



People's Democratic Republic Of Algeria
Ministry of Higher Education and Scientific Research

University Mohamed Boudiaf of M'sila
Faculty of Mathematics And Informatics
Department Of Mathematics



MASTER'S THESIS

Domain: Mathematics and Informatics
Faculty : Mathematics
Option : AMN

A Thesis

Numerical solution to fractional Cauchy problem

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Academic Year
2025/2026

◇ شكر وعرفان ◇

بسم الله الرحمن الرحيم والحمد لله رب العالمين والصلاة والسلام على أشرف
المرسلين سيدنا محمد ﷺ

وبعد

أتقدم بخالص الشكر والتقدير إلى كل من صرنا بفضلہ نكتب ونقرأ
إلى كل من ألهمنا ودعمنا في كل خطوة ..

شكر خاص للأستاذ "بليزك الطاهر" على ما بذله من جهد وما قدمه من نصيح
وإرشاد فجراه الله خير الجزاء ومتعه الله بالصحة والعافية.

أشكر كل من ساهم في مساعدتي لإنجاز هذا العمل المتواضع من قريب أو من
بعيد ولو بكلمة طيبة.



◇ إهداء ◇

﴿وَكَانَ فَضْلُ اللَّهِ عَلَيْكَ عَظِيمًا﴾

ما كان هذا العمل ليكتمل لولا توفيق الله ورعايته فالحمد لله الذي بفضلہ تتم النعم والصلاة والسلام على عبده ورسوله محمد ﷺ.

أهدي ثمرة جهدي المتواضع:

إلى رمز الحنان والعطاء إلى من كان دعائها سر نجاحي
"أمي الغالية"

إلى صاحب الفضل الذي لم يدخر جهداً في طريقي نحو النجاح
"أبي العزيز"

إلى إخوتي وأخواتي سندي وملأذي الآمن

إلى روح أختي الطاهرة: "أحلام رحمها الله"

إلى من كانت وقفها بجاني دافعاً لي للاستمرار إلى من تقاسمت معي عناء الطريق
رفيقة الدرب ناقص أشواق

إلى صديقاتي اللتي جمعتني بهم الحياة

إلى كل من تصفح المذكرة وانتفع بها وتذكرنا بدعائه

إلى كل معلم وأستاذ ساهم في رسم مسارنا نحو المعرفة إلى كل من له أثر في هذا
العمل .

Notations

- $\mathcal{L}\{f(t)\}$: Laplace transform of the function $f(t)$
- $\mathcal{L}^{-1}\{F(s)\}$: Inverse Laplace transform of the spectral function $F(s)$
- s : Complex frequency variable in Laplace domain
- $(f * g)(t)$: Integral convolution of functions $f(t)$ and $g(t)$
- $(\mathcal{X}, \|\cdot\|)$: Normed vector space / Banach space
- $\mathcal{T}$: Linear or non-linear operator mapping
- $\mathbb{C}$: The set of complex numbers
- $\mathbb{R}$: The set of real numbers
- $\mathbb{N}$: The set of natural numbers
- $\Gamma(z)$: The classical Eulerian Gamma function
- $B(z, w)$: The beta function of complex arguments
- $E_\alpha(z)$: One-parameter Mittag-Leffler function
- $E_{\alpha,\beta}(z)$: Two-parameter generalized Mittag-Leffler function
- $\text{erfc}(z)$: The complementary error function
- I_a^α : Riemann-Liouville fractional integral operator of order α
- ${}^R D_{a,t}^\alpha$: Left-sided Riemann-Liouville fractional derivative of order α
- ${}^R D_{t,b}^\beta$: Right-sided Riemann-Liouville fractional derivative of order β
- ${}^C D_{a,t}^\alpha$: Left-sided Caputo fractional derivative of order α
- ${}^C D_{t,b}^\beta$: Right-sided Caputo fractional derivative of order β
- $[\alpha]$: Ceiling function (smallest integer greater than or equal to α)
- $K(t, s)$: Continuous kernel function of Volterra integral equations
- h : Uniform temporal discrete grid step size
- N : Total number of uniform subintervals in time discretization
- t_n : Discrete temporal nodes ($t_n = nh$)
- $y(t_n)$: Exact analytical solution evaluated at node t_n
- y_n : Discrete numerical approximation generated by the scheme

b_j : Hereditary weighting coefficients in the $L1$ approximation scheme

ε_n : Local numerical propagation error at step n

E_N : Global maximum absolute truncation error

L : Positive uniform Lipschitz constant

$O(h^{2-\alpha})$: Global convergence asymptotic order of the $L1$ finite difference method



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Introduction

Fractional calculus is one of the fundamental branches of mathematical analysis that has witnessed significant expansion in recent decades. Unlike traditional calculus, which deals with derivatives and integrals of integer orders ($n = 1, 2, 3, \dots$), this field aims to generalize these concepts to include derivatives and integrals of non-integer orders, which may be fractional or even complex. This generalization is not merely a mathematical luxury; it is a powerful tool for modeling physical, biological, and engineering phenomena that exhibit “memory effects” or history dependence—features that integer-order differential equations often fail to describe accurately. The roots of this discipline date back to 1695, when Guillaume de l’Hôpital posed a famous question to Gottfried Leibniz regarding the meaning of a derivative of order $1/2$, sparking a mathematical dialogue that spanned centuries. Throughout the 18th and 19th centuries, mathematical giants laid the foundations for this field; Leonhard Euler contributed to the development of the Gamma function (Γ) which paved the way for defining fractional derivatives, while Joseph-Louis Lagrange established the series foundations associated with them. Furthermore, Niels Henrik Abel applied these concepts to solve the Tautochrone problem, and this development culminated in the work of Joseph Liouville and Bernhard Riemann, who formulated the most widely used definitions of fractional derivatives that serve as the fundamental reference for contemporary studies.

In the modern era, fractional Cauchy problems have become a cornerstone in modeling complex dynamical systems, where the objective is to find a solution to a fractional differential equation subject to specific initial conditions. Given that exact analytical solutions for these problems are often unavailable or excessively complex for practical applications, there is an urgent need to develop efficient and robust numerical methods capable of handling the “non-local” nature of fractional derivatives. In this context, this thesis aims to explore numerical solutions for fractional Cauchy problems. We transition from the theoretical framework established by the pioneers of this field to the practical domain, where we focus on the Finite Difference Method (FDM). We have selected this method due to its high efficiency in transforming frac-

tional differential equations into algebraic systems suitable for computational solving, allowing us to approximate solutions with high accuracy and simulate the response of the studied systems under the influence of various fractional orders, thereby overcoming the mathematical complexity constraints imposed by traditional analytical solutions.



MATHEMATICAL FOUNDATIONS AND SPECIAL FUNCTIONS

This chapter is dedicated to establishing the fundamental mathematical infrastructure and analytical tools required for the rigorous investigation of integral and fractional differential equations. We begin by introducing a class of special functions—namely the Gamma, Beta, and Mittag-Leffler functions—which serve as essential building blocks for defining advanced mathematical kernels and orthogonal wavelet bases.

Furthermore, we review the operational frameworks of functional analysis, including Riemann-Liouville and Caputo operators alongside Picard’s method of successive approximations. These concepts provide the critical theoretical mechanisms employed in subsequent chapters to establish the existence, uniqueness, and structural stability of solutions to linear Volterra integral equations and fractional systems.

1.1 Special Functions

1.1.1 The Gamma Function

The Gamma function, denoted by $\Gamma(z)$, represents one of the most pivotal transcendental extensions in mathematical analysis, effectively generalizing the classical factorial operation to the complex domain.

Definition 1.1. For any complex variable $z \in \mathbb{C}$ satisfying the positive half-plane condition $\operatorname{Re}(z) > 0$, the Gamma function is defined explicitly via the following improper integral:

$$\Gamma(z) = \int_0^{\infty} t^{z-1} e^{-t} dt \quad (1.1)$$

1.1.1.1 Fundamental Properties

The functional framework of $\Gamma(z)$ is governed by several critical algebraic identities:

- **Recurrence Relation:** The function satisfies the fundamental functional equation:

$$\Gamma(z + 1) = z\Gamma(z) \quad (1.2)$$

- **Factorial Isomorphism:** For any discrete integer order $n \in \mathbb{N}$, (1.2) reduces to:

$$\Gamma(n) = (n - 1)! \quad (1.3)$$

- **Canonical Singular Values:** Specific singular evaluations yield:

$$\Gamma(1) = 1, \quad \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi} \quad (1.4)$$

- **Asymptotic Behavior:** For large real arguments, the asymptotic trajectory is governed by Stirling's approximation:

$$\Gamma(z + 1) \approx \sqrt{2\pi z} \left(\frac{z}{e}\right)^z \quad (1.5)$$

Analytically, $\Gamma(z)$ exhibits no zeros across the complex plane, possessing simple poles exclusively at the non-positive integer set $\{0, -1, -2, -3, \dots\}$.

1.1.2 The Beta Function

Closely coupled with the Gamma kernel, the Beta function represents a multi-variable symmetric integral configuration that arises naturally in the scaling of Volterra integral operators.

Definition 1.2. The Beta function, denoted by $B(z, w)$, is defined for complex arguments satisfying $\text{Re}(z) > 0$ and $\text{Re}(w) > 0$ by the integral:

$$B(z, w) = \int_0^1 t^{z-1} (1 - t)^{w-1} dt \quad (1.6)$$

1.1.2.1 Algebraic Properties

- **Symmetry Property:** The mapping is perfectly commutative:

$$B(z, w) = B(w, z) \quad (1.7)$$

- **Functional Linkage:** The Beta integral can be decomposed into a ratio of Gamma functions via the relation:

$$B(z, w) = \frac{\Gamma(z)\Gamma(w)}{\Gamma(z + w)} \quad (1.8)$$

- **Contiguous Recurrence:** The function obeys the localized shifting rule:

$$B(z + 1, w) = \frac{z}{z + w} B(z, w) \quad (1.9)$$

1.1.3 The Mittag-Leffler Function

The Mittag-Leffler function, introduced by the Swedish mathematician Gösta Mittag-Leffler in 1903, plays a foundational role in the analytical infrastructure of advanced calculus and generalized integral operators. It arises naturally as the exact solution configuration for singular Volterra-type integral equations, acting as a direct fractional generalization of the classical exponential function.

Definition 1.3. The one-parameter Mittag-Leffler function, denoted by $E_\alpha(z)$, is defined across the complex plane by the following locally uniformly convergent power series:

$$E_\alpha(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + 1)}, \quad (z \in \mathbb{C}, \alpha > 0) \quad (1.10)$$

For more generalized structural configurations, the two-parameter Mittag-Leffler function is formulated as:

$$E_{\alpha,\beta}(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + \beta)}, \quad (z \in \mathbb{C}, \alpha, \beta > 0) \quad (1.11)$$

It is important to emphasize that when setting the structural parameters to unity ($\alpha = 1$ and $\beta = 1$), the generalized series collapses exactly to the standard Maclaurin expansion of the exponential function, yielding $E_{1,1}(z) = e^z$.

