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Novel Methods for Converting Fractional PDEs to Fractional ODEs and Their Applications

Presented by:

Amel Zarouk

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Before the jury composed of:

Yacine Arioua	Prof.,	*University Mohamed Boudiaf of M'sila*	**Chairman**
E. M. Billah Bouhadjar	MCB,	*University Mohamed Boudiaf of M'sila*	**Examiner**
Rabah Djemiat	MCB,	*National Higher School of Hydraulics - Blida*	**Supervisor**
Bilal Basti	MCA,	*University Mohamed Boudiaf of M'sila*	**Co-Supervisor**

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بِسْمِ اللَّهِ الرَّحمَنِ الرَّحِيمْ

"وَقُلِ اعْمَلُواْ فَسَيَرَى اللّهُ عَمَلَكُمْ وَرَسُولُهُ وَالْمُؤْمِنُونَ وَسَتُرَدُّونَ إِلَى عَالِمِ الْغَيْبِ وَالشَّهَادَةِ فَيُنَبِّئُكُم بِمَا كُنتُمْ تَعْمَلُونَ" [التوبة: 105]

Abstract

In this dissertation, we discuss several existence and uniqueness results for solutions to nonlinear partial differential equations of Caputo fractional order, with boundary and initial conditions in a Banach space. We use the Banach contraction principle and the Schauder fixed-point theorem.

Keywords: Fractional partial differential equations, FDEs, Caputo derivative, fixed point, Banach space, boundary value problem, initial value problem, existence and uniqueness.

ملخص

نتطرق في هذه المذكرة لدراسة عدة نتائج حول وجود ووحدانية الحلول لبعض المعادلات التفاضلية الجزئية الخطية ذات الرتبة الكسرية من نوع كابوتو، مع شروط حدودية وقيم ابتدائية في فضاء باناخ، حيث نستخدم مبدأ التقلص لباناخ ونظرية النقطة الثابتة لشودار.

كلمات مفتاحية: معادلات ذات اشتقاقات جزئية ذات رتبةكسرية، معادلات تفاضلية ذات رتبةكسرية، مشتقات كسرية لكابتو، نقطة ثابتة، فضاء بناخي، مسألة بشروط حدودية، مسألة بقيم ابتدائية، وجود، وحدانية.

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Dedication

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Notation

$\mathbb{N}_0$	Natural numbers $\{0, 1, 2, 3, \ldots\}$.
$\mathbb{N}$	Nonzero natural numbers $\{1, 2, 3, \ldots\}$.
$\mathbb{Z}$	Integers $\{\ldots, -3, -2, -1, 0, 1, 2, 3, \ldots\}$.
$\mathbb{Z}_0^-$	Integers $\{\ldots, -3, -2, -1, 0\}$.
$\mathbb{R}$	Real numbers $(-\infty, \infty)$.
$\mathbb{R}_+$	Nonnegative real numbers $(0, \infty)$.
$\mathbb{R}^*$	Nonzero real numbers $(-\infty, 0) \cup (0, \infty)$.
$\mathbb{C}$	Complex numbers, $z \in \mathbb{C}$, then $z = x + iy$, where $x, y \in \mathbb{R}$, and $i^2 = -1$.
$C(J, \mathbb{C})$	The BANACH space of all continuous functions φ on $J \subset \mathbb{R}$, for which $\|\varphi\|_\infty = \sup_{\eta \in J} \|\varphi(\eta)\|$.
$\Gamma(\cdot)$	EULER gamma function.
$B(\cdot, \cdot)$	EULER Beta function.
$E_\alpha(\cdot)$	Standard MITTAG-LEFFLER function.
$E_{\alpha,\beta}(\cdot)$	MITTAG-LEFFLER function in two arguments, α and β.
$\mathcal{I}_{0^+}^\alpha \varphi$	RIEMANN-LIOUVILLE fractional integral of order α.
${}^C\mathcal{D}_{0^+}^\alpha \varphi$	CAPUTO fractional derivative of order α.
FDE	Fractional Differential Equation.
FPDE	Fractional-order's Partial Differential Equation.

Contents

Introduction

In recent years, considerable interest in fractional calculus has been aroused by Fractional partial differential equations (FPDEs) Which is a valuable tool for modeling numerous tangible incidents that science attempts to explain and has approached more frequently. For further reading on their use, readers can refer to the following books (Diethelm 2010 [19], Kilbas et al. 2006 [27], Podlubny 1999 [35], Samko et al. 1993 [38]).

Exact solutions (or closed-forms) of fractional-order's PDEs are crucial for rendering many qualitative features of natural science processes and phenomena fathomable, where become obtainable using various methods including the residual power series, symmetry, spectral, Fourier transform, similarity, *etc*. (see [9, 10, 15, 24, 31, 32, 34, 36, 42]).

The existence and uniqueness of solutions for fractional differential equations or fractional-order's PDEs have been investigated in recent years. (see [7, 9, 10, 15, 27, 31, 32, 34, 42]) for further details. For this purpose, the technique used is to reduce the study of our problem to the research of a fixed point of an integral operator. The obtained results are based on some standard fixed point theorems such as Banach and Schauder [22].

The main objective of this dissertation is the study of the existence and uniqueness of solutions of CAPUTO-type partial differential equations of fractional order, by transforming it into differential equations of fractional order.

The originality of our work was by suggesting, studying and discussing new forms and methods transform FPDEs to FDEs, which were represented in: Firstly, traveling profile forms (see [11]), this method plays an important role in modeling all scientific fields: computer science, physics, biology, medicine..., because it contributes to the study of complex problems by transforming them into simple problems. Secondly, traveling wave forms (see [40]), which is a special case of traveling profile forms.

This dissertation is divided into three chapters as follows

In the first chapter, we recall the basic notions related to the theory of fractional calculus that we will need in the rest of this work such as Gamma, Beta and Mittag-Leffler functions that play an important role in the theory of fractional differential equations, as well as the fixed point theorems such as Banach and Schauder. Two approaches (RIEMANN-LIOUVILLE and CAPUTO) to the generalization of notions of derivation will then be considered.

In the second chapter, we study the existence and uniqueness of solutions under the traveling wave forms

$$\omega(x,t) = \exp\left(-\kappa^2 t\right)\varphi(x-\kappa t), \text{ with } \kappa \in \mathbb{R}^*,$$

for a free boundary problem of higher-order space-fractional wave equations as follows

$$\begin{cases} \partial_t^2 \omega = \kappa^2 \partial_x^\alpha \omega, & (x,t) \in \Omega, \\ \omega(\kappa t, t) = c_0 \exp\left(-\kappa^2 t\right), & c_0 \in \mathbb{R}, \\ \partial_x^k \omega(\kappa t, t) = 0, & k \in \{1, 2, \ldots, m-1\}, \end{cases}$$

where $m-1 \leq \alpha < m$, with $m = [\alpha] + 1$ and $\Omega = \{(x,t) \in \mathbb{R} \times [0,T];\ \kappa t \leq x \leq X\}$, for $T > 0$ and $X > |\kappa| T$.

In the third chapter, we treat and discuss some analytical studies on the existence and uniqueness of global or blow-up solutions under the traveling profile forms

$$\omega(x,t) = c(t)\,\varphi\left(\frac{x-b(t)}{a(t)}\right), \text{ with } a(t), c(t) > 0 \text{ and } b(t) \in \mathbb{R},$$

for a free boundary problem of diffusion equations of moving fractional order as follows

$$\begin{cases} \partial_t \omega = \kappa \partial_x^\alpha \omega, \ (x,t) \in \Omega, & \kappa \in \mathbb{R}^*, \\ \omega(b(t), t) = c_0 c(t), & c_0 \in \mathbb{R}, \\ \partial_x \omega(b(t), t) = c_1 \frac{c(t)}{a(t)}, & c_1 \in \mathbb{R}, \\ \partial_x^k \omega(b(t), t) = 0, \ k \in 2, 3, \ldots, m-1, & \text{for } m \geq 3. \end{cases}$$

Where $m-1 < \alpha \leq m$, with $\mathbb{N} \ni m = [\alpha]$ and

$$\Omega = \{(x,t) \in \mathbb{R} \times [0,T];\ b(t) \leq x \leq a(t) + b(t)\},$$

for any $t \in [0,T]$ and T may be an infinite or a finite nonnegative constant. For application purposes, some examples of explicit solutions are provided to demonstrate the usefulness of our main results.

CHAPTER 1

PRELIMINARIES AND BACKGROUND MATERIALS

This chapter will be devoted to the primary definitions and basic concepts related to fractional calculus such as the EULER Gamma, Beta and MITTAG-LEFFLER functions. In addition to that, it will also present other elements of functional analysis, such as the fractional derivation, fractional integration, relative definitions of operators of fractional order, among others, which will all be at the core of this work.

Throughout the rest of this chapter, we give $m \in \mathbb{N}$ and $\alpha > 0$, be sach that $m = [\alpha] + 1$.

1.1 Special Functions of the Fractional Calculus

In this section, we present the functions EULER gamma, Beta and MITTAG-LEFFLER. These functions play an important role in the theory of fractional calculus and its applications.

Euler Gamma Function

One of the basic functions of fractional calculus is EULER Gamma function $\Gamma(\alpha)$ which naturally extends the factorial to nonnegative real numbers (and even to complex numbers with nonnegative real parts Re(α)).

Definition 1.1 ([27]). *The* EULER *gamma function* $\Gamma(\alpha)$ *defined by*

$$\Gamma(\alpha) = \int_0^\infty e^{-\xi} \xi^{\alpha-1} d\xi, \tag{1.1}$$

this integral is convergent for all $\alpha > 0$, *with* $\Gamma(1) = 1$, $\Gamma(0^+) = +\infty$ *and* $\Gamma(\alpha)$ *is a monotonous and strictly decreasing function for* $0 < \alpha \leq 1$.

An important property of the EULER *gamma function* $\Gamma(\alpha)$ *is the following recurrence relation*

$$\Gamma(\alpha + 1) = \alpha \Gamma(\alpha). \tag{1.2}$$

Beta Function

It is one of the basic functions of fractional calculus. This function plays an important role when combined with the Gamma function.

Definition 1.2 ([27]). *The Beta function is a type of* EULER *integral defined by*

$$B(p,q) = \int_0^1 \xi^{p-1}(1-\xi)^{q-1}\,d\xi,\ p,q \in \mathbb{C}\backslash\mathbb{Z}_0^-, \tag{1.3}$$

the Beta function is related to the Gamma function by the following relation

$$B(p,q) = \frac{\Gamma(p)\Gamma(q)}{\Gamma(p+q)}. \tag{1.4}$$

Mittag-Leffler Function

The MITTAG-LEFFLER function is an important function that is widely used in the field of fractional calculus. Just as the exponential naturally arises out of the solution to integer order differential equations, the MITTAG-LEFFLER function plays an analogous role in the solution of non-integer order differential equations. The generalization of the single-parameter exponential function has been introduced by G. M. MITTAG-LEFFLER and is designated by the following definition

Definition 1.3 ([27]). *The standard definition of the* MITTAG-LEFFLER *function is given by*

$$E_\alpha(\eta) = \sum_{k=0}^{+\infty}\frac{\eta^k}{\Gamma(\alpha k+1)},\ \alpha > 0. \tag{1.5}$$

It is also common to represent the MITTAG-LEFFLER *function in two arguments, α and β. Such that*

$$E_{\alpha,\beta}(\eta) = \sum_{k=0}^{+\infty}\frac{\eta^k}{\Gamma(\alpha k+\beta)},\ \alpha,\beta > 0. \tag{1.6}$$

The last relation is the more generalized form of the function. For $\beta = 1$, we find (1.5).

