

Analytical Solutions of the One-Dimensional Volterra Integro-Differential Equations within Local Fractional Derivative

Hassan Kamil Jassim

Department of Mathematics
Thi-Qar University
Nasiriyah, Iraq
hassan.kamil@yahoo.com

Ammar Ali Neamah

Department of Mathematics
Kufa University
Najaf, Iraq,
ammara.meamah@uokufa.edu.iq

Abstract—The one-dimensional Volterra Integro-Differential Equations of the second kind associated with local fractional derivative operators are investigated. Analytical solutions are obtained by using the local fractional variational Iteration method (LFVIM). The method in general is easy to implement and yields good results. Illustrative examples are included to demonstrate the validity and applicability of the new technique.

Keywords—Integral equations; Local fractional Volterra integro-differential equation; Local fractional variational iteration method; Local fractional operator; Analytical solutions.

1. INTRODUCTION

The theory of local fractional calculus is one of useful tools to process the fractal and continuously non differentiable functions [1-8]. It was successfully applied in local fractional Fokker-Planck equation [1], local fractional telegraph equation [2], local fractional wave equation [3], fractal-time dynamical systems [4], fractal elasticity [5], local fractional diffusion equation [8], local fractional Laplace equation [9], local fractional integral equations [10-12].

Recently, the local fractional variational iteration method [16] is derived from local fractional operators [6-15]. The method, which accurately computes the solutions in a local fractional series form or in an exact form, presents interest to applied sciences for problems where the other methods cannot be applied properly. This paper is organized as follows. In Section 2, the basic mathematical tools are reviewed. Section 3 presents the local fractional variational iteration method based on local fractional operator. Illustrative examples are shown in section 4. Conclusions are in Section 5.

2. MATHEMATICAL FUNDAMENTALS

In this section we present some basic definitions and notations of the local fractional operators (see [16-21]).

Definition 1. Suppose that there is the relation

$$|f(x) - f(x_0)| < \varepsilon^\alpha, 0 < \alpha \leq 1 \quad (2.1)$$

with $|x - x_0| < \delta$, for $\varepsilon, \delta > 0$ and $\varepsilon, \delta \in R$, then the function $f(x)$ is called local fractional continuous at $x = x_0$ and it is denoted by

$$\lim_{x \rightarrow x_0} f(x) = f(x_0).$$

Definition 2. In fractal space, let $f(x) \in C_\alpha(a, b)$, local fractional derivative of $f(x)$ of order α at $x = x_0$ is given by

$$D_x^\alpha f(x_0) = f^{(\alpha)}(x) = \lim_{x \rightarrow x_0} \frac{\Delta^\alpha (f(x) - f(x_0))}{(x - x_0)^\alpha}, \quad (2.2)$$

Where

$$\Delta^\alpha (f(x) - f(x_0)) \cong \Gamma(\alpha + 1)(f(x) - f(x_0)).$$

Definition 3. A partition of the interval $[a, b]$ is denoted as (t_j, t_{j+1}) , $j = 0, \dots, N-1$, and $t_N = b$ with $\Delta t_j = t_{j+1} - t_j$ and $\Delta t = \max\{\Delta t_0, \Delta t_1, \dots\}$. The local fractional integral of $f(x)$ in the interval $[a, b]$ is given by

$$\begin{aligned} {}_a I_b^{(\alpha)} f(x) &= \frac{1}{\Gamma(1+\alpha)} \int_a^b f(t) (dt)^\alpha \\ &= \frac{1}{\Gamma(1+\alpha)} \lim_{\Delta t \rightarrow 0} \sum_{j=0}^{N-1} f(t_j) (\Delta t_j)^\alpha. \end{aligned} \quad (2.3)$$