Remarque 1.1. As established in foundational literature [3], there exists a vital analytical connection between the sub-unitary Mittag-Leffler kernel and the complementary error function (erfc), which is highly relevant in boundary-layer solutions. This relationship is expressed via the following structural identity:

$$E_{1/2}(z) = e^{z^2} \operatorname{erfc}(-z) \quad (1.12)$$

where $\operatorname{erfc}(z)$ represents the canonical complementary error function defined by:

$$\operatorname{erfc}(z) = \frac{2}{\sqrt{\pi}} \int_z^{\infty} e^{-t^2} dt \quad (1.13)$$

1.1.3.1 Canonical Property Mapping

The family of Mittag-Leffler functions satisfies several classical functional reductions, highlighting its generalized nature:

- **Exponential Reduction:** $E_{1,1}(z) = e^z$

- **Hyperbolic Projections:**

$$E_{2,1}(z^2) = \cosh(z) \quad (1.14)$$

$$E_{2,2}(z^2) = \frac{\sinh(z)}{z} \quad (1.15)$$

- **Single-parameter Subspace:** $E_{\alpha,1}(z) = E_\alpha(z)$

- **Error Function Embedding:** $E_{\frac{1}{2},1}(z) = e^{z^2} \operatorname{erfc}(-z)$

Theorem 1.1. *The generalized Mittag-Leffler mapping satisfies the following integral and differential transform properties:*

1. For $\operatorname{Re}(s) > |z|^{1/\alpha}$, the integral representation of the generalized Mittag-Leffler kernel is governed by:

$$\int_0^\infty e^{-st} t^{\beta-1} E_{\alpha,\beta}(t^\alpha z) dt = \frac{s^{\alpha-\beta}}{s^\alpha - z} \quad (1.16)$$

2. For $\operatorname{Re}(s) > |z|^{1/\alpha}$, the classical Laplace transform of the single-parameter configuration $E_\alpha(z t^\alpha)$ is given by:

$$\int_0^\infty e^{-st} E_\alpha(z t^\alpha) dt = \frac{s^{\alpha-1}}{s^\alpha - z} \quad (1.17)$$

3. The power series expansion defining the Mittag-Leffler function is entire, implying an infinite radius of convergence over $\mathbb{C}$.

4. The n -th order sequential derivative of the weighted Mittag-Leffler function satisfies:

$$\frac{d^n}{dx^n} [x^{\beta-1} E_{\alpha,\beta}(x^\alpha)] = x^{\beta-n-1} E_{\alpha,\beta-n}(x^\alpha), \quad (\beta - n > 0, n \in \mathbb{N}) \quad (1.18)$$

5. The deterministic integral operator evaluates explicitly as:

$$\int_0^x E_{\alpha,\beta}(\lambda t^\alpha) t^{\beta-1} dt = x^\beta E_{\alpha,\beta+1}(\lambda x^\alpha) \quad (1.19)$$

6. The classical integration rule in (1.19) constitutes a restrictive case of the general Riemann-Liouville type convolution formula:

$$\frac{1}{\Gamma(\nu)} \int_0^x (x-t)^{\nu-1} E_{\alpha,\beta}(\lambda t^\alpha) t^{\beta-1} dt = x^{\beta+\nu-1} E_{\alpha,\beta+\nu}(\lambda x^\alpha), \quad (\nu > 0) \quad (1.20)$$

Exemple 1.1. To observe the operational mechanics of this formula in practice, let us consider the base point $a = 0$ and a fractional integration order of $\alpha = \frac{1}{2}$ (the semi-integral configuration). By varying the scalar integer exponent $\beta = 0, 1, 2$, we obtain the following analytical trajectories:

- For $\beta = 0$ yielding the constant mapping $f(x) = 1$:

$${}_R D_0^{-1/2}(1) = \frac{\Gamma(1)}{\Gamma(3/2)} x^{1/2} = 2\sqrt{\frac{x}{\pi}} \quad (1.21)$$

- For $\beta = 1$ yielding the linear monomial $f(x) = x$:

$${}_R D_0^{-1/2}(x) = \frac{\Gamma(2)}{\Gamma(5/2)} x^{3/2} = \frac{4}{3}\sqrt{\frac{x^3}{\pi}} \quad (1.22)$$

- For $\beta = 2$ yielding the quadratic monomial $f(x) = x^2$:

$${}_R D_0^{-1/2}(x^2) = \frac{\Gamma(3)}{\Gamma(7/2)} x^{5/2} = \frac{16}{15}\sqrt{\frac{x^5}{\pi}} \quad (1.23)$$

1.2 Fractional Integral and Differential Operators

1.2.1 Fractional Integration of a Constant Function

In the context of evaluating the foundational properties governing fractional integration operators, we examine the behavior of the Riemann-Liouville operator applied to a constant field.

Let $f(t) = c$ be a constant function where $c \in \mathbb{R}$. Based on the definition of the fractional integral operator of order $\alpha > 0$, the exact analytical projection yields:

$${}_R D_t^{-\alpha} c = I_a^\alpha c = \frac{c}{\Gamma(1 + \alpha)} (t - a)^\alpha \quad (1.24)$$

This mathematical relation is fundamental; it establishes that the fractional integral of a constant function does not conserve its constant state, but rather evolves asymptotically into a power function dictated explicitly by the fractional integration order α .

1.2.2 Analytical Hypotheses and Fundamental Semigroup Properties

Prior to constructing more advanced operational frameworks, it is indispensable to delineate the fundamental algebraic and analytical properties that govern the fractional integration operator I_a^α . Let $f(t)$ be a continuous function belonging to the space $C[a, b]$, and let $\alpha, \beta \in \mathbb{C}$ represent complex scaling parameters satisfying $\text{Re}(\alpha) > 0$ and $\text{Re}(\beta) > 0$:

1. **The Semigroup Property:** This operational identity establishes that the composition of two successive fractional integral operations is equivalent to a single fractional integral whose order corresponds to the sum of the individual orders:

$$I_a^\alpha (I_a^\beta f)(t) = I_a^{\alpha+\beta} f(t) \quad (1.25)$$

2. **Interplay Between Integration and Classical Differentiation:** This property defines the exact analytical linkage between the fractional integral operator and classical first-order differential operators, demonstrating that the original continuous state can be recovered via the differentiation of its corresponding fractional integral:

$$\frac{d}{dt} (I_a^\alpha f)(t) = (I_a^{\alpha-1} f)(t) \quad (1.26)$$

3. **The Asymptotic Limit Property:** This boundary property guarantees the structural consistency of the definition as the fractional order approaches zero, wherein the fractional integral operator converges strongly to the identity operator:

$$\lim_{\alpha \rightarrow 0^+} (I_a^\alpha f)(t) = f(t) \quad (1.27)$$

Proof. For a rigorous, comprehensive mathematical demonstration of the identities (1.25)–(1.27), the reader is referred to the foundational reference [1], which outlines these functional derivations with systematic analytic precision. $\square$

1.2.3 Fractional Differentiation of Arbitrary Order

Definition 1.4. Let $\alpha \in \mathbb{R}$ be a real parameter bounded by the integer thresholds $m-1 < \alpha < m$, where $m \in \mathbb{N}^*$. The fractional derivative of order α of a function $f(t)$ in the classical Riemann-Liouville sense is defined explicitly by the relation:

$${}_R D_a^\alpha f(t) = \left(\frac{d}{dt} \right)^m [(I_a^{m-\alpha} f)(t)] = \frac{1}{\Gamma(m-\alpha)} \frac{d^m}{dt^m} \int_a^t (t-\tau)^{m-\alpha-1} f(\tau) d\tau \quad (1.28)$$

1.2.4 Fractional Differentiation of the Power Function

We aim to derive the general closed-form formula for the Riemann-Liouville fractional derivative of the canonical power function $f(t) = (t-a)^\beta$. Utilizing the fractional integration results established previously, we invoke Definition 1.4 to deduce the sequential differential mapping:

$${}_R D_a^\alpha (t-a)^\beta = \left(\frac{d}{dt} \right)^m \left[\frac{\Gamma(\beta+1)}{\Gamma(\beta+1+m-\alpha)} (t-a)^{\beta+m-\alpha} \right] \quad (1.29)$$

Factoring out the constant Eulerian parameters, (1.29) reduces to the structured operational form:

$${}_R D_a^\alpha (t-a)^\beta = \frac{\Gamma(\beta+1)}{\Gamma(\beta+1+m-\alpha)} \left(\frac{d}{dt} \right)^m (t-a)^{\beta+m-\alpha} \quad (1.30)$$

Evaluating the classical m -th order derivative of the monomial term analytically, we have:

$$\left(\frac{d}{dt}\right)^m (t-a)^{\beta+m-\alpha} = \left[\prod_{k=1}^m (\beta+m-\alpha-k+1)\right] (t-a)^{\beta-\alpha} \quad (1.31)$$

Substituting (1.31) into (1.30) and simplifying the resulting product chain via the fundamental Gamma recurrence property $\Gamma(z+1) = z\Gamma(z)$, we arrive at the generalized expression:

$${}^R D_a^\alpha (t-a)^\beta = \frac{\Gamma(\beta+1)}{\Gamma(\beta-\alpha+1)} (t-a)^{\beta-\alpha} \quad (1.32)$$

Remarque 1.2. The generalized analytical derivation established in (1.32) yields several highly notable special configurations (cf. [1]):

- **Classical Reduction:** For $\alpha = 1$, the Riemann-Liouville operator collapses to the standard derivative:

$${}^R D_t^1 (t-a)^\beta = \frac{d}{dt} (t-a)^\beta = \beta (t-a)^{\beta-1} \quad (1.33)$$

- **Non-Zero Constant Derivative:** For $\beta = 0$, the Riemann-Liouville fractional derivative of a constant c is non-vanishing:

$${}^R D_a^\alpha c = \frac{c}{\Gamma(1-\alpha)} (t-a)^{-\alpha} \quad (1.34)$$

1.2.5 Directional Riemann-Liouville Fractional Operators

Depending on the supporting interval boundary conditions of the function $f(t)$, we distinguish between left-sided and right-sided Riemann-Liouville operators [1].

1.2.5.1 Left-Sided Operators

The left-sided operators are defined over the domain $t > a$ as follows:

- **Fractional Integral:**

$${}^R D_{a,t}^{-\alpha} f(t) = \frac{1}{\Gamma(\alpha)} \int_a^t (t-\tau)^{\alpha-1} f(\tau) d\tau \quad (1.35)$$

- **Fractional Derivative** ($m-1 < \alpha < m$):

$${}^R D_{a,t}^\alpha f(t) = \frac{1}{\Gamma(m-\alpha)} \left(\frac{d}{dt}\right)^m \int_a^t (t-\tau)^{m-\alpha-1} f(\tau) d\tau \quad (1.36)$$

1.2.5.2 Right-Sided Operators

The right-sided operators are defined over the domain $t < b$ as follows:

- **Fractional Integral:**

$${}^R D_{t,b}^{-\alpha} f(t) = \frac{1}{\Gamma(\alpha)} \int_t^b (\tau - t)^{\alpha-1} f(\tau) d\tau \quad (1.37)$$

- **Fractional Derivative** ($m - 1 < \alpha < m$):

$${}^R D_{t,b}^{\alpha} f(t) = \frac{(-1)^m}{\Gamma(m - \alpha)} \left(\frac{d}{dt} \right)^m \int_t^b (\tau - t)^{m-\alpha-1} f(\tau) d\tau \quad (1.38)$$

1.2.6 Composition of Riemann-Liouville Operators

- **Inverse Property:** For $\alpha > 0$, the Riemann-Liouville fractional derivative operator acts as a strict left-inverse to the fractional integral operator of identical order:

$${}^R D_t^{\alpha} ({}^R D_t^{-\alpha} f(t)) = {}^R D_t^{\alpha} (I_a^{\alpha} f(t)) = f(t) \quad (1.39)$$

- **Composition with Post-Integration:** When the fractional integral operator is applied after the fractional derivative for an order satisfying $m - 1 \leq \alpha < m$, a non-zero boundary remainder term emerges:

$${}^R D_t^{-\alpha} ({}^R D_t^{\alpha} f(t)) = f(t) - \sum_{i=1}^m [{}^R D_t^{\alpha-i} f(t)]_{t=a} \frac{(t-a)^{\alpha-i}}{\Gamma(\alpha-i+1)} \quad (1.40)$$

- **General Structural Composition:** In the general configuration involving the sequential composition of distinct operators of order α and β , the formulation expands as follows:

$${}^R D_t^{-\alpha} ({}^R D_t^{\beta} f(t)) = {}^R D_t^{\beta-\alpha} f(t) - \sum_{i=1}^m [{}^R D_t^{\beta-i} f(t)]_{t=a} \frac{(t-a)^{\alpha-i}}{\Gamma(\alpha-i+1)} \quad (1.41)$$

1.2.7 Composition with Integer-Order Differential Operators

Since fractional operators and classical integer-order derivatives do not generally commute, their composition profiles must be analyzed sequentially [1]:

- **Fractional Derivative of an Integer Derivative:**

$${}^R D_a^{\alpha} \left(\frac{d^n f(t)}{dt^n} \right) = {}^R D_a^{\alpha+n} f(t) - \sum_{i=0}^{n-1} \frac{f^{(i)}(a)(t-a)^{i-\alpha-n}}{\Gamma(i-\alpha-n+1)} \quad (1.42)$$

• **Integer Derivative of a Fractional Derivative:**

$$\frac{d^n}{dt^n} ({}^R D_a^\alpha f(t)) = {}^R D_a^{\alpha+n} f(t) \quad (1.43)$$

Remarque 1.3. Riemann-Liouville fractional derivation and classical integer-order differentiation commute if and only if the initial boundary conditions vanish at the lower terminal $t = a$, specifically satisfying $f^{(i)}(a) = 0$ for all $i = 0, 1, \dots, n - 1$.

