



## An efficient extension of the Chebyshev cardinal functions for differential equations with coordinate derivatives of non-integer order

**Khosro Sayevand\***

Faculty of Mathematical Sciences, Malayer University,  
P. O. Box 16846-13114, Malayer, Iran.  
E-mail: ksayehvand@yahoo.com

**Hossein Arab**

Faculty of Mathematical Sciences, Malayer University,  
P. O. Box 16846-13114, Malayer, Iran.  
E-mail: h.a144@yahoo.com

---

**Abstract** In this study, an effective numerical method for solving fractional differential equations using Chebyshev cardinal functions is presented. The fractional derivative is described in the Caputo sense. An operational matrix of fractional order integration is derived and is utilized to reduce the fractional differential equations to system of algebraic equations. In addition, illustrative examples are presented to demonstrate the efficiency and accuracy of the proposed method.

---

**Keywords.** Fractional differential equations, Chebyshev cardinal functions, Caputo fractional derivative.

**2010 Mathematics Subject Classification.** 41A58, 39A10, 34K28, 41A10.

### 1. INTRODUCTION

Fractional differential equations (FDEs) have been mentioned by Leibniz in a letter to L'Hospital in 1695. A history of the development of FDEs can be found in [22, 17]. Fractional calculus and FDEs have found applications in several different disciplines. There are several (nonequivalent) definitions of the fractional derivative in widespread use and we choose to focus on one particular form (the so-called Caputo version) in this paper.

In recent years, both mathematicians and physicists have devoted considerable effort to find robust and stable numerical and analytical methods for solving fractional differential equations. Numerical and analytical methods have included the finite difference method [16], Adomian decomposition method [18, 19], variational iteration method [20], homotopy perturbation method [21], homotopy analysis method [8] and other methods.

Recently, the operational matrices of fractional order integration for the Legendre wavelet [24], Chebyshev wavelet [14], Haar wavelet [15] and the second kind Chebyshev wavelet have been developed to solve the FDEs. In this paper, we derive the operational matrix of fractional order integration for Chebyshev cardinal functions

---

Received: 14 July 2017 ; Accepted: 19 May 2018.

\* Corresponding author.

and apply it to solve the FDEs. This method reduces the FDEs to a system of algebraic equations.

In this paper, we focus on the multi-order fractional differential equations as follows:

$$\begin{cases} D_*^{\alpha_n} y(t) = \sum_{j=1}^{n-1} a_j(t) D_*^{\alpha_j} y(t) + a_0(t) y(t) + f(t), & m-1 < \alpha_n \leq m, \\ y^{(k)}(0) = c_k, & k = 0, 1, \dots, m-1, \quad m \in \mathbb{N}, \end{cases} \quad (1.1)$$

where  $\alpha_1 < \alpha_2 < \dots < \alpha_{n-1} < \alpha_n$  are constant. Also,  $a_j(t) \in C[0, 1]$  for  $j = 0, 1, \dots, n-1$ , and  $f(t) \in C[0, 1]$ , are known functions. Now, we use the initial conditions to reduce problem (1.1) to a problem with zero initial conditions. Therefore, we define

$$y(t) = \bar{y}(t) + x(t), \quad (1.2)$$

where  $\bar{y}(t)$  is a known function that satisfied the initial conditions and  $x(t)$  is a new unknown function. Substituting (1.2) in (1.1), we have the following initial-value problem:

$$\begin{cases} D_*^{\alpha_n} x(t) = \sum_{j=1}^{n-1} a_j(t) D_*^{\alpha_j} x(t) + a_0(t) x(t) + g(t), & m-1 < \alpha_n \leq m, \\ x^{(k)}(0) = 0, & k = 0, 1, \dots, m-1, \quad m \in \mathbb{N}, \end{cases} \quad (1.3)$$

where  $g(t)$  is known function. It is to be noted that  $g(t)$  is calculated in terms of  $f(t)$  and  $y^{(k)}$ ,  $k = 0, 1, \dots, m-1$ .

## 2. BACKGROUND ON FRACTIONAL DERIVATIVES

There are several definitions for fractional differential equations. These definitions include Grunwald-Letnikov, Riemann-Liouville, Caputo, Weyl, Marchaud, Riesz fractional derivatives, Nishimoto fractional operator, Ji Huan He and Jumarie's definitions. This section is devoted to a description of the operational properties in order to be acquainted with sufficient fractional calculus theory and enable us to follow the solutions of the problems given in this paper. For more details see [25, 5, 11, 27].

### 2.1. Preliminaries and notations.

**Definition 2.1.** A real function  $y(t)$ ,  $t > 0$ , is said to be in the space  $C_\alpha$ ,  $\alpha \in \mathbb{R}$ , if there exists a real number  $p (> \alpha)$ , such that  $y(t) = t^p y_1(t)$ , where  $y_1(t) \in C[0, \infty)$ , and it is said to be in the space  $C_\alpha^m$ ,  $m \in \mathbb{N} \cup \{0\}$ , if and only if  $y^{(m)}(t) \in C_\alpha$ .