Definition 4. In fractal space, the Mittag Leffler function, sine function and cosine function are defined as

$$E_\alpha(x^\alpha) = \sum_{k=0}^{\infty} \frac{x^{k\alpha}}{\Gamma(1+k\alpha)}, \quad 0 < \alpha \leq 1 \quad (2.4)$$

$$\sin_\alpha(x^\alpha) = \sum_{k=0}^{\infty} (-1)^k \frac{x^{(2k+1)\alpha}}{\Gamma[1+(2k+1)\alpha]}, \quad 0 < \alpha \leq 1 \quad (2.5)$$

$$\cos_\alpha(x^\alpha) = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k\alpha}}{\Gamma[1+2k\alpha]}, \quad 0 < \alpha \leq 1 \quad (2.6)$$

3. ANALYSIS OF THE METHOD

The standard $k\alpha$ order local fractional Volterra integro-differential equation of the second kind is given by

$$u^{(k\alpha)}(x) = f(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x K(x, t) u(t) (dt)^\alpha, \quad (3.1)$$

where $u^{((m-1)\alpha)}(0) = a_{m-1}$, $m = 1, 2, \dots, k$ are the initial conditions.

According to the rule of local fractional variational iteration method, the correction local fractional functional for Eq. (3.1) is given by

$$u_{n+1}(x) = u_n(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{\lambda(\zeta)^\alpha}{\Gamma(1+\alpha)} \left[u_n^{(k\alpha)}(\zeta) - f(\zeta) - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta K(r) u_n(r) (dr)^\alpha \right] (d\zeta)^\alpha \quad (3.2)$$

where $\frac{\lambda^\alpha}{\Gamma(1+\alpha)}$ is a general fractal Lagrange's multiplier.

Here, we can construct a correction functional as follows:

$$u_{n+1}(x) = u_n(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{\lambda(\zeta)^\alpha}{\Gamma(1+\alpha)} \left[u_n^{(k\alpha)}(\zeta) - f(\zeta) - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta K(r) \tilde{u}_n(r) (dr)^\alpha \right] (d\zeta)^\alpha, \quad (3.3)$$

Where $\tilde{u}_n$ is considered as a restricted local fractional variation; that is, $\delta^\alpha \tilde{u}_n = 0$, we obtain the following fractal Lagrange multiplier

$$\frac{\lambda^\alpha}{\Gamma(1+\alpha)} = (-1)^k \frac{(\zeta - x)^{(k-1)\alpha}}{\Gamma[1+(k-1)\alpha]}. \quad (3.4)$$

Therefore,

$$u_{n+1}(x) = u_n(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x (-1)^k \frac{(\zeta - x)^{(k-1)\alpha}}{\Gamma[1+(k-1)\alpha]} \left[u_n^{(k\alpha)}(\zeta) - f(\zeta) - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta K(r) u_n(r) (dr)^\alpha \right] (d\zeta)^\alpha, \quad (3.5)$$

Finally, the solution is

$$u(x) = \lim_{n \rightarrow \infty} u_n(x). \quad (3.6)$$

4. ILLUSTRATIVE EXAMPLES

In this section three examples for the local fractional Volterra integro-differential equation is presented in order to demonstrate the simplicity and the efficiency of the above method.

Example 1. we consider the local fractional Volterra integro-differential equation

$$u^{(\alpha)}(x) = 1 + \frac{1}{\Gamma(1+\alpha)} \int_0^x u(t) (dt)^\alpha, \quad u(0) = 1. \quad (4.1)$$

The correction functional for this equation is given by:

$$u_{n+1}(x) = u_n(x) - \frac{1}{\Gamma(1+\alpha)} \int_0^x \left[u_n^{(\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta u_n(r) (dr)^\alpha \right] (d\zeta)^\alpha \quad \dots \quad (4.2)$$

Where we used $\frac{\lambda(\zeta)^\alpha}{\Gamma(1+\alpha)} = -1$ for first-order

integro-differential equation as shown in (3.4).