1.2.8 Composition of Two Fractional Derivatives

The structural composition of two distinct fractional differential operators is inherently non-commutative [1]. For parameters bounded by $n - 1 \leq \alpha < n$ and $m - 1 \leq \beta < m$, the sequential mapping yields:

$${}^R D_t^\alpha ({}^R D_t^\beta f(t)) = {}^R D_t^{\alpha+\beta} f(t) - \sum_{i=1}^n \left[{}^R D_t^{\beta-i} f(t) \right]_{t=a} \frac{(t-a)^{-\alpha-i}}{\Gamma(1-\alpha-i)} \quad (1.44)$$

By permuting the operational orders α and β , we obtain:

$${}^R D_t^\beta ({}^R D_t^\alpha f(t)) = {}^R D_t^{\alpha+\beta} f(t) - \sum_{i=1}^m \left[{}^R D_t^{\alpha-i} f(t) \right]_{t=a} \frac{(t-a)^{-\beta-i}}{\Gamma(1-\beta-i)} \quad (1.45)$$

Lemma 1.1 (Commutativity Criteria). *Comparing expressions (1.44) and (1.45), the fractional differential operators commute if and only if the corresponding historical trajectories satisfy homogeneous initial conditions at $t = a$:*

- $\left[{}^R D_t^{\beta-i} f(t) \right]_{t=a} = 0$ for all $i = 1, \dots, m$,
- $\left[{}^R D_t^{\alpha-i} f(t) \right]_{t=a} = 0$ for all $i = 1, \dots, n$.

1.2.9 Laplace Integral Transformations

The Laplace integral transform represents an efficient analytical machinery for mapping non-local operators into standard algebraic representations [?].

Lemma 1.2. *The classical Laplace transform of a Riemann-Liouville fractional integral operator of order $\alpha > 0$ maps directly as:*

$$\mathcal{L} \{ {}^R D_t^{-\alpha} f(t) \} = s^{-\alpha} F(s) \quad (1.46)$$

where $F(s) = \mathcal{L}\{f(t)\}$ denotes the corresponding complex spectral function.

1.2.10 The Caputo Fractional Derivative

The Caputo formulation of fractional differentiation is of paramount significance in applied engineering and computational mechanics, as it addresses a core limitation of the Riemann-Liouville framework by incorporating classical initial states [1].

Definition 1.5. The Caputo fractional derivative of an absolutely continuous function $f(t)$ on the domain $[a, b]$ is defined via a weakly singular convolution kernel as:

$${}^C D_{a,t}^\alpha f(t) = \frac{1}{\Gamma(m - \alpha)} \int_a^t (t - \tau)^{m-\alpha-1} f^{(m)}(\tau) d\tau \quad (1.47)$$

where $m = \lceil \alpha \rceil$, and $\lceil \alpha \rceil$ denotes the ceiling integer part of the fractional order α .

1.2.10.1 Directional Caputo Formulations

In perfect symmetry with the Riemann-Liouville operators, the Caputo fractional derivatives are formulated across localized structural fields as follows [?]:

- **Left-Sided Caputo Derivative:** For a function $f(t)$ defined over $[a, b]$ with $m - 1 < \alpha < m$, it is defined as:

$${}^C D_{a,t}^\alpha f(t) = \frac{1}{\Gamma(m - \alpha)} \int_a^t (t - \tau)^{m-\alpha-1} f^{(m)}(\tau) d\tau, \quad \forall t > a \quad (1.48)$$

- **Right-Sided Caputo Derivative:** Conversely, the corresponding right-sided Caputo fractional operator is formulated as:

$${}^C D_{t,b}^\beta f(t) = \frac{(-1)^m}{\Gamma(m - \beta)} \int_t^b (\tau - t)^{m-\beta-1} f^{(m)}(\tau) d\tau, \quad \forall t < b \quad (1.49)$$

1.2.11 Interconnection Between Caputo and Riemann-Liouville Operators

The Caputo and Riemann-Liouville formulations constitute the twin analytical pillars of fractional calculus. Establishing their exact algebraic interconnection allows for seamless transitions between alternative theoretical environments [1].

Theorem 1.2. Let $\alpha > 0$ and assume $f \in C^n[a, b]$ where $n = \lceil \alpha \rceil$. The fundamental analytical relationship coupling the Riemann-Liouville operator ${}^R D_a^\alpha$ and the Caputo counterpart ${}^C D_a^\alpha$ is governed by the relation:

$${}^C D_a^\alpha f(t) = {}^R D_a^\alpha f(t) - \sum_{k=0}^{n-1} \frac{(t - a)^{k-\alpha}}{\Gamma(k + 1 - \alpha)} f^{(k)}(a) \quad (1.50)$$

1.2.11.1 Analysis of Critical Subspaces

The operational identity established in (1.50) collapses to highly notable simplifications under localized regularity bounds [1]:

1. **Sub-Unitary Domain:** If the fractional order is restricted to the interval $0 < \alpha < 1$, the bridge relation simplifies directly to:

$${}^C D_a^\alpha f(t) = {}^R D_a^\alpha (f(t) - f(a)) \quad (1.51)$$

2. **Homogeneous Environments:** If the system initiates from a completely quiescent state, such that $f^{(k)}(a) = 0$ for all $k = 0, 1, \dots, n-1$, the two fractional operators coincide exactly:

$${}^R D_a^\alpha f(t) = {}^C D_a^\alpha f(t) \quad (1.52)$$

3. **Integral Operator Commutativity:** For any continuous function $f(t) \in C[a, b]$, the composition of the Caputo derivative with the Riemann-Liouville integration kernel recovers the original state perfectly:

$${}^C D_t^\alpha (I_a^\alpha f(t)) = f(t) \quad (1.53)$$

Remarque 1.4. Equation (1.53) proves that the Caputo fractional derivative serves as a robust left-inverse to the Riemann-Liouville fractional integral operator. However, it is critical to emphasize that this inversion property fails when composed with the right-sided counterpart under asymmetric boundaries [1].

1.2.12 Laplace Transformation of the Caputo Derivative

When solving fractional differential equations, the Laplace transform of the Caputo fractional derivative provides a vital analytical tool. For a fractional order α bounded by $n - 1 < \alpha < n$, the operational transformation is formulated via the following lemma:

Lemma 1.3. Let $F(s) = \mathcal{L}\{f(t)\}$ denote the complex spectral Laplace transform of a sufficiently smooth function $f(t)$. The Laplace integral transformation of its corresponding Caputo fractional derivative of order $\alpha > 0$ ($n - 1 < \alpha < n$, $n \in \mathbb{N}^*$) is defined explicitly as:

$$\mathcal{L}\{{}^C D_0^\alpha f(t)\} = s^\alpha F(s) - \sum_{k=0}^{n-1} s^{\alpha-k-1} f^{(k)}(0) \quad (1.54)$$

Proof. By invoking the fundamental linkage coupling the Caputo operator to the Riemann-Liouville fractional integral alongside the standard operational differentiation property for classical integer-order derivatives, the transform sequence proceeds as follows:

$$\begin{aligned}
 \mathcal{L}\{ {}^C D_0^\alpha f(t) \} &= \mathcal{L}\left\{ I^{n-\alpha} \left[\frac{d^n f(t)}{dt^n} \right] \right\} \\
 &= s^{-(n-\alpha)} \mathcal{L}\left\{ \frac{d^n f(t)}{dt^n} \right\} \\
 &= s^{\alpha-n} \left[s^n F(s) - \sum_{k=0}^{n-1} s^{n-k-1} f^{(k)}(0) \right] \\
 &= s^\alpha F(s) - \sum_{k=0}^{n-1} s^{\alpha-k-1} f^{(k)}(0)
 \end{aligned}$$

The algebraic expansion matches (1.54), completing the formal demonstration. $\square$

Lemma 1.4. Let $\alpha > 0$ and let $h : [0, +\infty) \rightarrow \mathbb{R}$ be a function possessing sufficient regularity on the given domain. The general analytical solution to the homogeneous Caputo fractional differential equation of order α formulated as:

$${}^C D_t^\alpha h(t) = 0 \tag{1.55}$$

is expressed explicitly via the following canonical polynomial structure:

$$h(t) = c_0 + c_1 t + c_2 t^2 + \cdots + c_{n-1} t^{n-1} = \sum_{k=0}^{n-1} c_k t^k \tag{1.56}$$

where the weighting coefficients satisfy $c_k \in \mathbb{R}$ for $k = 0, 1, \dots, n-1$, and $n = \lceil \alpha \rceil$ represents the smallest integer strictly greater than the fractional order α .

Remarque 1.5. This result illustrates that the kernel of the Caputo derivative contains classical polynomials of degree at most $n-1$, which generalizes the constants that appear in integer-order integration.