Example 1.1. *From the relation (1.6), we find that*

$$\begin{aligned} E_{1,1}(\eta) &= \sum_{k=0}^{+\infty}\frac{\eta^k}{\Gamma(k+1)} = \sum_{k=0}^{+\infty}\frac{\eta^k}{k!} = e^\eta, \\ E_{1,2}(\eta) &= \sum_{k=0}^{+\infty}\frac{\eta^k}{\Gamma(k+2)} = \sum_{k=0}^{+\infty}\frac{\eta^k}{(k+1)!} = \frac{1}{\eta}\sum_{k=0}^{+\infty}\frac{\eta^{k+1}}{(k+1)!} = \frac{1}{\eta}(e^\eta - 1). \end{aligned}$$

1.2 Elements From Fractional Calculus Theory

The purpose of this part is to introduce the two most important approaches to fractional calculus: in the sense of RIEMANN-LIOUVILLE and in the sense of CAPUTO, including some of their properties as well as the relationship between these two approaches. The majority of the definitions in this section are taken from [27] and [35], which we refer to for a thorough analysis of the subject.

Riemann-Liouville Fractional Integrals

Definition 1.4 (Left-sided Riemann-Liouville fractional integral [27]). *The left-sided* RIEMANN-LIOUVILLE *fractional integral of order α of a continuous function $\varphi : [0, \ell] \to \mathbb{R}$ is given by*

$$\mathcal{I}_{0^+}^{\alpha} \varphi(\eta) = \frac{1}{\Gamma(\alpha)} \int_0^{\eta} (\eta - \xi)^{\alpha-1} \varphi(\xi)\, d\xi, \ \eta \in [0, \ell]. \tag{1.7}$$

$\Gamma(\alpha)$ is the Euler gamma function (1.1).

Example 1.2. *If $\beta > -1$, then*

$$\mathcal{I}_{0^+}^{\alpha} \eta^{\beta} = \frac{1}{\Gamma(\alpha)} \int_0^{\eta} (\eta - \xi)^{\alpha-1} \xi^{\beta} d\xi, \tag{1.8}$$

by making the change of variable $\xi = \eta z$, then (1.8) becomes

$$\begin{aligned} \mathcal{I}_{0^+}^{\alpha} \eta^{\beta} &= \frac{1}{\Gamma(\alpha)} \int_0^1 (\eta - \eta z)^{\alpha-1} (\eta z)^{\beta} \eta dz \\ &= \frac{\eta^{\alpha+\beta}}{\Gamma(\alpha)} \int_0^1 (1 - z)^{\alpha-1} z^{\beta} dz \\ &= \frac{\eta^{\alpha+\beta}}{\Gamma(\alpha)} \int_0^1 (1 - z)^{\alpha-1} z^{\beta+1-1} dz, \end{aligned}$$

using the Beta function definition (1.3) then the relationship (1.4), we arrive at

$$\begin{aligned} \mathcal{I}^{\alpha} \eta^{\beta} &= \frac{\eta^{\alpha+\beta}}{\Gamma(\alpha)} B(\alpha, \beta + 1) \\ &= \frac{\eta^{\alpha+\beta}}{\Gamma(\alpha)} \frac{\Gamma(\alpha) \Gamma(\beta + 1)}{\Gamma(\alpha + \beta + 1)} \\ &= \frac{\Gamma(\beta + 1)}{\Gamma(\alpha + \beta + 1)} \eta^{\alpha+\beta}. \end{aligned} \tag{1.9}$$

In particular, the relationship (1.9) shows that the fractional integral in the sense of RIEMANN-LIOUVILLE *of ordre α of a constant is given by*

$$\mathcal{I}_{0^+}^{\alpha} C = \frac{C}{\Gamma(\alpha + 1)} \eta^{\alpha}, \ C = const.$$

Property 1.1 ([27]). *Let $\alpha, \beta > 0$, for any function $\varphi \in L^1([0,\ell],\mathbb{R})$ and $\ell > 0$ we have*

$$\mathcal{I}_{0+}^{\alpha}\left(\mathcal{I}_{0+}^{\beta}\varphi(\eta)\right) = \mathcal{I}_{0+}^{\alpha+\beta}\varphi(\eta) = \mathcal{I}_{0+}^{\beta}\left(\mathcal{I}_{0+}^{\alpha}\varphi(\eta)\right),$$

for almost everything $\eta \in [0,\ell]$. If more $\varphi \in C([0,\ell],\mathbb{R})$, then this identity is true $\forall \eta \in [0,\ell]$.

Riemann-Liouville Fractional Derivatives

Definition 1.5 (Left-sided Riemann-Liouville fractional derivative [27]). *The left-sided* RIEMANN-LIOUVILLE *fractional derivative of order α of a continuous function $\varphi : [0,\ell] \to \mathbb{R}$ is given by*

$${}^{RL}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) = \begin{cases} \partial_\eta^m \omega, \text{ for } \alpha = m \in \mathbb{N}_0, \\ \frac{d^m}{d\xi^m}\int_0^\eta \frac{(\eta-\xi)^{m-\alpha-1}}{\Gamma(m-\alpha)}\varphi(\xi)\,d\xi, \text{ for } m-1 < \alpha < m \in \mathbb{N}. \end{cases}$$

Example 1.3 (Constant Function).

$${}^{RL}\mathcal{D}_{0+}^{\alpha}C = \frac{C\eta^{-\alpha}}{\Gamma(1-\alpha)} \neq 0,\ C = const.$$

Example 1.4 (Power Fonction). *Let $\beta > m-1$ and $\beta \in \mathbb{R}$, then*

$${}^{RL}\mathcal{D}_{0+}^{\alpha}\eta^{\beta} = \frac{\Gamma(\beta+1)\,\eta^{\beta-\alpha}}{\Gamma(\beta-\alpha+1)}.$$

Caputo Fractional Derivatives

Definition 1.6 (Left-sided Caputo fractional derivative [27]). *The left-sided* CAPUTO *fractional derivative of order α of a function $\varphi : [0,\ell] \to \mathbb{R}$ is given by*

$${}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) = \begin{cases} \frac{d^m\varphi}{d\eta^m}, \text{ for } \alpha = m \in \mathbb{N}_0, \\ \frac{1}{\Gamma(m-\alpha)}\int_0^\eta (\eta-\xi)^{m-\alpha-1}\frac{d^m\varphi(\xi)}{d\xi^m}d\xi, \text{ for } m-1 < \alpha < m \in \mathbb{N}. \end{cases} \tag{1.10}$$

Property 1.2 ([27]). *Let the functions φ and ψ such as ${}^{C}\mathcal{D}_{0+}^{\alpha}\varphi$ and ${}^{C}\mathcal{D}_{0+}^{\alpha}\psi$ exist.* CAPUTO *fractional derivation is a linear operator*

$${}^{C}\mathcal{D}_{0+}^{\alpha}(\lambda\varphi+\psi)(\eta) = \lambda\,{}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) + {}^{C}\mathcal{D}_{0+}^{\alpha}\psi(\eta),\ \lambda \in \mathbb{R}.$$

Property 1.3 ([35]). *Let the function φ be such that ${}^{C}\mathcal{D}_{0+}^{\alpha}\varphi$ exists, then*

$${}^{C}\mathcal{D}_{0+}^{\alpha}\mathcal{D}^m\varphi(\eta) = {}^{C}\mathcal{D}_{0+}^{\alpha+m}\varphi(\eta) \neq \mathcal{D}^m\,{}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta).$$

Lemma 1.1 ([27,35]). *Assume that ${}^{C}\mathcal{D}_{0+}^{\alpha}\varphi \in C([0,\ell],\mathbb{R})$, for all α, then*

$$\mathcal{I}_{0+}^{\alpha}\,{}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) = \varphi(\eta) - \sum_{k=0}^{m-1}\frac{\varphi^{(k)}(0)}{k!}\eta^k,\ m-1 < \alpha \leq m \in \mathbb{N}.$$

Example 1.5 (Constant Function). *The following example is one of the advantages of the* CAPUTO *derivative over the* RIEMANN-LIOUVILLE *derivative (see [35]).*

$$
{}^{C}\mathcal{D}_{0+}^{\alpha}C=0,\ C=const.
$$

In fact, applying the definition of the CAPUTO derivative (1.10) and since the m^{th} derivative of a constant C equals 0 it follows

$$
{}^{C}\mathcal{D}_{0+}^{\alpha}C=\frac{1}{\Gamma\left(m-\alpha\right)}\int_{0}^{\eta}C^{(m)}\left(\eta-\xi\right)^{m-\alpha-1}d\xi=0.
$$

Example 1.6 (Power Fonction). *We have*

$$
{}^{C}\mathcal{D}_{0+}^{\alpha}\eta^{\beta}={}^{RL}\mathcal{D}_{0+}^{\alpha}\eta^{\beta}=\frac{\Gamma\left(\beta+1\right)}{\Gamma\left(\beta-\alpha+1\right)}\eta^{\beta-\alpha},\ m-1<\beta\in\mathbb{R}.
$$

In fact, let $\beta>m-1$ and $\beta\in\mathbb{R}$.
The direct way reads

$$
\begin{aligned}
{}^{C}\mathcal{D}_{0+}^{\alpha}\eta^{\beta} &= \frac{1}{\Gamma\left(m-\alpha\right)}\int_{0}^{\eta}\left(\xi^{\beta}\right)^{(m)}\left(\eta-\xi\right)^{m-\alpha-1}d\xi\\
&= \frac{1}{\Gamma\left(m-\alpha\right)}\int_{0}^{\eta}\frac{\Gamma\left(\beta+1\right)}{\Gamma\left(\beta-m+1\right)}\xi^{\beta-m}\left(\eta-\xi\right)^{m-\alpha-1}d\xi,
\end{aligned}
$$

and using the substitution $\xi=z\eta$, $0\leq z\leq 1$

$$
\begin{aligned}
{}^{C}\mathcal{D}_{0+}^{\alpha}\eta^{\beta} &= \frac{\Gamma\left(\beta+1\right)}{\Gamma\left(m-\alpha\right)\Gamma\left(\beta-m+1\right)}\int_{0}^{\eta}\left(z\eta\right)^{\beta-m}\left(\left(1-z\right)\eta\right)^{m-\alpha-1}\eta dz\\
&= \frac{\Gamma\left(\beta+1\right)\eta^{\beta-\alpha}}{\Gamma\left(m-\alpha\right)\Gamma\left(\beta-m+1\right)}\int_{0}^{\eta}z^{\beta-m}\left(1-z\right)^{m-\alpha-1}dz\\
&= \frac{\Gamma\left(\beta+1\right)\eta^{\beta-\alpha}}{\Gamma\left(m-\alpha\right)\Gamma\left(\beta-m+1\right)}B\left(\beta-m+1,m-\alpha\right)\\
&= \frac{\Gamma\left(\beta+1\right)\eta^{\beta-\alpha}}{\Gamma\left(m-\alpha\right)\Gamma\left(\beta-m+1\right)}\frac{\Gamma\left(\beta-m+1\right)\Gamma\left(m-\alpha\right)}{\Gamma\left(\beta-\alpha+1\right)}\\
&= \frac{\Gamma\left(\beta+1\right)\eta^{\beta-\alpha}}{\Gamma\left(\beta-\alpha+1\right)}.
\end{aligned}
$$

Example 1.7 (Exponential Fonction). *Let $\beta\in\mathbb{C}$. Then the* CAPUTO *fractional derivative of the exponential function has the form*

$$
{}^{C}\mathcal{D}_{0+}^{\alpha}e^{\beta\eta}=\beta^{m}\eta^{m-\alpha}E_{1,m-\alpha+1}\left(\beta\eta\right).
$$

