

Fractional Calculus: Methods for Applications

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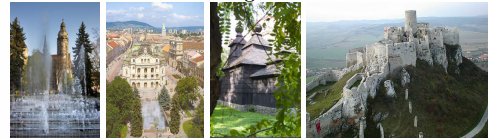
Topics to be discussed

- Interpretations of fractional-order operators
- Numerical fractional differentiation and numerical solution of FDEs
- Matrix approach: from CO to VO to DO
- Building fractional-order models: fitting using the Mittag-Leffler function
- “Least circles” method
- Related Matlab toolboxes
- Applications

Slovakia



Kosice and surroundings



Tatra Mountains



Caves



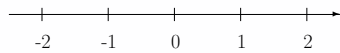
Is it in the middle of nowhere?



Warm-up quiz



... from integer to non-integer ...



$$x^n = \underbrace{x \cdot x \cdot \dots \cdot x}_n$$

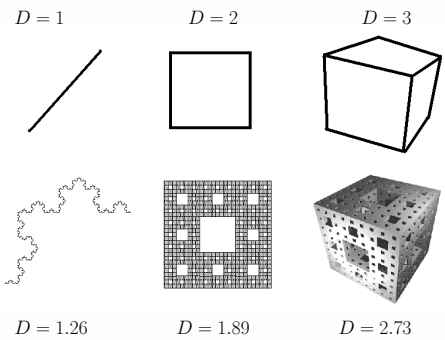
$$x^n = e^{n \ln x}$$

$$n! = 1 \cdot 2 \cdot 3 \cdot \dots \cdot (n-1) \cdot n,$$

$$\Gamma(x) = \int_0^\infty e^{-t} t^{x-1} dt, \quad x > 0,$$

$$\Gamma(n+1) = 1 \cdot 2 \cdot 3 \cdot \dots \cdot n = n!$$

... from integer to non-integer ...

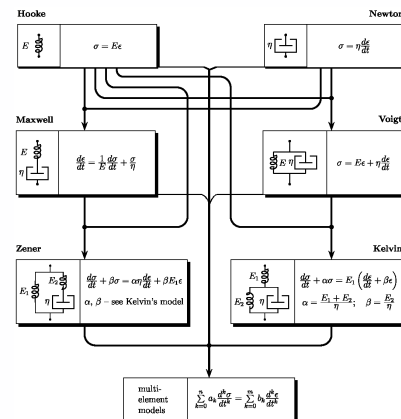


Interpolation of operations

$$f, \frac{df}{dt}, \frac{d^2 f}{dt^2}, \frac{d^3 f}{dt^3}, \dots$$

$$f, \int f(t) dt, \int dt \int f(t) dt, \int dt \int dt \int f(t) dt, \dots$$

$$\dots, \frac{d^{-2} f}{dt^{-2}}, \frac{d^{-1} f}{dt^{-1}}, f, \frac{df}{dt}, \frac{d^2 f}{dt^2}, \dots$$



$$\sigma(t) + a_0 D_t^\alpha \sigma(t) = b \epsilon(t) + c_0 D_t^\alpha \epsilon(t)$$

"Fractional-order" physics?

Hooke's law: $F = kx$

Newton's fluid: $F = kx'$

Newton's 2nd law: $F = kx''$

$F(t) = kx^{(\alpha)}(t)$

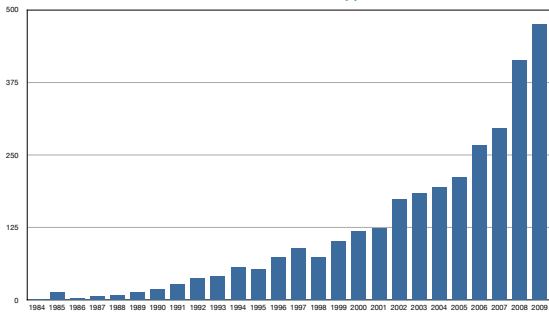
Diffusion-wave equation: $\frac{\partial^\alpha u}{\partial t^\alpha} = \frac{\partial^2 u}{\partial x^2}$