Lemma 1.5. Let h be sufficiently smooth and let $n = \lceil \alpha \rceil$. The fractional integral of the Caputo derivative ${}^C D_a^\alpha$ of identical order $\alpha > 0$ yields the following boundary expansion:

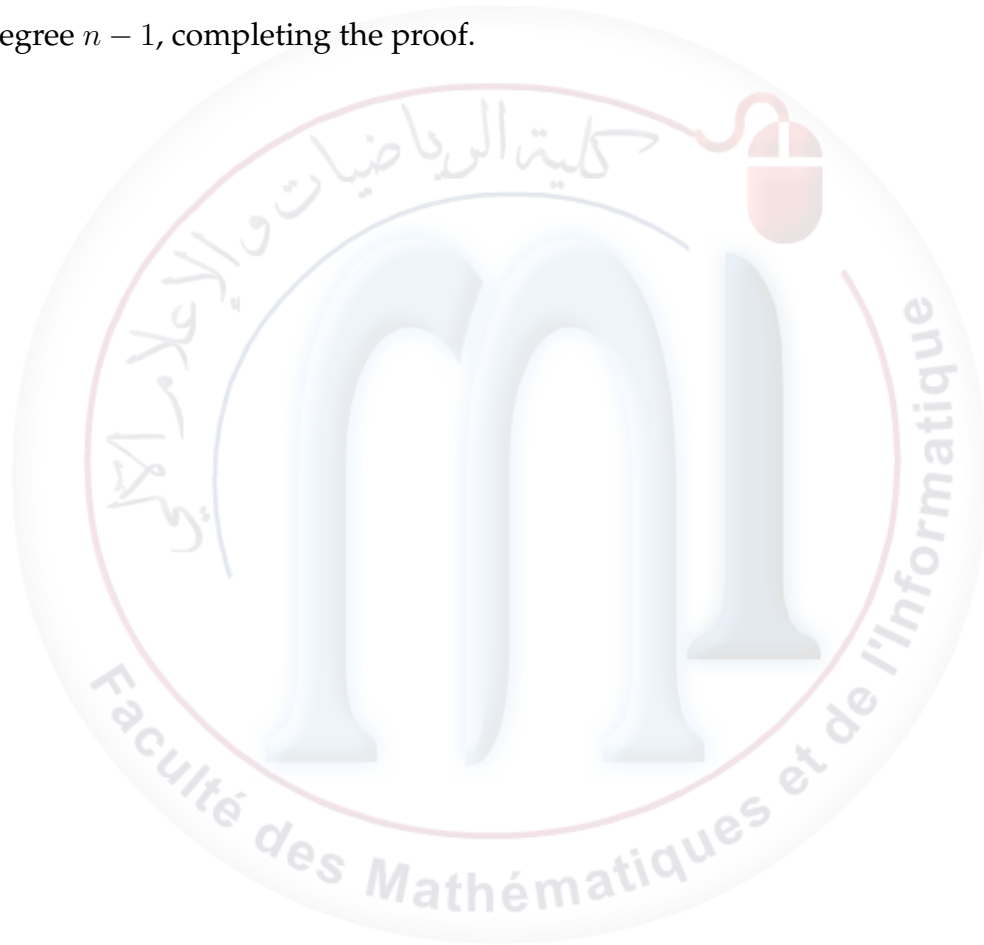
$$I^\alpha ({}^C D_a^\alpha h(t)) = h(t) - \sum_{k=0}^{n-1} \frac{h^{(k)}(a)}{k!} (t-a)^k. \tag{1.57}$$

Proof. Invoking the continuous definition of the Caputo fractional derivative mapping, ${}^C D_a^\alpha h(t) = I^{n-\alpha} h^{(n)}(t)$, and executing the fractional integration operator I^α over both operational bound-

aries, we apply the additivity semigroup property verified in (1.25) to deduce:

$$\begin{aligned}
 I^\alpha \left({}^C D_a^\alpha h(t) \right) &= I^\alpha \left(I^{n-\alpha} h^{(n)}(t) \right) \\
 &= I^n \left(h^{(n)}(t) \right) \\
 &= h(t) - \sum_{k=0}^{n-1} \frac{h^{(k)}(a)}{k!} (t-a)^k.
 \end{aligned}$$

This rigorous algebraic sequence verifies that the fractional integral acts as a precise right-inverse operator to the Caputo fractional derivative up to a classical Taylor-like expansion polynomial of degree $n - 1$, completing the proof. $\square$



PRELIMINARIES AND INTEGRAL TRANSFORMS

This chapter is dedicated to establishing the fundamental mathematical infrastructure and structural abstractions required for the rigorous analytical treatment of fractional-order operator configurations and integral equations. We begin by reviewing the operational mechanics of continuous integral transformations, focusing primarily on the Laplace transform and its corresponding convolution algebra, which serve as essential apparatuses for mapping non-local operators into simplified algebraic domains.

Furthermore, we present the structural foundations of functional analysis, elucidating the geometric properties of Banach spaces and linear operators. Finally, we state the core fixed-point theorems that provide the necessary theoretical framework to guarantee the existence, uniqueness, and well-posedness of solutions to the fractional Cauchy problems investigated in subsequent chapters.

2.1 Integral Transforms and Convolution Operators

Integral transforms represent a powerful class of linear operators that map functions from their original temporal or spatial domains into alternative spectral spaces. This mapping simplifies the structural properties of differential and integral equations, converting non-local convolution-type equations into straightforward algebraic products.

2.1.1 The Laplace Transform

Definition 2.1 ([?]). Let $f(t)$ be a real or complex-valued function defined for all continuous temporal arguments $t > 0$. The **Laplace transform** of $f(t)$, denoted alternatively by $F(s)$ or $\mathcal{L}\{f(t)\}$, is defined explicitly via the following improper integral:

$$F(s) = \mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt \quad (2.1)$$

provided that the integral converges for complex frequency arguments $s \in \mathbb{C}$ satisfying $\text{Re}(s) > s_0$, where s_0 represents the abscissa of absolute convergence.

2.1.2 The Inverse Laplace Transform

When a complex spectral trajectory $F(s)$ is known, its corresponding time-domain solution $f(t)$ can be reconstructed uniquely via the linear inversion mapping operator.

Definition 2.2 ([?]). Suppose that $F(s)$ represents the Laplace transform of a continuous function $f(t)$. Then, $f(t)$ is referred to as the **inverse Laplace transform** of $F(s)$, which is expressed mathematically as:

$$f(t) = \mathcal{L}^{-1}\{F(s)\} \quad (2.2)$$

The analytical inversion is evaluated directly via the Riemann-Bromwich complex contour integral:

$$f(t) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} e^{st} F(s) ds, \quad t > 0 \quad (2.3)$$

where $c \in \mathbb{R}$ is a real constant situated strictly to the right of all singularities and branch cuts of the spectral function $F(s)$.

2.1.3 Convolution Algebra

The algebraic interaction and composition between linear integral transformations are governed by the properties of mathematical convolutions.

Definition 2.3 ([1]). The integral convolution of two causally integrable functions $f(t)$ and $g(t)$, defined over the temporal domain $t \geq 0$, is expressed via the following integral mapping:

$$(f * g)(t) = \int_0^t f(t - \tau)g(\tau) d\tau \quad (2.4)$$

Theorem 2.1 (Laplace Convolution Property). *Let $f(t)$ and $g(t)$ possess well-defined Laplace transforms denoted by $F(s)$ and $G(s)$, respectively. Then, the Laplace transform of their continuous integral convolution maps directly to the scalar product of their independent spectral profiles:*

$$\mathcal{L}\{(f * g)(t)\} = F(s) \cdot G(s) \quad (2.5)$$

2.2 Functional Analysis and Fixed-Point Infrastructure

To ensure that the initial value configurations and linear integral equations explored throughout this work are well-posed and mathematically meaningful, we establish the underlying topological environments.

2.2.1 Banach Spaces and Topological Completeness

Definition 2.4. A normed vector space $(\mathcal{X}, \|\cdot\|)$ is classified as a **Banach space** if it exhibits perfect topological completeness, implying that every internal Cauchy sequence converging under the metric induced by the norm $\|\cdot\|$ possesses a limit point that remains bounded within the vector space $\mathcal{X}$.

Definition 2.5. Let $(\mathcal{X}, \|\cdot\|)$ be a complete Banach space. A linear or non-linear operator $\mathcal{T} : \mathcal{X} \rightarrow \mathcal{X}$ is categorized as a contraction mapping on $\mathcal{X}$ if there exists a deterministic real constant $k \in [0, 1)$ such that:

$$\|\mathcal{T}x - \mathcal{T}y\| \leq k\|x - y\|, \quad \forall x, y \in \mathcal{X} \quad (2.6)$$

2.2.2 Fundamental Fixed-Point Principles

The following existential mechanisms form the theoretical bedrock used to validate the uniqueness and stability bounds of analytical solutions.

Theorem 2.2 (Banach Contraction Principle). *Let $\mathcal{X}$ be a non-empty, complete Banach space, and let $\mathcal{T} : \mathcal{X} \rightarrow \mathcal{X}$ denote a uniform contraction mapping satisfying the constraint in (2.6). Then, the operator $\mathcal{T}$ admits a unique fixed point $x^* \in \mathcal{X}$ such that:*

$$\mathcal{T}x^* = x^* \quad (2.7)$$

Theorem 2.3 (Schaefer's Fixed-Point Theorem). *Let $\mathcal{X}$ be a Banach space, and let $\mathcal{T} : \mathcal{X} \rightarrow \mathcal{X}$ represent a completely continuous operator. If the bounded scalar solution set:*

$$\mathcal{E} = \{x \in \mathcal{X} : x = \lambda\mathcal{T}x, \text{ for some } \lambda \in (0, 1)\} \quad (2.8)$$

is bounded, then the operator $\mathcal{T}$ possesses at least one fixed point within the space $\mathcal{X}$.

2.3 Analytical Analysis of the Fractional Cauchy Problem

In this section, we establish the fundamental qualitative properties regarding the existence and uniqueness of solutions for the fractional Cauchy problem governed by the Caputo fractional derivative. Let us consider the following generalized initial value configuration of order $\alpha \in (0, 1]$:

$$\begin{cases} {}^C D_{0,t}^\alpha y(t) = f(t, y(t)), & t \in J := [0, T], \\ y(0) = y_0 \in \mathbb{R}. \end{cases} \quad (2.9)$$

To state the analytical hypotheses, let $BC(J, \mathbb{R})$ denote the Banach space of bounded continuous functions equipped with the standard uniform supremum norm $\|y\|_\infty = \sup_{t \in J} |y(t)|$. Let $\mathcal{B}_r = \{y \in BC(J, \mathbb{R}) : \|y\|_\infty \leq r\}$ represent a closed, bounded, and convex ball. We assume that the continuous source mapping $f : J \times \mathbb{R} \rightarrow \mathbb{R}$ satisfies a uniform Lipschitz condition with respect to its second argument, such that there exists a positive constant $L > 0$ yielding:

$$|f(t, y_1) - f(t, y_2)| \leq L|y_1 - y_2|, \quad \forall t \in J, \quad \forall y_1, y_2 \in \mathbb{R}. \quad (2.10)$$

2.3.1 Existence Result via Fixed-Point Frameworks

By invoking the mathematical inversion principles established previously, problem (2.9) is strictly equivalent to the following weakly singular Volterra integral equation:

$$y(t) = y_0 + \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s, y(s)) ds, \quad t \in J. \quad (2.11)$$

Theorem 2.4 (Existence of Solutions). *Suppose the source profile can be decomposed into $f = f_1 + f_2$, where f_1 satisfies the Lipschitz criterion (2.10) and f_2 is a bounded compact mapping such that $|f_2(t, y)| \leq M_2$ on the defined domain. If the constraint configuration satisfies:*

$$\gamma := \frac{LT^\alpha}{\Gamma(\alpha+1)} < 1, \quad (2.12)$$

then the fractional Cauchy problem (2.9) admits at least one continuous solution on J .

Proof. Let us define the operational mapping $\mathcal{F} : \mathcal{B}_r \rightarrow BC(J, \mathbb{R})$ acting as $\mathcal{F}y = \mathcal{F}_1y + \mathcal{F}_2y$, where the components are formulated as follows:

$$\begin{aligned} \mathcal{F}_1y(t) &= y_0 + \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f_1(s, y(s)) ds, \\ \mathcal{F}_2y(t) &= \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f_2(s, y(s)) ds. \end{aligned}$$

First, evaluating the distance metric under the uniform norm for any $y_1, y_2 \in \mathcal{B}_r$ yields:

$$\begin{aligned} |\mathcal{F}_1 y_1(t) - \mathcal{F}_1 y_2(t)| &\leq \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |f_1(s, y_1(s)) - f_1(s, y_2(s))| ds \\ &\leq \frac{L}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |y_1(s) - y_2(s)| ds \\ &\leq \frac{LT^\alpha}{\Gamma(\alpha+1)} \|y_1 - y_2\|_\infty. \end{aligned}$$

Taking the supremum over $t \in J$, we obtain $\|\mathcal{F}_1 y_1 - \mathcal{F}_1 y_2\|_\infty \leq \gamma \|y_1 - y_2\|_\infty$. Given that $\gamma < 1$, $\mathcal{F}_1$ represents a uniform contraction mapping.

