

ORIGINAL RESEARCH

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An operational matrix of fractional integration of the Laguerre polynomials and its application on a semi-infinite interval

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Abstract

Purpose: In this paper, we construct the operational matrix of fractional integration of arbitrary order for Laguerre polynomials.

Methods: We introduce some necessary definitions and give some relevant properties of Laguerre polynomials. The fractional integration is described in the Riemann-Liouville sense. We develop a direct solution technique for solving the integrated forms of fractional differential equations (FDEs) on the half line using the Laguerre tau method based on operational matrix of fractional integration in the Riemann-Liouville sense.

Results: In order to show the fundamental importance of the Laguerre operational matrix, we apply it together with the spectral Laguerre tau method for the numerical solution of general linear multi-term FDEs on a semi-infinite interval.

Conclusions: The results obtained by the present methods reveal that the present method is very effective and convenient for linear FDEs. Illustrative examples are included to demonstrate the validity and applicability of the new technique for linear multi-term FDEs on a semi-infinite interval.

Keywords: Operational matrix, Laguerre polynomials, Tau method, Multi-term FDEs, Riemann-Liouville derivative

Introduction

Fractional calculus has been used to model physical and engineering processes that are found to be best described by fractional differential equations (FDEs) (see [1-3] and references therein). Spectral methods have high accuracy [4-8]. The usual spectral methods are only available for bounded domains for solving FDEs (see [9-13]). However, it is also interesting to consider spectral methods for FDEs on the half line. Some authors have developed the Laguerre spectral method for the half line for ordinary, partial, and delay differential equations (see [14-19]).

The operational matrix of fractional derivatives has been determined for some types of orthogonal polynomials, such as Chebyshev polynomials [20], Legendre polynomials [10], and Jacobi polynomials [21]. Moreover,

the operational matrices for integer derivatives have been used for solving differential and integral equations (see for instance [22-24]). Recently, Lakestani et al. [25] constructed the operational matrix of fractional derivatives using B-spline functions. Also, Bhrawy and Alofi [26] introduced the shifted Chebyshev operational matrix of fractional integration, in the Riemann-Liouville sense, of arbitrary order and applied together with the spectral tau method for solving linear FDEs. The fractional integration is described.

The operational matrix of integer integration has been determined for several types of orthogonal polynomials, such as the Laguerre series [27], Chebyshev polynomials [28], Legendre polynomials [29], Bessel series [30], and Laguerre and Hermite polynomials [31]. Recently, Singh et al. [32] derived the Bernstein operational matrix of integration (see also [33]). Up to now, and to the best of our knowledge, most of formulae corresponding to those mentioned previously are unknown and are traceless in the literature for fractional integration in the Riemann-

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Liouville sense. This partially motivates our interest in operational matrix of fractional integration for Laguerre polynomials.

Another motivation is concerned with the direct solution techniques for solving the integrated forms of FDEs on the half line using the Laguerre tau method based on operational matrix of fractional integration in the Riemann-Liouville sense. Finally, the accuracy of the proposed algorithm is demonstrated by test problems.

The paper is organized as follows. In the ‘Preliminaries and notation’ subsection of the ‘Methods’ section, we introduce some necessary definitions and give some relevant properties of the Laguerre polynomials. In the ‘Laguerre operational matrix of fractional integration’ subsection, the Laguerre operational matrix of fractional integration is introduced. In the ‘Application of Laguerre operational matrix for multi-order FDEs’ subsection of the ‘Methods’ section, we apply the Laguerre operational matrix of fractional integration for solving linear multi-order FDEs. In the ‘Illustrative examples’ subsection in the ‘Results and discussion’ section, the proposed method is applied to several examples. Finally, some concluding remarks in the ‘Conclusions’ section.