**Definition 2.2.** For an arbitrary function  $y(t) \in C_\alpha$ ,  $\alpha \in \mathbb{R}$ , the Riemann-Liouville fractional integral of order  $\alpha$ , is defined as

$$I^\alpha y(t) = \begin{cases} \frac{1}{\Gamma(\alpha)} \int_0^t \frac{y(\tau)}{(t-\tau)^{1-\alpha}} d\tau, & \alpha \neq 0, \quad t > 0, \\ y(t), & \alpha = 0, \end{cases} \quad (2.1)$$

where  $\Gamma(\alpha)$  is the well-known Gamma function.



**Definition 2.3.** The Riemann-Liouville fractional derivative of  $y(t) \in C_\alpha$ , of order  $\alpha$  is defined as

$$D^\alpha y(t) = \frac{d^m}{dt^m} I^{m-\alpha} y(t), \quad m - 1 < \alpha \leq m, \quad m \in \mathbb{N}. \tag{2.2}$$

**Definition 2.4.** The Caputo fractional derivative of  $y(t) \in C_\alpha^m$ ,  $m \in \mathbb{N} \cup \{0\}$ , is defined as

$$D_*^\alpha y(t) = \begin{cases} I^{m-\alpha} y^{(m)}(t), & m - 1 < \alpha < m, \quad m \in \mathbb{N}, \\ \frac{d^m}{dt^m} y(t), & \alpha = m. \end{cases} \tag{2.3}$$

**2.2. The relation between fractional derivative and fractional integral.**

**Theorem 2.5.** Assume that the function  $y(t) \in C_\mu$ ,  $\mu \in \mathbb{R}$ , has a fractional derivative of order  $\mu$ . Then the following relations hold [23]

$$D^\alpha I^\beta y(t) = \begin{cases} I^{\beta-\alpha} y(t), & \alpha < \beta, \\ y(t), & \alpha = \beta, \\ D^{-\beta+\alpha} y(t), & \alpha > \beta, \end{cases} \tag{2.4}$$

$$I^\alpha D_*^\alpha y(t) = y(t) - \sum_{k=0}^{m-1} y^{(k)}(0^+) \frac{t^k}{k!}, \quad m - 1 < \alpha \leq m, \quad m \in \mathbb{N}, \tag{2.5}$$

$$D_*^\alpha I^\alpha y(t) = \begin{cases} y(t), & m - 1 < \alpha \leq m, \quad m \in \mathbb{N}, \\ I^\alpha D_*^\alpha y(t) + y(0), & 0 < \alpha < 1. \end{cases} \tag{2.6}$$

**3. THE CHEBYSHEV CARDINAL FUNCTIONS AND OPERATIONAL MATRIX OF THE FRACTIONAL INTEGRATION**

In this section, we describe a brief review of the Chebyshev cardinal functions and give some properties of this functions.

**3.1. Chebyshev cardinal functions.** Chebyshev cardinal functions of order  $N$  in  $[-1, 1]$  are defined as [13, 1]

$$C_j(x) = \frac{T_{N+1}(x)}{T'_{N+1}(x_j)(x - x_j)}, \quad j = 1, 2, \dots, N + 1, \tag{3.1}$$

where  $T_{N+1}(x)$  is the first kind Chebyshev function of order  $N + 1$  in  $[-1, 1]$  defined by

$$T_{N+1}(x) = \cos((N + 1) \arccos(x)), \tag{3.2}$$

and  $x_j$ ,  $j = 1, 2, \dots, N + 1$ , are the zeros of  $T_{N+1}(x)$  defined by  $\cos\left(\frac{(2j-1)\pi}{2N+2}\right)$ ,  $j = 1, 2, \dots, N + 1$ . We change the variable  $t = \frac{(x+1)}{2}$  to use these functions on  $[0, 1]$ . Now



any function  $f(t)$  on  $[0, 1]$  can be approximated as

$$f(t) \approx \sum_{j=1}^{N+1} f(t_j)C_j(t) = F^T \Phi_N(t), \tag{3.3}$$

where  $t_j, j = 1, 2, \dots, N + 1$ , are the shifted points of  $x_j, j = 1, 2, \dots, N + 1$ , and

$$F = [f(t_1), f(t_2), \dots, f(t_{N+1})]^T, \tag{3.4}$$

$$\Phi_N(t) = [C_1(t), C_2(t), \dots, C_{N+1}(t)]^T. \tag{3.5}$$

Note that, the functions  $C_j(t)$  are satisfy in the following relation

$$C_j(t_i) = \delta_{ji} = \begin{cases} 1, & j = i, \\ 0, & j \neq i. \end{cases} \tag{3.6}$$

**Lemma 3.1.** *The functions  $C_j(x), j = 1, 2, \dots, N + 1$  are orthogonal with respect to  $\frac{1}{\sqrt{1-x^2}}$  on  $[-1, 1]$*

$$\langle C_i(x), C_j(x) \rangle = \int_{-1}^1 \frac{C_i(x)C_j(x)}{\sqrt{1-x^2}} dx = \begin{cases} \frac{\pi}{N+1}, & j = i, \\ 0, & j \neq i. \end{cases} \tag{3.7}$$

