}$  and *a fuzzy partition*  $B_1, \cdots, B_n$  *of* [*a, b*] *such that for all*  $t \in [a, b]$ 

$$
|f(t) - f_{n_{\epsilon}}(t)| \le \epsilon. \tag{3.4}
$$

#### **4 Description of the new approach**

Let  $u(t)$  be the continuous solution of (1.1) on [0, T] satisfying. Also,  $U_1, \dots, U_n$  of F-transform  $u(t)$ , calculated by using *BFs*  $B_0, B_1, \dots, B_n$  in [0, T] regarding (3.2) with  $t_{i+1} - t_i = \tau$  which are uniform fuzzy partitions. Now with applying *IFT* on the function  $u(t)$ , the approximation  $u_n(x)$  is obtained based on the following formula:

$$
u_n(t) = \sum_{k=0}^n U_k B_k(t), \ \ t \in [0, T]. \tag{4.1}
$$

Hence for approximate solution, we can calculate  $U_k$  for  $k = 0, 1, 2, \dots, n$ . In the next proposition the discretization of the Caputo derivative for  $u_n(t)$  for Eq.(2.1) is presented. With substituting  $u_n(t)$  in Eqs.(2.1), (2.2), we will have the next equations, respectively:

$$
D^{\alpha}u_{n,q}(t_{k+1}) \approx \frac{1}{\tau^{\alpha}\Gamma(2-\alpha)} \sum_{j=0}^{k} (U_{j+1,q} - U_{j,q}) \left( (k-j+1)^{1-\alpha} - (k-j)^{1-\alpha} \right), \quad 0 < \alpha \le 1,\tag{4.2}
$$

$$
D^{\alpha}u_{n,q}(t_{k+1})) \approx \frac{1}{\tau^{\alpha}\Gamma(3-\alpha)}\sum_{j=0}^{k} (U_{j+1,q} - 2U_{j,q} + U_{j-1,q}) \times \left( (k-j+1)^{2-\alpha} - (k-j)^{2-\alpha} \right), \quad 1 < \alpha \le 2,
$$
\n(4.3)

where  $u(t_0)$  and  $u'(t_0)$  are known of initial conditions,  $U_0 = u(t_0)$  and  $U_{-1} = u(t_0) - \tau u'(t_0)$ .

In order to gain the approximate solution of the problem  $(1.1)$ , we use  $u_n(t)$ , hence

$$
D^{\alpha}u_{n,q}(t) + \mathfrak{N}_q(u_{n,1}(t), u_{n,2}(t), \dots, u_{n,p}(t)) = h_{n,q}(t), \ q = 1, 2, \dots, p,
$$
\n
$$
(4.4)
$$

in which  $n < \alpha \leq n+1$ ,  $q = 1, 2, \ldots, p$  and  $0 < t \leq T$ , and by putting  $t = t_{k+1}$  in the formula 4.4, we have

$$
D^{\alpha}u_{n,q}(t_{k+1}) + \mathfrak{N}_q(u_{n,1}(t_{k+1}), u_{n,2}(t_{k+1}), \dots, u_{n,p}(t_{k+1})) = h_{n,q}(t_{k+1}),
$$
\n(4.5)

in which  $k = 0, 1, \ldots, n - 1$  and  $q = 1, 2, \ldots, p$ .

Considering Caputo's derivative and using Eqs. (4), (4.3), Eqs. (4.5) converts to the following form for  $q =$  $1, 2, \ldots, p.$ 

*Case 1.* Considering Caputo's derivative for  $0 < \alpha \leq 1$ 

$$
\frac{1}{\tau^{\alpha}\Gamma(2-\alpha)}\sum_{j=0}^{k} (U_{j+1,q} - U_{j,q})\left((k-j+1)^{1-\alpha} - (k-j)^{1-\alpha}\right) + \mathfrak{N}_q(U_{k+1,1}, U_{k+1,2}, \dots, U_{k+1,p}) = h_q(t_{k+1}), \ k = 0, 1, \dots, n-1.
$$
\n(4.6)

*Case 2.* Considering Caputo's derivative for  $1 < \alpha \leq 2$ 

$$
\frac{1}{\tau^{\alpha}\Gamma(3-\alpha)}\sum_{j=0}^{k} (U_{j+1,q} - 2U_{j,q} + U_{j-1,q})\left((k-j+1)^{2-\alpha} - (k-j)^{2-\alpha}\right) + \mathfrak{N}_q(U_{k+1,1}, U_{k+1,2}, \dots, U_{k+1,p}) = h_q(t_{k+1}), \ k = 0, 1, \dots, n-1.
$$
\n
$$
(4.7)
$$

Now, consider boundary conditions  $U_{0,q} = u_q(t_0)$  and  $U_{-1,q} = u_q(t_0) - \tau u'_q(t_0)$ . we can calculate  $U_{k,q}$ , for  $k = 0, 1, 2, \dots, n$ , by the obtained recursive equation (4.6) and (4.7); then by *IFT*, we can gain the approximate solution  $u(t) \approx u_{n,q}(t)$  for Eq.(1.1).