Methods

Preliminaries and notation

Let $\Lambda = (0, \infty)$, $w(x) = e^{-x}$, and $L_\ell(x)$ be the Laguerre polynomial of degree ℓ , defined by the following:

$$L_\ell(x) = \frac{1}{\ell!} e^x \partial_x^\ell (x^\ell e^{-x}), \quad \ell = 0, 1, \dots \quad (1)$$

They satisfy the equations

$$\partial_x(x e^{-x} \partial_x L_\ell(x)) + \ell e^{-x} L_\ell(x) = 0 \quad x \in \Lambda,$$

and

$$L_\ell(x) = \partial_x L_\ell(x) - \partial_x L_{\ell+1}(x), \quad \ell \geq 0.$$

The set of Laguerre polynomials is the $L_w^2(\Lambda)$ -orthogonal system, namely,

$$\int_\Lambda L_j(x) L_k(x) w(x) dx = \delta_{jk}, \quad \forall i, j \geq 0, \quad (2)$$

where δ_{jk} is the Kronecher function.

The special value

$$D^q L_i(0) = (-1)^q \sum_{j=0}^{i-q} \frac{(i-j-1)!}{(q-1)!(i-j-q)!}, \quad (3)$$

where q , a positive integer, will be of important use later.

A function $u(x)$, square integrable in Λ , may be expressed in terms of Laguerre polynomials as follows:

$$u(x) = \sum_{j=0}^{\infty} a_j L_j(x),$$

where the coefficient a_j is given as follows:

$$a_j = \int_\Lambda u(x) L_j(x) w(x) dx, \quad j = 0, 1, \dots \quad (4)$$

In practice, only the first $(N+1)$ -term Laguerre polynomials are considered. We then have the following:

$$u_N(x) = \sum_{j=0}^N a_j L_j(x) = C^T \phi(x). \quad (5)$$

where the Laguerre coefficient vector C and the Laguerre vector $\phi(x)$ are given as follows:

$$C^T = [c_0, c_1, \dots, c_N],$$

$$\phi(x) = [L_0(x), L_1(x), \dots, L_N(x)]^T. \quad (6)$$

If we define q times repeated the integration of the Laguerre vector $\phi(x)$ by $J^q \phi(x)$, then

$$J^q \phi(x) \simeq \mathbf{P}^{(q)} \phi(x), \quad (7)$$

where q is an integer value, and $\mathbf{P}^{(q)}$ is the operational matrix of integration of $\phi(x)$.

There are several definitions of a fractional integration of order $\nu > 0$, and they are not necessarily equivalent to each other (see [34]). The most used definition is due to Riemann-Liouville, which is defined as follows:

$$J^\nu f(x) = \frac{1}{\Gamma(\nu)} \int_0^x (x-t)^{\nu-1} f(t) dt, \quad \nu > 0, \quad x > 0, \\ J^0 f(x) = f(x). \quad (8)$$

One of the basic properties of the operator J^ν is

$$J^\nu x^\beta = \frac{\Gamma(\beta+1)}{\Gamma(\beta+1+\nu)} x^{\beta+\nu}. \quad (9)$$

The Riemann-Liouville fractional derivative of order ν will be denoted by D^ν . The next equation defines the Riemann-Liouville fractional derivative of order:

$$D^\nu f(x) = \frac{d^m}{dx^m} (J^{m-\nu} f(x)), \quad (10)$$

where $m - 1 < \nu \leq m$, $m \in \mathbb{N}$, and m is the smallest integer greater than ν .

Lemma 1. *If $m - 1 < \nu \leq m$, $m \in \mathbb{N}$, then*

$$D^\nu J^\nu f(x) = f(x), \quad J^\nu D^\nu f(x) = f(x) - \sum_{i=0}^{m-1} f^{(i)}(0^+) \frac{x^i}{i!}, \quad x > 0. \quad (11)$$

Laguerre operational matrix of fractional integration

The main objective of this section is to find the fractional integration of the Laguerre vector in the Riemann-Liouville sense.