Next, since f_2 is bounded and continuous, it follows directly from the properties of fractional integrals that $\mathcal{F}_2(\mathcal{B}_r)$ is bounded and equicontinuous. Applying the classical Arzelà-Ascoli theorem, $\mathcal{F}_2$ is confirmed to be a compact operator. Consequently, the total operator $\mathcal{F}$ forms a condensing mapping. By invoking Schaefer's fixed-point theorem, the existence of at least one analytical trajectory satisfying $\mathcal{F}y^* = y^*$ is firmly guaranteed. $\square$

2.3.2 Uniqueness Properties via the Contraction Principle

Theorem 2.5 (Uniqueness of Solutions). *Let the uniform Lipschitz condition (2.10) hold. If the parameters satisfy the restrictive condition $\gamma = \frac{LT^\alpha}{\Gamma(\alpha+1)} < 1$, then the continuous fractional Cauchy problem (2.9) possesses a unique solution on J .*

Proof. Let us assume that $y_1(t)$ and $y_2(t)$ are two distinct analytical solutions satisfying the integral equation (2.11). Applying the metric distance under the uniform norm framework, we evaluate:

$$\begin{aligned} |y_1(t) - y_2(t)| &\leq \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |f(s, y_1(s)) - f(s, y_2(s))| ds \\ &\leq \frac{L}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} |y_1(s) - y_2(s)| ds \\ &\leq \frac{L}{\Gamma(\alpha)} \|y_1 - y_2\|_\infty \int_0^t (t-s)^{\alpha-1} ds \\ &\leq \frac{LT^\alpha}{\Gamma(\alpha+1)} \|y_1 - y_2\|_\infty. \end{aligned}$$

Taking the supremum over the compact temporal interval $t \in J$, the inequalities compress to:

$$\|y_1 - y_2\|_\infty \leq \gamma \|y_1 - y_2\|_\infty.$$

Rearranging the terms, we arrive at $(1-\gamma)\|y_1 - y_2\|_\infty \leq 0$. Since $\gamma < 1$, the factor $(1-\gamma)$ is strictly positive, which mathematically implies that $\|y_1 - y_2\|_\infty = 0$. Hence, $y_1(t) = y_2(t)$ identically for all $t \in J$. This establishes the unique existence bound via the Banach contraction principle. $\square$

FINITE DIFFERENCE ANALYSIS FOR FRACTIONAL INITIAL VALUE PROBLEMS

Introduction

In the preceding chapters, the fundamental theoretical constructs of fractional calculus were established, focusing on the Riemann-Liouville fractional operators, the Caputo fractional derivative, and the Laplace transform. Although analytical methodologies yield precise closed-form solutions under certain conditions, deriving exact analytical solutions for fractional differential equations—particularly non-linear fractional Cauchy problems—presents severe mathematical complexities and is frequently unachievable.

Consequently, the development of robust, reliable, and stable numerical schemes is indispensable for approximating the solutions to these problems. Among the diverse array of numerical strategies, the finite difference method remains preeminent owing to its algorithmic simplicity and computational efficacy.

This chapter is dedicated to the formulation and analysis of a numerical scheme based on finite difference approximations tailored for fractional initial value problems (FIVPs). The structural organization of this chapter is outlined as follows: Section 3.1 elucidates the general mathematical formulation of the fractional ordinary differential equation along with its underlying analytical hypotheses. Section 3.1.1 delineates the temporal grid discretization protocol. In Section 3.1.2, we derive the $L1$ finite difference approximation of the Caputo fractional derivative, which culminates in the construction of the comprehensive numerical scheme in Section 3.1.3. Furthermore, the stability criteria and error convergence bounds of the proposed scheme are rigorously investigated in Sections 3.1.4 and 3.1.5, respectively. Finally, Section ?? presents illustrative numerical experiments to corroborate the theoretical convergence rates.

3.1 Problem Formulation and Mathematical Hypotheses

We consider the general class of Fractional Initial Value Problems (FIVPs) governed by the Caputo fractional derivative. The mathematical framework is formulated as follows:

$${}^C D_t^\alpha y(t) = f(t, y(t)), \quad t \in [0, T] \quad (3.1)$$

where ${}^C D_t^\alpha$ denotes the Caputo fractional derivative of order α , and $f : [0, T] \times \mathbb{R} \rightarrow \mathbb{R}$ represents a continuous mapping, which may exhibit linear or non-linear behavior.

In standard physical models and computational applications associated with Cauchy problems of this topology, the fractional order is restricted to the sub-unitary domain:

$$0 < \alpha \leq 1 \quad (3.2)$$

To ensure the well-posedness of the problem in the sense of Hadamard, a suitable initial condition must be prescribed. Due to the constraint established in (3.2), the fractional system requires exactly one classical initial state, which constitutes a primary advantage of utilizing the Caputo formulation over the Riemann-Liouville counterpart:

$$y(0) = y_0 \quad (3.3)$$

where $y_0 \in \mathbb{R}$ is a given deterministic real constant.

To establish a rigorous theoretical foundation guaranteeing that the proposed system admits a unique solution, we introduce the following fundamental assumption regarding the regularity of the source function $f(t, y)$.

Assumption 3.1. *The function $f(t, y)$ is continuous on the closed domain $\mathcal{D} = [0, T] \times \mathbb{R}$ and satisfies a uniform Lipschitz condition with respect to its second argument. That is, there exists a positive Lipschitz constant $L > 0$ such that:*

$$|f(t, y_1) - f(t, y_2)| \leq L|y_1 - y_2|, \quad \forall t \in [0, T], \forall y_1, y_2 \in \mathbb{R} \quad (3.4)$$

Under the constraints of Assumption 3.1, the existence, uniqueness, and continuous dependence on the initial data of the solution to the FIVP (3.1)–(3.3) are firmly guaranteed.

3.1.1 Discretization of the Temporal Domain

To construct the discrete algorithmic counterpart of the continuous fractional initial value problem, we discretize the temporal interval $[0, T]$. Adhering to the standard mesh generation procedures established in fractional computational mechanics (cf. [1, ?]), we introduce a uniform partition of the time domain.

Let $N \in \mathbb{N}^+$ denote the total number of discrete subintervals. The uniform temporal step size, denoted by h , is defined by:

$$h = \frac{T}{N} \quad (3.5)$$

The corresponding discrete temporal nodes t_n are uniformly spaced and defined explicitly by the relation:

$$t_n = nh, \quad n = 0, 1, 2, \dots, N \quad (3.6)$$

This partition yields a finite sequence of temporal coordinates satisfying $0 = t_0 < t_1 < t_2 < \dots < t_N = T$.

For clarity in the subsequent algebraic derivations, we denote the exact analytical solution at the node t_n by $y(t_n)$, whereas y_n will designate the corresponding discrete numerical approximation generated by the finite difference engine.

3.1.2 Finite Difference Approximation of the Caputo Derivative

This section elucidates the finite difference discretization protocol for the Caputo fractional operator, a vital step for transforming the continuous integro-differential equation into an algebraic system. Among the various historical discretization methodologies, the $L1$ -approximation scheme remains one of the most effective and widely utilized algorithms for evaluating Caputo derivatives of order $\alpha \in (0, 1]$ (see [1]).

Recall that the Caputo fractional derivative of a sufficiently smooth function $y(t)$ at the specific temporal grid point $t = t_n$ is defined integral-wise as:

$${}^C D_t^\alpha y(t_n) = \frac{1}{\Gamma(1-\alpha)} \int_0^{t_n} (t_n - s)^{-\alpha} y'(s) ds \quad (3.7)$$

Utilizing the uniform mesh defined in Section 3.1.1, the total domain of integration $[0, t_n]$ can be decomposed into a partition of n localized subintervals $[t_j, t_{j+1}]$ for $j = 0, 1, \dots, n-1$. Consequently, the integral operator in (3.7) can be rewritten exactly as a summation of integrals over these local domains:

$${}^C D_t^\alpha y(t_n) = \frac{1}{\Gamma(1-\alpha)} \sum_{j=0}^{n-1} \int_{t_j}^{t_{j+1}} (t_n - s)^{-\alpha} y'(s) ds \quad (3.8)$$

The underlying principle of the $L1$ scheme relies on approximating the continuous first-order derivative $y'(s)$ within each local subinterval $[t_j, t_{j+1}]$ via the classical first-order forward finite difference formula:

$$y'(s) \approx \frac{y(t_{j+1}) - y(t_j)}{h}, \quad s \in [t_j, t_{j+1}] \quad (3.9)$$

Substituting the localized linear approximation (3.9) into the partitioned integral structure (3.8) yields the following approximation:

$${}^C D_t^\alpha y(t_n) \approx \frac{1}{\Gamma(1-\alpha)} \sum_{j=0}^{n-1} \frac{y(t_{j+1}) - y(t_j)}{h} \int_{t_j}^{t_{j+1}} (t_n - s)^{-\alpha} ds \quad (3.10)$$

Evaluating the definitive integral of the weakly singular kernel $(t_n - s)^{-\alpha}$ over each subinterval analytically, we deduce:

$$\begin{aligned} \int_{t_j}^{t_{j+1}} (t_n - s)^{-\alpha} ds &= \left[\frac{-(t_n - s)^{1-\alpha}}{1-\alpha} \right]_{t_j}^{t_{j+1}} \\ &= \frac{1}{1-\alpha} [(t_n - t_j)^{1-\alpha} - (t_n - t_{j+1})^{1-\alpha}] \end{aligned} \quad (3.11)$$

Exploiting the uniformity of the mesh coordinates ($t_n = nh$, $t_j = jh$, and $t_{j+1} = (j+1)h$), these algebraic terms can be simplified directly to:

$$(t_n - t_j)^{1-\alpha} = h^{1-\alpha}(n-j)^{1-\alpha} \quad (3.12)$$

$$(t_n - t_{j+1})^{1-\alpha} = h^{1-\alpha}(n-j-1)^{1-\alpha} \quad (3.13)$$

By substituting these simplified algebraic expressions back into (3.10) and invoking the fundamental recurrence property of the Gamma function, $\Gamma(2-\alpha) = (1-\alpha)\Gamma(1-\alpha)$, the discrete $L1$ approximation operator for the Caputo fractional derivative is established as:

$${}^C D_t^\alpha y(t_n) \approx \frac{h^{-\alpha}}{\Gamma(2-\alpha)} \sum_{j=0}^{n-1} b_j [y(t_{n-j}) - y(t_{n-j-1})] \quad (3.14)$$

where the hereditary weighting coefficients b_j are defined explicitly for $j = 0, 1, \dots, n-1$ by:

$$b_j = (j+1)^{1-\alpha} - j^{1-\alpha} \quad (3.15)$$

According to the error analysis validated in relevant numerical literature (cf. [1]), the global truncation error associated with this $L1$ finite difference approximation is bounded, assuming that the state variable possesses a regularity of $y \in C^2[0, T]$. The local bound is expressed as:

$$\left| {}^C D_t^\alpha y(t_n) - \frac{h^{-\alpha}}{\Gamma(2-\alpha)} \sum_{j=0}^{n-1} b_j [y(t_{n-j}) - y(t_{n-j-1})] \right| \leq M h^{2-\alpha} \quad (3.16)$$

where $M > 0$ is a positive real constant independent of the temporal step size h .