*Proof.* See [10]. □

**Lemma 3.2.** *Assume know that  $\Phi_N(t)$ , be (3.5) and  $F = [f_1, f_2, \dots, f_{N+1}]^T$  as the column vectors, then*

$$\Phi_N(t)\Phi_N^T(t)F \approx \bar{F}\Phi_N(t), \tag{3.8}$$

where  $\bar{F}$  is a product operational matrix as follows:

$$\bar{F} = \text{diag}[f_1, f_2, \dots, f_{N+1}]. \tag{3.9}$$

*Proof.* See [10]. □

**3.2. Operational matrix of the fractional integration.** The operational matrix of integration and product of the Chebyshev cardinal functions have been derived in [25, 5, 13, 10]. The integration of the vector  $\Phi_N(t)$  defined in Eq. (3.5) can be approximated as

$$\int_0^t \Phi_N(\tau)d\tau \approx P\Phi_N(t), \tag{3.10}$$

where  $P$  is called the operational matrix of integration for Chebyshev cardinal functions which is an  $N + 1$  order square matrix. Now, we can derive the operational matrix of fractional order integration for Chebyshev cardinal functions. For this purpose, first we use the method given in [9] to expand  $\prod_{j=1, j \neq i}^{N+1} (t - t_j)$  as

$$\prod_{j=1, j \neq i}^{N+1} (t - t_j) = \sum_{k=0}^N c_{i,k} t^{N-k}. \tag{3.11}$$



Let

$$s_{i,k} = \sum_{j=1, j \neq i}^{N+1} t_j^k, \quad k = 1, 2, \dots, N, \quad i = 1, 2, \dots, N + 1.$$

Then, the coefficients  $c_{i,k}$  is given as follows:

$$c_{i,0} = 1, \quad c_{i,k} = -\frac{1}{k} \sum_{s=1}^k s_{i,s} c_{i,k-s}, \quad k = 1, 2, \dots, N, \quad i = 1, 2, \dots, N + 1. \quad (3.12)$$

**Lemma 3.3.** *The Riemann-Liouville fractional integration of the vector  $\Phi_N(t)$  defined in Eq. (3.5) can be expressed by*

$$I^\alpha \Phi_N(t) \approx P^\alpha \Phi_N(t), \quad (3.13)$$

where matrix  $P^\alpha$  is called the operational matrix of fractional order integration for Chebyshev cardinal functions.

*Proof.* Let

$$I^\alpha \Phi_N(t) = [I^\alpha C_1(t), I^\alpha C_2(t), \dots, I^\alpha C_{N+1}(t)]^T. \quad (3.14)$$

Using (3.11), we have

$$\begin{aligned} I^\alpha C_i(t) &= \frac{\beta}{T'_{N+1}(t_i)} I^\alpha \left( \prod_{j=1, j \neq i}^{N+1} (t - t_j) \right) = \frac{\beta}{T'_{N+1}(t_i)} I^\alpha \left( \sum_{k=0}^N c_{i,k} t^{N-k} \right) \\ &= \frac{\beta}{T'_{N+1}(t_i)} \sum_{k=0}^N c_{i,k} I^\alpha t^{N-k} = \frac{\beta}{T'_{N+1}(t_i)} \sum_{k=0}^N c_{i,k} \frac{\Gamma(N - k + 1)}{\Gamma(N - k + \alpha + 1)} t^{N-k+\alpha}, \end{aligned} \quad (3.15)$$

where  $\beta = 2^{2N+1}$ . As we know, and using (3.3) any function  $I^\alpha C_i(t)$  can be approximated as

$$I^\alpha C_i(t) \approx \sum_{j=1}^{N+1} \theta_{ij} C_j(t), \quad (3.16)$$

where

$$\theta_{ij} = I^\alpha C_i(t_j) = \frac{\beta}{T'_{N+1}(t_i)} \sum_{k=0}^N c_{i,k} \frac{\Gamma(N - k + 1)}{\Gamma(N - k + \alpha + 1)} t_j^{N-k+\alpha}. \quad (3.17)$$

Comparing (3.16) and (3.13), we obtain

$$P^\alpha = [\theta_{ij}]_{(N+1) \times (N+1)}. \quad (3.18)$$

□

**Lemma 3.4.** *Suppose  $C^T = [c_1, c_2, \dots, c_{N+1}]$  and the vector  $\Phi_N(t)$  defined in Eq. (3.5), assume  $x(t) = C^T \Phi_N(t)$ , then*

$$x^2(t) \approx [c_1^2, c_2^2, \dots, c_{N+1}^2] \Phi_N(t). \quad (3.19)$$



*Proof.* According to Lemma 3.2, we have

$$\begin{aligned} x^2(t) &= C^T \Phi_N(t) \Phi_N^T(t) C \approx C^T \text{diag}[c_1, c_2, \dots, c_{N+1}] \Phi_N(t) \\ &= [c_1^2, c_2^2, \dots, c_{N+1}^2] \Phi_N(t). \end{aligned} \quad (3.20)$$

□

#### 4. APPLICATIONS TO MULTI-ORDER FRACTIONAL DIFFERENTIAL EQUATIONS

According to (3.3), we can approximate  $D_*^{\alpha_n} x(t), g(t)$  and  $a_j(t)$ , in (1.3) as follows:

$$D_*^{\alpha_n} x(t) \approx C^T \Phi_N(t), \quad (4.1)$$

$$a_j(t) \approx A_j^T \Phi_N(t), \quad g(t) \approx G^T \Phi_N(t), \quad j = 0, 1, \dots, n-1, \quad (4.2)$$

where coefficients of  $G, A_j$  are known column vectors and  $C$  is an unknown column vector. From (4.1) and (3.13), we have

$$\begin{aligned} D_*^{\alpha_j} x(t) &= I^{\alpha_n - \alpha_j} D_*^{\alpha_n} x(t) \approx I^{\alpha_n - \alpha_j} (C^T \Phi_N(t)) = C^T I^{\alpha_n - \alpha_j} \Phi_N(t) \\ &\approx C^T P^{\alpha_n - \alpha_j} \Phi_N(t). \end{aligned} \quad (4.3)$$

