

Application of M.C.A method to the solution of fractional-order integro-differential equations

Abstract

In this paper we solve fractional-order integro-differential equations of Fredholm type and volterra type. For the solution we use a new approach to Adomian's decompositional method, which we call the MCA method. This method is a combination of the «Constant Method» and Adomian's method[5].

Introduction

Many physical phenomena can be modeled by integro-differential equations. An integro-differential equation is an equation that involves both the dereferences of a function and its integrals. It is used in many fields, notably physics, astrophysics, electricity and economics.

Several numerical methods can be used to solve these equations, including the Adomian method [17] [15],[11] [3],[14] [5] the SBA method [3] [2], [4] [6] [7], [8], [9] [10] and the Mellin-SBA method[11].

In this paper we present a new approach to solving fractional-order integrodifferential equations.

Key words : partial differential equation, fractional integral, fractional derivative, fractional integro-differential equations.

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0.1 Preliminary notions

In this section, we give the basic definitions of fractional analysis [11], [9] [7] [12], [13].

0.1.1 special funtions

0.1.1.1 Gamma function

Where x is a strictly positive real number (or a complex number with a positive real part), the Gamma function is the function defined on $]0, +\infty[$ by :

$$\Gamma(x) = \int_0^{+\infty} t^{x-1} e^{-t} dt \quad (1)$$

$$\Gamma\left(\frac{1}{2}\right) = \int_0^{+\infty} t^{\frac{-1}{2}} e^{-t} dt$$

$$\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$$

$$\Gamma(1, 5) = 0.5\Gamma(0.5) = 0.5\sqrt{\pi}$$

The Gamma function can be seen as a generalization of the factorial function.

we have :

$$\Gamma(x + 1) = x\Gamma(x) \quad (2)$$

in particular :

$$\Gamma(n + 1) = n!$$

0.1.2 beta function

Let x and y be two strictly positive real numbers, and the Beta function is defined by :

$$B(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt \quad (3)$$

For all strictly positive real numbers x and y , we have :

$$B(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)} \quad (4)$$

$$B(x, y) = B(y, x) \quad (5)$$

0.1.3 Mittag-Leffler function

The Mittag-Leffler function, known as $E_{\alpha, \beta}(z)$, is a special function that applies in the complex plane and depends on two real parameters α and β . It is defined by :

$$E_{\alpha, \beta}(z) = \sum_{k=0}^{+\infty} \frac{z^k}{\Gamma(\alpha k + \beta)} \quad (6)$$

we note $E_{\alpha}(z)$ if $\beta = 1$.

$$E_{\alpha}(z) = \sum_{k=0}^{+\infty} \frac{z^k}{\Gamma(\alpha k + 1)}. \quad (7)$$

The Mittag-Leffler function is a convergent serie. we have :

$$E_{1,1}(x) = e^x$$

$$E_{1,2}(x) = \sum_{k=0}^{+\infty} \frac{x^k}{(k+1)!} = \frac{e^x - 1}{x}$$

$$E_{2,1}(x^2) = \cosh(x)$$

0.1.4 Fractional integration and derivation

Fractional derivation [16] [1] is a concept that uses derivatives of non-integer order.

0.1.4.1 Fractional integral in the sense of Riemann Liouville

If a is a real number and α a strictly positive real number, we denote by f a locally integrable function defined on $[a; +\infty[$.

The fractional integral of order α of lower bound a is :

$$({}^{RL}I_t^{\alpha} f)(t) = \frac{1}{\Gamma(\alpha)} \int_a^t (t-\tau)^{\alpha-1} f(\tau) d\tau \quad (8)$$

If there is no ambiguity, we simply note $I_t^{\alpha} f(t)$ or $I^{\alpha} f(t)$.

0.1.4.2 Fractional derivative in the sense of Riemann Liouville

Designate by a a real number, by α a strictly positive réel number and by n a non-zero natural number such that : $n - 1 < \alpha \leq n$.

The fractional derivative in the sense of Riemman Liouvielle is defined by :

$${}_a^{RL} D_t^\alpha f(t) = \frac{1}{\Gamma(n - \alpha)} \frac{d^n}{dt^n} \int_a^t (t - \tau)^{n-\alpha-1} f(\tau) d\tau \quad (9)$$

properties :

Let α and β be two strictly positive real numbers, denote by a a real number, f a continuous and locally integrable function définite on $[a, +\infty[$ and by n a natural number such that : $n - 1 < \alpha \leq n$. We have :

$${}_a^{RL} D_t^\alpha f(t) = \frac{d^n}{dt^n} [{}_a I_t^{n-\alpha} f(t)] \quad (10)$$

$${}_a^{RL} D_t^\alpha [{}_a^{RL} I_t^\beta f(t)] = {}_a^{RL} D_t^{\alpha-\beta} f(t) \quad (11)$$

with $\alpha \geq \beta \geq 0$.

$${}_a^{RL} D_t^\alpha [{}_a^{RL} I_t^\alpha f(t)] = f(t) \quad (12)$$

$${}_a I_t^\alpha [{}_a^{RL} D_t^\alpha f(t)] = f(t) - \sum_{j=1}^n [{}_a D_t^{\alpha-j} f(t)]_{t=a} \frac{(t-a)^{\alpha-j}}{\Gamma(\alpha-j+1)} \quad (13)$$

Let m be a non-zero natural number, and we have :

$$\frac{d^m}{dt^m} [{}_a^{RL} D_t^\alpha f(t)] = {}_a^{RL} D_t^{m+\alpha} f(t) \quad (14)$$

and

$${}_a^{RL} D_t^\alpha f^{(m)}(t) = {}_a^{RL} D_t^{m+\alpha} f(t) - \sum_{j=1}^m f^{(j)}(a) \frac{(t-a)^{j-m-\alpha}}{\Gamma(j+1-m-\alpha)} \quad (15)$$

0.1.4.3 Fractional derivative in Caputo's sense

The fractional derivative of order α of f of lower bound a in Caputo's sense is defined by :

$${}_a^C D_t^\alpha f(t) = \frac{1}{\Gamma(n - \alpha)} \int_a^t (t - \tau)^{n-\alpha-1} f^{(n)}(\tau) d\tau \quad (16)$$

$f^{(n)}$ denotes the derivative of order n of f and n is a natural number such that $n - 1 < \alpha < n$.

we also note ${}_a^C D_t^\alpha$ if $a = 0$.