Fractional Calculus: a response to S&T needs

1695		1960s We are here
static models	dynamical models	fractional order modeling
geometry, algebra	differential and integral calculus	fractional calculus

Rapid development and numerous applications

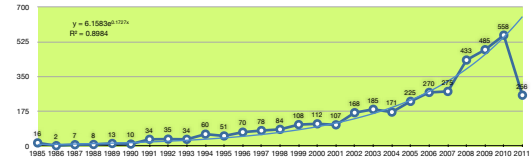
Number of articles on fractional calculus and its applications in Web of Knowledge



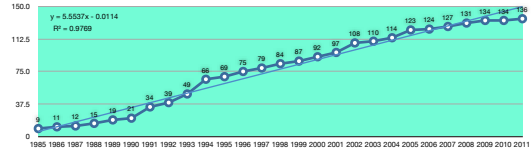
Zhang Web of Knowledge

Rapid development and numerous applications

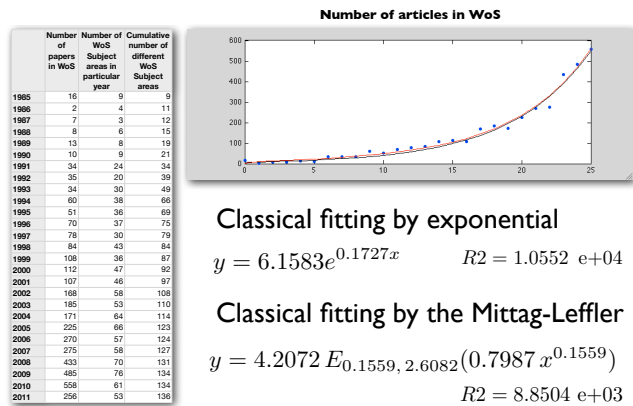
Number of papers in WoS



Cumulative number of different WoS Subject areas



Rapid development and numerous applications



The current map of the fractional calculus



ALGERIA	CUBA	HUNGARY	MACEDONIA	POLAND	SLOVENIA
ARGENTINA	CZECH REP	INDIA	MALAYSIA	PORTUGAL	SOUTH AFRICA
AUSTRALIA	DENMARK	IRAN	MEXICO	QATAR	SOUTH KOREA
AUSTRIA	EGYPT	IRELAND	MOROCCO	ROMANIA	SPAIN
BELGIUM	ENGLAND	ISRAEL	NETHERLANDS	RUSSIA	SWEDEN
BRAZIL	ESTONIA	ITALY	NEW ZEALAND	SAUDI ARABIA	SWITZERLAND
BULGARIA	FINLAND	JAPAN	NETHERLANDS	SCOTLAND	TAIWAN
BYELARUS	FRANCE	JORDAN	NORTH	SERBIA	THAILAND
CANADA	GERMANY	KUWAIT	LIBANON	MONTENEGRO	TURKEY
CHILE	GREECE	LIBANON	NORWAY	SINGAPORE	UKRAINE
CROATIA	GUADALUPE	LITHUANIA	PAKISTAN	SLOVAKIA	USA
			PR. CHINA		UZBEKISTAN
					VENEZUELA
					Vietnam
					Wales
					YUGOSLAVIA

Data Source Web of Knowledge

Fractional Calculus in WoK: 135 subject areas (applications)