Theorem 1. *Let $\phi(x)$ be the Laguerre vector and $\nu > 0$, then*

$$J^\nu \phi(x) \simeq \mathbf{P}^{(\nu)} \phi(x), \quad (12)$$

where $\mathbf{P}^{(\nu)}$ is the $(N + 1) \times (N + 1)$ operational matrix of fractional integration of order ν in the Riemann-Liouville sense and is defined as follows:

$$\mathbf{P}^{(\nu)} = \begin{pmatrix} \Omega_\nu(0,0) & \Omega_\nu(0,1) & \Omega_\nu(0,2) & \cdots & \Omega_\nu(0,N) \\ \Omega_\nu(1,0) & \Omega_\nu(1,1) & \Omega_\nu(1,2) & \cdots & \Omega_\nu(1,N) \\ \Omega_\nu(2,0) & \Omega_\nu(2,1) & \Omega_\nu(2,2) & \cdots & \Omega_\nu(2,N) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \Omega_\nu(i,0) & \Omega_\nu(i,1) & \Omega_\nu(i,2) & \cdots & \Omega_\nu(i,N) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \Omega_\nu(N,0) & \Omega_\nu(N,1) & \Omega_\nu(N,2) & \cdots & \Omega_\nu(N,N) \end{pmatrix} \quad (13)$$

where

$$\Omega_\nu(i,j) = \sum_{k=0}^i \sum_{r=0}^j \frac{(-1)^{k+r} i! r! \Gamma(k + \nu + r + 1)}{(i - k)! k! (j - r)! (r!)^2 \Gamma(k + \nu + 1)}.$$

Proof. The analytic form of the Laguerre polynomials $L_i(x)$ of degree i is given as follows:

$$L_i(x) = \sum_{k=0}^i (-1)^k \frac{i!}{(i - k)! (k!)^2} x^k, \quad (14)$$

where $L_i(0) = 1$, applying the Riemann-Liouville fractional integration of order ν of Equation 14. Using Equations 8 and 9, and since the Riemann-Liouville's

fractional integration is a linear operation, we get the following:

$$\begin{aligned} J^\nu L_i(x) &= \sum_{k=0}^i (-1)^k \frac{i!}{(i - k)! (k!)^2} J^\nu x^k \\ &= \sum_{k=0}^i (-1)^k \frac{i!}{(i - k)! k! \Gamma(k + \nu + 1)} x^{k+\nu}, \\ & \quad i = 0, 1, \dots, N. \end{aligned} \quad (15)$$

□

Now, by approximating $x^{k+\nu}$ by the $N + 1$ terms of the Laguerre series, we have the following:

$$x^{k+\nu} = \sum_{j=0}^N b_j L_j(x), \quad (16)$$

where b_j is given from Equation 4 with $u(x) = x^{k+\nu}$, that is,

$$b_j = \sum_{r=0}^j \frac{(-1)^r j! \Gamma(k + \nu + r + 1)}{(j - r)! (r!)^2}, \quad j = 1, 2, \dots, N. \quad (17)$$

In virtue of Equations 15 and 16, we get the following:

$$J^\nu L_i(x) = \sum_{j=0}^N \Omega_\nu(i,j) L_j(x), \quad i = 0, 1, \dots, N, \quad (18)$$

where

$$\Omega_\nu(i,j) = \sum_{k=0}^i \sum_{r=0}^j \frac{(-1)^{k+r} i! r! \Gamma(k + \nu + r + 1)}{(i - k)! k! (j - r)! (r!)^2 \Gamma(k + \nu + 1)}, \quad j = 1, 2, \dots, N.$$

Accordingly, Equation 18 can be written in a vector form as follows:

$$J^\nu L_i(x) \simeq [\Omega_\nu(i,0), \Omega_\nu(i,1), \Omega_\nu(i,2), \dots, \Omega_\nu(i,N)] \phi(x), \quad i = 0, 1, \dots, N. \quad (19)$$

Equation 19 leads to the desired result.

