

FRACTIONAL CALCULUS OF REAL AND COMPLEX VARIABLES AND ITS APPLICATIONS

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ABSTRACT. In this note, we give a presentation of fractional calculus and its applications. The extension of the fractional differential and integral fractional operators is investigated in the sequel. Most recent applications in physics, mathematical biology and economy are included.

Fractional calculus is documented since the usual calculus with the first written reference dated in September 1695 in letter from Leibniz to L'Hospital. The α derivative of a function $f(x)$ at a point f is a local property only when α is an integer; this is not the situation for fractional power derivatives. In other words, a fractional derivative of a function $f(x)$ at x depends on all values of f . Therefore, it is probable that the fractional derivative operation includes some kind of boundary conditions, connecting information on the function further out. In 1832, Bernhard Riemann and Joseph Liouville formulated the first fractional differential and integral operators The Riemann-Liouville integral is defined by

$$I^\alpha f(x) = \frac{1}{\Gamma(\alpha)} \int_a^x f(t)(x-t)^{\alpha-1} dt, \quad \alpha > 0$$

corresponding to the fractional differential operator by defining

$$D_x^\alpha f(x) = \begin{cases} \frac{d^{[\alpha]}}{dx^{[\alpha]}} I^{[\alpha]-\alpha} f(x) & \alpha > 0 \\ f(x) & \alpha = 0 ; \\ I^{-\alpha} f(x) & \alpha < 0. \end{cases}$$

$$D_x^\alpha f(x) = \frac{1}{\Gamma(1-\alpha)} \frac{d}{dx} \int_0^x \frac{f(t)}{(x-t)^\alpha} dt.$$

The In 1967, Caputo introduced the following fractional derivative

$$D_x^\alpha f(x) = \frac{1}{\Gamma(1-\alpha)} \int_0^x \frac{f'(t)}{(x-t)^\alpha} dt, \quad \alpha \in [0, 1).$$

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The earlier application of fractional calculus is appeared when Heaviside, 1890 presented the practical usage of fractional differential operators in electrical transmission line analysis circa. Then the theory and applications of fractional calculus expanded greatly over the 20th century, and many researchers have formulated definitions for fractional derivatives and integrals.

Currently, the fractional calculus has an extensive range of applications in science, technology and social studies. In all those applications, the fractional order plays an important role to describe the modeling structures. Furthermore, the fractional calculus plays an important role even in the complex analysis specifically, the geometric function theory and univalent function theory. Therefore, it permits us to use an improved explanation of certain real-world phenomena. Based on this fact, the fractional calculus (real and complex) is global as well as whole real world around us is fractional, not integer one. Due to this reason, it is so critical consider almost all schemes as the fractional order structures.

1. COMPLEX FRACTIONAL CALCULUS

1.1. 1D-fractional order differential and integral operators. In complex analysis, there is a major branch called the geometric function theory (GFT). This theory deals with the geometric representation of a conformal function, which is a function that locally reserves angles, but not essentially lengths. In GFT, there is a class of differential operators. These operators play a substantial character to generalize some classes of analytic functions. For example the Salagean differential operator (1981) [1] of a normalized function $f(z), z \in U$ ($f(0) = f'(0) - 1=0$), where U is the open unit disk

$$Df(z) = zf'(z), \dots, D^n f(z) = D(D^{n-1})f(z) \quad z \in U \quad (1)$$

is generalized to the 1D-fractional Salagean differential operator (2009) [2]

$$D^{n+\alpha} f(z) = \frac{d^n}{dz^n} D^\alpha f(z), \quad z \in U, \quad (2)$$

where D^α is indicated the Srivastava-Owa differential operator (1989) [3]

$$D^\alpha f(z) = \frac{1}{\Gamma(1-\alpha)} \frac{d}{dz} \int_0^z \frac{f(\zeta)}{(z-\zeta)^\alpha} d\zeta, \quad 0 \leq \alpha < 1;$$

corresponding to the fractional integral operator

$$I^\alpha f(z) = \frac{1}{\Gamma(\alpha)} \int_0^z \frac{f(\zeta)}{(z-\zeta)^{1-\alpha}} d\zeta, \quad \alpha > 0.$$