ACOUSTICS	COMPUTER SCIENCE, SOFTWARE ENGINEERING	ENVIRONMENTAL STUDIES	MATHEMATICS, INTERDISCIPLINARY APPLICATIONS	PHYSICS, NUCLEAR PHYSICS, PARTICLES & FIELDS
AGRICULTURAL ECONOMICS & POLICY	COMPUTER SCIENCE, THEORY & METHODS	EVOLUTIONARY BIOLOGY	MECHANICS	PHYSIOLOGY
AGRICULTURAL ENGINEERING	CONSTRUCTION & BUILDING TECHNOLOGY	FOOD SCIENCE & TECHNOLOGY	MEDICAL INFORMATICS	PLANNING & DEVELOPMENT
AGRONOMY	CRIMINOLOGY & PENOLOGY	GENETICS & HEREDITY	METALLURGY & ENGINEERING	PLANT SCIENCES
ANESTHESIOLOGY	CRYSTALLOGRAPHY	GENOMICS	METALLURGY & ENGINEERING	POLYMER SCIENCE
ASTROPHYSICS	DENTISTRY, ORAL SURGERY & MEDICINE	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
AUTOMATION & CONTROL SYSTEMS	ECOLOGICAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
BIOCHEMICAL RESEARCH METHODS	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
BIOCHEMISTRY & MOLECULAR BIOLOGY	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
BIOLOGY	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
BIOPHYSICS	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
BIOTECHNOLOGY & APPLIED MICROBIOLOGY	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
BUSINESS, FINANCE	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
CARDIAC & CARDIOVASCULAR SYSTEMS	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
CELL BIOLOGY	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
CHEMISTRY, ANALYTICAL	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
CHEMISTRY, APPLIED	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
CHEMISTRY, INORGANIC & NUCLEAR	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
CHEMISTRY, ORGANIC	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
CHEMISTRY, PHYSICAL	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
COMPUTER SCIENCE, ARTIFICIAL INTELLIGENCE	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
COMPUTER SCIENCE, CYBERNETICS	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
COMPUTER SCIENCE, HARDWARE & ARCHITECTURE	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
COMPUTER SCIENCE, INFORMATION SYSTEMS	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY
COMPUTER SCIENCE, MULTIMEDIA APPLICATIONS	EDUCATION & EDUCATIONAL RESEARCH	GEOCHEMISTRY & GEOPHYSICS	METALLURGY & ENGINEERING	PSYCHOLOGY

Most used definitions of fractional differentiation

Riemann-Liouville, 1920s: ${}_a D_t^\alpha f(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt} \right)^n \int_a^t \frac{f(\tau) d\tau}{(t-\tau)^{\alpha-n+1}}, \quad (n-1 \leq \alpha < n)$ (Letnikov, 1870s)

Caputo, 1967:

For $f \in C^{(n)}[a, b]$, $f^{(k)}(a) = 0$ ($k = 0, \dots, n-1$)
R-L, C, M-R and G-L definitions are equivalent

Miller-Ross, 1990s (Dzhrbashyan, 1960s)

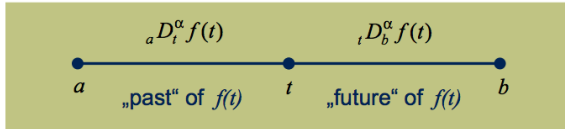
Grünwald-Letnikov, 1860s (Liouville, 1830s)

$$D^\alpha f(t) = \lim_{h \rightarrow 0} h^{-\alpha} \sum_{k=0}^{\left[\frac{t-a}{h} \right]} (-1)^k \binom{\alpha}{n} f(t - kh)$$

Left- and right-sided derivatives

"Left - sided": ${}_a D_t^\alpha f(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt} \right)^n \int_a^t \frac{f(\tau) d\tau}{(t-\tau)^{\alpha-n+1}}$

"Right - sided": ${}_t D_b^\alpha f(t) = \frac{1}{\Gamma(n-\alpha)} \left(-\frac{d}{dt} \right)^n \int_t^b \frac{f(\tau) d\tau}{(\tau-t)^{\alpha-n+1}}$