Properties

$${}_a^C D_t^\alpha f(t) = {}_a I_t^{n-\alpha} \left[\frac{d^n}{dt^n} f(t) \right] \quad (17)$$

$${}_a^C D_t^\alpha [{}_a I_t^\beta f(t)] = {}_a^C D_t^{\alpha-\beta} f(t) \quad (18)$$

in particular

$${}_a I_t^\alpha [{}_a^C D_t^\alpha f(t)] = f(t) - \sum_{k=0}^{n-1} \frac{t^k}{k!} f^{(k)}(0^+) \quad (19)$$

Examples :

$${}_a^C D_t^\alpha (t-a)^\beta = \frac{\Gamma(\beta+1)}{\Gamma(-\alpha+\beta+1)} (t-a)^{\beta-\alpha}.$$

$$\begin{aligned} {}^c D_t^\alpha C &= 0. \\ {}_0 I_t^\alpha t^\beta &= \frac{\Gamma(\beta+1)}{\Gamma(\alpha+\beta+1)} t^{\beta+\alpha} \\ {}_0 I_t^\alpha \sqrt{t} &= 0.5\sqrt{\pi}t \\ {}_a I_t^\alpha C &= \frac{C}{\Gamma(1+\alpha)}(t-a)^\alpha \end{aligned}$$

0.1.5 Fredholm-type integro-differential equations :

The standard form of a Fredholm-type fractional-order integro-differential equation is given by :

$${}^c Du(x) = f(x) + \frac{1}{\Gamma(\alpha)} \int_a^b (x-t)^{\alpha-1} K(x,t)u(t)dt \quad (20)$$

$K(x,t)$ is the kernel of the equation.

0.1.5.1 Volterra-type integro-differential equation

The standard form of a Volterra-type fractional-order integro-differential equation is given by :

$${}^c Du(x) = f(x) + \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} K(x,t)u(t)dt \quad (21)$$

$K(x,t)$ is the kernel of the equation.

0.2 Resolution method

The MCA method is a combination of the constant method and the Adomian method[5].

0.2.1 Description of the method on a Fredholm fractional-order integro-differential equation

Consider the following problem :

$$\begin{cases} \frac{\partial^\alpha \varphi(x)}{\partial^\alpha x} = f(x) + \lambda \int_a^b K(x,t)\varphi(t)dt \\ \varphi(0) = A \end{cases} \quad (22)$$

with $0 \leq a \leq b$.

0.2.1.1 Description

Applying the fractional integral to 22, we obtain :

$$\varphi(x) = A + I_x^\alpha(f(x)) + \lambda I_x^\alpha\left(\int_a^b K(x,t)\varphi(t)dt\right) \quad (23)$$

We introduce the function $\phi(x)$ defined by :

$$\phi(x) = I_x^\alpha\left(\int_a^b K(x,t)\varphi(t)dt\right) \quad (24)$$

we get

$$\varphi(x) = A + I_x^\alpha(f(x)) + \lambda\phi(x) \quad (25)$$

Replacing $\varphi(t)$ by its expression in (24), we obtain :

$$\phi(x) = \lambda I_x^\alpha \int_a^b K(x, t) [A + I_t^\alpha(f(t)) + \lambda \phi(t)] dt \quad (26)$$

we get

$$\begin{aligned} \phi(x) &= I_x^\alpha \int_a^b K(x, t) A dt + I_x^\alpha \left(\int_a^b K(x, t) I_t^\alpha(f(t)) dt \right) \\ &+ \lambda I_x^\alpha \left(\int_a^b K(x, t) \phi(t) dt \right) \end{aligned} \quad (27)$$

Posing

$$F(x) = I_x^\alpha \int_a^b K(x, t) A dt + I_x^\alpha \int_a^b K(x, t) I_t^\alpha(f(t)) dt,$$

we get

$$\phi(x) = F(x) + \lambda I_x^\alpha \left(\int_a^b K(x, t) \phi(t) dt \right) \quad (28)$$

The solution $\phi(x)$ is found in the form

$$\phi(x) = \sum_{n=0}^{+\infty} \phi_n(x) \quad (29)$$

We derive the Adomian algorithm below :

$$\begin{cases} \phi_0(x) = F(x) \\ \phi_n(x) = \lambda I_x^\alpha \left(\int_a^b K(x, t) \phi_{n-1}(t) dt \right) \quad n \geq 1 \end{cases} \quad (30)$$