Ibrahim and Darus 2008 established the existence and uniqueness of classes of fractional differential equations in a complex domain such as [4, 5]

$$D^\alpha u(z) = f(z, u), \quad z \in U.$$

1.2. 2D-fractional order differential and integral operators. Ibrahim (2011)[6] formulated 2D-fractional differential and integral operators as follows:

$$D^{\alpha, \mu} f(z) = \frac{(\mu+1)^\alpha}{\Gamma(1-\alpha)} \frac{d}{dz} \int_0^z \frac{\zeta^\mu f(\zeta)}{(z^{\mu+1} - \zeta^{\mu+1})^\alpha} d\zeta, \quad 0 \leq \alpha < 1;$$

corresponding to the fractional integral operator

$$I^{\alpha, \mu} f(z) = \frac{(\mu + 1)^{1-\alpha}}{\Gamma(\alpha)} \int_0^z \frac{\zeta^\mu f(\zeta)}{(z^{\mu+1} - \zeta^{\mu+1})^{1-\alpha}} d\zeta, \quad \alpha > 0, \mu > -1.$$

The 2D-fractional Salagean differential operator becomes

$$D^{n+\alpha, \mu} f(z) = \frac{d^n}{dz^n} D^{\alpha, \mu} f(z), \quad z \in U. \quad (3)$$

Tremblay [7] studied a fractional calculus operator defined in terms of the Riemann-Liouville fractional differential operator. Ibrahim and Jahangiri [8] extended this operator utilizing the Srivastava-Owa differential operator as follows:

$$T^{\alpha, \beta} f(z) = \frac{\Gamma(\beta)}{\Gamma(\alpha)} z^{1-\beta} D^{\alpha-\beta} z^{\alpha-1} f(z), \quad z \in U.$$

Therefore, we obtain another type of the 2D-fractional Salagean differential operator becomes

$$T^{n+\alpha, n+\beta} f(z) = \frac{d^n}{dz^n} T^{\alpha, \beta} f(z), \quad z \in U. \quad (4)$$

2. COMPLEX CONFORMABLE CALCULUS

Anderson and Ulness (2015) [9] formulated a new conformable operator as follows:

$$\Delta^\alpha \phi(x) = \kappa_1(\alpha, x) \phi(x) + \kappa_0(\alpha, x) \phi'(x).$$

Again Ibrahim and Jahangiri (2019) [10] extended this operator to the open unit disk utilizing the normalized function $f(z)$ as follows:

$$\Delta^\alpha f(z) = \left(\frac{\kappa_1(\alpha, z)}{\kappa_0(\alpha, z) + \kappa_1(\alpha, z)} \right) (f(z)) + \left(\frac{\kappa_0(\alpha, z)}{\kappa_0(\alpha, z) + \kappa_1(\alpha, z)} \right) (zf'(z)), \quad (5)$$

$$\left(0 < \alpha < 1, z \in U, \lim_{\alpha \rightarrow 1} \kappa_1 = \lim_{\alpha \rightarrow 0} \kappa_0 = 0, \lim_{\alpha \rightarrow 0} \kappa_1 = \lim_{\alpha \rightarrow 1} \kappa_0 = 1 \right).$$

Clearly, Operator (5) indicates the Conformable Salagean operator, where when $\alpha \rightarrow 1$ we obtain the ordinary Salagean operator.

3. EXAMPLES

The class of Koebe functions is the most important class of analytic, normalized functions in the open unit disk. These functions are considered as extreme functions for well known subclasses of analytic functions such as the subclass of starlike functions $f(z) = z/(1-z)^2$ and the convex functions $g(z) = z/(1-z)$. We shall consider these two types in our examples (see Figs.1 and 2).

4. RESENT APPLICATIONS

The applications of fractional calculus (real and complex) are extended to many fields specifically the following subjects (see Fig.3).

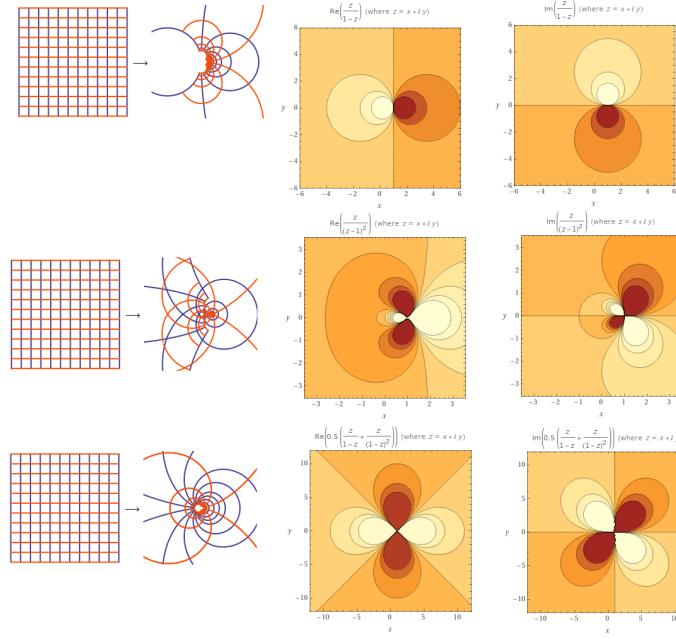


FIGURE 1. The plot of $g(z) = z/(1 - z)$ (the first row); the plot of $g(z)$ under the Salagean operator (the second row); the plot of $g(z)$ under the complex conformable operator for $\alpha = 1/2$ and $\kappa_0 = \alpha z^{1-\alpha}$ and $\kappa_1 = (1 - \alpha)z^\alpha$ (the third row)