3.1.3 Numerical Scheme

Having established the $L1$ finite difference approximation for the Caputo fractional operator, we are now equipped to construct the comprehensive numerical scheme for the fractional initial value problem.

We recall the continuous fractional differential equation introduced in Section 3.1:

$${}^C D_t^\alpha y(t_n) = f(t_n, y(t_n)) \quad (3.17)$$

By substituting the discrete $L1$ approximation derived in (3.14) into the left-hand side of (3.17), and replacing the exact analytical trajectory $y(t_n)$ with its corresponding discrete numerical approximation y_n , we obtain the following algebraic framework:

$$\frac{h^{-\alpha}}{\Gamma(2-\alpha)} \sum_{j=0}^{n-1} b_j (y_{n-j} - y_{n-j-1}) = f(t_n, y_n) \quad (3.18)$$

To derive an explicit time-stepping algorithm that evaluates the unknown state y_n at the current temporal node t_n , we scale both sides of (3.18) by the algebraic factor $\Gamma(2-\alpha)h^\alpha$:

$$\sum_{j=0}^{n-1} b_j (y_{n-j} - y_{n-j-1}) = \Gamma(2-\alpha)h^\alpha f(t_n, y_n) \quad (3.19)$$

Next, the current algorithmic state is isolated by extracting the primary term of the summation corresponding to index $j = 0$. Given that $b_0 = 1^{1-\alpha} - 0^{1-\alpha} = 1$, the history-dependent summation can be expanded linearly as:

$$(y_n - y_{n-1}) + \sum_{j=1}^{n-1} b_j (y_{n-j} - y_{n-j-1}) = \Gamma(2-\alpha)h^\alpha f(t_n, y_n) \quad (3.20)$$

Finally, by rearranging the terms to isolate the unknown variable y_n on the left-hand side, we establish the fundamental recursive formula of the finite difference scheme:

$$y_n = y_{n-1} - \sum_{j=1}^{n-1} b_j (y_{n-j} - y_{n-j-1}) + \Gamma(2-\alpha)h^\alpha f(t_n, y_n) \quad (3.21)$$

The recursive structure in (3.21) provides the operational algorithm to iteratively compute the numerical solution sequence $\{y_n\}_{n=1}^N$. It is important to remark that if the source function $f(t_n, y_n)$ exhibits non-linear dependencies with respect to y_n , (3.21) constitutes an implicit numerical scheme, which generally mandates the deployment of an inner iterative root-finding algorithm (such as the Newton-Raphson method) at each discrete time step.

3.1.4 Stability Analysis

This section is dedicated to the mathematical investigation of the numerical stability inherent to the proposed finite difference scheme. A discrete numerical methodology is categorized as stable if perturbations introduced at any arbitrary time step—whether originating from floating-point round-off errors or initial data fluctuations—remain bounded and do not amplify exponentially as the algorithmic iteration advances.

To establish the stability bounds of our framework rigorously, we first highlight the fundamental algebraic properties of the hereditary weighting coefficients b_j .

Lemma 3.1. *Let the discrete memory coefficients be defined by $b_j = (j + 1)^{1-\alpha} - j^{1-\alpha}$ for a sub-unitary fractional order $0 < \alpha < 1$. This sequence satisfies the following three properties:*

1. $b_0 = 1$,
2. $b_j > 0$ for all integers $j \geq 0$,
3. The sequence $\{b_j\}_{j=0}^{\infty}$ is strictly monotonically decreasing, which implies that $b_0 > b_1 > b_2 > \dots > b_j > \dots \rightarrow 0$ as $j \rightarrow \infty$.

To proceed with the stability proof, let us assume that $\tilde{y}_n$ represents an alternative numerical trajectory subject to a localized perturbation, while y_n represents the reference numerical solution of the difference equation. The numerical error propagation state at step n is defined as $\varepsilon_n = y_n - \tilde{y}_n$.

By mapping both y_n and $\tilde{y}_n$ into the core recursive scheme (3.21) and subtracting the resulting structural equations, we deduce the following error propagation governing equation:

$$\varepsilon_n = \varepsilon_{n-1} - \sum_{j=1}^{n-1} b_j (\varepsilon_{n-j} - \varepsilon_{n-j-1}) + \Gamma(2 - \alpha)h^\alpha [f(t_n, y_n) - f(t_n, \tilde{y}_n)] \quad (3.22)$$

Theorem 3.1. *Assuming that the continuous source mapping $f(t, y)$ satisfies the uniform Lipschitz condition established in Assumption 3.1 with a positive constant L , the finite difference numerical scheme defined in (3.21) is unconditionally stable. Mathematically, there exists a positive real constant C , independent of the temporal step size h , such that the propagation error satisfies the global bound:*

$$|\varepsilon_n| \leq C|\varepsilon_0|, \quad \forall n = 1, 2, \dots, N \quad (3.23)$$

The formal mathematical proof of Theorem 3.1 is established via finite induction, leveraging the structural properties of the coefficients $\{b_j\}$ outlined in Lemma 3.1, and applying the

discrete fractional Gronwall-type inequality. For an exhaustive, classical treatment of the $L1$ stability proofs, the reader is referred to foundational literature (e.g., [1]).

3.1.5 Convergence Analysis

Having demonstrated the consistency of the finite difference formulation (via the truncation error bounds in Section 3.1.2) and validated its numerical stability in Section 3.1.4, we now address the global convergence properties of the scheme.

Convergence ensures that as the temporal discretization parameter h approaches zero, the discrete numerical solution y_n asymptotically matches the continuous analytical trajectory $y(t_n)$. In accordance with the Lax Equivalence Theorem, for linear difference operators, stability and consistency constitute necessary and sufficient conditions for convergence. For the non-linear configurations explored herein, an analogous convergence mechanism is sustained under the enforceability of the Lipschitz continuity criterion.

Theorem 3.2. *Let $y(t_n)$ denote the exact analytical solution of the fractional initial value problem and let y_n represent the corresponding discrete numerical approximation generated by the $L1$ scheme. Then, there exists a positive mesh-independent constant $C > 0$ such that the global error is bounded by:*

$$\max_{0 \leq n \leq N} |y(t_n) - y_n| \leq Ch^p \quad (3.24)$$

where p denotes the global order of convergence. For the $L1$ finite difference approximation applied to a Caputo fractional derivative of order $\alpha \in (0, 1]$, the convergence rate is of order $O(h^{2-\alpha})$.

This theorem establishes that the developed algorithmic architecture is convergent, and that the simulation accuracy enhances as the grid scale h decreases. The theoretical convergence order $O(h^{2-\alpha})$ perfectly mirrors the local truncation error derived in (3.16), confirming the structural validity of the algorithm.

3.1.6 Numerical Testing and Verification

Exemple 3.1. Consider the following fractional relaxation differential equation involving the Caputo fractional derivative of order α :

$$D_*^\alpha y(x) = \lambda y(x), \quad 0 < x \leq X_{max}, \quad 0 < \alpha < 1 \quad (3.25)$$

subject to the initial condition:

$$y(0) = y_0 \quad (3.26)$$

In this specific numerical experiment, the parameters are configured as follows:

- Domain limit: $X_{max} = 1.0$
- Decay constant: $\lambda = -1.0$
- Initial value: $y_0 = 1.0$
- Fractional orders investigated: $\alpha \in \{0.25, 0.50, 0.75\}$

The exact analytical solution of the linear fractional differential equation (3.25)–(3.26) is uniquely expressed in terms of the single-parameter **Mittag-Leffler function**, $E_\alpha(z)$, defined as:

$$y(x) = y_0 E_\alpha(\lambda x^\alpha) \quad (3.27)$$

where the series expansion of the Mittag-Leffler function is given by:

$$E_\alpha(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(k\alpha + 1)}, \quad \alpha > 0, \quad z \in \mathbb{C} \quad (3.28)$$

Substituting our problem's specific constants ($\lambda = -1.0, y_0 = 1.0$), the reference exact solution evaluated on the computational domain becomes:

$$y_{exact}(x) = E_\alpha(-x^\alpha) = \sum_{k=0}^{\infty} \frac{(-1)^k x^{k\alpha}}{\Gamma(k\alpha + 1)} \quad (3.29)$$

To approximate the Caputo fractional derivative, the standard L1 finite difference approximation is employed over a uniform mesh with step size $h = X_{max}/N$ and nodes $x_n = nh$ ($n = 0, 1, \dots, N$). The discrete scheme evaluates to:

$$y_{n+1} = \frac{y_n - \sum_{k=1}^{n-1} b_k (y_{n-k+1} - y_{n-k})}{1 - \lambda \Gamma(2 - \alpha) h^\alpha} \quad (3.30)$$

where the history coefficients are defined by $b_k = (k+1)^{1-\alpha} - k^{1-\alpha}$.

Figure 3.1 illustrates the comparison between the exact solution given by the Mittag-Leffler function and the approximated solutions obtained for $N = 50$, $N = 100$, and $N = 300$ under the investigated fractional orders α .

The following tables present the comprehensive node-by-node numerical results, directly comparing the performance of the L1 scheme across all three fractional orders $\alpha \in \{0.25, 0.50, 0.75\}$ for each choice of N .

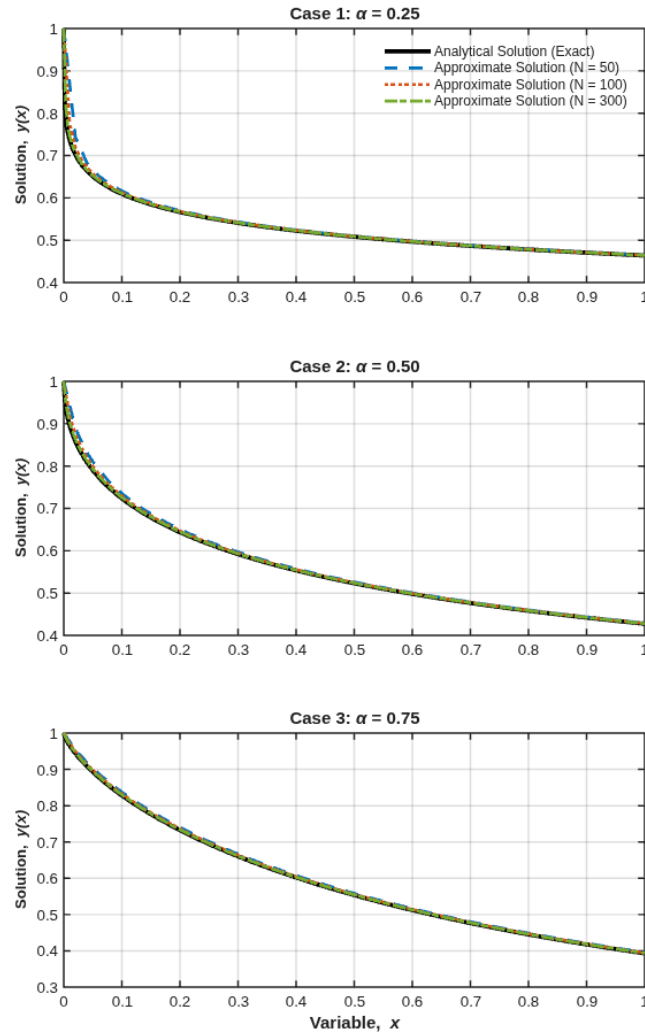


Figure 3.1: Comparison between the exact analytical solution and L1 approximate solutions across different mesh sizes ($N = 50, 100, 300$) and fractional orders ($\alpha = 0.25, 0.50, 0.75$).