If the algorithm 30 converges, then we obtain $\phi(x)$ in the form :

$$\phi(x) = \sum_{n=0}^{+\infty} \phi_n(x) \quad (31)$$

The solution of 22 is deduced :

$$\varphi(x) = A + I_x^\alpha(f(x)) + \lambda \phi(x) \quad (32)$$

Note

In some cases, for fast convergence, we can use **the modified Adomian algorithm** [5], which consists in decomposing $F(x)$ into the form

$$F(x) = F_1(x) + F_2(x) \quad (33)$$

we get the **modified Adomian algorithm** :

$$\begin{cases} \phi_0(x) = F_1(x) \\ \phi_1(x) = F_2(x) + \lambda I_x^\alpha \int_a^b K(x, t) \phi_0(t) dt \quad n \geq 1 \\ \phi_n(x) = \lambda I_x^\alpha \left(\int_a^b K(x, t) \phi_{n-1}(t) dt \right) \quad n \geq 2 \end{cases} \quad (34)$$

0.2.1.2 Method convergence

Let's go back to the algorithm 30 :

$$\begin{cases} \phi_0(x) = F(x) \\ \phi_n(x) = \lambda I_x^\alpha \left(\int_a^b K(x, t) \phi_{n-1}(t) dt \right) \quad n \geq 1 \end{cases} \quad (35)$$

with

$$F(x) = I_x^\alpha \int_a^b K(x, t) A dt + I_x^\alpha \int_a^b K(x, t) I_t^\alpha(f(t)) dt$$

0.2.1.3 Proposition

Under the assumptions, $f \in C([0, T], K \in C([a, T]^2)$, $t \in [0, T]$ and $|\frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)}| < 1$ algorithm 30 converges.

Proof :

$f \in C([0, T]$ and $K \in C([0, T]^2)$ so there are two real numbers m and M such that $|f(x)| \leq m$ and $|K(x, t)| \leq M$

$$\begin{aligned} |\phi_0(x)| &= |F(x)| = |I_x^\alpha \int_a^b K(x, t) A dt + I_x^\alpha \int_a^b K(x, t) I_t^\alpha(f(t)) dt| \\ &= |I_x^\alpha [\int_a^b K(x, t) (A + I_t^\alpha(f(t))) dt]| \\ &\leq |I_x^\alpha [\int_a^b K(x, t) (A + \frac{m t^\alpha}{\Gamma(\alpha+1)}) dt]| \\ &\leq I_x^\alpha [\int_a^b M |A + \frac{m T^\alpha}{\Gamma(\alpha+1)}| dt] \end{aligned}$$

let : $q = |A + \frac{m T^\alpha}{\Gamma(\alpha+1)}|$.
we get :

$$\begin{aligned} |\Phi_0(x)| &\leq M I_x^\alpha \int_a^b q dt \\ &\leq M q (b-a) \frac{x^\alpha}{\Gamma(\alpha+1)} \\ &\leq M q (b-a) \frac{T^\alpha}{\Gamma(\alpha+1)} \\ &\leq M q \frac{T^\alpha}{\Gamma(\alpha+1)} (b-a) \end{aligned}$$

we obtain

$$\begin{aligned} |\phi_n(x)| &= |\lambda I_x^\alpha \int_a^b K(x, t) \phi_{n-1}(t) dt| \\ &\leq \lambda |I_x^\alpha \int_a^b M \phi_{n-1}(t) dt| \end{aligned}$$

we get :

$$\begin{aligned} |\phi_1(x)| &\leq \lambda |I_x^\alpha \int_a^b M \phi_0(t) dt| \\ &\leq \lambda |I_x^\alpha \int_a^b M^2 q \frac{T^\alpha}{\Gamma(\alpha+1)} (b-a) dy| \\ &\leq q \lambda |\frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)}|^2 \end{aligned}$$

Similarly, we have :

$$\begin{aligned} |\phi_2(x)| &= \lambda |I_x^\alpha \int_a^b K(x, t) \phi_1(t) dt| \\ &\leq \lambda |I_x^\alpha \int_a^b M q \lambda \left| \frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)} \right|^2 dt| \\ &\leq q \lambda^2 \left| \frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)} \right|^3 \end{aligned}$$

recurrently :

$$|\phi_{n-1}(x)| \leq \frac{q}{\lambda} \left| \frac{\lambda M(b-a)T^\alpha}{\Gamma(\alpha+1)} \right|^n \quad (36)$$

we obtain

$$\sum_{i=0}^{n-1} |\phi_i(x)| \leq \frac{q}{\lambda} \frac{1 - \left(\frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)} \right)^n}{1 - \frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)}} \quad (37)$$

Under the conditions $\left| \frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)} \right| < 1$, we get

$$\sum_{n=0}^{+\infty} |\phi_n(x)| \leq \frac{q}{\lambda} \frac{1}{1 - \frac{M(b-a)T^\alpha}{\Gamma(\alpha+1)}} \quad (38)$$

The series

$$\sum_{n=0}^{+\infty} \phi_n(x) \quad (39)$$

is therefore absolutely convergent.

We deduce that the algorithm 30 is convergent.

0.2.2 Description of the method on a Volterra fractional-order integro-differential equation

consider the following problem :

$$\begin{cases} \frac{\partial^\alpha \varphi(x)}{\partial^\alpha x} = f(x) + \lambda \int_0^x K(x, t) \varphi(t) dt \\ \varphi(0) = a \end{cases} \quad (40)$$

0.2.2.1 Description

Let's apply the fractional integral to 40 we obtain :

$$\varphi(x) = a + I_x^\alpha(f(x)) + \lambda I_x^\alpha \left(\int_0^x K(x, t) \varphi(t) dt \right) \quad (41)$$

We introduce the function $\phi(x)$ defined by :

$$\phi(x) = I_x^\alpha \left(\int_0^x K(x, t) \varphi(t) dt \right) \quad (42)$$

We get

$$\varphi(x) = a + I_x^\alpha(f(x)) + \lambda \phi(x) \quad (43)$$

If we replace $\varphi(t)$ by its expression in (42), we obtain :

$$\phi(x) = I_x^\alpha \left[\int_0^x K(x, t) (a + I_t^\alpha(f(t)) + \lambda \phi(t)) dt \right]. \quad (44)$$