In fact;

$$\begin{aligned}
{}^{C}\mathcal{D}_{0^+}^{\alpha}e^{\beta\eta} &= {}^{C}\mathcal{D}_{0^+}^{\alpha}\sum_{k=0}^{\infty}\frac{(\beta\eta)^k}{k!}\\
&= \frac{1}{\Gamma(m-\alpha)}\int_0^{\eta}\left(\sum_{k=0}^{\infty}\frac{(\beta\xi)^k}{k!}\right)^{(m)}(\eta-\xi)^{m-\alpha-1}d\xi\\
&= \frac{1}{\Gamma(m-\alpha)}\int_0^{\eta}\sum_{k=0}^{\infty}\frac{\beta^{m+k}\xi^k}{k!}(\eta-\xi)^{m-\alpha-1}d\xi\\
&= \frac{\beta^m}{\Gamma(m-\alpha)}\sum_{k=0}^{\infty}\frac{\beta^k}{k!}\int_0^{\eta}\xi^k(\eta-\xi)^{m-\alpha-1}d\xi.
\end{aligned}$$

Let $\xi = z\eta$, $0<z<1$

$$\begin{aligned}
{}^{C}\mathcal{D}_{0^+}^{\alpha}e^{\beta\eta} &= \frac{\beta^m}{\Gamma(m-\alpha)}\sum_{k=0}^{\infty}\frac{\beta^k}{k!}\int_0^{1}(z\eta)^k(\eta-z\eta)^{m-\alpha-1}\eta dz\\
&= \frac{\beta^m}{\Gamma(m-\alpha)}\sum_{k=0}^{\infty}\frac{\beta^k}{k!}\eta^{m+k-\alpha}\int_0^{1}z^k(\eta-z)^{m-\alpha-1}dz\\
&= \frac{\beta^m\eta^{m-\alpha}}{\Gamma(m-\alpha)}\sum_{k=0}^{\infty}\frac{\beta^k\eta^k}{k!}B(k+1,m-\alpha)\\
&= \frac{\beta^m\eta^{m-\alpha}}{\Gamma(m-\alpha)}\sum_{k=0}^{\infty}\frac{(\beta\eta)^k}{k!}\frac{\Gamma(k+1)\Gamma(m-\alpha)}{\Gamma(m+k-\alpha+1)}\\
&= \beta^m\eta^{m-\alpha}\sum_{k=0}^{\infty}\frac{(\beta\eta)^k}{\Gamma(m+k-\alpha+1)}.
\end{aligned}$$

Example 1.8 (Sine function)**.** *Let $z\in\mathbb{C}$. Then*

$${}^{C}\mathcal{D}_{0^+}^{\alpha}\sin z\eta = -\frac{1}{2}i(iz)^m\eta^{m-\alpha}\left(E_{1,m-\alpha+1}(iz\eta)-(-1)^m E_{1,m-\alpha+1}(-iz\eta)\right).$$

In fact, the following representation of the sine function used

$$\sin\xi = \frac{e^{i\xi}-e^{-i\xi}}{2i},\ \xi\in\mathbb{C}.$$

Now, using the linearity property of the CAPUTO fractional derivative and formula for the exponential function it can be shown that

$$\begin{aligned}
{}^{C}\mathcal{D}_{0^+}^{\alpha}\sin z\eta &= {}^{C}\mathcal{D}_{0^+}^{\alpha}\frac{e^{iz\eta}-e^{-iz\eta}}{2i}\\
&= \frac{1}{2i}\left({}^{C}\mathcal{D}_{0^+}^{\alpha}e^{iz\eta}-{}^{C}\mathcal{D}_{0^+}^{\alpha}e^{-iz\eta}\right)\\
&= \frac{1}{2i}\left((iz\eta)^m\eta^{m-\alpha}E_{1,m-\alpha+1}(iz\eta)-(-iz\eta)^m\eta^{m-\alpha}E_{1,m-\alpha+1}(-iz\eta)\right)\\
&= -\frac{1}{2}i(iz\eta)^m\eta^{m-\alpha}\left(E_{1,m-\alpha+1}(iz\eta)-(-1)^m E_{1,m-\alpha+1}(-iz\eta)\right).
\end{aligned}$$

Example 1.9 (Cosine function). *Let $z \in \mathbb{C}$. Then*

$$ {}^{C}\mathcal{D}_{0+}^{\alpha} \cos z\eta = \frac{1}{2} (iz)^m \eta^{m-\alpha} \left(E_{1,m-\alpha+1}(iz\eta) + (-1)^m E_{1,m-\alpha+1}(-iz\eta) \right). $$

In fact, the following representation of the cosine function used

$$ \cos \xi = \frac{e^{i\xi} + e^{-i\xi}}{2}, \; \xi \in \mathbb{C}. $$

Now, using the linearity property of the Caputo fractional derivative and formula for the exponential function it can be shown that

$$ \begin{aligned} {}^{C}\mathcal{D}_{0+}^{\alpha} \cos z\eta &= {}^{C}\mathcal{D}_{0+}^{\alpha} \frac{e^{iz\eta} - e^{-iz\eta}}{2} \\ &= \frac{1}{2} \left({}^{C}\mathcal{D}_{0+}^{\alpha} e^{iz\eta} + {}^{C}\mathcal{D}_{0+}^{\alpha} e^{-iz\eta} \right) \\ &= \frac{1}{2} \left((iz\eta)^m \eta^{m-\alpha} E_{1,m-\alpha+1}(iz\eta) + (-iz\eta)^m \eta^{m-\alpha} E_{1,m-\alpha+1}(-iz\eta) \right) \\ &= \frac{1}{2} (iz\eta)^m \eta^{m-\alpha} \left(E_{1,m-\alpha+1}(iz\eta) + (-1)^m E_{1,m-\alpha+1}(-iz\eta) \right). \end{aligned} $$

Relation Between Riemann-Liouville and Caputo Derivatives

If $\alpha \notin \mathbb{N}_0$ and φ is a function for which the Caputo fractional derivatives ${}^{C}\mathcal{D}_{0+}^{\alpha}\varphi$ of order α exist together with the Riemann-Liouville fractional derivatives ${}^{RL}\mathcal{D}_{0+}^{\alpha}\varphi$, then, in accordance with (1.7), they are connected with each other through the following relations

$$ {}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) = {}^{RL}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) - \sum_{k=0}^{m-1} \frac{\varphi^{(k)}(0)}{\Gamma(k-\alpha+1)} \eta^{k-\alpha}, $$

then

$$ {}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) = {}^{RL}\mathcal{D}_{0+}^{\alpha}\varphi(\eta), \text{ if } \varphi(0) = \varphi'(0) = \cdots = \varphi^{(m-1)}(0) = 0. $$

1.3 Caputo Fractional Order's PDEs

Partial differential equations (PDEs) with fractional order have recently become a valuable tool for modeling numerous tangible incidents that science attempts to explain and have approached more frequently in recent years. Their application spans studies of vibration and control, signal and image processing, and modeling earthquakes, among others (Diethelm 2010 [19], Kilbas et al. 2006 [27], Podlubny 1999 [35], Samko et al. 1993 [38]).

Exact solutions of fractional-order's PDEs are crucial for rendering many qualitative features of natural science processes and phenomena fathomable, where become obtainable using various methods including the residual power series, symmetry, spectral, Fourier transform, similarity, *etc*. (For more details see [1,2,16,18,29,41,44]).

What is a CAPUTO fractional-order's partial differential equation?

To answer this question, we present the following two definitions.

Definition 1.7 (Caputo FDEs). CAPUTO *fractional differential equations is a relationship of the type*

$$ {}^{C}\mathcal{D}_{0+}^{\alpha}\varphi\left(\eta\right)=f\left(\eta,\varphi,{}^{C}\mathcal{D}_{0+}^{\alpha_1}\varphi\,,{}^{C}\mathcal{D}_{0+}^{\alpha_2}\varphi\,,{}^{C}\mathcal{D}_{0+}^{\alpha_3}\varphi\,,\ldots\right), \tag{1.11} $$

where the variable $\eta\in\mathbb{R}$, *and the fractional derivatives of order* $\alpha_1,\alpha_2,\alpha_3,\ldots$ *of the unknown function* φ *at the point* η. *With* $\alpha\geq\alpha_1\geq\alpha_2\geq\ldots>0$.

Definition 1.8 (Caputo FPDEs). CAPUTO *fractional order's partial differential equations are space or time fractional Defined by the following relation*

$$ \partial_*^{\alpha}\omega=F\left(x_1,x_2,\ldots,t,\omega,\left(-\Delta\right)^{\alpha_1}\omega,\partial_t^{\alpha_2}\omega,\partial_{x_1}^{\alpha_3}\omega\ldots\right),\ \alpha\geq\alpha_1\geq\alpha_2\geq\ldots>0, \tag{1.12} $$

where $\left(-\Delta\right)^{\alpha_1}$ *defines the fractional Laplacian operator [28] and the symbol* $\partial_*^{\alpha}w$ *is the* CAPUTO *left-sided fractional derivative of order* α. *With*

$$ \partial_*^{\alpha}\omega=\partial_{x_i}^{\alpha}\omega=\mathcal{I}_a^{m-\alpha}\frac{\partial^m\omega}{\partial x_i^m}\ \text{or}\ \partial_*^{\alpha}\omega=\partial_t^{\alpha}\omega=\mathcal{I}_0^{m-\alpha}\frac{\partial^m\omega}{\partial t^m}, $$

where $\omega=\omega\left(x,t\right)$ *is a scalar function of the time* $t\geq 0$ *and space variables* $x\in\left(a,b\right)^m$, *and* a,b *may be finite constants or infinitie.*

1.4 Different Solution Forms For Caputo FPDEs

Sometimes to prove that the FPDEs accept at least one or only one solution, the FPDEs are converted into an FDEs of form and then the solution of the form is said to be the solution of the given FPDEs.

What are the methods available to convert FPDEs into a form FDEs?

To answer this question, we present the following ways

Traveling wave Solutions

Traveling wave solution is important in application because it allows modeling the dynamics of many problems in physics, chemistry, engineering, medicine, economics, control theory, etc. We propose solutions in "Traveling wave" form for FPDEs as follows

$$ \omega\left(x,t\right)=\exp\left(a\left(t\right)\right)\varphi\left(\eta\right),\ \text{with}\ \eta=x-\kappa t,\ \text{and}\ \kappa\in\mathbb{R}^*, \tag{1.13} $$

the function $a(t)$ depends on time t, and the basic profile φ are not known in advance and are to be identified.

Example 1.10. *Let $\kappa \in \mathbb{R}^*$ and $a(t) = -\kappa^2 t$, we consider the space-fractional wave equations of higher order as follows*

$$\frac{\partial^2 \omega}{\partial t^2} = \kappa^2 \frac{\partial^\alpha \omega}{\partial x^\alpha}, \tag{1.14}$$

then the transformation (1.13) reduces the partial differential equation of space-fractional order (1.14) to the fractional differential equation of the form

$${}^{C}\mathcal{D}^{\alpha}_{0^+}\varphi(\eta) = \kappa^2\varphi(\eta) + 2\kappa\varphi'(\eta) + \varphi''(\eta), \tag{1.15}$$

For more details about using the method "traveling wave" to convert FPDEs (1.14) into a form FDEs (1.15), see page 15 in chapter two.

Traveling Profile Solutions

Traveling profile solutions (see [11]), plays an important role in modeling all scientific fields: computer science, physics, biology, medicine... Because it contributes to the study of complex problems by transforming them into simple problems. We suggest finding the solution for FPDEs in the following "traveling profile" form

$$\omega(x,t) = c(t)\,\varphi(\eta), \text{ with } \eta = \frac{x - b(t)}{a(t)}, \text{ where } a(t) > 0. \tag{1.16}$$

The functions $a(t)$, $b(t)$ and $c(t)$ depends on time t and the basic profile φ are not known in advance and are to be identified.