Now, by substituting (4.1)-(4.2) and (4.3) into (1.3), we obtain

$$\begin{aligned} C^T \Phi_N(t) &= \sum_{j=1}^{n-1} A_j^T \Phi_N(t) \Phi_N^T(t) (P^{\alpha_n - \alpha_j})^T C + A_0^T \Phi_N(t) \Phi_N^T(t) (P^{\alpha_n})^T C \\ &\quad + G^T \Phi_N(t). \end{aligned} \quad (4.4)$$

If we define

$$F_{\alpha_n - \alpha_j} = (P^{\alpha_n - \alpha_j})^T C, \quad F_{\alpha_n} = (P^{\alpha_n})^T C, \quad (4.5)$$

then, according to (4.4) one will set

$$C^T \Phi_N(t) = \sum_{j=1}^{n-1} A_j^T \Phi_N(t) \Phi_N^T(t) F_{\alpha_n - \alpha_j} + A_0^T \Phi_N(t) \Phi_N^T(t) F_{\alpha_n} + G^T \Phi_N(t). \quad (4.6)$$

From (3.8), we obtain

$$\sum_{j=1}^{n-1} A_j^T \bar{F}_{\alpha_n - \alpha_j} \Phi_N(t) + A_0^T \bar{F}_{\alpha_n} \Phi_N(t) + G^T \Phi_N(t) = C^T \Phi_N(t), \quad (4.7)$$

$$\left( \sum_{j=1}^{n-1} A_j^T \bar{F}_{\alpha_n - \alpha_j} + A_0^T \bar{F}_{\alpha_n} + G^T - C^T \right) \Phi_N(t) = 0. \quad (4.8)$$

Finally, we have the following system:

$$\sum_{j=1}^{n-1} A_j^T \bar{F}_{\alpha_n - \alpha_j} + A_0^T \bar{F}_{\alpha_n} + G^T - C^T = 0. \quad (4.9)$$



By solving the obtained system included  $N + 1$  unknowns and  $N + 1$  equations, we can obtain the vector  $C$ . So

$$x(t) = I^{\alpha_n} D_*^{\alpha_n} x(t) \approx C^T I^{\alpha_n} \Phi_N(t) \approx C^T P^{\alpha_n} \Phi_N(t). \tag{4.10}$$

Therefore, from (1.2) we have

$$y(t) \approx \bar{y}(t) + C^T P^{\alpha_n} \Phi_N(t). \tag{4.11}$$

### 5. ERROR ANALYSIS

In this section, we investigate the error analysis for the method presented in this paper. It is easily verified that, problem (1.3) changes to the following problem

$$D_*^{\alpha_n} x(t) = \sum_{j=1}^{n-1} a_j(t) I^{\alpha_n - \alpha_j} D_*^{\alpha_n} x(t) + a_0(t) I^{\alpha_n} D_*^{\alpha_n} x(t) + g(t), \tag{5.1}$$

where  $a_j(t) \in C[0, 1]$  for  $j = 0, 1, \dots, n - 1$ , and  $g(t) \in C[0, 1]$ . If we consider  $\alpha_0 = 0$ , then we have

$$D_*^{\alpha_n} x(t) = \sum_{j=0}^{n-1} a_j(t) I^{\alpha_n - \alpha_j} D_*^{\alpha_n} x(t) + g(t). \tag{5.2}$$

By taking  $u(t) = D_*^{\alpha_n} x(t)$ , we obtain the following fractional integral equation

$$u(t) = \sum_{j=0}^{n-1} a_j(t) I^{\alpha_n - \alpha_j} u(t) + g(t). \tag{5.3}$$

According to (3.3), we can approximate  $u(t)$  and  $g(t)$  as

$$u_N(t) = \sum_{j=1}^{N+1} u(t_j) C_j(t) = C^T \Phi_N(t), \quad g_N(t) = \sum_{j=1}^{N+1} g(t_j) C_j(t) = G^T \Phi_N(t). \tag{5.4}$$

Then, the problem (5.3) reduces to the following problem:

$$u_N(t) = \sum_{j=0}^{n-1} a_j(t) I^{\alpha_n - \alpha_j} u_N(t) + g_N(t). \tag{5.5}$$

Let  $\rho$  stands for the closed interval  $[0, 1]$ ,  $L^2(\rho)$  is the space of all functions  $u : \rho \rightarrow \mathbb{R}$  with  $\|u\|_{L^2(\rho)} < \infty$ , and define  $\|u\|_{L^2(\rho)}$  as

$$\|u\|_{L^2(\rho)} = \left( \int_0^1 u(t)^2 dt \right)^{\frac{1}{2}}. \tag{5.6}$$