We get

$$\begin{aligned} \phi(x) &= I_x^\alpha \int_0^x K(x, t) a dt + I_x^\alpha \left(\int_0^x K(x, t) I_t^\alpha(f(t)) dt \right) \\ &\quad + \lambda I_x^\alpha \left(\int_0^x K(x, t) \phi(t) dt \right). \end{aligned} \quad (45)$$

Let

$$F(x) = I_x^\alpha \left(\int_0^x K(x, t) a dt \right) + I_x^\alpha \int_0^x K(x, t) I_t^\alpha(f(t)) dt,$$

we obtain

$$\phi(x) = F(x) + \lambda I_x^\alpha \left(\int_0^x K(x, t) \phi(t) dt \right). \quad (46)$$

We are looking for the solution $\phi(x)$ in the form

$$\phi(x) = \sum_{n=0}^{+\infty} \phi_n(x) \quad (47)$$

The algorithm below can be deduced from this :

$$\begin{cases} \phi_0(x) = F(x) \\ \phi_n(x) = \lambda I_x^\alpha \left(\int_0^x K(x, t) \phi_{n-1}(t) dt \right) \quad n \geq 1 \end{cases} \quad (48)$$

if the series

$$\sum_0^{+\infty} \phi_n(x)$$

converge then we obtain $\phi(x)$ such that :

$$\phi(x) = \sum_0^{+\infty} \phi_n(x) \quad (49)$$

This leads to the solution of 40 :

$$\varphi(x) = a + I_x^\alpha(f(x)) + \lambda \phi(x) \quad (50)$$

0.2.2.2 convergence study

Let's go back to the algorithm 48 :

$$\begin{cases} \phi_0(x) = F(x) \\ \phi_n(x) = \lambda I_x^\alpha \left(\int_0^x K(x, t) \phi_{n-1}(t) dt \right) \quad n \geq 1 \end{cases}$$

with $F(x) = I_x^\alpha \int_0^x K(x, t) a dt + I_x^\alpha \int_0^x K(x, t) I_t^\alpha(f(t)) dt$

0.2.2.3 Proposition

It is assumed that $f \in C([0, T])$ and $K \in C([0, T]^2)$. The algorithm 48 Converges.

Proof :

$f \in C([0, T])$ and $K \in C([0, T]^2)$ so there are two real numbers m and M such that $|f(x)| \leq m$ and $|K(x, t)| \leq M$

$$\begin{aligned} |\phi_0(x)| &= |I_x^\alpha \int_0^x K(x, t) a dt + I_x^\alpha \int_0^x K(x, t) I_t^\alpha(f(t)) dt| \\ &= |I_x^\alpha [\int_0^x K(x, t) (a + I_t^\alpha(f(t))) dt]| \\ &\leq |I_x^\alpha [\int_0^x K(x, t) (a + \frac{mt^\alpha}{\Gamma(\alpha+1)}) dt]| \\ &\leq I_x^\alpha [\int_0^x K(x, t) |a + \frac{mT^\alpha}{\Gamma(\alpha+1)}| dt] \end{aligned}$$

There is a real L such that : $|a + \frac{mT^\alpha}{\Gamma(\alpha+1)}| < L$. We obtain

$$\begin{aligned} |\Phi_0(x)| &\leq I_x^\alpha [\int_0^x K(x, t) L dt] \\ &\leq I_x^\alpha [\int_0^x M L dt] \\ &\leq I_x^\alpha x M L dt \\ &\leq \frac{M L x^{\alpha+1}}{\Gamma(\alpha+2)} \end{aligned}$$

We get

$$\begin{aligned} |\phi_1(x)| &= |\lambda I_x^\alpha \int_0^x K(x, t) \phi_0(t) dt| \\ &\leq |\lambda I_x^\alpha (\frac{M^2 L x^{\alpha+2}}{\Gamma(\alpha+3)})| = |\lambda (\frac{M^2 L x^{2\alpha+2}}{\Gamma(2\alpha+3)})| \end{aligned}$$

Similarly, we have

$$\begin{aligned} |\phi_2(x)| &= |\lambda I_x^\alpha \int_0^x K(x, t) \phi_1(t) dt| \\ &\leq |\lambda^2 I_x^\alpha (\frac{M^3 L t^{2\alpha+3}}{\Gamma(2\alpha+4)}) dt| \\ &\leq |\lambda^2 (\frac{M^3 L x^{3\alpha+3}}{\Gamma(3\alpha+4)})| \end{aligned}$$

Recurrently :

$$|\phi_{n-1}(x)| \leq |\frac{L}{\lambda} (\frac{\lambda^n M^n x^{n\alpha+n}}{\Gamma(n\alpha+n+1)})| \quad (51)$$

and

$$|\phi_{n-1}(x)| \leq \frac{L}{\lambda} \left| \frac{(\lambda M x^{(\alpha+1)})^n}{\Gamma(n(\alpha+1)+1)} \right| \quad (52)$$

indeed

$$\begin{aligned} |\phi_n(x)| &= |\lambda I_x^\alpha \left(\int_0^x K(x,t) \phi_{n-1}(t) dt \right)| \\ &\leq \lambda |I_x^\alpha \left(\int_0^x K(x,t) \left(\frac{L}{\lambda} \frac{(\lambda M t^{(\alpha+1)})^n}{\Gamma(n(\alpha+1)+1)} \right) dt \right)| \\ |\phi_n(x)| &\leq I_x^\alpha \left(\frac{L \lambda^n M^{n+1} x^{n\alpha+n+1}}{\Gamma(n\alpha+n+2)} \right) \\ |\phi_n(x)| &\leq \frac{L}{\lambda} \left(\frac{\lambda^{n+1} M^{n+1} x^{n\alpha+\alpha+n+1}}{\Gamma(n\alpha+\alpha+n+2)} \right) \end{aligned}$$