Example 1.11. *Let $\kappa \in \mathbb{R}^*$, we consider a diffusion equation of moving fractional order as follows*

$$\frac{\partial \omega}{\partial t} = \kappa \frac{\partial^\alpha \omega}{\partial x^\alpha}, \tag{1.17}$$

then the transformation (1.16) reduces the partial differential equation of space-fractional order (1.17) to the fractional differential equation of the form

$${}^{C}\mathcal{D}^{\alpha}_{0^+}\varphi(\eta) = \alpha\varphi(\eta) + (\beta\eta + \gamma)\,\varphi'(\eta). \tag{1.18}$$

For more details about using the method "traveling profile" to convert FPDEs (1.17) into a form FDEs (1.18), see page 26 in chapter Three.

1.5 Fixed Point Theorems

In the remainder of this section, we introduce the notations, definitions and theorems necessary for this study.

Definition 1.9 (Equicontinuous [4]). *Let E be a* BANACH *space. A part P in $C(E)$ is called equicontinuous if*

$$\forall \varepsilon > 0,\ \exists \delta > 0,\ \forall \eta_1, \eta_2 \in E,\ \forall \mathcal{A} \in P,\ \ \|\eta_1 - \eta_2\| < \delta \Rightarrow \|\mathcal{A}(\eta_1) - \mathcal{A}(\eta_2)\| < \varepsilon.$$

Theorem 1.1 (Ascoli-Arzelà [22]). *Let E be a compact space and P in $C(E)$. If $\mathcal{A}(P)$ is an equicontinuous, bounded subset of $C(E)$, then $\mathcal{A}$ is relatively compact.*

Definition 1.10 ([22]). *Let E be any space and $\mathcal{A}$ a map of E, or of a subset of E, into E.*
- The map $\mathcal{A}$ is called a contraction mapping if there exists $k \in (0, 1)$ such that

$$\forall \varphi, \varphi_1 \in E,\ \ \|\mathcal{A}\varphi - \mathcal{A}\varphi_1\| \leq k \|\varphi - \varphi_1\|.$$

- A point $\varphi \in E$ is called a fixed point for $\mathcal{A}$ if $\mathcal{A}\varphi = \varphi$.

Theorem 1.2 (Banach's fixed point [22]). *Let P be a non-empty closed subset of a* BANACH *space E, then any contraction mapping $\mathcal{A}$ of P into itself has a unique fixed point.*

Theorem 1.3 (Schauder's fixed point [22]). *Let E be a* BANACH *space, and P be a closed, convex and nonempty subset of E. Let $\mathcal{A} : P \to P$ be a continuous mapping such that $\mathcal{A}(P)$ is a relatively compact subset of E. Then $\mathcal{A}$ has at least one fixed point in P.*

CHAPTER 2

HIGHER ORDER SPACE FRACTIONAL WAVE EQUATIONS

The results presented in this chapter are based on and provide a detailed exposition of those established in [21].

2.1 Introduction

This chapter investigates the problem of existence and uniqueness of solutions under the traveling wave forms

$$\omega(x,t) = \exp\left(-\kappa^2 t\right)\varphi(x-\kappa t), \text{ with } \kappa \in \mathbb{R}^*, \tag{2.1}$$

for a free boundary problem of higher-order space-fractional wave equations as follows

$$\partial_t^2 \omega = \kappa^2 \partial_x^\alpha \omega,\ \kappa \in \mathbb{R}^*,\ m-1 \leq \alpha < m \in \mathbb{N}_0 - \{0,1,2\}, \tag{2.2}$$

with

$$\partial_x^\alpha \omega(x,t) = \begin{cases} \partial_x^m \omega, & \alpha = m \in \mathbb{N}_0, \\ \frac{1}{\Gamma(m-\alpha)} \int_{\kappa t}^x (x-\tau)^{m-\alpha-1} \frac{\partial^m}{\partial \tau^m} \omega(\tau,t)\, d\tau, & m-1 < \alpha < m \in \mathbb{N}. \end{cases}$$

It does so by applying the properties of Schauder's and Banach's fixed point theorems.

Where the basic profile φ are not known in advance and are to be identified and $\omega = \omega(x,t)$ is a scalar function of a space and time variables $(x,t) \in \Omega$ with

$$\Omega = \{(x,t) \in \mathbb{R} \times [0,T];\ \kappa t \leq x \leq X\}, \text{ for } T > 0 \text{ and } X > |\kappa| T.$$

The higher-order space-fractional wave equation (2.2) becomes the wave equation for $\alpha = 2$ and the fourth-order wave equation for $\alpha = 4$, (see [43]). This was, with a second member, the first model of surface waves in shallow water that takes into consideration the balance between the nonlinearity and dispersion, thus, keeping the wave's shape; it is properly termed currently the 'Boussinesq paradigm with a second member. This balance bears solitary waves that behave like quasi-particles, these waves behave as particles called Solitons. This concept can be crucial for the interpretation of the dualism wave-particle in physics.

This method permits us to reduce the fractional-order's PDE (2.2) to a fractional differential equation. This approach (2.1) is very promising and can also bring novel results for other applications in fractional-order's PDEs.

Throughout the rest of this chapter, we have $m \geq 3$ is a natural number and

$$\begin{aligned} &m-1 \leq \alpha < m,\ T>0 \text{ and } X>|\kappa| T \text{ for some } \kappa \in \mathbb{R}^*, \\ &\text{and } J=[0,\ell] \text{ with } \ell = X+|\kappa| T. \end{aligned} \tag{2.3}$$

2.2 Analysis of the Obtained Results

Statement of the Free Boundary Problem

In this part, we first attempt to find the equivalent approximation to the following free boundary problem of the higher-order space-fractional wave equation

$$\begin{cases} \partial_t^2 \omega = \kappa^2 \partial_x^\alpha \omega, & (x,t) \in \Omega, \\ \omega(\kappa t, t) = c_0 \exp\left(-\kappa^2 t\right), & c_0 \in \mathbb{R}, \\ \partial_x^k \omega(\kappa t, t) = 0, & k \in \{1,2,\ldots,m-1\}, \end{cases} \tag{2.4}$$

under the traveling wave form

$$\omega(x,t) = \exp\left(-\kappa^2 t\right) \varphi(\eta), \text{ with } \eta = x - \kappa t. \tag{2.5}$$

Principal Theoretical Results

Now, we give the principal theorems of this work.

Theorem 2.1. *Let $\alpha, \kappa, T, X \in \mathbb{R}$, be the real constants given by (2.3). If*

$$(X+|\kappa| T)^{\alpha-2}\left[\alpha(2(X+|\kappa| T)|\kappa|+\alpha-1)+\kappa^2(X+|\kappa| T)^2\right] < \Gamma(\alpha+1), \tag{2.6}$$

then the problem (2.4) has at least one solution in the traveling wave form (2.5).

Theorem 2.2. *Let $\alpha, \kappa, T, X \in \mathbb{R}$, be the real constants given by (2.3). If*

$$\Gamma(\alpha+1) > \alpha(X+|\kappa| T)^{\alpha-2}(2(X+|\kappa| T)|\kappa|+\alpha-1)$$

and

$$\frac{\kappa^2 (X+|\kappa| T)^{\alpha}}{\Gamma(\alpha+1)-\alpha(X+|\kappa| T)^{\alpha-2}(2(X+|\kappa| T)|\kappa|+\alpha-1)}<1, \tag{2.7}$$

then the problem (2.4) admits a unique solution in the traveling wave form (2.5).

2.3 Compute of Traveling Wave Solutions

First, we should deduce the equation satisfied by the function φ in (2.5) and used for the definition of traveling wave solutions.

Theorem 2.3. *The transformation (2.5) reduces the partial differential equation problem of space-fractional order (2.4) to the fractional differential equation of the form*

$$^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta)=g(\eta),\ \eta\in J, \tag{2.8}$$

where

$$g(\eta)=\kappa^2\varphi(\eta)+2\kappa\varphi'(\eta)+\varphi''(\eta),$$

with the conditions

$$\varphi(0)=c_0 \text{ and } \varphi^{(k)}(0)=0,\ \text{for } k\in\{1,2,\ldots,m-1\}. \tag{2.9}$$

Proof. The fractional equation resulting from the substitution of expression (2.5) in the original fractional-order's PDE (2.4), should be reduced to the standard bilinear functional equation (see [36]).

First, for $\eta=x-\kappa t$, we get $\eta\in J$ and

$$\partial_t^2\omega=\exp\left(-\kappa^2 t\right)g(\eta), \tag{2.10}$$

with

$$g(\eta)=\kappa^2\varphi(\eta)+2\kappa\varphi'(\eta)+\varphi''(\eta).$$

In another way, for $\xi=\tau-\kappa t$, we get

$$\begin{aligned}\partial_x^{\alpha}\omega&=\frac{1}{\Gamma(m-\alpha)}\int_{\kappa t}^{x}(x-\tau)^{m-\alpha-1}\frac{\partial^m\omega(\tau,t)}{\partial\tau^m}d\tau\\&=\frac{1}{\Gamma(m-\alpha)}\int_{\kappa t}^{x}(x-\tau)^{m-\alpha-1}\frac{\partial^m(\exp(-\kappa^2 t)\varphi(\tau-\kappa t))}{\partial\tau^m}d\tau\\&=\frac{\exp(-\kappa^2 t)}{\Gamma(m-\alpha)}\int_0^{\eta}(\eta-\xi)^{m-\alpha-1}\frac{d^m}{d\xi^m}\varphi(\xi)\,d\xi\\&=\exp\left(-\kappa^2 t\right)\,{}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta)\,.\end{aligned} \tag{2.11}$$

If we replace (2.10) and (2.11) in the first equation of (2.4), we get

$$^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta)=g(\eta).$$

From the conditions in (2.4), we find for each $k\in\{1,\ldots,m-1\}$ that

$$\begin{aligned}\omega(\kappa t,t) &= \exp\left(-\kappa^2 t\right)\varphi(\kappa t-\kappa t)=\exp\left(-\kappa^2 t\right)\varphi(0),\\ \partial_x^k\omega(\kappa t,t) &= \exp\left(-\kappa^2 t\right)\varphi^{(k)}(\kappa t-\kappa t)=\exp\left(-\kappa^2 t\right)\varphi^{(k)}(0),\end{aligned}$$

which implies that

$$\varphi(0)=c_0 \text{ and } \varphi^{(k)}(0)=0,\ \text{for } k\in\{1,2,\ldots,m-1\}.$$

The proof is complete. □

2.4 Existence and Uniqueness Results

In what follows, we present some significant lemmas to show the principal theorems.