4.1. Physics. Under the quantum theory, different classes of Briot-Bouquet differential equations have been generalized ([11]-[15]). This category of ODE is an association of ODE whose outcomes are formulas in the complex plane. Existence and uniqueness theorems include the utility of majors and minors (or subordination and superordination concepts). The main structure of this category is given by the formula

$$\beta f(\chi) + (1 - \beta) \frac{\chi(f(\chi))'}{f(\chi)} = h(\chi), \quad h(0) = f(0), \beta \in [0, 1],$$

which the term $(f(\chi))'$ is modified by using fractional calculus differential operator, Conformable differential operator and q-calculus differential operator.

4.2. Soft computing.

- (I) This field contains some studies of multi-agent systems in cloud computing theory and cryptographic technique ([16]-[20]). The multi-agent system for the first time is given by a class of ODEs in 2007 [21] as follows

$$\dot{\chi}_i(t) = \sum_{j=1}^n (\chi_j(t) - \chi_i(t)) + b_i(t),$$

where χ_i is the position of the agent i at time t (integrator agent). This system is generalized in different ways by using the RL-differential operator

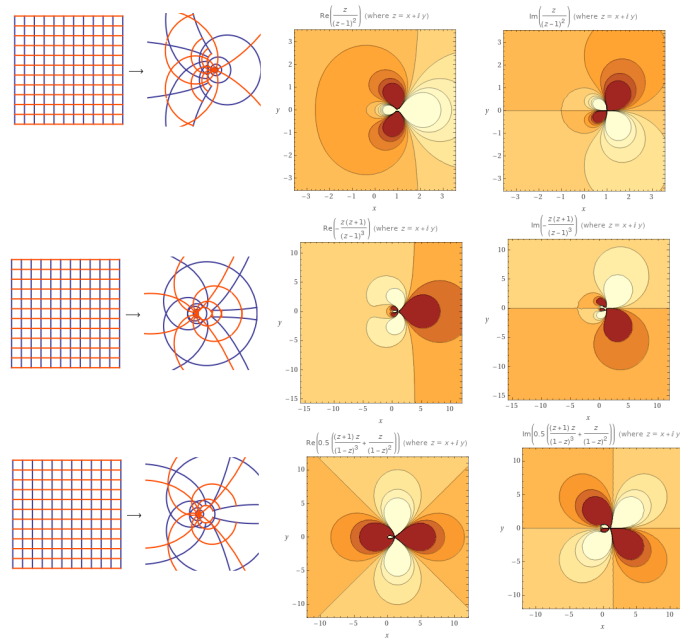


FIGURE 2. The plot of $f(z) = z/(1 - z)^2$ (the first row); the plot of $f(z)$ under the Salagean operator (the second row); the plot of $f(z)$ under the complex conformable operator for $\alpha = 1/2$ and $\kappa_0 = \alpha z^{1-\alpha}$ and $\kappa_1 = (1 - \alpha)z^\alpha$ (the third row)

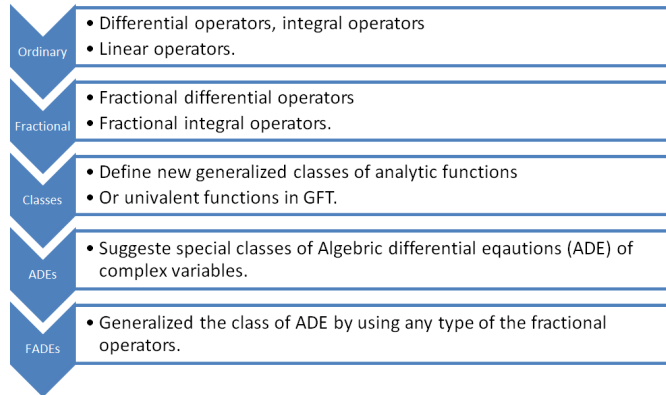


FIGURE 3. The research stages

and Caputo differential operator [22, 23] as follows:

$$\begin{aligned}
 D^\alpha \chi_k(t) &= \Phi_k(t, \chi, u, \mu), \quad k = 1, \dots \\
 &= \sum_{i=1}^{\infty} \alpha_{ii,k} (\chi_i(t))^2 + 2 \sum_{i < j}^{\infty} \alpha_{ij,k} \chi_i(t) \chi_j(t) + B_k(t),
 \end{aligned} \tag{6}$$

$$\left(\chi_1 = \chi_0, \quad \chi_0 \in \mathbb{R} \right).$$

And the iterative multi-agent system

$$D^\alpha \chi_i(t) = \Phi_i \left(t^{\alpha_0}, t^{\alpha_1} \chi_i^{[1]}(t), t^{\alpha_2} \chi_{i+1}^{[2]}(t), \dots, t^{\alpha_n} \chi_{i+n-1}^{[n]}(t) \right) \quad (7)$$

initialed to the value

$$\chi(t_0) = c, \quad c \in (0, \infty),$$

where $\chi^{[j]}(t) := \chi(\chi^{[j-1]}(t))$.

- (II) Fractional Chaotic Maps have practiced in [24] using the fractional Chebyshev chaotic transforms and the concept of local fractional calculus (fractal)

$$T_n^\alpha(\tau) = \frac{2^\alpha}{\Gamma(1+\alpha)} T_n(\tau),$$

where $T(\tau)$ indicates the Chebyshev polynomial. Note that RL-Fractal is given by the operator

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

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

4.3. Biology.

- (I) Artificial biological system (ABS) is formulated as follows [25]

$$\frac{d\chi(t)}{dt} = \nu\phi(\chi), \quad (8)$$

where $\chi(t)$ indicates the concentrations of each molecule type during time t , ν (fixed constant for all states) represents the stoichiometry value of reaction networks and ϕ refers to the rate of change of the concentration of each type.

Recently, the concept of conformable calculus (CC) is used to generalize the ABS [26] as follows:

$$\begin{aligned} \mathcal{D}^\beta \chi(t) &= \nu_1(\beta, t)\chi(t) + \nu_0(\beta, t)\chi'(t) \\ &= \nu_1(\beta, t)\chi(t) + \nu_0(\beta, t)\Phi(t, \chi). \end{aligned} \quad (9)$$

- (II) Furthermore, conformal geometry of the turtle shell is modeled by using the conformal analytic normalized function $\varphi(z)$, $z \in U$ [27]

$$\begin{aligned} \Delta_\beta \varphi(z) &= \left(\frac{\beta}{\beta}\right)(z\varphi'(z)) - \left(1 - \frac{\beta}{\beta}\right)(z\varphi'(-z)) \\ \Delta_\beta^\alpha \varphi(z) &= \Delta_\beta(\Delta_\beta^{\alpha-1} \varphi(z)) \\ &= z + \sum_{n=2}^{\infty} \left(n \left(\frac{\beta}{\beta} - \left(1 - \frac{\beta}{\beta}\right)(-1)^n \right) \right)^\alpha \varphi_n z^n, \alpha > 1, \end{aligned} \quad (10)$$

where β is a complex number. Fig.4 shows the cases of the shell.

- (III) Another application of the conformal analytic function is appeared to establish a new modeling system of arched foot testing, using Eq.(10) (see [29]). We considered the roots of the Koebe function $z/(1-z)^\sigma$ under the operator (10).