19

Geometric interpretation of fractional integration: shadows on the walls

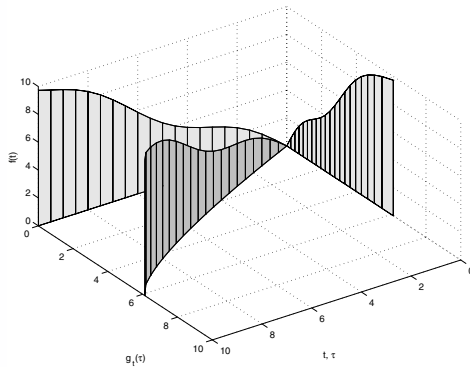
$${}_0 I_t^\alpha f(t) = \frac{1}{\Gamma(\alpha)} \int_0^t f(\tau) (t-\tau)^{\alpha-1} d\tau, \quad t \geq 0,$$

$${}_0 I_t^\alpha f(t) = \int_0^t f(\tau) dg_t(\tau),$$

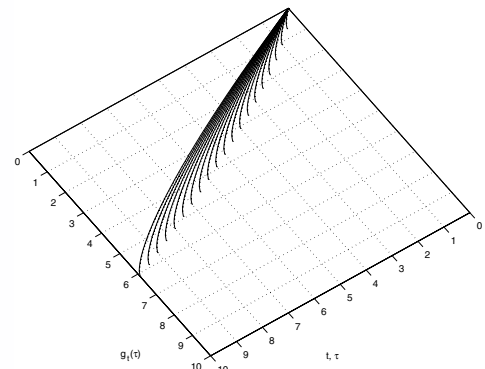
$$g_t(\tau) = \frac{1}{\Gamma(\alpha+1)} \{t^\alpha - (t-\tau)^\alpha\}.$$

For $t_1 = kt$, $\tau_1 = k\tau$ ($k > 0$) we have:

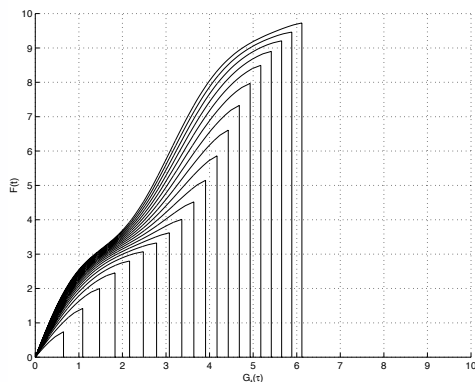
$$g_{t_1}(\tau_1) = g_{kt}(k\tau) = k^\alpha g_t(\tau).$$



"Live fence" and its shadows: ${}_0 I_t^\alpha f(t)$ and ${}_0 I_t^\alpha f(t)$, for $\alpha = 0.75$, $f(t) = t + 0.5 \sin(t)$, $0 \leq t \leq 10$.



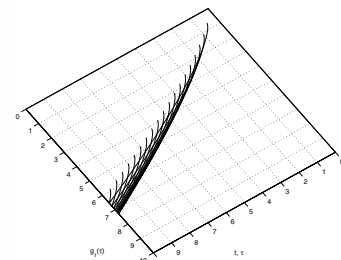
"Live fence": basis shape is changing for ${}_0 I_t^\alpha f(t)$, $\alpha = 0.75$, $0 \leq t \leq 10$.



Snapshots of the changing "shadow" of changing "fence" for ${}_0 I_t^\alpha f(t)$, $\alpha = 0.75$, $f(t) = t + 0.5 \sin(t)$, with the time interval $\Delta t = 0.5$ between the snapshots.