Lemma 2.1. *The problem (2.8)–(2.9) is equivalent to the integral equation*

$$\varphi(\eta)=c_0+\frac{1}{\Gamma(\alpha)}\int_0^\eta(\eta-\xi)^{\alpha-1}g(\xi)\,d\xi,\ \forall\eta\in J,$$

where $g\in C(J,\mathbb{R})$ satisfies the functional equation

$$g(\eta)=\kappa^2\left(c_0+\mathcal{I}_{0+}^{\alpha}g(\eta)\right)+\psi(g(\eta)),$$

with $\psi:\mathbb{R}\to\mathbb{R}$ is a function satisfying

$$\psi(g(\eta))=2\kappa\mathcal{I}_{0+}^{\alpha-1}g(\eta)+\mathcal{I}_{0+}^{\alpha-2}g(\eta).$$

Proof. Using Theorem 2.3, and applying $\mathcal{I}_{0+}^{\alpha}$ to the equation (2.8), we obtain

$$\mathcal{I}_{0+}^{\alpha}\,{}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta)=\mathcal{I}_{0+}^{\alpha}g(\eta).$$

From Lemma 1.1, we simply find

$$\mathcal{I}_{0+}^{\alpha}\,{}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta)=\varphi(\eta)-\sum_{k=0}^{m-1}\frac{\varphi^{(k)}(0)}{k!}\eta^k,\ m-1<\alpha\le m\in\mathbb{N}.$$

Substituting (2.9) gives us

$$\varphi(\eta)=c_0+\mathcal{I}_{0+}^{\alpha}g(\eta). \tag{2.12}$$

As
$$\varphi'(\eta) = \frac{d}{d\eta}\left(c_0 + \mathcal{I}_{0+}^{\alpha} g(\eta)\right) = \mathcal{I}_{0+}^{\alpha-1} g(\eta)$$
and
$$\varphi''(\eta) = \frac{d^2}{d\eta^2}\left(c_0 + \mathcal{I}_{0+}^{\alpha} g(\eta)\right) = \mathcal{I}_{0+}^{\alpha-2} g(\eta),$$
then
$$\begin{aligned} g(\eta) &= \kappa^2 \varphi(\eta) + 2\kappa\varphi'(\eta) + \varphi''(\eta) \\ &= \kappa^2\left(c_0 + \mathcal{I}_{0+}^{\alpha} g(\eta)\right) + 2\kappa \mathcal{I}_{0+}^{\alpha-1} g(\eta) + \mathcal{I}_{0+}^{\alpha-2} g(\eta) \\ &= \kappa^2\left(c_0 + \mathcal{I}_{0+}^{\alpha} g(\eta)\right) + \psi(g(\eta)). \end{aligned}$$
Otherwise, starting by applying ${}^{C}\mathcal{D}_{0+}^{\alpha}$ on both sides of the equation (2.12) and using the linearity of Caputo's derivative and the fact that ${}^{C}\mathcal{D}_{0+}^{\alpha} c_0 = 0$, we find easily (2.8). Furthermore;
$$\begin{aligned} \varphi(0) &= \left(c_0 + \mathcal{I}_{0+}^{\alpha} g\right)(0) = c_0 \\ \varphi^{(k)}(0) &= \mathcal{I}_{0+}^{\alpha-k} g(0) = 0, \text{ for any } k \in \{1, 2, \ldots, m-1\}. \end{aligned}$$
The proof is complete. □

Theorem 2.4. *If we put*
$$\ell^{\alpha-2}\left[\alpha\left(2\ell|\kappa| + \alpha - 1\right) + \kappa^2\ell^2\right] < \Gamma(\alpha+1), \tag{2.13}$$
then the problem (2.8)–(2.9) has at least one solution on J.

Proof. To begin the proof, we will transform the problem (2.8)–(2.9) into a fixed point problem. Let us define
$$\mathcal{A}u(\eta) = c_0 + \frac{1}{\Gamma(\alpha)}\int_0^{\eta} (\eta-\xi)^{\alpha-1} g(\xi)\, d\xi, \tag{2.14}$$
where
$$g(\eta) = \kappa^2 u(\eta) + \psi(g(\eta)), \; \eta \in J,$$
with
$$\psi(g(\eta)) = 2\kappa \mathcal{I}_{0+}^{\alpha-1} g(\eta) + \mathcal{I}_{0+}^{\alpha-2} g(\eta).$$
We first notice that if $g \in C(J, \mathbb{R})$, then $\mathcal{A}u$ is indeed continuous (see the step 1 in this proof); therefore, it is an element of $C(J,\mathbb{R})$, and is equipped with the standard norm
$$\|\mathcal{A}u\|_{\infty} = \sup_{\eta \in J} |\mathcal{A}u(\eta)|.$$
Clearly, the fixed points of $\mathcal{A}$ are solutions of the problem (2.8)–(2.9).

We demonstrate that $\mathcal{A}$ satisfies the assumption of Schauder's fixed point theorem (see [22]). This could be proved through three steps.

Step 1: $\mathcal{A}$ is a continuous operator.

Let $(u_n)_{n\in\mathbb{N}_0}$ be a real sequence such that $\lim\limits_{n\to\infty} u_n = u$ in $C(J,\mathbb{R})$. Then $\forall \eta \in J$,

$$|\mathcal{A}u_n(\eta) - \mathcal{A}u(\eta)| \leq \int_0^\eta \frac{(\eta-\xi)^{\alpha-1}}{\Gamma(\alpha)} |g_n(\xi) - g(\xi)|\, d\xi, \tag{2.15}$$

where

$$\begin{cases} g_n(\eta) = \kappa^2 u_n(\eta) + \psi(g_n(\eta)), \\ g(\eta) = \kappa^2 u(\eta) + \psi(g(\eta)). \end{cases}$$

We have

$$\begin{aligned} |g_n(\eta) - g(\eta)| &= \left|\kappa^2 (u_n(\eta) - u(\eta)) + \psi(g_n(\eta)) - \psi(g(\eta))\right| \\ &\leq \kappa^2 \|u_n - u\|_\infty + 2|\kappa| \left|\mathcal{I}_{0^+}^{\alpha-1}(g_n(\eta) - g(\eta))\right| + \left|\mathcal{I}_{0^+}^{\alpha-2}(g_n(\eta) - g(\eta))\right|. \end{aligned}$$

As

$$\begin{aligned} \left|\mathcal{I}_{0^+}^{\alpha-1}(g_n(\eta) - g(\eta))\right| &\leq \frac{1}{\Gamma(\alpha-1)} \int_0^\eta (\eta-\xi)^{\alpha-2} |g_n(\xi) - g(\xi)|\, d\xi \\ &\leq \frac{\ell^{\alpha-1}}{\Gamma(\alpha)} \|g_n - g\|_\infty \end{aligned}$$

and

$$\begin{aligned} \left|\mathcal{I}_{0^+}^{\alpha-2}(g_n(\eta) - g(\eta))\right| &\leq \frac{1}{\Gamma(\alpha-2)} \int_0^\eta (\eta-\xi)^{\alpha-3} |g_n(\xi) - g(\xi)|\, d\xi \\ &\leq \frac{\ell^{\alpha-2}}{\Gamma(\alpha-1)} \|g_n - g\|_\infty \\ &\leq \frac{\ell^{\alpha-2}(\alpha-1)}{\Gamma(\alpha)} \|g_n - g\|_\infty. \end{aligned}$$

Then we get

$$\|g_n - g\|_\infty \leq \kappa^2 \|u_n - u\|_\infty + \frac{\ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)}{\Gamma(\alpha)} \|g_n - g\|_\infty.$$

According to (2.13), we have $\Gamma(\alpha) - \ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1) > \frac{\kappa^2 \ell^\alpha}{\alpha} > 0$, thus

$$\|g_n - g\|_\infty \leq \frac{\kappa^2 \Gamma(\alpha)}{\Gamma(\alpha) - \ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)} \|u_n - u\|_\infty.$$

Since $u_n \to u$, we get $g_n \to g$ when $n \to \infty$.

Now, let $\mu > 0$ be such that for each $\eta \in J$, we get

$$|g_n(\eta)| \leq \mu, \quad |g(\eta)| \leq \mu.$$

Then, we have

$$\begin{aligned}\frac{(\eta-\xi)^{\alpha-1}}{\Gamma(\alpha)}|g_n(\eta)-g(\eta)| &\leq \frac{(\eta-\xi)^{\alpha-1}}{\Gamma(\alpha)}[|g_n(\eta)|+|g(\eta)|] \\ &\leq \frac{2\mu}{\Gamma(\alpha)}(\eta-\xi)^{\alpha-1}.\end{aligned}$$

For each $\eta \in J$, the function $\xi \to \frac{2\mu}{\Gamma(\alpha)}(\eta-\xi)^{\alpha-1}$ is integrable on $[0,\eta]$, then the Lebesgue dominated convergence theorem and (2.15) imply that

$$|\mathcal{A}u_n(\eta)-\mathcal{A}u(\eta)| \to 0 \text{ as } n\to\infty,$$

and hence

$$\lim_{n\to\infty}\|\mathcal{A}u_n-\mathcal{A}u\|_\infty = 0.$$

Consequently, $\mathcal{A}$ is continuous.

Step 2: According to (2.13), we put the nonnegative real

$$r \geq \left(1+\frac{\kappa^2\ell^\alpha}{\Gamma(\alpha+1)-\ell^{\alpha-2}\left[\alpha(2\ell|\kappa|+\alpha-1)+\kappa^2\ell^2\right]}\right)|c_0|$$

and define the subset H as follows

$$H=\{u\in C(J,\mathbb{R}) : \|u\|_\infty \leq r\}.$$

It is clear that H is a bounded, closed and convex subset of $C(J,\mathbb{R})$.

Let $\mathcal{A}: H\to C(J,\mathbb{R})$ be the integral operator defined by (2.14), then $\mathcal{A}(H)\subset H$. Indeed, we have for each $\eta\in J$

$$\begin{aligned}|g(\eta)| &= \left|\kappa^2 u(\eta)+\psi(g(\eta))\right| \\ &\leq \kappa^2|u(\eta)|+\frac{\ell^{\alpha-2}(2\ell|\kappa|+\alpha-1)}{\Gamma(\alpha)}\|g\|_\infty.\end{aligned}$$

According to (2.13), we get $\Gamma(\alpha)-\ell^{\alpha-2}(2\ell|\kappa|+\alpha-1)>0$ and

$$\|g\|_\infty \leq \frac{\kappa^2\Gamma(\alpha)}{\Gamma(\alpha)-\ell^{\alpha-2}(2\ell|\kappa|+\alpha-1)}r.$$

Then

$$
\begin{aligned}
|\mathcal{A}u(\eta)| &\leq |c_0| + \frac{1}{\Gamma(\alpha)} \int_0^{\eta} (\eta-\xi)^{\alpha-1} |g(\xi)|\, d\xi \\
&\leq |c_0| + \frac{\kappa^2 r}{\Gamma(\alpha) - \ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)} \int_0^{\eta} (\eta-\xi)^{\alpha-1} d\xi \\
&\leq |c_0| + \frac{\frac{\ell^{\alpha}}{\alpha}\kappa^2 r}{\Gamma(\alpha) - \ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)} \\
&\leq |c_0| + \frac{\kappa^2 \ell^{\alpha}}{\Gamma(\alpha+1) - \alpha\ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)} r \\
&\leq \frac{|c_0|\left(1 + \frac{\kappa^2\ell^{\alpha}}{\Gamma(\alpha+1) - \ell^{\alpha-2}[\alpha(2\ell|\kappa|+\alpha-1)+\kappa^2\ell^2]}\right)}{1 + \frac{\kappa^2\ell^{\alpha}}{\Gamma(\alpha+1) - \ell^{\alpha-2}[\alpha(2\ell|\kappa|+\alpha-1)+\kappa^2\ell^2]}} \\
&\quad + \frac{\kappa^2 \ell^{\alpha}}{\Gamma(\alpha+1) - \alpha\ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)} r \\
&\leq r.
\end{aligned}
$$

Then $\mathcal{A}(H) \subset H$.

Step 3: $\mathcal{A}(H)$ is equicontinuous.