Assume know that  $H^m(\rho)$  denotes the Sobolev space [3] of all functions  $u(t)$  on  $\rho$  such that  $u(t)$  and all its weak derivatives up to order  $m$  are in  $L^2(\rho)$ . The norm of  $H^m(\rho)$  is defined by

$$\|u\|_{H^m(\rho)} = \left( \sum_{k=0}^m \|u^{(k)}(t)\|_{L^2(\rho)}^2 \right)^{\frac{1}{2}}. \tag{5.7}$$



Also, we define the semi-norm

$$|u|_{H^{m,N}(\rho)}^2 = \sum_{i=\min(m,N)}^N \|u^{(i)}(t)\|_{L^2(\rho)}^2. \tag{5.8}$$

Now, we consider the following lemmas:

**Lemma 5.1.** *For all measurable functions  $f \geq 0$ , the following generalized Hardy inequality*

$$\left( \int_a^b |(Tf)(t)|^q w_1(t) dt \right)^{\frac{1}{q}} \leq C \left( \int_a^b |f(t)|^p w_2(t) dt \right)^{\frac{1}{p}},$$

holds if and only if

$$\sup_{a < t < b} \left( \int_t^b w_1(t) dt \right)^{\frac{1}{q}} \left( \int_a^t w_2^{1-p'}(t) dt \right)^{\frac{1}{p'}} < \infty, \quad p' = \frac{p}{p-1},$$

for  $1 < p \leq q < \infty$ . Here,  $T$  is an operator of the form  $(Tf)(t) = \int_a^t k(t,s)f(s)ds$ , with  $k(t,s)$  a given kernel,  $w_1, w_2$  weight functions, and  $-\infty \leq a < b \leq \infty$ .

*Proof.* See [7, 4]. □

**Lemma 5.2.** *Assume that  $u(t) \in H^m(\rho)$  and  $\{t_j\}_{j=1}^{N+1}$  represents the  $(N + 1)$  shifted Chebyshev-Gauss points. Suppose that the approximated solution  $u_N$  is given by*

$$u_N(t) = \sum_{j=1}^{N+1} u(t_j)C_j(t),$$

then there exists a constant  $C$  independent of  $N$ , such that

$$\|u - u_N\|_{L^2(\rho)} \leq CN^{-m}|u|_{H^{m,N}(\rho)}. \tag{5.9}$$

*Proof.* See [2]. □

Now, we state the main result of this section:

**Theorem 5.3.** *Assume that the exact solution  $u(t)$  of (5.3) is smooth enough and  $g(t) \in C(\rho)$ . Suppose that the approximate solution  $u_N(t)$  is given by (5.4), then we have*

$$\|e_N(t)\|_{L^2(\rho)} \leq MCN^{-m}|u|_{H^{m,N}(\rho)} + C_g N^{-1}|g|_{H^{1,N}(\rho)}, \tag{5.10}$$

where  $M, C, C_g$  are constants and  $e_N(t) = u_N(t) - u(t)$ ,  $e_g(t) = g_N(t) - g(t)$ .

*Proof.* Subtraction of the Eqs. (5.3) and (5.5) yields

$$e_N(t) = \sum_{j=0}^{n-1} a_j(t)I^{\alpha_n - \alpha_j}e_N(t) + e_g(t). \tag{5.11}$$

By taking absolute value, we get

$$|e_N(t)| \leq \sum_{j=0}^{n-1} |a_j(t)| |I^{\alpha_n - \alpha_j}e_N(t)| + |e_g(t)|. \tag{5.12}$$





Since  $a_j(t) \in C(\rho)$  for  $j = 0, 1, \dots, n - 1$ , we have  $\sup_{0 \leq t \leq 1} |a_j(t)| \leq l_j$  and consequently

$$|e_N(t)| \leq \sum_{j=0}^{n-1} l_j |I^{\alpha_n - \alpha_j} e_N(t)| + |e_g(t)|. \tag{5.13}$$

By taking norm  $L^2(\rho)$ , we obtain

$$\| e_N(t) \|_{L^2(\rho)} \leq \sum_{j=0}^{n-1} l_j \| I^{\alpha_n - \alpha_j} e_N(t) \|_{L^2(\rho)} + \| e_g(t) \|_{L^2(\rho)}. \tag{5.14}$$

Using generalized Hardy's inequality with  $k_j(t, s) = (t - s)^{\alpha_n - \alpha_j - 1}$ , we can write

$$\| e_N(t) \|_{L^2(\rho)} \leq \sum_{j=0}^{n-1} \frac{l_j C_j}{\Gamma(\alpha_n - \alpha_j)} \| e_N(t) \|_{L^2(\rho)} + \| e_g(t) \|_{L^2(\rho)}. \tag{5.15}$$

Let  $M = \sum_{j=0}^{n-1} \frac{l_j C_j}{\Gamma(\alpha_n - \alpha_j)}$ . Therefore, we can obtain the following expression

$$\| e_N(t) \|_{L^2(\rho)} \leq M \| e_N(t) \|_{L^2(\rho)} + \| e_g(t) \|_{L^2(\rho)}. \tag{5.16}$$

Hence (5.9) implies that:

$$\| e_g(t) \|_{L^2(\rho)} \leq C_g N^{-1} |g|_{H^{1,N}(\rho)}. \tag{5.17}$$

Finally, following error bound between the exact solution and approximate solution of (5.4) can be established

$$\| e_N(t) \|_{L^2(\rho)} \leq MCN^{-m} |u|_{H^{m,N}(\rho)} + C_g N^{-1} |g|_{H^{1,N}(\rho)}. \tag{5.18}$$

□

### 6. ILLUSTRATIVE EXAMPLES

In this section, we will use the operational matrix of fractional order integration to solve the fractional differential equations. To demonstrate the performance and efficiency of the present method, we consider three test problems.