Right-sided R-L integral

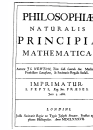
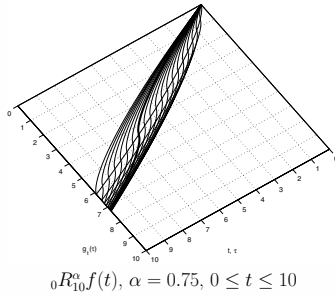
$${}_t I_b^\alpha f(t) = \frac{1}{\Gamma(\alpha)} \int_t^b f(\tau) (\tau-t)^{\alpha-1} d\tau, \quad t \leq b,$$



${}_t I_b^\alpha f(t)$, $\alpha = 0.75$, $0 \leq t \leq 10$

Riesz potential

$${}_0R_b^\alpha f(t) = \frac{1}{\Gamma(\alpha)} \int_0^b f(\tau) |\tau - t|^{\alpha-1} d\tau, \quad 0 \leq t \leq b,$$



What is “time”?

I. Newton (*Principia Mat.*, 1686): introduced “mathematical time”:

“Absolute, true and mathematical time of itself, and from its own nature, flows equably without relation to anything external.”

G. J. Whitrow (*The Natural Philosophy of Time*, 1961):

“The outstanding mathematical achievement associated with the geometrization of time was, of course, the invention of the calculus of fluxions by Newton.”

“Mathematically, Newton seems to have found support for his belief in absolute time by the need, in principle, for an ideal rate-measurer.”

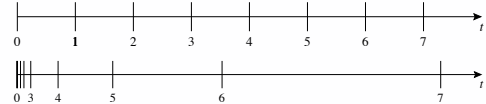
How do we measure time intervals?

Only by observing some processes, which we consider as regularly repeated. G. Clemence (*Amer. Scientist*, vol. 40, 1952) wrote:

“The measurement of time is essentially a process of counting. Any recurring phenomenon whatever, the occurrences of which can be counted, is in fact a measure of time.”



What is “time”?



Computing the distance when the time is slowing down

Person N individual “seconds”	Recorded values of velocity [m/s]	Observer O absolute (cosmic) “seconds”
0	10	0
1	11	1
2	12	3
3	13	7
4	12	15
5	11	31
6	10	63
7	9	127

$$D_N = 10 \cdot 1 + 11 \cdot 1 + 12 \cdot 1 + 13 \cdot 1 + 12 \cdot 1 + 11 \cdot 1 + 10 \cdot 1 = 79.$$

$$D_O = 10 \cdot 1 + 11 \cdot 2 + 12 \cdot 4 + 13 \cdot 8 + 12 \cdot 16 + 11 \cdot 32 + 10 \cdot 64 = 1368.$$

Physical interpretation of Stieltjes integral (1)

Imagine a car equipped with two devices for measurements: the speedometer recording the velocity $v(\tau)$, and the clock which should show the time τ . The clock, however, shows the time incorrectly.

Suppose that the relationship between the wrong time τ , shown by the clock and considered by the driver A as the correct time, and the true time T , on the other, is described by the function $T = g(\tau)$.

Physical interpretation of Stieltjes integral (2)

Driver A’s computations:

$$S_A(t) = \int_0^t v(\tau) d\tau.$$

Well-informed observer O’s computations:

$$S_O(t) = \int_0^t v(\tau) dg(\tau).$$

This example shows that the Stieltjes integral can be interpreted as the real distance passed by a moving object, for which we have recorded correct values of speed and incorrect values of time; the relationship between the wrongly recorded time τ and the correct time T is given by a known function $T = g(\tau)$.

**Physical interpretation of
the Riemann-Liouville integral:
“shadows of the past”**

$$S_O(t) = \int_0^t v(\tau) dg_t(\tau) = {}_0I_t^\alpha v(t),$$

$$g_t(\tau) = \frac{1}{\Gamma(\alpha+1)} \{t^\alpha - (t-\tau)^\alpha\}.$$

The left-sided Riemann-Liouville fractional integral of the individual speed $v(\tau)$ of a moving object, for which the relationship between its individual time τ and the cosmic time T at each individual time instance t is given by the known function $T = g_t(\tau)$, represents the real distance $S_O(t)$ passed by that object.