An algorithm for approximation of FSDEs by this method is stated in the next Algorithm.

**Algorithm** *1.* An algorithm for approximation of FSDEs

- *Step 1.* Input  $p, n, U_0 = u(0)$  and  $T$ .
- *Step 2.* Set  $\tau \leftarrow \frac{T}{m}$ .
- *Step 3.* Locate  $t_k \leftarrow k \tau, \; k = 0, 1, 2, \cdots, n$ .
- *Step 4.* Choose sinusoidal *BFs* related to  $B_k$  for  $k = 0, 1, 2, \cdots, n$ .
- *Step 5.* Set recursive equation for  $q = 1, 2, \ldots, p$ .

*Case 1.* For  $0 < \alpha \leq 1$ :

$$
\frac{1}{\tau^{\alpha}\Gamma(2-\alpha)}\sum_{j=0}^{k} (U_{j+1,q} - U_{j,q})\left((k-j+1)^{1-\alpha} - (k-j)^{1-\alpha}\right) + \mathfrak{N}_q(U_{k+1,1}, U_{k+1,2}, \dots, U_{k+1,p}) = h_q(t_{k+1}), \ k = 0, 1, \dots, n-1.
$$
\n(4.8)

*Case 2.* For  $1 < \alpha \leq 2$ :

$$
\frac{1}{\tau^{\alpha}\Gamma(3-\alpha)}\sum_{j=0}^{k} (U_{j+1,q} - 2U_{j,q} + U_{j-1,q})\left((k-j+1)^{2-\alpha} - (k-j)^{2-\alpha}\right) + \mathfrak{N}_q(U_{k+1,1}, U_{k+1,2}, \dots, U_{k+1,p}) = h_q(t_{k+1}), \ k = 0, 1, \dots, n-1.
$$
\n(4.9)

Regarding the boundary conditions  $U_{0,q} = u_q(t_0)$  and  $U_{-1,q} = U_{0,q} - \tau u'_q(t_0)$ .

*Step 6.* Calculate every  $U_{k,q}$ ,  $p = 0, 1, 2, \cdots, n$ ,  $k = 0, 1, 2, \cdots, n - 1$ .

*Step 7.* The approximate solution with *IFT* is

$$
u_{n,q}(t) = \sum_{k=0}^{n} U_{k,q}(x) B_k(t),
$$

for  $q = 1, 2, \ldots, p$ .

## **5 Test examples**

Now in this section, we present various examples to illustrate FTM for FSDEs. In all these examples, we have used mathematical software *M athematica*.



(a) The exact and estimate results of  $u_1$ .

(b) The exact and estimate results of  $u_2$ .

Table 1: Absolute error in different values of *t* for the test example 5.1 with  $\alpha = \beta = 0.9$ .

**Example 5.1.** *For the first example, we propose the coupled system of fractional differential equations:*

$$
\begin{cases}\nD^{\alpha}u_1 - u_1 - u_2 = \alpha + \frac{t^{\beta}}{\Gamma(\beta)} - \frac{t^{\alpha}}{\Gamma(\alpha)}, & 0 < \alpha \le 1 \\
D^{\beta}u_2 - u_1 + u_2 = 2 - \beta - \frac{t^{\beta}}{\Gamma(\beta)} - \frac{t^{\alpha}}{\Gamma(\alpha)}, & 0 < \beta \le 1\n\end{cases}
$$
\n(5.1)

*with the solutions*  $u_1(t) = \frac{t^\alpha}{\Gamma(\alpha)}-1$  *and*  $u_2(t) = \frac{t^\beta}{\Gamma(\beta)}+1$  *and the primary conditions:* 

$$
u_1(0) = -1, \quad u_2(0) = 1. \tag{5.2}
$$

*In Table 1, we can see the estimated solutions toward*  $\alpha = \beta = 0.9$ *, which is derived for various values of t,* 



(a) The exact and estimate figure of  $u_1$ . (b) The exact and estimate figure of  $u_2$ .

Figure 1: The exact and estimate solution for  $\alpha = \beta = 0.9$  for test example 5.1.

*applying FTM. In figure 1, we can view the precise and estimate answers featuring*  $\alpha = \beta = 0.9$  *and*  $\tau = 0.002$ *.* 