Let $\eta_1, \eta_2 \in J$, $\eta_1 < \eta_2$, and $u \in H$. Then

$$
\begin{aligned}
|\mathcal{A}u(\eta_2) - \mathcal{A}u(\eta_1)| &= \frac{1}{\Gamma(\alpha)} \left| \int_0^{\eta_2} (\eta_2-\xi)^{\alpha-1} g(\xi)\, d\xi - \int_0^{\eta_1} (\eta_1-\xi)^{\alpha-1} g(\xi)\, d\xi \right| \\
&\leq \frac{1}{\Gamma(\alpha)} \int_0^{\eta_1} \left| \left((\eta_2-\xi)^{\alpha-1} - (\eta_1-\xi)^{\alpha-1} \right) g(\xi) \right| d\xi \\
&\quad + \frac{1}{\Gamma(\alpha)} \int_{\eta_1}^{\eta_2} (\eta_2-\xi)^{\alpha-1} |g(\xi)|\, d\xi \\
&\leq \frac{\kappa^2 r}{\Gamma(\alpha) - \ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)} \left[\int_0^{\eta_1} \left| (\eta_2-\xi)^{\alpha-1} - \right.\right. \\
&\quad \left.\left. (\eta_1-\xi)^{\alpha-1} \right| d\xi + \int_{\eta_1}^{\eta_2} (\eta_2-\xi)^{\alpha-1} d\xi \right]. \qquad (2.16)
\end{aligned}
$$

We have

$$
(\eta_2-\xi)^{\alpha-1} - (\eta_1-\xi)^{\alpha-1} = -\frac{1}{\alpha}\frac{d}{d\xi}\left[(\eta_2-\xi)^{\alpha} - (\eta_1-\xi)^{\alpha} \right],
$$

then

$$
\int_0^{\eta_1} \left| (\eta_2-\xi)^{\alpha-1} - (\eta_1-\xi)^{\alpha-1} \right| d\xi \leq \frac{1}{\alpha} \left[(\eta_2-\eta_1)^{\alpha} + (\eta_2^{\alpha} - \eta_1^{\alpha}) \right],
$$

we have also

$$
\int_{\eta_1}^{\eta_2} (\eta_2-\xi)^{\alpha-1} d\xi = -\frac{1}{\alpha} \left[(\eta_2-\xi)^{\alpha} \right]_{\eta_1}^{\eta_2} \leq \frac{1}{\alpha} (\eta_2-\eta_1)^{\alpha}.
$$

Then (2.16) gives us

$$
|\mathcal{A}u(\eta_2) - \mathcal{A}u(\eta_1)| \leq \frac{\kappa^2 r \left(2(\eta_2-\eta_1)^{\alpha} + (\eta_2^{\alpha} - \eta_1^{\alpha}) \right)}{\Gamma(\alpha+1) - \alpha\ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)}.
$$

As $\eta_1 \to \eta_2$, the right-hand side of the above inequality tends to zero.

As a consequence of steps 1 to 3, and by means of the Ascoli-Arzelà theorem, we deduce that $\mathcal{A}: H \to H$ is continuous, $\mathcal{A}(H)$ is relatively compact and satisfies the assumption of Schauder's fixed point theorem [22]. Then $\mathcal{A}$ has a fixed point which is a solution of the problem (2.8)–(2.9) on J. The proof is complete. □

Theorem 2.5. *If we put $\Gamma(\alpha+1) > \alpha\ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)$ and*

$$\frac{\kappa^2\ell^\alpha}{\Gamma(\alpha+1) - \alpha\ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)} < 1, \tag{2.17}$$

then the problem (2.8)–(2.9) admits a unique solution on J.

Proof. In the previous Theorem 2.4, we transformed the problem (2.8)–(2.9) into a fixed point problem (2.14).

Let $u_1, u_2 \in C(J, \mathbb{R})$, then

$$\mathcal{A}u_1(\eta) - \mathcal{A}u_2(\eta) = \frac{1}{\Gamma(\alpha)}\int_0^\eta (\eta-\xi)^{\alpha-1}(g_1(\xi) - g_2(\xi))\,d\xi.$$

Where

$$\begin{aligned} &g_i(\eta) = \kappa^2 u_i(\eta) + \psi(g_i(\eta)), \\ &\psi(g_i(\eta)) = 2\kappa\mathcal{I}_{0+}^{\alpha-1}g_i(\eta) + \mathcal{I}_{0+}^{\alpha-2}g_i(\eta), \text{ for } i = 1, 2. \end{aligned}$$

Also

$$\begin{aligned} |\mathcal{A}u_1(\eta) - \mathcal{A}u_2(\eta)| &= \left|\frac{1}{\Gamma(\alpha)}\int_0^\eta (\eta-\xi)^{\alpha-1}(g_1(\xi) - g_2(\xi))\,d\xi\right| \\ &\leq \frac{1}{\Gamma(\alpha)}\int_0^\eta (\eta-\xi)^{\alpha-1}|g_1(\xi) - g_2(\xi)|\,d\xi. \end{aligned} \tag{2.18}$$

We have

$$\begin{aligned} \|g_1 - g_2\|_\infty &\leq \kappa^2\|u_1 - u_2\|_\infty + 2|\kappa|\left|\mathcal{I}_{0+}^{\alpha-1}(g_1(\eta) - g_2(\eta))\right| + \left|\mathcal{I}_{0+}^{\alpha-2}(g_1(\eta) - g_2(\eta))\right| \\ &\leq \kappa^2\|u_1 - u_2\|_\infty + 2|\kappa|\frac{\ell^{\alpha-1}}{\Gamma(\alpha)}\|g_1 - g_2\|_\infty + \frac{\ell^{\alpha-2}(\alpha-1)}{\Gamma(\alpha)}\|g_1 - g_2\|_\infty \\ &\leq \kappa^2\|u_1 - u_2\|_\infty + \frac{2|\kappa|\ell^{\alpha-1} + \ell^{\alpha-2}(\alpha-1)}{\Gamma(\alpha)}\|g_1 - g_2\|_\infty \\ &\leq \kappa^2\left(1 - \frac{2|\kappa|\ell^{\alpha-1} + \ell^{\alpha-2}(\alpha-1)}{\Gamma(\alpha)}\right)^{-1}\|u_1 - u_2\|_\infty \\ &\leq \frac{\kappa^2\Gamma(\alpha)}{\Gamma(\alpha) - \ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)}\|u_1 - u_2\|_\infty. \end{aligned}$$

From (2.18) we find

$$\|\mathcal{A}u_1 - \mathcal{A}u_2\|_\infty \leq \frac{\kappa^2\ell^\alpha}{\Gamma(\alpha+1) - \alpha\ell^{\alpha-2}(2\ell|\kappa| + \alpha - 1)}\|u_1 - u_2\|_\infty.$$

This implies that by (2.17), $\mathcal{A}$ is a contraction operator.

As a consequence Banach's contraction principle (see [22]), we deduce that $\mathcal{A}$ has a unique fixed point which is the unique solution of the problem (2.8)–(2.9) on J. The proof is complete. □

2.5 Proof of Principal Theorems

In this part, we prove the existence and uniqueness of solutions of the following free boundary problem of the higher-order space-fractional wave equation

$$\begin{cases} \partial_t^2 \omega = \kappa^2 \partial_x^\alpha \omega, & (x,t) \in \Omega, \\ \omega(\kappa t, t) = c_0 \exp\left(-\kappa^2 t\right), & c_0 \in \mathbb{R}, \\ \partial_x^k \omega(\kappa t, t) = 0, & k \in \{1, 2, \ldots, m-1\}, \end{cases} \tag{2.19}$$

under the traveling wave form

$$\omega(x,t) = \exp\left(-\kappa^2 t\right) \varphi(\eta), \text{ with } \eta = x - \kappa t. \tag{2.20}$$

Proof of Theorem 2.1

The transformation (2.20) reduces the problem of the higher-order space-fractional wave equation (2.19) to the fractional differential equation of the form

$${}^C\mathcal{D}_{0^+}^\alpha \varphi(\eta) = g(\eta), \tag{2.21}$$

where

$$g(\eta) = \kappa^2 \varphi(\eta) + 2\kappa \varphi'(\eta) + \varphi''(\eta),$$

with the conditions

$$\varphi(0) = c_0 \text{ and } \varphi^{(k)}(0) = 0, \text{ for } k \in \{1, 2, \ldots, m-1\}. \tag{2.22}$$

From (2.3) we get $\ell = X + |\kappa| T$, then the condition (2.6)

$$\kappa^2 (X + |\kappa| T)^\alpha + \alpha (X + |\kappa| T)^{\alpha-2} (2(X + |\kappa| T)|\kappa| + \alpha - 1) < \Gamma(\alpha+1),$$

becomes

$$\kappa^2 \ell^\alpha + \alpha \ell^{\alpha-2} (2\ell|\kappa| + \alpha - 1) < \Gamma(\alpha+1),$$

which is the condition (2.13).

We already proved the existence of a solution of the problem (2.21)–(2.22) in Theorem 2.4, provided that (2.13) holds true. Consequently, if (2.6) holds, then there exists at least one solution of the problem of the higher-order space-fractional wave equation (2.19) under the traveling wave form (2.20). The proof is complete.

Proof of Theorem 2.2

Based on Theorem 2.5, we use the same steps through which we proved Theorem 2.1 to prove the existence and uniqueness of a traveling wave solution to the problem (2.19), provided that the condition (2.7) holds true. The proof is complete.

GLOBAL EXISTENCE AND BLOW-UP OF SOLUTIONS FOR FRACTIONAL DIFFUSION EQUATIONS

The results presented in this chapter are based on and provide a detailed exposition of those established in [20].

3.1 Introduction

This chapter particularly addresses and discusses some analytical studies on the existence and uniqueness of global or blow-up solutions under the traveling profile forms for a free boundary problem of diffusion equations of moving fractional order as follows

$$\partial_t \omega = \kappa \partial_x^\alpha \omega,\ \kappa \in \mathbb{R}^*,\ m-1 < \alpha \le m \in \mathbb{N}_0 - \{0,1\}, \tag{3.1}$$

where $\partial_x^\alpha \omega = \mathcal{I}_{b(t)}^{m-\alpha} \partial_x^m \omega$, with b is a real function of time t. Also $\omega = \omega(x,t)$ is a scalar function of a space and time variables $(x,t) \in \Omega$ with

$$\Omega = \{(x,t) \in \mathbb{R} \times [0,T]\,;\ b(t) \le x \le a(t) + b(t)\},$$

$a(t) > 0$ for any $t \in [0,T]$ and T may be an infinite or a finite nonnegative constant.

It does so by applying the properties of Banach's fixed point theorem.

The equation (3.1) becomes the transport equation for $\alpha = 1$ and the linear dispersive equations of Airy type for $\alpha = 3$.

Therefore, for $m = 2$, the space-fractional diffusion equation (3.1) becomes a space-fractional heat equation, in which the existence problems of its self-similar solutions and its scale-invariant solutions have been discussed in [9,15,31].

Our main goal in this work is to determine the existence, uniqueness and main properties of the global or blow-up solution in time of the fractional-order's PDE (3.1), under the traveling profile form (see [11,45]), which is

$$\omega(x,t) = c(t)\,\varphi\left(\frac{x-b(t)}{a(t)}\right), \text{ with } c(t),\ a(t) > 0 \text{ and } b(t) \in \mathbb{R}, \tag{3.2}$$

the functions $a(t)$, $b(t)$ and $c(t)$ depend on time t and the basic profile φ are not known in advance and are to be identified.

This method permits us to reduce the fractional-order's PDE (3.1) to a fractional differential equation; the idea is well illustrated with examples in our chapter. This approach (3.2) is very promising and can also bring new results for other applications in FPDEs.

3.2 Analysis of the Obtained Results

Throughout the rest of this paper, we have $J = [0,1]$ and $m-1 < \alpha \leq m$, with $m \geq 2$ is a natural number, $\kappa \in \mathbb{R}^*$ and $\lambda, \beta, \gamma, c_0, c_1 \in \mathbb{R}$. Also the functions $a(t)$, $b(t)$ and $c(t)$ depend on time t given by (3.2).

Statement of the Free Boundary Problem

In this part, we first attempt to find the equivalent approximate to the following free boundary problem of the diffusion equation of moving fractional order

$$\begin{cases} \partial_t \omega = \kappa \partial_x^\alpha \omega, \ (x,t) \in \Omega, & \kappa \in \mathbb{R}^*, \\ \omega(b(t),t) = c_0 c(t), & c_0 \in \mathbb{R}, \\ \partial_x \omega(b(t),t) = c_1 \frac{c(t)}{a(t)}, & c_1 \in \mathbb{R}, \\ \partial_x^k \omega(b(t),t) = 0, \ k = 2,3,\ldots,m-1, & \text{for } m \geq 3, \end{cases} \tag{3.3}$$

under the traveling profile form

$$\omega(x,t) = c(t)\,\varphi(\eta), \text{ with } \eta = \frac{x-b(t)}{a(t)}, \tag{3.4}$$

where

$$a(0) = c(0) = 1, \ b(0) = 0.$$

Principal Theoretical Results

Now, we give the principal theorem of this work.