**Interpretations of
the Volterra integrals**

$$K * f(t) = \int_0^t f(\tau) k(t-\tau) d\tau$$

Assuming that $k(t) = K'(t)$, this integral takes the form:

$$K * f(t) = \int_0^t f(\tau) dq_t(\tau),$$

$$q_t(\tau) = K(t) - K(t-\tau).$$

The geometric and physical interpretations of the Volterra convolution integral are then similar to the suggested interpretations for fractional integrals.

Physical interpretation of initial conditions for
fractional differential equations with the
Riemann-Liouville fractional derivatives

**Recall the Laplace transform method
for fractional differential equations**

$$\int_0^\infty e^{-st} {}_0D_t^\alpha f(t) dt = s^\alpha F(s) - \sum_{k=0}^{n-1} s^k \left[{}_0D_t^{\alpha-k-1} f(t) \right]_{t=0},$$

$$(n-1 < \alpha \leq n).$$

$$t^{\alpha k + \beta - 1} E_{\alpha, \beta}^{(k)}(\pm z t^\alpha) \Leftrightarrow \frac{k! p^{\alpha - \beta}}{(p^\alpha \mp a)^{k+1}}.$$

34

The Laplace transform method for FDEs

EXAMPLE 1.

$${}_0D_t^{1/2} f(t) + a f(t) = 0, \quad (t > 0); \quad \left[{}_0D_t^{-1/2} f(t) \right]_{t=0} = C$$

Solution: applying the Laplace transform we obtain

$$F(s) = \frac{C}{s^{1/2} + a}, \quad C = \left[{}_0D_t^{-1/2} f(t) \right]_{t=0}$$

and the inverse Laplace transform gives the solution:

$$f(t) = C t^{-1/2} E_{\frac{1}{2}, \frac{1}{2}}(-a\sqrt{t}).$$

If $a=1$, then

$$f(t) = C \left(\frac{1}{\sqrt{\pi t}} - e^t \operatorname{erfc}(\sqrt{t}) \right)$$

35

The Laplace transform method for FDEs

EXAMPLE 2.

$${}_0D_t^\alpha y(t) - \lambda y(t) = h(t), \quad (t > 0); \quad n-1 < \alpha < n,$$

$$\left[{}_0D_t^{\alpha-k} y(t) \right]_{t=0} = b_k, \quad (k = 1, 2, \dots, n)$$

Solution: applying the Laplace transform:

$$s^\alpha Y(s) - \lambda Y(s) = H(s) + \sum_{k=1}^n b_k s^{k-1},$$

$$Y(s) = \frac{H(s)}{s^\alpha - \lambda} + \sum_{k=1}^n b_k \frac{s^{k-1}}{s^\alpha - \lambda}$$

and the inverse transform gives the solution:

$$y(t) = \sum_{k=1}^n b_k t^{\alpha-k} E_{\alpha, \alpha-k+1}(\lambda t^\alpha) + \int_0^t (t-\tau)^{\alpha-1} E_{\alpha, \alpha}(\lambda(t-\tau)^\alpha) h(\tau) d\tau$$

36

We deal with the Riemann-Liouville derivatives ($n - 1 \leq \alpha < n$):

$${}_0D_t^\alpha f(t) = \frac{1}{\Gamma(n-\alpha)} \left(\frac{d}{dt}\right)^n \int_0^t \frac{f(\tau) d\tau}{(t-\tau)^{\alpha-n+1}}.$$

Fractional differential equations in terms of RL derivatives require initial conditions expressed in terms of initial values of fractional derivatives of the unknown function.