From this we deduce

$$|\phi_n(x)| \leq \frac{L}{\lambda} \frac{(\lambda M x^{\alpha+1})^{n+1}}{\Gamma((n+1)(\alpha+1)+1)} \quad (53)$$

We obtain :

$$\begin{aligned} \sum_{n=0}^{+\infty} |\phi_n(x)| &\leq \sum_{n=1}^{+\infty} \frac{L}{\lambda} \left| \frac{(\lambda M t^{(\alpha+1)})^n}{\Gamma(n(\alpha+1)+1)} \right| \\ \sum_{n=0}^{+\infty} |\phi_n(x)| &\leq \frac{L}{\lambda} E_{\alpha+1}(\lambda M t^{\alpha+1}) - \frac{L}{\lambda} \end{aligned}$$

The series

$$\sum_{n=0}^{+\infty} \phi_n(x) \quad (54)$$

is therefore absolutely convergent.

We deduce that the algorithm 48 is convergent.

0.3 Applications

0.3.1 Example 1 : Application to a fractional order integro-differential equation of Volterra type in dimension 1

We consider the following problem :

$${}^c D u(x) = \frac{6}{\Gamma(4-\alpha)} x^{3-\alpha} - \beta(\alpha; 5) x^{\alpha+5} + \int_0^x (x-t)^{\alpha-1} x t u(t) dt \quad (55)$$

Let us apply the Riemann fractional integral. We obtain :

$$u(x) = x^3 - \frac{\beta(\alpha; 5) \Gamma(\alpha+6)}{\Gamma(6+2\alpha)} x^{2\alpha+6} + {}_x I^\alpha \left(\int_0^x (x-t)^{\alpha-1} x t u(t) dt \right) \quad (56)$$

Let

$$\Phi(x) = I_x^\alpha \left(\int_0^x (x-t)^{\alpha-1} x t u(t) dt \right). \quad (57)$$

The equation 55 deviates :

$$u(x) = x^3 - \frac{\beta(\alpha; 5)\Gamma(\alpha + 6)}{\Gamma(6 + 2\alpha)}x^{2\alpha+6} + \Phi(x) \quad (58)$$

Let us replace in 57 the expression of $u(x)$ obtained in 58. We obtain :

$$\begin{aligned} \Phi(x) &= I_x^\alpha \left(\int_0^x (x-t)^{\alpha-1} x t u(t) dt \right) \\ &= I_x^\alpha \left[\left(\int_0^x (x-t)^{\alpha-1} x t \left(t^3 - \frac{\beta(\alpha; 5)\Gamma(\alpha + 6)}{\Gamma(6 + 2\alpha)} t^{2\alpha+6} + \Phi(t) \right) dt \right) \right] \\ &= I_x^\alpha \left[\left(\int_0^x (x-t)^{\alpha-1} x t^4 dt - \frac{\beta(\alpha; 5)\Gamma(\alpha + 6)}{\Gamma(6 + 2\alpha)} \left(\int_0^x (x-t)^{\alpha-1} x t^{2\alpha+7} dt \right) + I_x^\alpha \left(\int_0^x (x-t)^{\alpha-1} x t \Phi(t) dt \right) \right) \right] \\ &= I_x^\alpha [\beta(\alpha, 5)x^{\alpha+5}] - \frac{\beta(\alpha; 5)\Gamma(\alpha + 6)}{\Gamma(6 + 2\alpha)} \int_0^x x t^{7+2\alpha} (x-t)^{\alpha-1} dt + I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t \Phi(t) dt \right] \\ &= \frac{\beta(\alpha + 5)\Gamma(\alpha + 6)}{\Gamma(2\alpha + 6)} x^{2\alpha+6} - \frac{\beta(\alpha + 5)\Gamma(\alpha + 6)\beta(\alpha; 8 + 2\alpha)}{\Gamma(2\alpha + 6)} I_x^\alpha (x^{3\alpha+8}) + I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t \Phi(t) dt \right] \end{aligned}$$

We get :

$$\Phi(x) = \frac{\beta(\alpha+5)\Gamma(\alpha+6)}{\Gamma(2\alpha+6)} x^{2\alpha+6} - \frac{\beta(\alpha+5)\Gamma(\alpha+6)\beta(\alpha;8+2\alpha)\Gamma(3\alpha+9)}{\Gamma(2\alpha+6)\Gamma(4\alpha+9)} x^{4\alpha+8} + I_x^\alpha \int_0^x (x-t)^{\alpha-1} x t \Phi(t) dt$$

Adomian Algorithm

$$\begin{cases} \Phi_0(x) &= \frac{\beta(\alpha+5)\Gamma(\alpha+6)}{\Gamma(2\alpha+6)} x^{2\alpha+6} \\ \Phi_1(x) &= -\frac{\beta(\alpha+5)\Gamma(\alpha+6)\beta(\alpha;8+2\alpha)\Gamma(3\alpha+9)}{\Gamma(2\alpha+6)\Gamma(4\alpha+9)} x^{4\alpha+8} + I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t \Phi_0(t) dt \right] \\ \Phi_n(x) &= I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t \Phi_{n-1}(t) dt \right] \end{cases} \quad (59)$$