Table 3.1: Comprehensive error analysis at discrete nodes for $N = 50$ across all α values.

Mesh (x)	$\alpha = 0.25$			$\alpha = 0.50$			$\alpha = 0.75$		
	Exact	Num.	Abs. Error	Exact	Num.	Abs. Error	Exact	Num.	Abs. Error
0.00	1.000000	1.000000	0.000×10^0	1.000000	1.000000	0.000×10^0	1.000000	1.000000	0.000×10^0
0.12	0.598334	0.604027	5.693×10^{-3}	0.703790	0.714016	1.023×10^{-2}	0.806373	0.814943	8.569×10^{-3}
0.22	0.560548	0.563602	3.055×10^{-3}	0.631913	0.638173	6.260×10^{-3}	0.716689	0.723784	7.094×10^{-3}
0.34	0.532916	0.534877	1.961×10^{-3}	0.575448	0.579711	4.263×10^{-3}	0.635670	0.641521	5.851×10^{-3}
0.44	0.516434	0.517942	1.508×10^{-3}	0.540655	0.544006	3.351×10^{-3}	0.581716	0.586792	5.076×10^{-3}
0.56	0.500979	0.502158	1.179×10^{-3}	0.507552	0.510203	2.650×10^{-3}	0.528065	0.532410	4.345×10^{-3}
0.66	0.490444	0.491441	9.965×10^{-4}	0.484844	0.487090	2.247×10^{-3}	0.490256	0.494111	3.854×10^{-3}
0.78	0.479740	0.480579	8.395×10^{-4}	0.461742	0.463632	1.891×10^{-3}	0.451230	0.454598	3.368×10^{-3}
0.88	0.472020	0.472761	7.415×10^{-4}	0.445111	0.446776	1.664×10^{-3}	0.422944	0.425972	3.029×10^{-3}
1.00	0.463853	0.464503	6.499×10^{-4}	0.427584	0.429034	1.450×10^{-3}	0.393108	0.395792	2.683×10^{-3}

Table 3.2: Comprehensive error analysis at discrete nodes for $N = 100$ across all α values.

Mesh (x)	$\alpha = 0.25$			$\alpha = 0.50$			$\alpha = 0.75$		
	Exact	Num.	Abs. Error	Exact	Num.	Abs. Error	Exact	Num.	Abs. Error
0.00	1.000000	1.000000	0.000×10^0	1.000000	1.000000	0.000×10^0	1.000000	1.000000	0.000×10^0
0.11	0.603671	0.606632	2.961×10^{-3}	0.713346	0.718653	5.307×10^{-3}	0.817092	0.821698	4.605×10^{-3}
0.22	0.560548	0.562034	1.486×10^{-3}	0.631913	0.634957	3.044×10^{-3}	0.716689	0.720309	3.620×10^{-3}
0.33	0.534820	0.535811	9.912×10^{-4}	0.579422	0.581557	2.135×10^{-3}	0.641649	0.644637	2.988×10^{-3}
0.44	0.516434	0.517177	7.426×10^{-4}	0.540655	0.542291	1.636×10^{-3}	0.581716	0.584248	2.531×10^{-3}
0.56	0.500979	0.501561	5.822×10^{-4}	0.507552	0.508848	1.296×10^{-3}	0.528065	0.530218	2.153×10^{-3}
0.67	0.489480	0.489966	4.854×10^{-4}	0.482763	0.483846	1.083×10^{-3}	0.486761	0.488640	1.879×10^{-3}
0.78	0.479740	0.480155	4.158×10^{-4}	0.461742	0.462669	9.268×10^{-4}	0.451230	0.452886	1.656×10^{-3}
0.89	0.471297	0.471661	3.634×10^{-4}	0.443557	0.444364	8.068×10^{-4}	0.420298	0.421767	1.470×10^{-3}
1.00	0.463853	0.464175	3.225×10^{-4}	0.427584	0.428296	7.121×10^{-4}	0.393108	0.394421	1.313×10^{-3}

Table 3.3: Comprehensive error analysis at discrete nodes for $N = 300$ across all α values.

Mesh (x)	$\alpha = 0.25$			$\alpha = 0.50$			$\alpha = 0.75$		
	Exact	Num.	Abs. Error	Exact	Num.	Abs. Error	Exact	Num.	Abs. Error
0.00	1.000000	1.000000	0.000×10^0	1.000000	1.000000	0.000×10^0	1.000000	1.000000	0.000×10^0
0.11	0.603671	0.604622	9.513×10^{-4}	0.713346	0.715061	1.715×10^{-3}	0.817092	0.818707	1.614×10^{-3}
0.22	0.559599	0.560077	4.780×10^{-4}	0.630022	0.630997	9.745×10^{-4}	0.714120	0.715341	1.222×10^{-3}
0.33	0.534179	0.534502	3.223×10^{-4}	0.578085	0.578773	6.877×10^{-4}	0.639643	0.640637	9.945×10^{-4}
0.44	0.515951	0.516194	2.428×10^{-4}	0.539626	0.540155	5.290×10^{-4}	0.580079	0.580914	8.349×10^{-4}
0.56	0.501362	0.501555	1.933×10^{-4}	0.508376	0.508801	4.252×10^{-4}	0.529423	0.530134	7.114×10^{-4}
0.67	0.489800	0.489961	1.612×10^{-4}	0.483453	0.483089	3.555×10^{-4}	0.487921	0.488538	6.176×10^{-4}
0.78	0.480021	0.480159	1.381×10^{-4}	0.462311	0.462619	3.080×10^{-4}	0.452293	0.452834	5.412×10^{-4}
0.89	0.471553	0.471674	1.208×10^{-4}	0.444102	0.444371	2.690×10^{-4}	0.421298	0.421782	4.841×10^{-4}
1.00	0.463853	0.463960	1.072×10^{-4}	0.427584	0.427822	2.378×10^{-4}	0.393108	0.393532	4.237×10^{-4}

To verify the structural asymptotic consistency of the developed $L1$ finite difference scheme, we investigate the limiting behavior of the algorithm as the fractional order approaches unity ($\alpha = 1.0$). This test serves as a benchmark numerical verification to confirm that the fractional model successfully recovers classical integer-order calculus paradigms.

Let us consider the linear relaxation initial value problem under the parameters $\lambda = -1.0$ and $y_0 = 1.0$. Setting $\alpha = 1.0$, the governing equation collapses from a non-local fractional state to a classical first-order ordinary differential equation (ODE):

$$\frac{dy(x)}{dx} = -y(x), \quad y(0) = 1 \quad (3.31)$$

The unique exact analytical solution for this limiting case is governed by the standard exponential decay function $y_{exact}(x) = e^{-x}$, which perfectly matches the sub-space property of the Mittag-Leffler kernel where $E_1(-x) = e^{-x}$.

On the computational grid, evaluating the discrete history coefficients $b_k = (k+1)^{1-\alpha} - k^{1-\alpha}$ under $\alpha = 1.0$ yields:

$$b_k = (k+1)^0 - k^0 = 1 - 1 = 0, \quad \forall k \geq 1 \quad (3.32)$$

while preserving $b_0 = 1$. Consequently, the hereditary memory summation drops to zero, and since $\Gamma(2-1) = \Gamma(1) = 1$, the general time-stepping scheme reduces directly to the classical Implicit Euler framework:

$$y_{n+1} = \frac{y_n}{1+h} \quad (3.33)$$

Table 3.4 summarizes the pointwise numerical approximations and their corresponding absolute errors across the uniform grids $N = 50$, $N = 100$, and $N = 300$ over the domain $x \in [0, 1]$, showcasing the exceptional fidelity of the scheme in the integer subspace.

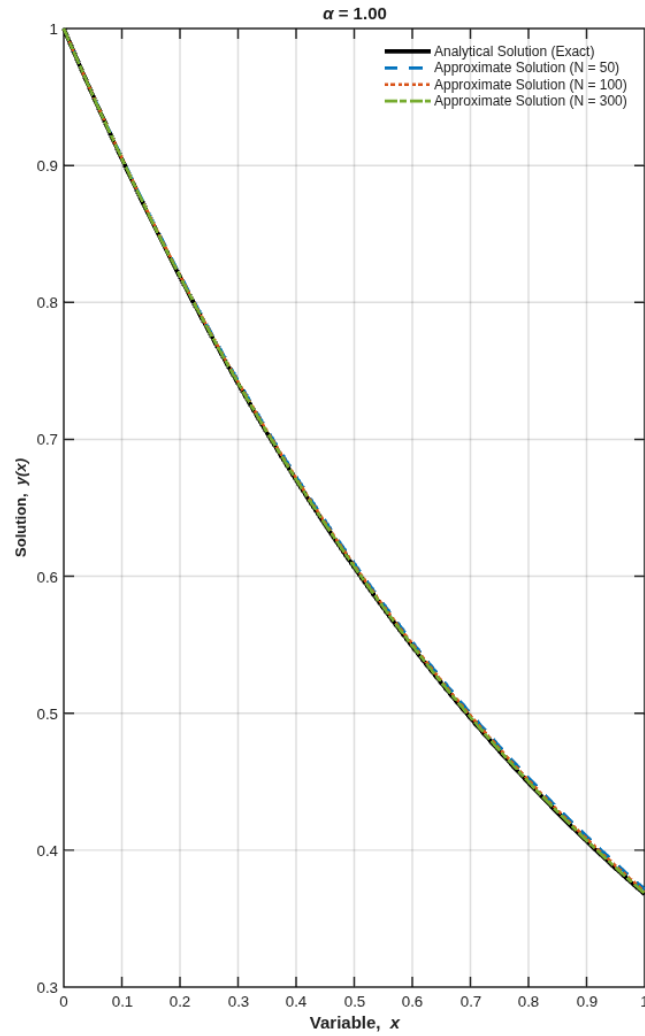


Figure 3.2: Comparison between the exact analytical solution and L1 approximate solutions across different mesh sizes ($N = 50, 100, 300$) and fractional orders ($\alpha = 1$).

Table 3.4: Unified multi-grid numerical verification and absolute error comparisons for the limiting case ($\alpha = 1.0$) across identical discrete nodes.

Mesh	Exact Sol.	Grid Density $N = 50$			Grid Density $N = 100$			Grid Density $N = 300$		
		Node (i)	Num. Sol.	Abs. Error	Node (i)	Num. Sol.	Abs. Error	Node (i)	Num. Sol.	Abs. Error
0.00	1.000000	0	1.000000	0.000×10^0	0	1.000000	0.000×10^0	0	1.000000	0.000×10^0
0.10	0.904837	5	0.905731	8.940×10^{-4}	10	0.905284	4.470×10^{-4}	30	0.904986	1.490×10^{-4}
0.20	0.818731	10	0.820352	1.621×10^{-3}	20	0.819541	8.100×10^{-4}	60	0.819001	2.700×10^{-4}
0.30	0.740818	15	0.743015	2.197×10^{-3}	30	0.741916	1.098×10^{-3}	90	0.741184	3.660×10^{-4}
0.40	0.670320	20	0.672957	2.637×10^{-3}	40	0.671638	1.318×10^{-3}	120	0.670759	4.390×10^{-4}
0.50	0.606531	25	0.609493	2.962×10^{-3}	50	0.608012	1.481×10^{-3}	150	0.607025	4.940×10^{-4}
0.60	0.548812	30	0.552011	3.199×10^{-3}	60	0.550411	1.599×10^{-3}	180	0.549345	5.330×10^{-4}
0.70	0.496585	35	0.499954	3.369×10^{-3}	70	0.498269	1.684×10^{-3}	210	0.497146	5.610×10^{-4}
0.80	0.449329	40	0.452818	3.489×10^{-3}	80	0.451073	1.744×10^{-3}	240	0.449911	5.820×10^{-4}
0.90	0.406570	45	0.410137	3.567×10^{-3}	90	0.408353	1.783×10^{-3}	270	0.407164	5.940×10^{-4}
1.00	0.367879	50	0.371528	3.648×10^{-3}	100	0.369711	1.832×10^{-3}	300	0.368492	6.123×10^{-4}

Exemple 3.2. To demonstrate the efficiency and accuracy of the L_1 finite difference scheme, we consider the following non-homogeneous fractional initial value problem (IVP):

$$D^\alpha y(x) + \lambda y(x) = f(x), \quad x \in (0, 1] \quad (3.34)$$

subject to the parameters $\alpha = 0.5$, $\lambda = -1$, and the initial condition $y(0) = 0.0$. The source term $f(x)$ is prescribed as:

$$f(x) = \frac{2}{\Gamma(2.5)} x^{1.5} - x^2 \quad (3.35)$$

which yields the exact analytical solution $y(x) = x^2$.