A typical initial value problem ($n - 1 < \alpha < n$):

$$\begin{aligned} {}_0D_t^\alpha f(t) + af(t) &= h(t); & (t > 0) \\ \left[{}_0D_t^{\alpha-k} f(t)\right]_{t=0} &= b_k, & (k = 1, 2, \dots, n). \end{aligned}$$

What about initial conditions?

$$\left[{}_0D_t^{\alpha-k} y(t)\right]_{t=0} = b_k, \quad (k = 1, \dots, [\alpha] + 1)$$

K. Diethelm, N. J. Ford, A. D. Freed, and Yu. Luchko (January 2005):

“A typical feature of differential equations (both classical and fractional) is the need to specify additional conditions in order to produce a unique solution. For the case of Caputo FDEs, these additional conditions are just the static initial conditions ..., which are akin to those of classical ODEs, and are therefore familiar to us. In contrast, for Riemann-Liouville FDEs, these additional conditions constitute certain fractional derivatives (and/or integrals) of the unknown solution at the initial point $x = 0$..., which are functions of x . These initial conditions are **not physical**; furthermore, it is **not clear how such quantities are to be measured from experiment**, say, so that they can be appropriately assigned in an analysis.”

N. Heymans and I. Podlubny:

“Physical interpretation of initial conditions for fractional differential equations with the Riemann-Liouville fractional derivatives”, *Rheologica Acta*, vol. 45, no. 5, June 2006, pp. 765–772.

Spring-pot model

Spring-pot is a linear viscoelastic element whose behaviour is intermediate between that of elastic element (spring) and a viscous element (dashpot). The term “spring-pot” was introduced by Koeller (1984), although the concept of an element with intermediate properties had been introduced some time earlier (G. W. Scott Blair, 1930s-40s). The constitutive equation of a spring-pot is:

$$\sigma(t) = K {}_0D_t^\alpha \epsilon(t) \quad \text{or} \quad \epsilon(t) = \frac{1}{K} {}_0D_t^{-\alpha} \sigma(t)$$

Spring-pot model: Creep

A stress step σ_0 is applied at initial time $t = 0$. The change of $\epsilon(t)$ is described by the FDE

$${}_0D_t^\alpha \epsilon(t) = \frac{\sigma_0}{K}$$

An initial condition involving ${}_0D_t^{\alpha-1} \epsilon(t)$ is required. It can be found by taking the first-order integral of the constitutive equation and letting $t \rightarrow 0$

$$\left[{}_0D_t^{\alpha-1} \epsilon(t)\right]_{t=0} = \left[{}_0D_t^{-1} (\sigma_0/K)\right]_{t=0}.$$

In the considered case stress is finite at all times, therefore the required IC is

$$\left[{}_0D_t^{\alpha-1} \epsilon(t)\right]_{t=0} = 0.$$

Spring-pot model: Impulse response

An impulse of stress defined as $B\delta(t)$ applied to the spring-pot at time $t = 0$. After that, the stress remains zero. The strain $\epsilon(t)$ for $t > 0$ is the solution of FDE

$${}_0D_t^\alpha \epsilon(t) = 0.$$

An initial condition involving $\left[{}_0D_t^{\alpha-1} \epsilon(t)\right]_{t=0}$ is required.

This can be found through integration of the constitutive equation, as

$$\left[{}_0D_t^{\alpha-1} \epsilon(t)\right]_{t=0} = \left[{}_0D_t^{-1} \sigma(t)/K\right]_{t=0},$$

which gives the following initial condition:

$$\left[{}_0D_t^{\alpha-1} \epsilon(t)\right]_{t=0} = B/K.$$

The key: look for inseparable twins

In a general case, when we consider some FDE for say, $U(t)$, we have to consider also some function $V(t)$, for which some *dual relation* exists between $U(t)$ and $V(t)$. For example: stress $\sigma(t)$ and strain $\epsilon(t)$ in viscoelasticity; charge $q(t)$ and voltage $v(t)$ in electrical circuits; temperature difference $T(t)$ and the heat flux $q(t)$ in heat conduction; etc. Functions $U(t)$ and $V(t)$ are normally related by some basic physical law for the particular field of science.

In each scientific field there are such pairs of functions like the aforementioned, which are as *inseparable as Siamese twins*: the left-hand side of the initial condition involves one of them, whereas the evaluation of the right-hand side is related to the other.