**Example 6.1.** *As the first example, we consider the following fractional differential equation [15, 28]:*

$$D_*^2 y(t) + \sin(t) D_*^{\frac{1}{2}} y(t) + ty(t) = f(t), \quad t \in [0, 1], \tag{6.1}$$

where

$$f(t) = t^9 - t^8 + 56t^6 - 42t^5 + \sin(t) \left( \frac{32768}{6435} t^{\frac{15}{2}} - \frac{2048}{429} t^{\frac{13}{2}} \right), \quad y(0) = y'(0) = 0.$$

The exact solution of this equation is  $y(t) = t^8 - t^7$ . Let

$$D_*^2 y(t) = C^T \phi_N(t), \tag{6.2}$$

together with the initial conditions. Consequently, we have

$$D_*^{\frac{1}{2}} y(t) = I^{\frac{3}{2}} D_*^2 y(t) = C^T P^{\frac{3}{2}} \phi_N(t), \quad y(t) = C^T P^2 \phi_N(t). \tag{6.3}$$



TABLE 1. The absolute errors of Example 6.1 with comparison to [15, 28].

$t$	Present method(N=8)	[28](m=8)	[15](m=8)
0.0625	$1.05447e - 007$	$6.8166e - 008$	$9.2040e - 008$
0.1875	$1.02909e - 007$	$6.2025e - 006$	$1.2422e - 005$
0.3125	$4.93077e - 007$	$5.7883e - 005$	$4.6183e - 007$
0.4375	$5.46689e - 006$	$1.9796e - 004$	$8.8140e - 004$
0.5625	$5.42688e - 005$	$4.1838e - 004$	$5.7552e - 003$
0.6875	$2.79393e - 004$	$5.2079e - 004$	$2.0001e - 002$
0.8125	$9.77621e - 004$	$1.1363e - 004$	$4.5151e - 002$
0.9375	$2.35726e - 003$	$3.1379e - 003$	$5.9717e - 002$

Since  $\sin(t)$ ,  $t$  and  $f(t)$  are given functions, according to (3.3) we can approximate it, as follows:

$$\begin{cases} \sin(t) = \sum_{j=1}^{N+1} \sin(t_j)C_j(t) = G_1^T \phi_N(t), \\ t = \sum_{j=1}^{N+1} t_j C_j(t) = G_2^T \phi_N(t), \\ f(t) = \sum_{j=1}^{N+1} f(t_j)C_j(t) = F^T \phi_N(t). \end{cases} \tag{6.4}$$

Substituting Eqs. (6.2)-(6.4) into Eq. (6.1), we have

$$C^T \phi_N(t) + G_1^T \phi_N(t) \phi_N^T(t) (P^{\frac{3}{2}})^T C + G_2^T \phi_N(t) \phi_N^T(t) (P^2)^T C = F^T \phi_N(t). \tag{6.5}$$

According to (4.5) and (3.8) we have

$$C^T \phi_N(t) + G_1^T \bar{F}_3 \phi_N(t) + G_2^T \bar{F}_2 \phi_N(t) = F^T \phi_N(t). \tag{6.6}$$

Therefore, Eq. (6.1) has been transformed into a system of algebraic equations. Solving the system of algebraic equations, we can obtain the vector  $C^T$ . Then using Eq. (6.3), we get approximation solution of  $y(t)$ . In Table 1 and Table 2, we compare the absolute error of our results with the absolute error of the results in [15, 28]. By the comparison of the results obtained using the presented method in Table 1 and Table 2 with the methods of [15] and [28], it is easily found that the present approximations are more efficient.

**Example 6.2.** Consider the following initial value equation [8, 12, 26]

$$D_*^\alpha y(t) + y(t) = 0, \quad 0 < \alpha \leq 2, \quad y(0) = 1, \quad y'(0) = 0. \tag{6.7}$$

The second initial condition is only for  $\alpha > 1$ . The exact solution of this equation is as follows [12]

$$y(t) = \sum_{k=0}^{\infty} \frac{(-t)^k}{\Gamma(\alpha k + 1)}.$$



TABLE 2. The absolute errors of Example 6.1 with comparison to [15, 28].

$t$	Present method(N=12)	[28](m=16)	[15](m=16)
0.0625	$3.78481e - 011$	$5.5745e - 010$	$7.4471e - 010$
0.1875	$2.64794e - 009$	$6.4280e - 007$	$8.3627e - 007$
0.3125	$2.95275e - 007$	$8.1457e - 006$	$3.9354e - 007$
0.4375	$6.07485e - 006$	$3.8396e - 005$	$8.1461e - 004$
0.5625	$5.37413e - 005$	$1.1637e - 004$	$5.1642e - 003$
0.6875	$2.79598e - 004$	$2.9048e - 004$	$1.7360e - 002$
0.8125	$9.77823e - 004$	$6.4027e - 004$	$3.8760e - 002$
0.9375	$2.35738e - 003$	$1.0678e - 003$	$5.0103e - 002$

TABLE 3. The absolute errors for  $\alpha = 0.85$  with comparison to [26], for Example 6.2.