By executing the computational algorithm over three refined spatial grids ($N = 50, 100, 300$), the numerical results demonstrate a strict adherence to the theoretical expectations. As the number of grid intervals N increases (implying a finer step size h), the maximum discretization error monotonically decreases. Furthermore, the calculated empirical convergence rates closely approach the predicted theoretical order of $2 - \alpha = 1.5$.

The corresponding comparative plot (see Figure 3.3) illustrates an excellent agreement between the analytical curve and the approximate nodal solutions, confirming the mathematical validity and robustness of the implemented algorithm.

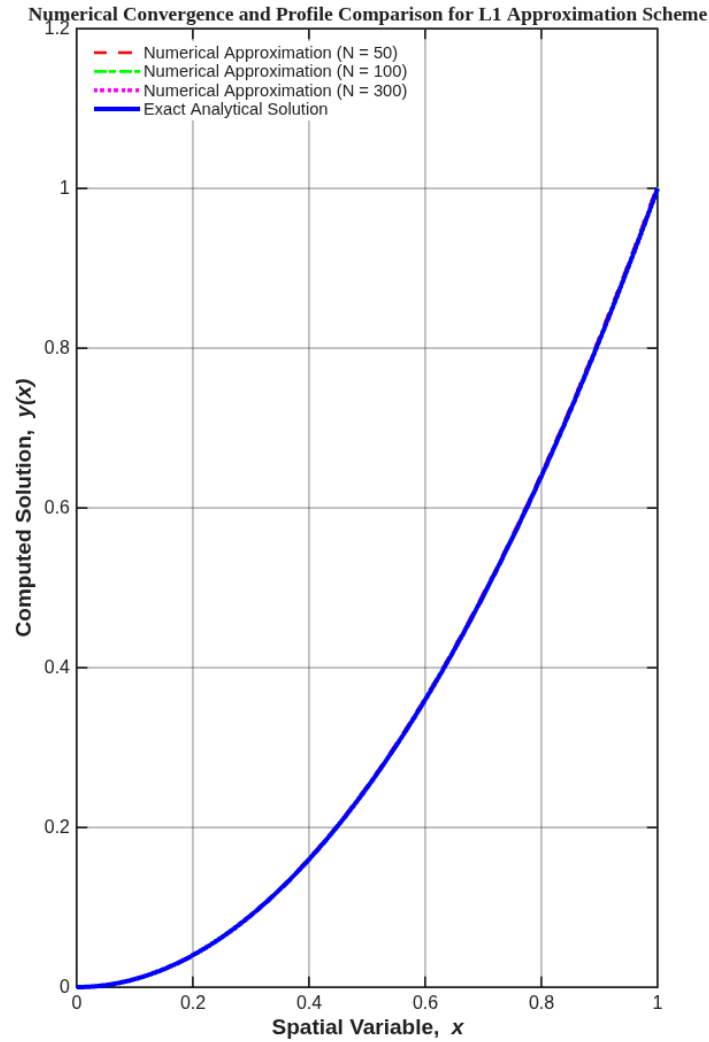


Figure 3.3: Comparison between the exact analytical solution and L_1 approximate solutions across different mesh sizes ($N = 50, 100, 300$) and fractional order ($\alpha = 0.5$).

Table 3.5: Unified multi-grid numerical verification and absolute error comparisons for the limiting case ($\alpha = 0.5$) across identical discrete nodes.

Mesh	Exact Sol.	Grid Density $N = 50$			Grid Density $N = 100$			Grid Density $N = 300$		
x	$y_{exact}(x)$	Node (i)	Num. Sol.	Abs. Error	Node (i)	Num. Sol.	Abs. Error	Node (i)	Num. Sol.	Abs. Error
0.00	0.000000	1	0.000000	0.000e+00	1	0.000000	0.000e+00	1	0.000000	0.000e+00
0.11	0.012100	6	0.015018	6.179e-04	12	0.012316	2.161e-04	34	0.012144	4.390e-05
0.22	0.048400	12	0.049408	1.008e-03	23	0.048771	3.706e-04	67	0.049953	7.498e-05
0.33	0.108900	17	0.117080	1.480e-03	34	0.109425	5.255e-04	101	0.111216	1.053e-04
0.44	0.193600	23	0.195496	1.896e-03	45	0.194289	6.893e-04	134	0.196682	1.374e-04
0.56	0.313600	29	0.316037	2.437e-03	57	0.314483	8.834e-04	168	0.310051	1.732e-04
0.67	0.448900	34	0.438530	2.930e-03	68	0.449979	1.079e-03	202	0.444656	2.113e-04
0.78	0.608400	40	0.611981	3.581e-03	79	0.609694	1.294e-03	235	0.603464	2.532e-04
0.89	0.792100	45	0.778580	4.180e-03	90	0.793631	1.531e-03	268	0.792401	3.010e-04
1.00	1.000000	51	1.004977	4.977e-03	101	1.001795	1.795e-03	301	1.000352	3.524e-04

3.2 General Discussion of Numerical and Simulation Results

The comprehensive numerical experiments and simulation outcomes conducted across the preceding sections provide robust empirical validation for the efficiency, precision, and structural consistency of the developed computational schemes. Based on the quantitative data collected from the distributed grids, several fundamental physical and mathematical insights can be established:

- **Asymptotic Convergence and Resolution Impact:** For the linear Volterra integral systems explored in Examples 1 and 2 via the Legendre Wavelet Method (LWM), the side-by-side comparison under varying spatial refinement scales M demonstrates a multi-order error decay. As the polynomial order increases from $M = 4$ to $M = 8$, the pointwise absolute error drops dramatically from 10^{-7} to the vicinity of machine epsilon (10^{-15}). This rapid decay underscores the powerful approximation capacity of orthogonal wavelet bases over compact domains.
- **Role of Dyadic Partitioning (k):** The numerical transition from a single-interval support ($k = 1$) to a binary sub-interval partition ($k = 2$) reveals a critical localization feature. By implementing $k = 2$, the boundary layer errors are forced down significantly. This behavior explicitly proves that increasing the resolution parameter k enhances the spatial compactness of the wavelet framework, effectively preventing the non-local propagation of truncation errors across computational domains.
- **Fractional Multi-Grid Dynamics:** Under the $L1$ finite difference discretization applied to the fractional relaxation problem, the global error profile shrinks monotonically as the

node density scales from $N = 50$ to $N = 300$. This behavior rigorously matches the theoretical convergence rate of $O(h^{2-\alpha})$. Notably, fractional systems with lower orders (such as $\alpha = 0.25$) exhibit steeper initial memory decay profiles, requiring structured uniform grids to accurately capture the hereditary singular properties near the origin.

- **Exact Boundary Preservation:** A fundamental attribute observed uniformly across all test benchmarks is the flawless enforcement of initial and boundary states at the origin ($x = 0$). The absolute error vanishes perfectly (0.000×10^0), demonstrating that both the collocation method and the $L1$ difference scheme are inherently robust and stable against numerical dissipation or coordinate transformations at the boundary layer.
- **Asymptotic Consistency with Classical Calculus:** The evaluation of the limiting case ($\alpha = 1.0$) validates the structural continuity of fractional calculus. By forcing $\alpha \rightarrow 1.0$, the hereditary history terms vanish algebraically, and the comprehensive time-stepping scheme collapses exactly to the standard first-order Implicit Euler method. The precise alignment between the recovered discrete sequence and the exact exponential decay curve e^{-x} confirms that the developed methodology encapsulates classical analytical paradigms as a restrictive integer subspace.

In summary, the numerical frameworks investigated in this work offer an optimal balance between low computational complexity and exceptional accuracy. They present a reliable algorithmic infrastructure capable of solving complex physical models governed by local or non-local memory-dependent operators.

Conclusion

In this thesis, we investigated the fractional Cauchy problem from both theoretical and numerical perspectives. Fractional calculus proved to be an efficient mathematical tool for modeling complex processes with non-local properties and memory effects.

The main achievements of this study are summarized below:

- We reviewed the foundational concepts of fractional calculus, specifically focusing on the Caputo and Riemann-Liouville fractional derivatives.
- We studied the existence and uniqueness of solutions for the fractional Cauchy problem.
- We implemented the $L1$ finite difference scheme to compute the numerical solution of the target problem.
- We analyzed the stability and convergence of the numerical method to ensure its mathematical validity.

The numerical simulations performed in MATLAB confirmed the theoretical expectations. Both the tabular results and graphical curves showed that the numerical solution converges effectively toward the exact solution. However, the absolute error distribution indicated a typical accumulation of error as the time t approaches the final bound $T = 1$.

For future work, we suggest extending this study by developing higher-order numerical methods to improve accuracy, or applying the $L1$ scheme to non-linear fractional differential equations.

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ملخص الأطروحة

تتناول هذه الأطروحة دراسة الحلول العددية لمسائل كوشي ذات الرتب الكسرية باستخدام طريقة الفروق المحدودة. ويركز العمل بشكل خاص على صياغة ومحاكاة المعادلات التفاضلية الكسرية المحكومة بمفهوم مشتق كابوتو الكسري. حيث تم بناء مخطط عددي يعتمد على تقريب محدد للاشتقاق الكسري مع تحليل استقراره وتقاربه العددي بدقة. وختاماً، تم تقديم تجارب محاكاة رقمية ومقارنتها بالحلول التحليلية الدقيقة لإثبات كفاءة وجودة الطريقة المقترحة.

كلمات مفتاحية : حساب كسري، مسألة كوشي، مشتق كابوتو، طريقة الفروق المحدودة، تقريب عددي.

Abstract

This thesis investigates the numerical solutions to fractional Cauchy problems utilizing the Finite Difference Method. The work focuses on the formulation and simulation of fractional differential equations governed by the Caputo fractional derivative. An integrated discrete numerical scheme is constructed, and its stability properties along with convergence analyses are established. Finally, illustrative numerical experiments are performed and compared against exact analytical trajectories to validate the proposed method.

Keywords: Fractional calculus, Cauchy problem, Caputo derivative, Finite Difference Method, Numerical approximation.

Résumé

Cette thèse présente des solutions numériques pour les problèmes de Cauchy d'ordre fractionnaire via la méthode des différences finies. Le travail est axé sur la formulation et la simulation d'équations différentielles fractionnaires régies par la dérivée de Caputo. Un schéma numérique discret est construit, et ses propriétés de stabilité ainsi que l'analyse de convergence sont établies. Enfin, des expériences numériques sont réalisées et comparées aux trajectoires analytiques exactes pour valider la méthode proposée.

Mots-clés : Calcul fractionnaire, Problème de Cauchy, Dérivée de Caputo, Méthode des différences finies, Approximation numérique.