Calculation of $\Phi_1(x)$

$$\begin{aligned} \Phi_1(x) &= -\frac{\beta(\alpha + 5)\Gamma(\alpha + 6)\beta(\alpha; 8 + 2\alpha)\Gamma(3\alpha + 9)}{\Gamma(2\alpha + 6)\Gamma(4\alpha + 9)} x^{4\alpha+8} + I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t \Phi_0(t) dt \right] \\ &= -\frac{\beta(\alpha + 5)\Gamma(\alpha + 6)\beta(\alpha; 8 + 2\alpha)\Gamma(3\alpha + 9)}{\Gamma(2\alpha + 6)\Gamma(4\alpha + 9)} x^{4\alpha+8} \\ &\quad + I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t \left(\frac{\beta(\alpha + 5)\Gamma(\alpha + 6)}{\Gamma(2\alpha + 6)} t^{2\alpha+6} \right) dt \right] \\ &= -\frac{\beta(\alpha + 5)\Gamma(\alpha + 6)\beta(\alpha; 8 + 2\alpha)\Gamma(3\alpha + 9)}{\Gamma(2\alpha + 6)\Gamma(4\alpha + 9)} x^{4\alpha+8} \\ &\quad + \left(\frac{\beta(\alpha + 5)\Gamma(\alpha + 6)}{\Gamma(2\alpha + 6)} I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t^{2\alpha+7} dt \right] \right) \\ &= -\frac{\beta(\alpha + 5)\Gamma(\alpha + 6)\beta(\alpha; 8 + 2\alpha)\Gamma(3\alpha + 9)}{\Gamma(2\alpha + 6)\Gamma(4\alpha + 9)} x^{4\alpha+8} \\ &\quad + \frac{\beta(\alpha + 5)\Gamma(\alpha + 6)\beta(\alpha; 8 + 2\alpha)\Gamma(3\alpha + 9)}{\Gamma(2\alpha + 6)\Gamma(4\alpha + 9)} x^{4\alpha+8} \\ &= 0 \end{aligned}$$

$$\begin{cases} \Phi_0(x) &= \frac{\beta(\alpha+5)\Gamma(\alpha+6)}{\Gamma(2\alpha+6)} x^{2\alpha+6} \\ \Phi_1(x) &= -\frac{\beta(\alpha+5)\Gamma(\alpha+6)\beta(\alpha;8+2\alpha)\Gamma(3\alpha+9)}{\Gamma(2\alpha+6)\Gamma(4\alpha+9)} x^{4\alpha+8} + I_x^\alpha \left[\int_0^x (x-t)^{\alpha-1} x t \Phi_0(t) dt \right] = 0 \\ \vdots & \\ \Phi_n(x) &= 0; n = 2; 3... \end{cases} \quad (60)$$

We obtain :

$$\Phi(x) = \sum_{n=0}^{+\infty} \Phi_n(x) = \frac{\beta(\alpha+5)\Gamma(\alpha+6)}{\Gamma(2\alpha+6)} x^{2\alpha+6} \quad (61)$$

According to 58, we have :

$$\begin{aligned} u(x) &= x^3 - \frac{\beta(\alpha;5)\Gamma(\alpha+6)}{\Gamma(6+2\alpha)} x^{2\alpha+6} + \Phi(x) \\ &= x^3 - \frac{\beta(\alpha;5)\Gamma(\alpha+6)}{\Gamma(6+2\alpha)} x^{2\alpha+6} + \frac{\beta(\alpha+5)\Gamma(\alpha+6)}{\Gamma(2\alpha+6)} x^{2\alpha+6} \\ &= x^3. \end{aligned}$$

We deduce the general solution to the problem :

$$u(x) = x^3 \quad (62)$$

0.3.2 Example 2 : Application to a fractional order integro-differential equation of volterra type in dimension 2

We consider the following problem :

$$\begin{cases} {}^c D u(x, t) = \frac{1}{\Gamma(2-\alpha)} t^{1-\alpha} e^x - \frac{x^{2+\alpha} e^x}{\Gamma(\alpha)} \beta(\alpha, 2) + \frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x u(x, t) dt \\ u(x, 0) = 0 \end{cases} \quad (63)$$

Let's apply I_t^α .

$$u(x, t) = \frac{e^x \Gamma(2-\alpha)}{\Gamma(2)\Gamma(2-\alpha)} t - \frac{x^{2+\alpha} e^x}{\Gamma(\alpha)\Gamma(1+\alpha)} \beta(\alpha, 2) t^\alpha + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x u(x, t) dt \right]. \quad (64)$$

We obtain :

$$u(x, t) = t - \frac{x^{2+\alpha} e^x \beta(\alpha, 2)}{\Gamma(\alpha)\Gamma(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x u(x, t) dt \right]. \quad (65)$$

Let

$$\Phi(x, t) = I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x u(x, t) dt \right]. \quad (66)$$

The equation 65 becomes :

$$u(x, t) = e^x t - \frac{x^{2+\alpha} e^x \beta(\alpha, 2)}{\Gamma(\alpha)\Gamma(1+\alpha)} t^\alpha + \Phi(x, t) \quad (67)$$

Let us replace $u(x, t)$ with its expression in 66.