Application of Laguerre operational matrix for multi-order FDEs

In this section, the Laguerre tau method based on operational matrix is proposed to numerically solve the FDEs. The basic idea of this technique is as follows: (1) The FDE is converted to a fully integrated form via fractional integration in the Riemann-Liouville sense. (2) Subsequently, the integrated form equation is approximated by representing them as linear combinations of

the Laguerre polynomials. (3) Finally, the integrated form equation is converted to an algebraic equation by introducing the operational matrix of fractional integration of the Laguerre polynomials.

In order to show the fundamental importance of the Laguerre operational matrix of fractional integration, we apply it to solve the following multi-order FDE:

$$D^\nu u(x) = \sum_{i=1}^k \gamma_i D^{\beta_i} u(x) + \gamma_{k+1} u(x) + f(x), \quad \text{in } \Lambda, \quad (20)$$

with initial conditions

$$u^{(i)}(0) = d_i, \quad i = 0, \dots, m-1, \quad (21)$$

where γ_i ($i = 1, \dots, k+1$) are real constant coefficients and also $m-1 < \nu \leq m$, $0 < \beta_1 < \beta_2 < \dots < \beta_k < \nu$. Moreover, $D^\nu u(x) \equiv u^{(\nu)}(x)$ denotes the Riemann-Liouville fractional derivative of order ν for $u(x)$; the values of d_i ($i = 0, \dots, m-1$) describe the initial state of $u(x)$, and $f(x)$ is a given source function. If we apply the Riemann-Liouville integral of order ν on Equation 20 and after making use of Equation 11, we get the integrated form of Equation 20, namely

$$u(x) - \sum_{j=0}^{m-1} u^{(j)}(0^+) \frac{x^j}{j!} = \sum_{i=1}^k \gamma_i J^{\nu-\beta_i} \left[u(x) - \sum_{j=0}^{m_i-1} u^{(j)}(0^+) \frac{x^j}{j!} \right] + \gamma_{k+1} J^\nu u(x) + J^\nu f(x),$$

$$u^{(i)}(0) = d_i, \quad i = 0, \dots, m-1, \quad (22)$$

where $m_i - 1 < \beta_i \leq m_i$, $m_i \in \mathbb{N}$. This implies that

$$u(x) = \sum_{i=1}^k \gamma_i J^{\nu-\beta_i} u(x) + \gamma_{k+1} J^\nu u(x) + g(x), \quad (23)$$

$$u^{(i)}(0) = d_i, \quad i = 0, \dots, m-1,$$

where

$$g(x) = J^\nu f(x) + \sum_{j=0}^{m-1} d_j \frac{x^j}{j!} + \sum_{i=1}^k \gamma_i J^{\nu-\beta_i} \left(\sum_{j=0}^{m_i-1} d_j \frac{x^j}{j!} \right).$$

In order to use the tau method with the Laguerre operational matrix for solving the fully integrated problem (Equation 23) with initial conditions (Equation 21), we approximate $u(x)$ and $g(x)$ by the Laguerre polynomials as follows:

$$u_N(x) \simeq \sum_{i=0}^N c_i L_i(x) = C^T \phi(x), \quad (24)$$

$$g(x) \simeq \sum_{i=0}^N g_i L_i(x) = G^T \phi(x), \quad (25)$$

where the vector $G = [g_0, \dots, g_N]^T$ is given, but $C = [c_0, \dots, c_N]^T$ is an unknown vector.

Now, the Riemann-Liouville integral of orders ν and $(\nu - \beta_j)$ of the approximate solution (Equation 24), after making use of Theorem 1 (relation (12)), can be written as follows:

$$J^\nu u_N(x) \simeq C^T J^\nu \phi(x) \simeq C^T \mathbf{P}^{(\nu)} \phi(x), \quad (26)$$

and

$$J^{\nu-\beta_j} u_N(x) \simeq C^T J^{\nu-\beta_j} \phi(x) \simeq C^T \mathbf{P}^{(\nu-\beta_j)} \phi(x), \quad j = 1, \dots, k, \quad (27)$$

respectively, where $\mathbf{P}^{(\nu)}$ is the $(N+1) \times (N+1)$ operational matrix of fractional integration of the order ν .