Theorem 3.1. *Let $a(t)$, $b(t)$ and $c(t)$ be three real functions of time t, given by the traveling profile form (3.4). If we put for all $t \in (0,T)$*

$$\left(|\dot{a}(t)| + \left|\dot{b}(t)\right|\right) a^{\alpha-1}(t) < |\kappa|\,\Gamma(\alpha)$$

and

$$\frac{a^{\alpha}(t)\,|\dot{c}(t)|}{|\kappa|\,\Gamma(\alpha)-\left(|\dot{a}(t)|+\left|\dot{b}(t)\right|\right)a^{\alpha-1}(t)}<\alpha c(t), \tag{3.5}$$

then the problem (3.3) admits a unique solution in the traveling profile form (3.4), which is global in time when $\dot{a}(t)>0$, *and it blows up in a finite time*

$$0<t<T=-\frac{a^{1-\alpha}(t)}{\alpha\dot{a}(t)}\text{ when }\dot{a}(t)<0\text{ and }\dot{c}(t)>0.$$

3.3 Compute of Traveling Profile Solutions

We should first deduce the equation satisfied by the function φ in (3.4) and used for the definition of traveling profile solutions.

Theorem 3.2. *The transformation (3.4) reduces the partial differential equation problem of space-fractional order (3.3) to the fractional differential equation of the form*

$$^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta)=g(\eta),\ \eta\in J, \tag{3.6}$$

where

$$g(\eta)=\lambda\varphi(\eta)+(\beta\eta+\gamma)\varphi'(\eta),$$

with the conditions

$$\begin{cases}\varphi(0)=c_0,\ \varphi'(0)=c_1,\ \text{for any } m\geq 2,\\ \varphi^{(k)}(0)=0,\ k=2,3,\ldots,m-1,\ \text{for } m\geq 3,\end{cases} \tag{3.7}$$

where

$$(\lambda,\beta,\gamma)=\frac{a^{\alpha}(t)}{\kappa}\left(\frac{\dot{c}(t)}{c(t)},-\frac{\dot{a}(t)}{a(t)},-\frac{\dot{b}(t)}{a(t)}\right),\text{ for some }\lambda,\beta,\gamma\in\mathbb{R}. \tag{3.8}$$

Proof. The fractional equation resulting from the substitution of expression (3.4) in the original fractional-order's PDE (3.3), should be reduced to the standard bilinear functional equation (see [11]). First, for $\eta=\frac{x-b(t)}{a(t)}$, we get $\eta\in J$ and

$$\partial_t\omega(x,t)=\dot{c}(t)\varphi(\eta)-c(t)\frac{\dot{a}(t)}{a(t)}\eta\varphi'(\eta)-c(t)\frac{\dot{b}(t)}{a(t)}\varphi'(\eta). \tag{3.9}$$

In another way, we get for $a(t)\xi=\tau-b(t)$ that

$$\begin{aligned}\kappa\partial_x^{\alpha}\omega(x,t)&=\kappa\mathcal{I}_{b(t)}^{m-\alpha}\partial_x^{m}\omega(x,t)\\ &=\frac{\kappa c(t)}{\Gamma(m-\alpha)}\int_{b(t)}^{x}(x-\tau)^{m-1-\alpha}\frac{d^m}{d\tau^m}\varphi\left(\frac{\tau-b(t)}{a(t)}\right)d\tau\\ &=\frac{\kappa c(t)\,a^{-\alpha}(t)}{\Gamma(m-\alpha)}\int_0^{\eta}(\eta-\xi)^{m-1-\alpha}\frac{d^m}{d\xi^m}\varphi(\xi)\,d\xi\\ &=\kappa c(t)\,a^{-\alpha}(t)\,{}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta).\end{aligned} \tag{3.10}$$

If we replace (3.9) and (3.10) in the first equation of (3.3), we get

$$\begin{aligned} {}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) &= \frac{a^{\alpha}(t)}{\kappa}\left(\frac{\dot{c}(t)}{c(t)}\varphi(\eta) - \frac{\dot{a}(t)}{a(t)}\eta\varphi'(\eta) - \frac{\dot{b}(t)}{a(t)}\varphi'(\eta)\right) \\ &= \lambda\varphi(\eta) + (\beta\eta+\gamma)\varphi'(\eta) \\ &= g(\eta). \end{aligned}$$

From the conditions in (3.3), we find for each $k \in \{1, \ldots, m-1\}$ that

$$\begin{aligned} \omega(b(t), t) &= c(t)\varphi\left(\frac{b(t)-b(t)}{a(t)}\right) = \varphi(0)c(t), \\ \partial_x^k\omega(b(t), t) &= \frac{c(t)}{a^k(t)}\varphi^{(k)}\left(\frac{b(t)-b(t)}{a(t)}\right) = \varphi^{(k)}(0)\frac{c(t)}{a^k(t)}, \end{aligned}$$

which implies that

$$\varphi(0) = c_0,\ \varphi'(0) = c_1 \text{ and } \varphi^{(k)}(0) = 0,\ \text{for any } k \in \{2, \ldots, m-1\}.$$

The proof is complete. □

3.4 Existence and Uniqueness Results of the Basic Profile

In what follows, we present some significant lemmas to show the principal theorems.

Lemma 3.1. *The problem (3.6)–(3.7) is equivalent to the integral equation*

$$\varphi(\eta) = c_0 + c_1\eta + \mathcal{I}_{0+}^{\alpha}g(\eta),\ \forall\eta \in J. \tag{3.11}$$

where $g \in C(J, \mathbb{R})$ satisfies the functional equation

$$g(\eta) = \lambda\left(c_0 + c_1\eta + \mathcal{I}_{0+}^{\alpha}g(\eta)\right) + (\beta\eta+\gamma)\left(c_1 + \mathcal{I}_{0+}^{\alpha-1}g(\eta)\right).$$

Proof. Using Theorem 3.2, and applying $\mathcal{I}_{0+}^{\alpha}$ to the equation (3.6), we obtain

$$\mathcal{I}_{0+}^{\alpha}\ {}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) = \mathcal{I}_{0+}^{\alpha}g(\eta).$$

From Lemma 1.1, we simply find

$$\mathcal{I}_{0+}^{\alpha}\ {}^{C}\mathcal{D}_{0+}^{\alpha}\varphi(\eta) = \varphi(\eta) - \sum_{k=0}^{m-1}\frac{\varphi^{(k)}(0)}{k!}\eta^k,\ m-1 < \alpha \le m \in \mathbb{N}.$$

Substituting (3.7) gives us

$$\varphi(\eta) = \left(c_0 + c_1\eta + \mathcal{I}_{0+}^{\alpha}g(\eta)\right). \tag{3.12}$$

And

$$\varphi'(\eta) = \frac{d}{d\eta}\left(c_0 + c_1\eta + \mathcal{I}_{0+}^{\alpha} g(\eta)\right) = c_1 + \mathcal{I}_{0+}^{\alpha-1} g(\eta),$$

then

$$\begin{aligned} g(\eta) &= \lambda\varphi(\eta) + (\beta\eta+\gamma)\varphi'(\eta) \\ &= \lambda\left(c_0 + c_1\eta + \mathcal{I}_{0+}^{\alpha} g(\eta)\right) + (\beta\eta+\gamma)\left(c_1 + \mathcal{I}_{0+}^{\alpha-1} g(\eta)\right). \end{aligned}$$

Otherwise, starting by applying ${}^{C}\mathcal{D}_{0+}^{\alpha}$ on both sides of the equation (3.12) and using the linearity of Caputo's derivative and the fact that ${}^{C}\mathcal{D}_{0+}^{\alpha}(c_0 + c_1\eta) = 0$, we find easily (3.6). Furthermore;

$$\begin{aligned} \varphi(0) &= \left(c_0 + c_1\eta + \mathcal{I}_{0+}^{\alpha} g\right)(0) = c_0 \\ \varphi'(0) &= \left(c_1 + \mathcal{I}_{0+}^{\alpha-1} g\right)(0) = c_1 \\ \varphi^{(k)}(0) &= \mathcal{I}_{0+}^{\alpha-k} g(0) = 0, \text{ for any } k \in \{2, \ldots, m-1\}. \end{aligned}$$

The proof is complete. □

Theorem 3.3. *If we put* $|\beta| + |\gamma| < \Gamma(\alpha)$ *and*

$$\frac{|\lambda|}{\Gamma(\alpha+1) - \alpha(|\beta| + |\gamma|)} < 1, \tag{3.13}$$

then the problem (3.6)–(3.7) admits a unique solution on J.

Proof. In the previous Theorem 3.3, we transformed the problem (3.6)–(3.7) into a fixed point problem

$$\mathcal{A}u(\eta) = c_0 + c_1\eta + \frac{1}{\Gamma(\alpha)}\int_0^{\eta} (\eta-\xi)^{\alpha-1} g(\xi)\, d\xi, \tag{3.14}$$

Let $u_1, u_2 \in C(J, \mathbb{R})$, then

$$\mathcal{A}u_1(\eta) - \mathcal{A}u_2(\eta) = \frac{1}{\Gamma(\alpha)}\int_0^{\eta} (\eta-\xi)^{\alpha-1} \left(g_1(\xi) - g_2(\xi)\right) d\xi,$$

where

$$g_i(\eta) = \lambda u_i(\eta) + (\beta\eta+\gamma)\mathcal{I}_{0+}^{\alpha-1} g_i(\eta), \text{ for } i = 1, 2.$$

Also

$$\begin{aligned} \left|\mathcal{A}u_1(\eta) - \mathcal{A}u_2(\eta)\right| &= \left|\frac{1}{\Gamma(\alpha)}\int_0^{\eta} (\eta-\xi)^{\alpha-1} \left(g_1(\xi) - g_2(\xi)\right) d\xi\right| \\ &\leq \frac{1}{\Gamma(\alpha)}\int_0^{\eta} (\eta-\xi)^{\alpha-1} \left|g_1(\xi) - g_2(\xi)\right| d\xi. \end{aligned} \tag{3.15}$$

We have

$$
\begin{aligned}
\left|g_1(\eta)-g_2(\eta)\right| &= \left|\lambda\left(u_1(\eta)-u_2(\eta)\right)+(\beta\eta+\gamma)\,\mathcal{I}_{0^+}^{\alpha-1}\left(g_1(\eta)-g_2(\eta)\right)\right| \\
&\leq |\lambda|\left\|u_1-u_2\right\|_\infty+(|\beta|+|\gamma|)\left|\mathcal{I}_{0^+}^{\alpha-1}\left(g_1(\eta)-g_2(\eta)\right)\right|.
\end{aligned}
$$

As

$$
\begin{aligned}
\left|\mathcal{I}_{0^+}^{\alpha-1}\left(g_1(\eta)-g_2(\eta)\right)\right| &= \left|\frac{1}{\Gamma(\alpha-1)}\int_0^\eta(\eta-\xi)^{\alpha-2}\left(g_1(\xi)-g_2(\xi)\right)d\xi\right| \\
&\leq \frac{1}{\Gamma(\alpha-1)}\int_0^\eta(\eta-\xi)^{\alpha-2}\left|g_1(\xi)-g_2(\xi)\right|d\xi \\
&\leq \frac{1}{\Gamma(\alpha)}\left\|g_1-g_2\right\|_\infty,
\end{aligned}
$$

then

$$
\begin{aligned}
\left\|g_1-g_2\right\|_\infty &\leq |\lambda|\left\|u_1-u_2\right\|_\infty+\frac{(|\beta|+|\gamma|)}{\Gamma(\alpha)}\left\|g_1-g_2\right\|_\infty \\
&\leq |\lambda|\left(1-\frac{|\beta|+|\gamma|}{\Gamma(\alpha)}\right)^{-1}\left\|u_1-u_2\right\|_\infty.
\end{aligned}
$$

As $|\beta|+|\gamma|<\Gamma(\alpha)$, we obtain

$$
\left\|g_1-g_2\right\|_\infty \leq \frac{|\lambda|\,\Gamma(\alpha)}{\Gamma(\alpha)-|\beta|-|\gamma|}\left\|u_1-u_2\right\|_\infty.
$$

From (3.15) we find

$$
\begin{aligned}
\left\|\mathcal{A}u_1-\mathcal{A}u_2\right\|_\infty &\leq \frac{1}{\alpha\Gamma(\alpha)}\times\frac{|\lambda|\,\Gamma(\alpha)}{\Gamma(\alpha)-|\beta|-|\gamma|} \\
&\leq \frac{|\lambda|\,\Gamma(\alpha)}{\alpha\Gamma(\alpha)-\alpha|\beta|-\alpha|\gamma|} \\
&\leq \frac{|\lambda|}{\Gamma(\alpha+1)-\alpha(|\beta|+|\gamma|)}\left\|u_1-u_2\right\|_\infty.
\end{aligned}
$$

This implies that by (3.13), $\mathcal{A}$ is a contraction operator.