We can use the initial condition to select $u_0(x) = u(0) = 1$. Using this selection into the correction functional gives the following successive approximations

$$u_0(x) = 1 \quad (4.3)$$

$$u_1(x) = u_0(x) -$$

$$\frac{1}{\Gamma(1+\alpha)} \int_0^x \left[u_0^{(\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta u_0(r)(dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} \quad (4.4)$$

$$u_2(x) = u_1(x) -$$

$$\frac{1}{\Gamma(1+\alpha)} \int_0^x \left[u_1^{(\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta u_1(r)(dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} \quad (4.5)$$

$$u_3(x) = u_2(x) -$$

$$\frac{1}{\Gamma(1+\alpha)} \int_0^x \left[u_2^{(\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta u_2(r)(dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)}$$

$$+ \frac{x^{5\alpha}}{\Gamma(1+5\alpha)} + \frac{x^{6\alpha}}{\Gamma(1+6\alpha)} \quad (4.6)$$

And so on.

$$u_n(x) = 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \dots + \frac{x^{2n\alpha}}{\Gamma(1+2n\alpha)}.$$

$$(4.7)$$

$$u(x) = \lim_{n \rightarrow \infty} u_n(x)$$

$$= 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \dots$$

that gives the exact solution

$$u(x) = E_\alpha(x^\alpha). \quad \dots \quad (4.8)$$

Example 2. we consider the local fractional Volterra integro-differential equation

$$u^{(2\alpha)}(x) = 1 + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(x-t)^\alpha}{\Gamma(1+\alpha)} u(t)(dt)^\alpha,$$

$$(4.9)$$

with the initial conditions

$$u(0) = 1, u^{(\alpha)}(0) = 0.$$

The correction functional for this equation is given by

$$u_{n+1}(x) = u_n(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^\alpha}{\Gamma(1+\alpha)} \left[u_n^{(2\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_n(r)(dr)^\alpha \right] (d\zeta)^\alpha$$

$$(4.10)$$

where we used $\frac{\lambda(\zeta)^\alpha}{\Gamma(1+\alpha)} = \frac{(\zeta-x)^\alpha}{\Gamma(1+k\alpha)}$ for second-order

integro-differential equation as shown in Eq. (3.4).

We can use the initial condition to select

$$u_0(x) = u(0) + \frac{x^\alpha}{\Gamma(1+\alpha)} u^{(\alpha)}(0) = 1. \quad \text{Using this}$$

selection into the correction functional gives the following successive approximations:

$$u_0(x) = 1 \quad \dots \quad (4.11)$$

$$u_1(x) = u_0(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^\alpha}{\Gamma(1+\alpha)} \left[u_0^{(2\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_0(r)(dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} \quad (4.12)$$

$$u_2(x) = u_1(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^\alpha}{\Gamma(1+\alpha)} \left[u_1^{(2\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_1(r)(dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \dots$$

$$u_3(x) = u_2(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^\alpha}{\Gamma(1+\alpha)} \left[u_2^{(2\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_2(r)(dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \frac{x^{6\alpha}}{\Gamma(1+6\alpha)} + \frac{x^{8\alpha}}{\Gamma(1+8\alpha)} + \dots (4.13)$$

$$u_3(x) = u_2(x) + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^\alpha}{\Gamma(1+\alpha)} \left[u_2^{(2\alpha)}(\zeta) - 1 - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_2(r) (dr)^\alpha \right] (d\zeta)^\alpha \dots (4.18)$$

$$= 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \frac{x^{6\alpha}}{\Gamma(1+6\alpha)} + \frac{x^{8\alpha}}{\Gamma(1+8\alpha)} + \frac{x^{10\alpha}}{\Gamma(1+10\alpha)} + \frac{x^{12\alpha}}{\Gamma(1+12\alpha)} + \dots$$

$$u_n(x) = 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \dots + \frac{x^{4n\alpha}}{\Gamma(1+4n\alpha)} \dots (4.15)$$

$$u(x) = \lim_{n \rightarrow \infty} u_n(x)$$

$$= 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \frac{x^{6\alpha}}{\Gamma(1+6\alpha)} + \frac{x^{8\alpha}}{\Gamma(1+8\alpha)} + \dots$$

that gives the exact solution

$$u(x) = \cosh_\alpha(x^\alpha). \quad (4.16)$$

Example 3. We consider the local fractional Volterra integro-differential equation