Employing Equations 24 to 27, the residual $R_N(x)$ for Equation 23 can be written as follows:

$$R_N(x) = (C^T - C^T \sum_{j=1}^k \gamma_j \mathbf{P}^{(\nu-\beta_j)} - \gamma_{k+1} C^T \mathbf{P}^{(\nu)} - G^T) \phi(x). \quad (28)$$

As in a typical tau method (see [20,26]), we generate $N - m + 1$ linear algebraic equations by applying the following:

$$\langle R_N(x), L_j(x) \rangle = \int_0^\infty R_N(x) w(x) L_j(x) dx = 0,$$

$$j = 0, 1, \dots, N - m. \quad (29)$$

Also, by substituting Equations 4 and 24 in Equation 21, we get the following:

$$u^{(i)}(0) = \sum_{i=0}^N c_i L_i^{(i)}(0) = d_i, \quad i = 0, 1, \dots, m-1. \quad (30)$$

Equations 29 and 30 generate the $N - m + 1$ and m set of linear equations, respectively. These linear equations can be solved for unknown coefficients of the vector C . Consequently, $u_N(x)$ given in Equation 24 can be calculated, which gives a solution of Equation 20 with the initial conditions (Equation 21).

Results and discussion

Illustrative examples

To illustrate the effectiveness of the proposed method in the present paper, some test examples are carried out in this section. The results obtained by the present methods

reveal that the present method is very effective and convenient for linear FDEs.

Example 1. As the first example, we consider the following initial value problem

$$D^{\frac{3}{2}}u(x) + 3u(x) = 3x^3 + \frac{8}{\Gamma(0.5)}x^{1.5},$$

$$u(0) = 0, \quad u'(0) = 0, \quad x \in \Lambda = (0, \infty), \quad (31)$$

whose exact solution is given by $u(x) = x^3$.

If we apply the technique described in the 'Application of Laguerre operational matrix for multi-order FDEs' subsection with $N = 3$, then the approximate solution can be written as follows:

$$u_N(x) = \sum_{i=0}^3 c_i L_i(x) = C^T \phi(x),$$

and

$$P^{(\frac{3}{2})} = \begin{pmatrix} 1 & \frac{-3}{2} & \frac{3}{8} & \frac{1}{16} \\ 0 & 1 & \frac{-3}{2} & \frac{3}{8} \\ 0 & 0 & 1 & \frac{-3}{2} \\ 0 & 0 & 0 & 1 \end{pmatrix}, \quad G = \begin{pmatrix} g_0 \\ g_1 \\ g_2 \\ g_3 \end{pmatrix}.$$

Using Equation 29, we obtain the following:

$$\frac{9}{8}c_0 - \frac{9}{2}c_1 + 4c_2 - g_2 = 0,$$

$$\frac{3}{16}c_0 + \frac{9}{8}c_1 - \frac{9}{2}c_2 + 4c_3 - g_3 = 0, \quad (32)$$

Now, applying Equation 30, we get the following:

$$C^T \phi(0) = c_0 + c_1 + c_2 + c_3 = 0,$$

$$C^T \mathbf{D}^{(1)} \phi(0) = -c_1 - 2c_2 - 3c_3 = 0. \quad (33)$$

Solving the linear system, Equations 32 to 33 yield the following:

$$c_0 = 6, \quad c_1 = -18, \quad c_2 = 18, \quad c_3 = -6.$$

Thereby, we can write

$$u_N(x) = \sum_{i=0}^3 c_i L_i(x) = x^3.$$

Numerical results will not be presented since the exact solution is obtained.