**Example 5.2.** *For the second example, we propound the system of nonlinear fractional differential equations:*

$$
\begin{cases}\nD^{\alpha}u_{1} - u_{1} - 2u_{1}u_{2} = \frac{t^{\alpha}}{\Gamma(\alpha+2)} \left( t^{\alpha} - \frac{4^{\alpha}\Gamma(\alpha+\frac{1}{2})}{\sqrt{\pi}} + \frac{2t^{\alpha+3\beta}}{\Gamma(\beta+3)} \right), & 1 < \alpha \le 2 \\
D^{\beta}u_{2} - u_{1}^{2} + u_{2} - 2u_{3} = \frac{2t^{4\gamma}}{\Gamma(\gamma+1)} - \frac{t^{4\alpha}}{\Gamma(\alpha+2)^{2}} + \frac{1}{\Gamma(\beta+3)} \left( t^{3\beta} + \frac{3\Gamma(3\beta)t^{2\beta}}{2\Gamma(2\beta)} \right), & 1 < \beta \le 2 \\
D^{\gamma}u_{3} - u_{1}u_{2} = \frac{t^{2\alpha+3\beta}}{\Gamma(\alpha+2)\Gamma(\beta+3)} - \frac{4\Gamma(4\gamma)t^{3\gamma}}{\Gamma(\gamma)\Gamma(3\gamma+1)}, & 1 < \gamma \le 2\n\end{cases}
$$
\n(5.3)

*given that the primary conditions:*

$$
u_1(0) = -1, \frac{du_1}{dt}(0) = 0, u_2(0) = 0, \frac{du_2}{dt}(0) = 0, u_3(0) = 0, \frac{du_3}{dt}(0) = 0.
$$
 (5.4)

*In Table 2 and in figure 2, we can view the precise and estimate answers featuring*  $\tau = 0.002$  *and*  $\alpha = \beta =$  $\gamma = 1.9$  *through applying FTM for various values of t.* 





(c) The exact and estimate results of *u*3.

Table 2: Absolute error in different values of *t* for the test example 5.2 with  $\alpha = \beta = \gamma = 1.9$ .



(a) The exact and estimate figure of  $u_1$ . (b) The exact and estimate figure of  $u_2$ . (c) The exact and estimate figure of  $u_3$ .

Figure 2: The exact and estimate solution for  $\alpha = \beta = \gamma = 1.9$  for test example 5.2.

*With the knowledge that*  $\alpha = \beta = \gamma = 1.9$ , *the estimate solution obtained by the proposed method corre*sponds to the precise solutions  $u_1(t)=-\frac{t^{2\alpha}}{\Gamma(\alpha+2)},$   $u_2(t)=\frac{t^{3\beta}}{\Gamma(\beta+3)}$  and  $u_3(t)=-\frac{t^{4\gamma}}{\Gamma(\gamma+1)}.$ 

**Example 5.3.** *For the fourth example, we propose the system of linear fractional differential equations:*

$$
\begin{cases}\nD^{\alpha}u_{1} - u_{1} + 2u_{2} = \frac{t^{\alpha}}{\Gamma(\alpha+2)} \left( t^{\alpha} - \frac{4^{\alpha}\Gamma(\alpha+\frac{1}{2})}{\sqrt{\pi}} + \frac{2t^{\alpha+3\beta}}{\Gamma(\beta+3)} \right), & 0 < \alpha \le 1 \\
D^{\beta}u_{2} - u_{1} + u_{2} - 2u_{3} = \frac{2t^{4\gamma}}{\Gamma(\gamma+1)} - \frac{t^{4\alpha}}{\Gamma(\alpha+2)^{2}} + \frac{1}{\Gamma(\beta+3)} \left( t^{3\beta} + \frac{3\Gamma(3\beta)t^{2\beta}}{2\Gamma(2\beta)} \right), & 1 < \beta \le 2 \\
D^{\gamma}u_{3} - u_{2} = \frac{t^{2\alpha+3\beta}}{\Gamma(\alpha+2)\Gamma(\beta+3)} - \frac{4\Gamma(4\gamma)t^{3\gamma}}{\Gamma(\gamma)\Gamma(3\gamma+1)}, & 0 < \gamma \le 1\n\end{cases}
$$
\n(5.5)

with the solutions  $u_1(t)=\frac{t^{2\alpha}}{\Gamma(\alpha+1)},$   $u_2(t)=-\frac{t^\beta}{\Gamma(\beta+2)}$  and  $u_3(t)=-\frac{t^{3\gamma}}{\Gamma(\gamma+3)}$  and the primary conditions:

$$
u_1(0) = -1, u_2(0) = 0, \frac{du_2}{dt}(0) = 0, u_3(0) = 0.
$$
 (5.6)



(c) The exact and estimate results of *u*3.

Table 3: Absolute error in different values of *t* for the test example 5.3 with  $\alpha = \gamma = 0.9$  and  $\beta = 1.9$ .

*In Table 3, we can see the estimated solutions toward α* = *γ* = 0*.*9 *and β* = 1*.*9*, which is derived for various values of t applying FTM.*

In all examples, the length of the step is  $\tau = 0.002$  on  $t \in [0, 1]$ . It is obvious that if the step length is smaller the results will be better.

# **6 Conclusion**

We have successfully applied FTM to obtain estimate solution of the linear and non linear system differential equations featuring fractional derivative. The result indicate that a few iteration of FTM will results in some useful solutions. Finally, it should be added that the suggested technique has the potentials to be applied in solving other similar nonlinear and linear problems in partial differential equations featuring fractional derivative.

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