$$u^{(3\alpha)}(x) = 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(x-t)^\alpha}{\Gamma(1+\alpha)} u(t) (dt)^\alpha, \dots (4.17)$$

with the initial conditions:

$$u(0) = 1, u^{(\alpha)}(0) = 0, u^{(2\alpha)}(0) = 1.$$

The correction functional for this equation is given by

$$u_{n+1}(x) = u_n(x) - \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^{2\alpha}}{\Gamma(1+2\alpha)} \left[u_n^{(3\alpha)}(\zeta) - 1 - \frac{\zeta^\alpha}{\Gamma(1+\alpha)} - \frac{\zeta^{3\alpha}}{\Gamma(1+3\alpha)} - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_n(r) (dr)^\alpha \right] (d\zeta)^\alpha \dots (4.18)$$

Where we used $\frac{\lambda(\zeta)^\alpha}{\Gamma(1+\alpha)} = -\frac{(\zeta-x)^{2\alpha}}{\Gamma(1+2\alpha)}$ for third-

order integro-differential equation as shown in (3.4).

Now, we have

$$u_0(x) = 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} \dots (4.19)$$

$$u_1(x) = u_0(x) - \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^{2\alpha}}{\Gamma(1+2\alpha)} \left[u_0^{(3\alpha)}(\zeta) - 1 - \frac{\zeta^\alpha}{\Gamma(1+\alpha)} - \frac{\zeta^{3\alpha}}{\Gamma(1+3\alpha)} - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_0(r) (dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \frac{x^{5\alpha}}{\Gamma(1+5\alpha)} + \frac{x^{6\alpha}}{\Gamma(1+6\alpha)} + \frac{x^{7\alpha}}{\Gamma(1+7\alpha)} \dots (4.20)$$

$$u_2(x) = u_1(x) - \frac{1}{\Gamma(1+\alpha)} \int_0^x \frac{(\zeta-x)^{2\alpha}}{\Gamma(1+2\alpha)} \left[u_1^{(3\alpha)}(\zeta) - 1 - \frac{\zeta^\alpha}{\Gamma(1+\alpha)} - \frac{\zeta^{3\alpha}}{\Gamma(1+3\alpha)} - \frac{1}{\Gamma(1+\alpha)} \int_0^\zeta \frac{(\zeta-r)^\alpha}{\Gamma(1+\alpha)} u_1(r) (dr)^\alpha \right] (d\zeta)^\alpha$$

$$= 1 + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \frac{x^{4\alpha}}{\Gamma(1+4\alpha)} + \frac{x^{5\alpha}}{\Gamma(1+5\alpha)} + \frac{x^{6\alpha}}{\Gamma(1+6\alpha)} + \frac{x^{7\alpha}}{\Gamma(1+7\alpha)} + \dots (4.25)$$

$$\dots (4.25)$$

and so on.

$$u_n(x) = 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \dots + \frac{x^{n\alpha}}{\Gamma(1+n\alpha)} - \frac{x^\alpha}{\Gamma(1+\alpha)} \dots (4.26)$$

$$u(x) = \lim_{n \rightarrow \infty} u_n(x)$$

$$= 1 + \frac{x^\alpha}{\Gamma(1+\alpha)} + \frac{x^{2\alpha}}{\Gamma(1+2\alpha)} + \frac{x^{3\alpha}}{\Gamma(1+3\alpha)} + \dots - \frac{x^\alpha}{\Gamma(1+\alpha)}$$

that gives the exact solution

$$u(x) = E_\alpha(x^\alpha) - \frac{x^\alpha}{\Gamma(1+\alpha)}. \quad \dots(4.27)$$

CONCLUSIONS

In this work the Volterra integro-differential equations within the local fractional differential operator had been analyzed using the local fractional variational iteration method. The obtained solutions are nondifferentiable functions, which are Cantor functions and they discontinuously depend on the local fractional derivative. It is shown that the local fractional variational iteration method is an efficient and simple tool for solving local fractional integral equations.

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