As a consequence of Theorem 1.2, using Banach's contraction principle [22], we deduce that $\mathcal{A}$ has a unique fixed point which is the unique solution of the problem (3.6)–(3.7) on J. The proof is complete. □

3.5 Proof of Principal Theorems

In this part, we prove the existence and uniqueness of solutions of the following free boundary problem of the diffusion equation of moving fractional order

$$\begin{cases} \partial_t \omega = \kappa \partial_x^\alpha \omega, \;\; (x,t) \in \Omega, & \kappa \in \mathbb{R}^*, \\ \omega\left(b\left(t\right),t\right) = c_0 c\left(t\right), & c_0 \in \mathbb{R}, \\ \partial_x \omega\left(b\left(t\right),t\right) = c_1 \frac{c(t)}{a(t)}, & c_1 \in \mathbb{R}, \\ \partial_x^k \omega\left(b\left(t\right),t\right) = 0, \;\; k = 2,3,\ldots,m-1, & \text{for } m \geq 3, \end{cases} \tag{3.16}$$

under the traveling profile form

$$\omega\left(x,t\right) = c\left(t\right)\varphi\left(\eta\right), \text{with } \eta = \frac{x - b\left(t\right)}{a\left(t\right)}, \tag{3.17}$$

with

$$a\left(0\right) = c\left(0\right) = 1, \;\; b\left(0\right) = 0.$$

We denote by $(z)_+$ the nonnegative part of z, which is z if $z > 0$ and what remains is zero.

Proof of Theorem 3.1

The transformation (3.17) reduces the space-fractional diffusion equation in (3.16) to the fractional differential equation of the form

$$^{C}\mathcal{D}_{0+}^{\alpha}\varphi\left(\eta\right) = g\left(\eta\right), \eta \in J, \tag{3.18}$$

where

$$g\left(\eta\right) = \lambda\varphi\left(\eta\right) + \left(\beta\eta + \gamma\right)\varphi'\left(\eta\right)$$

and $\lambda, \beta, \gamma \in \mathbb{R}$ are constant satisfying

$$\left(\lambda,\beta,\gamma\right) = \frac{a^\alpha\left(t\right)}{\kappa}\left(\frac{\dot{c}\left(t\right)}{c(t)}, -\frac{\dot{a}\left(t\right)}{a\left(t\right)}, -\frac{\dot{b}\left(t\right)}{a\left(t\right)}\right), \tag{3.19}$$

with the conditions

$$\begin{cases} \varphi\left(0\right) = c_0, \;\; \varphi'\left(0\right) = c_1, \;\; \text{for any } m \geq 2, \\ \varphi^{(k)}\left(0\right) = 0, \;\; k = 2,3,\ldots,m-1, \;\; \text{for } m \geq 3. \end{cases} \tag{3.20}$$

Now, to determine the functions $a\left(t\right)$, $b\left(t\right)$ and $c\left(t\right)$, we just solve the system (3.19).

If $\beta = 0$, we have $a\left(t\right) = 1$ and

$$\begin{cases} b\left(t\right) = -\kappa\gamma t, \\ c\left(t\right) = \exp\left(\kappa\lambda t\right). \end{cases} \quad t > 0.$$

If $\beta \neq 0$, after an integration from 0 to t we get

$$\begin{cases} a(t) = (1-\alpha\kappa\beta t)_+^{\frac{1}{\alpha}}, \\ b(t) = \frac{\gamma}{\alpha\kappa\beta}\left((1-\alpha\kappa\beta t)_+^{\frac{1}{\alpha}} - 1\right), \quad 0 < t < T, \\ c(t) = (1-\alpha\kappa\beta t)_+^{-\frac{\lambda}{\alpha\beta}}, \end{cases} \tag{3.21}$$

where $T > 0$ is the maximal existence value of time for the solution ω, which may be finite or infinite. Thereupon, we separate the following cases

1. If $\kappa\beta \leq 0$ (i.e., $\dot{a}(t) \geq 0$), the problem (3.16) admits a global solution in time under the traveling profile form (3.17); this solution is defined for all $t > 0$, (i.e., $T = \infty$).
In addition, for $\lambda\beta > 0$ (i.e., $\dot{c}(t) < 0$), we have

$$\lim_{t\to+\infty} \omega(x,t) = 0.$$

2. If $\kappa\beta > 0$ (i.e., $\dot{a}(t) < 0$), the functions $a(t)$, $b(t)$ and $c(t)$ are defined locally and are well-defined if and only if

$$0 < t < T = \frac{1}{\alpha\kappa\beta} = -\frac{a^{1-\alpha}(t)}{\alpha\dot{a}(t)}.$$

The moment $T = \frac{1}{\alpha\kappa\beta}$ represents the maximal existence value of the functions $a(t)$, $b(t)$ and $c(t)$. Moreover; if $\lambda\beta > 0$ (i.e., $\dot{c}(t) > 0$), the problem (3.16) admits a solution under the traveling profile form (3.17), which it blows up in a finite time. The solution is defined for all $t \in [0,T)$, the moment T represents the blow-up time of the solution such that

$$\text{for all } x \in \mathbb{R}, \quad \lim_{t\to T^-} \omega(x,t) = \lim_{t\to T^-} c(t)\,\varphi\left(\frac{x-b(t)}{a(t)}\right) = +\infty.$$

We recall that the solution blows up in a finite time if there exists a time $T < +\infty$, which we call the blow-up time, such that the solution is well defined for all $0 < t < T$, while

$$\sup_{x\in\mathbb{R}} |\omega(x,t)| \to +\infty, \text{ when } t \to T = \frac{1}{\alpha\kappa\beta}.$$

By using (3.19), the condition (3.5) is equivalent to (3.13), which is

$$\frac{|\lambda|}{\Gamma(\alpha+1) - \alpha(|\beta|+|\gamma|)} < 1 \text{ with } |\beta|+|\gamma| < \Gamma(\alpha).$$

We already proved the existence of a solution to the problem (3.18)–(3.20) in Theorem 3.3, provided that (3.13) holds true. Consequently, if (3.5) holds for any $t \in [0,T]$, then we have proved the existence and uniqueness of global or blow-up traveling profile solution to the problem (3.16) under the traveling profile form (3.17). The proof is complete.

3.6 Explicit Solutions

Example 1: According to the proof of the Theorem 3.1, for $\beta = \gamma = 0$ and $\lambda, \kappa \in \mathbb{R}^*$, we get

$$a(t) = 1,\ b(t) = 0 \text{ and } c(t) = \exp(\kappa\lambda t).$$

In this case, for $m = 2$, (i.e., Space-fractional heat equation), we give new explicit solutions on the traveling profile form of the problem (3.16) as follows

$$\omega(x,t) = \exp(\kappa\lambda t)\left[c_0 E_\alpha(\lambda x^\alpha) + c_1 x E_{\alpha,2}\left(\lambda x^2\right)\right],\ c_0, c_1 \in \mathbb{R},$$

where $E_{\alpha,m}(\eta)$ is the function of Mittag-Leffler type. The solution defined for all $t > 0$.

Example 2: We present new explicit solutions on the traveling profile form of the problem (3.16)

For $m \geq 2$, if we put $\beta, \kappa, c_0, c_1 \in \mathbb{R}^*$, $\lambda = (1-m)\beta$ and $\gamma = \frac{(m-1)\beta c_0}{c_1}$, we get that

$$\varphi(\eta) = c_0 + \sum_{k=1}^{m-1} \frac{c_1^k (m-1)!}{c_0^{k-1} k! (m-k-1)! (m-1)^k} \eta^k,$$

is a solution of the problem (3.18)–(3.20). Then the traveling profile solution of the problem (3.16) is presented as follows

$$\omega(x,t) = c(t)\left[c_0 + \sum_{k=1}^{m-1} \frac{c_1^k (m-1)!}{c_0^{k-1} k! (m-k-1)! (m-1)^k} \left(\frac{x - b(t)}{a(t)}\right)^k\right], \tag{3.22}$$

where

$$\begin{cases} a(t) = (1 - \alpha\kappa\beta t)_+^{\frac{1}{\alpha}}, \\ b(t) = \frac{\gamma}{\alpha\kappa\beta}\left((1-\alpha\kappa\beta t)_+^{\frac{1}{\alpha}} - 1\right), \quad 0 < t < T, \\ c(t) = (1 - \alpha\kappa\beta t)_+^{\frac{m-1}{\alpha}}. \end{cases}$$

According to the proof of the Theorem 3.1, we separate the following cases

1. If $\kappa\beta < 0$, the problem (3.16) admits a global solution in time under the form (3.22), this solution is defined for all $t > 0$.

2. If $\kappa\beta > 0$, the functions $a(t)$, $b(t)$ and $c(t)$ are defined if and only if $0 < t < T = \frac{1}{\alpha\kappa\beta}$ and the solution does not blow up in the moment T, because $\lambda\beta = (1-m)\beta^2 < 0$. Moreover;

$$\sup_{x\in\mathbb{R}} |\omega(x,t)| \to 0, \text{ when } t \to T = \frac{1}{\alpha\kappa\beta}.$$

Conclusion

In this dissertation, we have studied the existence and uniqueness of solutions to two problems for fractional FPDEs with CAPUTO derivative operator

Firstly, we have discussed the existence and uniqueness of solutions by traveling wave transformation for higher-order space-fractional wave equations

$$\partial_t^2 \omega = \kappa^2 \partial_x^\alpha \omega,\ \kappa \in \mathbb{R}^*,\ m-1 \leq \alpha < m \in \mathbb{N}_0 - \{0,1,2\}.$$

Secondly, we have discussed the existence of solutions by traveling profile forms for diffusion equations of moving fractional order

$$\partial_t \omega = \kappa \partial_x^\alpha \omega,\ \kappa \in \mathbb{R}^*,$$

in chosen Banach spaces.

For this purpose, we have proposed new methods for transforming FPDEs to fractional order differential equations. We have used several fixed point theorems such as Banach and Schauder to prove the results. We have also provided an illustrative example of each of our considered problems to show the validity of the conditions and justify the efficiency of our established results.

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تـــمَ بِحَمْدِ اللهِ

"الْحَمْدُ لِلَّهِ الَّذِي لَهُ مَا فِي السَّمَاوَاتِ وَمَا فِي
الْأَرْضِ وَلَهُ الْحَمْدُ فِي الْآخِرَةِ وَهُوَ الْحَكِيمُ
الْخَبِيرُ" [سبأ: 01]