$t$	Method[26]		Present method	
	m=5	m=8	N=5	N=8
0.1	$2.0e - 003$	$8.0e - 004$	$1.14130e - 003$	$4.17130e - 004$
0.2	$3.0e - 003$	$1.2e - 003$	$9.50155e - 004$	$1.31914e - 004$
0.3	$6.2e - 004$	$6.6e - 004$	$6.41152e - 004$	$8.17993e - 005$
0.4	$2.9e - 003$	$8.0e - 004$	$2.89768e - 004$	$1.55508e - 004$
0.5	$2.0e - 003$	$7.5e - 004$	$5.66197e - 004$	$4.93883e - 006$
0.6	$7.2e - 004$	$5.9e - 004$	$1.04990e - 004$	$9.76672e - 005$
0.7	$2.5e - 003$	$7.6e - 004$	$4.20454e - 004$	$6.11117e - 005$
0.8	$1.3e - 003$	$1.8e - 004$	$3.13052e - 004$	$3.87633e - 005$
0.9	$1.5e - 003$	$6.2e - 004$	$3.05479e - 004$	$6.32684e - 005$
1	$5.5e - 004$	$1.5e - 004$	$3.97224e - 004$	$6.98429e - 005$

Let

$$D_*^\alpha y(t) = C^T \phi_N(t), \tag{6.8}$$

then

$$D_* y(t) = I^{\alpha-1} D_*^\alpha y(t) = C^T P^{\alpha-1} \phi_N(t), \tag{6.9}$$

$$y(t) = C^T P^\alpha \phi_N(t) + y(0) = C^T P^\alpha \phi_N(t) + 1 = C^T P^\alpha \phi_N(t) + e^T \phi_N(t), \tag{6.10}$$

where  $e^T = [1, 1, \dots, 1]$ . Submitting Eqs. (6.8)-(6.10) into Eq. (6.7), we have following system of algebraic equations:

$$C^T \phi_N(t) + C^T P^\alpha \phi_N(t) + e^T \phi_N(t) = 0. \tag{6.11}$$

By solving Eq. (6.11) we can find the vector  $C^T$ . The absolute error for  $\alpha = 0.85$  with comparison to [26] is given in Table 3 on the interval  $[0, 1]$ . The difference between our results and the results in [26] is obvious. For  $\alpha = 1$ , the exact solution is given as  $y(t) = e^{-t}$ .



**Example 6.3.** Consider the nonlinear fractional differential equation [15, 6]

$$aD_*^{2.2}y(t) + bD_*^{\alpha_2}y(t) + cD_*^{\alpha_1}y(t) + ey^3(t) = f(t), \quad 0 < \alpha_1 < 1, \quad 1 < \alpha_2 < 2, \quad (6.12)$$

and

$$f(t) = \frac{2a}{\Gamma(1.8)}t^{0.8} + \frac{2b}{\Gamma(4 - \alpha_2)}t^{3 - \alpha_2} + \frac{2c}{\Gamma(4 - \alpha_1)}t^{3 - \alpha_1} + e\frac{t^9}{27},$$

subject to  $y(0) = y'(0) = y''(0) = 0$ .

The exact solution of this equation is  $y(t) = \frac{t^3}{3}$ . Let

$$D_*^{2.2}y(t) = C^T \phi_N(t). \quad (6.13)$$

Consequently, we have

$$D_*^{\alpha_2}y(t) = C^T P^{2.2 - \alpha_2} \phi_N(t), \quad D_*^{\alpha_1}y(t) = C^T P^{2.2 - \alpha_1} \phi_N(t), \quad (6.14)$$

$$y(t) = C^T P^{2.2} \phi_N(t), \quad (6.15)$$

$$D_*^{\alpha_1}y(t) = C^T P^{2.2 - \alpha_1} \phi_N(t), \quad (6.16)$$

$$y(t) = C^T P^{2.2} \phi_N(t). \quad (6.17)$$

Assume know that

$$C^T P^{2.2} = [a_1, a_2, \dots, a_{N+1}], \quad (6.18)$$

then, according to Lemma 3.4 we have

$$y^3(t) = [a_1^3, a_2^3, \dots, a_{N+1}^3] \phi_N(t). \quad (6.19)$$

Similarly  $f(t)$  can be expanded in terms of the Chebyshev cardinal functions as follows:

$$f(t) = \sum_{j=1}^{N+1} f(t_j) C_j(t) = F^T \phi_N(t). \quad (6.20)$$

Substituting Eqs. (6.13)-(6.16) and Eqs. (6.19)-(6.20) into Eq. (6.12), we have

$$\begin{aligned} C^T \phi_N(t) &+ C^T P^{2.2 - \alpha_2} \phi_N(t) + C^T P^{2.2 - \alpha_1} \phi_N(t) + [a_1^3, a_2^3, \dots, a_{N+1}^3] \phi_N(t) \\ &= F^T \phi_N(t). \end{aligned} \quad (6.21)$$

This is a nonlinear system of algebraic equations. In this example, we chose  $a = 1, b = 1, c = 1, e = 1, \alpha_1 = 0.75, \alpha_2 = 1.25$ . In Table 4, we compare the absolute error obtained for different values of  $t$  by using the present method with  $N = 8, N = 16$ , and the Haar wavelet operational matrix of the fractional order integration [15] for  $m = 32, m = 64$ .