We obtain :

$$\begin{aligned}
 \Phi(x, t) &= I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \left[t e^x - \frac{x^{2+\alpha} e^x \beta(\alpha, 2)}{\Gamma(\alpha) \Gamma(1+\alpha)} t^\alpha + \Phi(x, t) \right] dt \right] \\
 &= I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x e^x t dt \right] - I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} \frac{x^{3+\alpha} e^x \beta(\alpha, 2)}{\Gamma(\alpha) \Gamma(1+\alpha)} t^\alpha dt \right] \\
 &\quad + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi(x, t) dt \right] \\
 &= I_t^\alpha \left[\frac{x^{\alpha+2} e^x}{\Gamma(\alpha)} \beta(\alpha, 2) \right] - I_t^\alpha \left[\frac{x^{3+\alpha} e^x \beta(\alpha, 2)}{\Gamma^2(\alpha) \Gamma(1+\alpha)} \int_0^x (x-t)^{\alpha-1} t^\alpha dt \right] \\
 &\quad + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi(x, t) dt \right] \\
 &= I_t^\alpha \left[\frac{x^{\alpha+2} e^x}{\Gamma(\alpha)} \beta(\alpha, 2) \right] - I_t^\alpha \left[\frac{x^{3+3\alpha} e^x \beta(\alpha, 2)}{\Gamma^2(\alpha) \Gamma(1+\alpha)} \beta(\alpha; \alpha+1) \right] + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi(x, t) dt \right] \\
 &= \frac{x^{\alpha+2} \beta(\alpha, 2) e^x}{\Gamma(\alpha) \Gamma(\alpha+1)} t^\alpha - \frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi(x, t) dt \right]
 \end{aligned}$$

We obtain the canonical form of Adomian :

$$\Phi(x, t) = \frac{x^{\alpha+2} \beta(\alpha, 2) e^x}{\Gamma(\alpha) \Gamma(\alpha+1)} t^\alpha - \frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi(x, t) dt \right] \quad (68)$$

We get :

$$\begin{cases} \Phi_0(x, t) &= \frac{x^{\alpha+2} \beta(\alpha, 2) e^x}{\Gamma(\alpha) \Gamma(\alpha+1)} t^\alpha \\ \Phi_1(x, t) &= -\frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi_0(x, t) dt \right] \\ \Phi_n(x, t) &= I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi_{n-1}(x, t) dt \right] \end{cases} \quad (69)$$

Calculation of $\Phi_1(x, t)$:

$$\begin{aligned}
 \Phi_1(x, t) &= -\frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \Phi_0(x, t) dt \right] \\
 \Phi_1(x, t) &= -\left[\frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} x \left(\frac{x^{\alpha+2} \beta(\alpha, 2) e^x}{\Gamma(\alpha) \Gamma(\alpha+1)} t^\alpha \right) dt \right] \right] \\
 &= -\left[\frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{x^{\alpha+2} \beta(\alpha, 2) e^x}{\Gamma^2(\alpha) \Gamma(\alpha+1)} \int_0^x (x-t)^{\alpha-1} x t^\alpha dt \right] \right] \\
 &= -\left[\frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + I_t^\alpha \left[\frac{x^{3\alpha+3} \beta(\alpha, 2) e^x}{\Gamma^2(\alpha) \Gamma(\alpha+1)} \beta(\alpha; \alpha+1) \right] \right] \\
 &= -\left[\frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha + \frac{x^{3+3\alpha} e^x \beta(\alpha, 2) \beta(\alpha; \alpha+1)}{\Gamma^2(\alpha) \Gamma^2(1+\alpha)} t^\alpha \right] \\
 &= 0
 \end{aligned}$$

We obtain

$$\begin{cases} \Phi_0(x, t) &= \frac{x^{\alpha+2}\beta(\alpha, 2)e^x}{\Gamma(\alpha)\Gamma(\alpha+1)}t^\alpha \\ \Phi_1(x, t) &= -\frac{x^{3+3\alpha}e^x\beta(\alpha, 2)\beta(\alpha; \alpha+1)}{\Gamma^2(\alpha)\Gamma^2(1+\alpha)}t^\alpha + I_t^\alpha\left[\frac{1}{\Gamma(\alpha)}\int_0^x(x-t)^{\alpha-1}x\Phi_0(x, t)dt\right] = 0 \\ \vdots \\ \Phi_n(x, t) &= I_t^\alpha\left[\frac{1}{\Gamma(\alpha)}\int_0^x(x-t)^{\alpha-1}x\Phi_{n-1}(x, t)dt\right] = 0 \end{cases} \quad (70)$$

Hence

$$\Phi(x, t) = \sum_0^{+\infty} \Phi_n(x, t) = \frac{x^{\alpha+2}\beta(\alpha, 2)e^x}{\Gamma(\alpha)\Gamma(\alpha+1)}t^\alpha \quad (71)$$

We deduce from this

$$\begin{aligned} u(x, t) &= e^xt - \frac{x^{2+\alpha}e^x\beta(\alpha, 2)}{\Gamma(\alpha)\Gamma(1+\alpha)}t^\alpha + \Phi(x, t) \\ &= e^xt \end{aligned}$$

We obtain the general solution to the problem :

$$u(x, t) = te^x \quad (72)$$

0.3.3 Exemple 3 : Application to a fractional integro-differential equation of Fredholm type in dimension 2

Consider the following problem :

$$\begin{cases} D_t^\alpha u(x, t) = \frac{t^{1-\alpha}}{\Gamma(2-\alpha)}\sin x - \frac{1}{3}\lambda x \sin x + \lambda \int_0^1 xtu(x, t)dt \\ u(x, 0) = 0 \end{cases} \quad (73)$$

Let's apply I_t^α . we get :

$$u(x, t) = \sin xt - \frac{\lambda x \sin x}{3} \frac{1}{\Gamma(\alpha+1)}t^\alpha + \frac{\lambda t^\alpha}{\Gamma(\alpha+1)} \int_0^1 xtu(x, t)dt \quad (74)$$