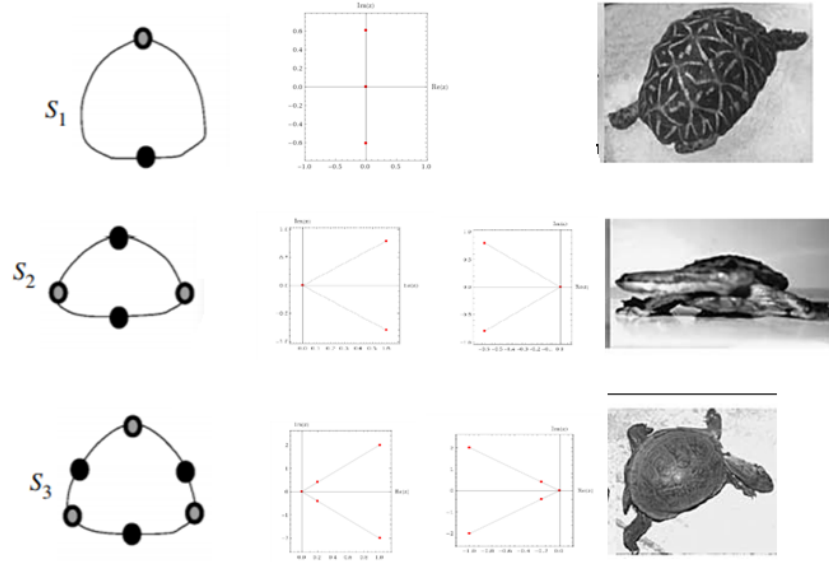


FIGURE 4. Solutions of (10), when $f_1(z) = z/(1 - z)$, $f_2(z) = z/(1-z)^2$, $f_3(z) = z/(1-z)^3$. The first column is given by Domokos and Varkonyi, 2007 [28]

4.4. Financial and economy studies. The economic order quantity (EOQ) model is a relation that minimizes the total sum of all cost functions, which can be calculated by $Q = \sqrt{2AB/C}$, where A is the annual demand quantity, B is the fixed cost per item and C is the annual holding cost per item. In 2018, Ibrahim and Hadid [30] introduced the ODE model of EOQ

$$\begin{aligned} \frac{d}{d\tau}Q(\tau) &= \frac{Q(\tau)}{2} \left(\frac{A'(\tau)}{A(\tau)} + \frac{B'(\tau)}{B(\tau)} - \frac{C'(\tau)}{C(\tau)} \right) \\ &:= Q(\tau) (f_1(\tau) + f_2(\tau) + f_3(\tau)) \\ &:= Q(\tau)F(\tau, A, B, C). \end{aligned} \tag{11}$$

Then followed by a set of generalizations by using fractional calculus [31], conformable calculus [32] and fractional differential-difference Dunkl operator [33]. The minimization technique is recognized by using the fixed point theory and its numerical approaches

$$\Delta^\alpha Q(\tau) = Q(\tau)F(\tau, A, B, C). \tag{12}$$

4.5. Epidemiology (COVID-19). Discrete dynamic systems of SISE were extensively discussed for a long historical period, that successfully described the procedure in disease diffusion. Mainly, by utilizing the system: $d\chi(t)/dt = \chi(t)$, where

χ represents the number of infected people, the rampant phase, the increasing number of asymptomatic infected persons are described. This system is generalized as follows:

(I) By using the conformable calculus [34]

$$\begin{aligned}\mathcal{D}^\nu \chi(t) &= \sigma_1(\nu, t)\chi(t) + \sigma_0(\nu, t)\chi'(t) + \sigma(t)\Lambda(t) \\ \mathcal{D}^\mu \Lambda(t) &= \rho_1(\mu, t)\Lambda(t) + \rho_0(\mu, t)\Lambda'(t) + \rho(t)\chi(t),\end{aligned}\tag{13}$$

where σ and ρ are the connection rate functions of Λ in $\mathcal{D}^\nu \chi(t)$ and χ in $\mathcal{D}^\mu \Lambda(t)$ respectively. They describe the damping properties in line for the control energy.

(II) By using a fractional calculus [35]

$$\begin{aligned}\Delta^\nu \varphi(t) &= \alpha_1(t)\varphi(t) + \alpha(t)\psi(t) \\ \Delta^\nu \psi(t) &= \beta_1(t)\psi(t) + \beta(t)\varphi(t),\end{aligned}\tag{14}$$

where α, α_1 and β, β_1 are the connection rate continuous functions of ψ in $\Delta^\nu \varphi(t)$ and φ in $\Delta^\nu \psi(t)$ respectively.

(III) By using a fractional entropy (Tsallis entropy)

$$\begin{aligned}S_j(t+1) &= S_j(t)\left(1 - \tau_j \mathcal{T} \Upsilon_\alpha(I_j(t))\right) + \varrho \mathcal{T} I_j(t) \\ I_j(t+1) &= I_j(t)\left(1 - \varrho \mathcal{T}\right) + \tau_j \mathcal{T} S_j(t) \Upsilon_\alpha(I_j(t)), \\ &\left(0 \leq S_j(0) \leq N_j, 0 \leq I_j(0) \leq N_j\right)\end{aligned}\tag{15}$$

where $\Upsilon_\alpha(I_j(t))$ is the Tsallis entropy introduced by the probability that any given connect points to an infected node and \mathcal{T} indicates the time-step measure.

4.6. Computer science. In image processing, the fractional calculus and classes of fractional differential equations and fractional partial differential equations have been used widely (see [37]-[42]). They were indicated the improvement of many factors in the image, such as the edge detection, denoising, filtering (fractional filter), creative fractional windows, and enhancement of the image.

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