Example 2. Consider the equation

$$D^2u(x) + D^{\frac{3}{4}}u(x) + u(x) = x^3 + 6x + \frac{128}{15\Gamma(\frac{1}{4})}x^{\frac{9}{4}},$$

$$u(0) = 0, \quad u'(0) = 0, \quad x \in \Lambda, \quad (34)$$

whose exact solution is given by $u(x) = x^3$.

If we apply the technique described in the 'Application of Laguerre operational matrix for multi-order FDEs' subsection with $N = 3$, then the approximate solution can be written as follows:

$$u_N(x) = \sum_{i=0}^3 c_i L_i(x) = C^T \phi(x),$$

and

$$P^{(\frac{5}{4})} = \begin{pmatrix} 1 & \frac{-5}{4} & \frac{5}{32} & \frac{5}{128} \\ 0 & 1 & \frac{-5}{4} & \frac{5}{32} \\ 0 & 0 & 1 & \frac{-5}{4} \\ 0 & 0 & 0 & 1 \end{pmatrix}, \quad P^2 = \begin{pmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 \\ 0 & 0 & 1 & -2 \\ 0 & 0 & 0 & 1 \end{pmatrix},$$

$$G = \begin{pmatrix} g_0 \\ g_1 \\ g_2 \\ g_3 \end{pmatrix}.$$

Using Equation 29, we obtain the following:

$$(1 + \frac{5}{32})c_0 - (2 + \frac{5}{4})c_1 + 3c_2 - g_2 = 0,$$

$$\frac{5}{128}c_0 + (1 + \frac{5}{32})c_1 - (2 + \frac{5}{4})c_2 + 3c_3 - g_3 = 0, \quad (35)$$

Now, applying Equation 30, we get the following:

$$C^T \phi(0) = c_0 + c_1 + c_2 + c_3 = 0,$$

$$C^T \mathbf{D}^{(1)} \phi(0) = -c_1 - 2c_2 - 3c_3 = 0. \quad (36)$$

By solving the linear system (Equations 35 to 36), we have the following:

$$c_0 = 6, \quad c_1 = -18, \quad c_2 = 18, \quad c_3 = -6.$$

Thereby, we can write

$$u_N(x) = \sum_{i=0}^3 c_i L_i(x) = x^3.$$

Numerical results will not be presented since the exact solution is obtained.

Example 3. Consider the equation

$$D^2u(x) - 2Du(x) + D^{\frac{1}{2}}u(x) + u(x) = x^7 + \frac{2048}{429\sqrt{\pi}}x^{6.5} - 14x^6 + 42x^5 - x^2 - \frac{8}{3\sqrt{\pi}}x^{1.5} + 4x - 2,$$
$$u(0) = 0, \quad u'(0) = 0, \quad x \in \Lambda, \quad (37)$$

whose exact solution is given by $u(x) = x^7 - x^2$.

Now, if we apply the technique described in Examples 1 and 2, with $N = 7$, then we have the following:

$$c_0 = 5038, \quad c_1 = -35276, \quad c_2 = 105838,$$
$$c_3 = -176400, \quad c_4 = 176400, \quad c_5 = -105840,$$
$$c_6 = 35280, \quad c_7 = -5040.$$

Thus, we can write

$$u_N(x) = \sum_{i=0}^7 c_i L_i(x) = x^7 - x^2,$$

which is the exact solution.

Conclusions

In this article, we have presented the operational matrix of fractional integration of the Laguerre polynomials, and as an important application, we describe how to use the operational tau technique to numerically solve the general multi-term linear fractional-order differential equations with initial conditions on a semi-infinite domain. The fractional integration is described in the Riemann-Liouville sense. The numerical results given in the previous section show that the proposed algorithm with a small number of Laguerre polynomials is giving a satisfactory result.

Competing interests

The authors declare that they have no competing interests.

Authors' contributions

The authors, AHB and TMT, have equal contributions to each part of this article. All authors read and approved the final manuscript.

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