Let's ask

$$\phi(x, t) = \frac{t^\alpha}{\Gamma(\alpha+1)} \int_0^1 xtu(x, t)dt. \quad (75)$$

We obtain

$$u(x, t) = t\sin x - \frac{\lambda x \sin x}{3} \frac{1}{\Gamma(\alpha+1)}t^\alpha + \lambda \phi(x). \quad (76)$$

We get :

$$\begin{aligned} \phi(x, t) &= \frac{t^\alpha}{\Gamma(\alpha+1)} \int_0^1 xt(t\sin x - \frac{\lambda x \sin x}{3} \frac{1}{\Gamma(\alpha+1)}t^\alpha + \lambda \phi(x))dt \\ &= \frac{t^\alpha}{\Gamma(\alpha+1)} \int_0^1 xt^2 \sin x dt - \frac{\lambda x \sin x}{3} \frac{1}{\Gamma(\alpha+1)} \frac{t^\alpha}{\Gamma(\alpha+1)} \int_0^1 xt^{\alpha+1} + \lambda \frac{t^\alpha}{\Gamma(\alpha+1)} \int_0^1 xt\phi(x)dt \\ &= \frac{t^\alpha x \sin x}{\Gamma(\alpha+1)} \int_0^1 t^2 dt - \frac{\lambda x^2 \sin x t^\alpha}{3((\Gamma(\alpha+1))^2)} \int_0^1 t^{\alpha+1} dt + \lambda \frac{xt^\alpha}{\Gamma(\alpha+1)} \int_0^1 t\phi(x, t)dt \\ &= \frac{t^\alpha x \sin x}{3\Gamma(\alpha+1)} - \frac{\lambda x^2 \sin x t^\alpha}{3(\alpha+2)(\Gamma(\alpha+1))^2} + \frac{\lambda xt^\alpha}{\Gamma(\alpha+1)} \int_0^1 t\phi(x, t)dt \end{aligned}$$

We deduce from this

$$\phi(x, t) = \frac{t^\alpha x \sin x}{3\Gamma(\alpha + 1)} - \frac{\lambda x^2 \sin x t^\alpha}{3(\alpha + 2)(\Gamma(\alpha + 1))^2} + \frac{\lambda x t^\alpha}{\Gamma(\alpha + 1)} \int_0^1 t \phi(x, t) dt. \quad (77)$$

We seek the solution in the form :

$$\phi(x, t) = \sum_{n=0}^{+\infty} \phi_n(x, t) \quad (78)$$

By injecting 78 into 77 and proceeding with an identification, we obtain the following algorithm :

$$\begin{cases} \phi_0(x, t) = \frac{t^\alpha x \sin x}{3\Gamma(\alpha + 1)} \\ \phi_1(x, t) = -\frac{\lambda x^2 \sin x t^\alpha}{3(\alpha + 2)(\Gamma(\alpha + 1))^2} + \frac{\lambda x t^\alpha}{\Gamma(\alpha + 1)} \int_0^1 t \phi_0(x, t) dt \\ \phi_n(x, t) = \frac{\lambda x t^\alpha}{\Gamma(\alpha + 1)} \int_0^1 t \phi_{n-1}(x, t) dt; \quad n \geq 1 \end{cases} \quad (79)$$

$$\begin{aligned} \phi_1(x, t) &= -\frac{\lambda x^2 \sin x t^\alpha}{3(\alpha + 2)(\Gamma(\alpha + 1))^2} + \frac{\lambda x t^\alpha}{\Gamma(\alpha + 1)} \int_0^1 t \phi_0(x, t) dt \\ &= -\frac{\lambda x^2 \sin x t^\alpha}{3(\alpha + 2)(\Gamma(\alpha + 1))^2} + \frac{\lambda x t^\alpha}{\Gamma(\alpha + 1)} \int_0^1 t \left(\frac{t^\alpha x \sin x}{3\Gamma(\alpha + 1)} \right) dt \\ &= -\frac{\lambda x^2 \sin x t^\alpha}{3(\alpha + 2)(\Gamma(\alpha + 1))^2} + \frac{\lambda x^2 \sin x t^\alpha}{3(\Gamma(\alpha + 1))^2} \int_0^1 t^{\alpha+1} dt \\ &= -\frac{\lambda x^2 \sin x t^\alpha}{3(\alpha + 2)(\Gamma(\alpha + 1))^2} + \frac{\lambda x^2 \sin x t^\alpha}{3(\alpha + 2)(\Gamma(\alpha + 1))^2} = 0 \end{aligned}$$

We deduce :

$$\phi_1(x, t) = \phi_2(x, t) = \dots = \phi_n(x, t) = 0.$$

We obtain

$$\phi(x, t) = \sum_{n=0}^{+\infty} \phi_n(x, t) = \frac{t^\alpha x \sin x}{3\Gamma(\alpha + 1)}. \quad (80)$$

The solution to the problem is :

$$\begin{aligned} u(x, t) &= t \sin x - \frac{\lambda x \sin x}{3} \frac{1}{\Gamma(\alpha + 1)} t^\alpha + \lambda \phi(x) \\ &= t \sin x - \frac{\lambda x \sin x}{3\Gamma(\alpha + 1)} t^\alpha + \lambda \frac{t^\alpha x \sin x}{3\Gamma(\alpha + 1)} \\ u(x, t) &= t \sin x. \end{aligned}$$

Conclusion

In this article, we describe a new approach for solving linear fractional integro-differential equations. The advantage of this method in linear fractional integro-differential equations is that it converges more quickly to the solution if one exists.

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