TABLE 4. The absolute errors with comparison to [15], for Example 6.3.

$t$	Method[15]	Present method		
	m=32	m=64	N=8	N=16
0.1	$6.960e - 005$	$1.530e - 005$	$1.77358e - 006$	$1.62213e - 007$
0.2	$1.174e - 004$	$3.690e - 005$	$3.78743e - 006$	$3.62324e - 007$
0.3	$1.748e - 004$	$5.420e - 005$	$5.23244e - 006$	$5.69659e - 007$
0.4	$2.736e - 004$	$5.910e - 005$	$7.22167e - 006$	$7.32969e - 007$
0.5	$3.519e - 004$	$9.100e - 005$	$9.17622e - 006$	$9.09578e - 007$
0.6	$3.872e - 004$	$8.280e - 005$	$1.03997e - 005$	$1.04116e - 006$
0.7	$3.575e - 004$	$1.140e - 004$	$1.13764e - 005$	$1.17049e - 006$
0.8	$3.960e - 004$	$1.263e - 004$	$1.27935e - 005$	$1.36152e - 006$
0.9	$5.356e - 004$	$1.119e - 004$	$1.38150e - 005$	$1.27239e - 006$

## 7. CONCLUSION

In this paper, we derived operational matrix of the fractional integration for Chebyshev cardinal functions, and used this methodology to solve the multi-order fractional differential equations. We transformed the multi-order fractional differential equations into a system of algebraic equations that can be solved easily. Numerical examples were given to show that the proposed method is applicable, efficient and accurate.

## REFERENCES

- [1] J. P. Boyd, *Chebyshev and Fourier spectral methods*, Dover Publications, Inc, 2000.
- [2] C. Canuto, M. Y. Hussaini, A. Quarteroni, and T. A. Zang, *Spectral methods fundamentals in single domains*, Springer-Verlag, Berlin, 2006.
- [3] S. N. Chandler-Wilde, D. P. Hewett, and A. Moiola, *Sobolev spaces on non-Lipschitz subsets of  $\mathbb{R}^n$  with application to boundary integral equations on fractal screens*, arXiv:1607.01994v3 [math.FA] (2017).
- [4] Y. Chen and T. Tang, *Convergence analysis of the Jacobi spectral collocation methods for Volterra integral equations with a weakly singular kernel*, Math. Comput., 79(269) (2010), 147-167.
- [5] M. R. A. Darani and A. Saadatmandi, *The operational matrix of fractional derivative of the fractional-order Chebyshev functions and its applications*, Comput. Methods Differ. Equ., 5 (2017), 67-87.
- [6] A. El-Mesiry, A. El-Sayed, and H. El-Saka, *Numerical methods for multi-term fractional (arbitrary) orders differential equations*, Appl. Math. Comput., 160 (2005), 683-699.
- [7] A. Gogatishvill and J. Lang, *The generalized hardy operator with kernel and variable integral limits in Banach function spaces*, J. Inequal. Appl., 4(1) (1999), 1-16.
- [8] I. Hashim, O. Abdulaziz, and S. Momani, *Homotopy analysis method for fractional IVPs*, Commun. Nonlinear Sci. Numer. Simul., 14(3) (2009), 674-684.
- [9] P. Henrici, *Fast Fourier methods in computational complex analysis*, SIAM Rev., 21 (1979), 481-527.
- [10] M. Heydari, S. M. Hosseini, and G. B. Loghmani, *Operational matrices of Chebyshev cardinal functions and their application for solving delay differential equations arising in electrodynamics with error estimation*, Appl. Math. Model., 37 (2013), 7789-7809.
- [11] S. Irandoust-Pakchin, M. Lakestani, and H. Kheri, *Numerical approach for solving a class of nonlinear fractional differential equations*, Bull. Iranian Math. Soc., 42 (2016), 1107-1126.



- [12] P. Kumar and O. P. Agrawal, *An approximate method for numerical solution of fractional differential equations*, Sig. Proc., *86* (2006), 2602-2610.
- [13] M. Lakestani and M. Dehghan, *The use of Chebyshev cardinal functions for the solution of a partial differential equation with an unknown time-dependent coefficient subject to an extra measurement*, J. Comput. Appl. Math., *235* (2010), 669-678.
- [14] Y. L. Li, *Solving a nonlinear fractional differential equation using Chebyshev wavelets*, Commun. Nonlinear Sci. Numer. Simul., *15* (2010), 2284-2292.
- [15] Y. L. Li and W. W. Zhao, *Haar wavelet operational matrix of fractional order integration and its applications in solving the fractional order differential equations*, Appl. Math. Comput., *216* (2010), 2276-2285.
- [16] M. M. Meerschaert and C. Tadjeran, *Finite difference approximations for two-sided space-fractional partial differential equations*, Appl. Numer. Math., *56* (2006), 80-90.
- [17] K. S. Miller and B. Ross, *An introduction to the fractional calculus and fractional differential equations*, Wiley, New York, 1993.
- [18] S. Momani and K. Al-Khaled, *A numerical solutions for systems of fractional differential equations by the decomposition method*, Appl. Math. Comput., *162*(3) (2005), 1351-1365.
- [19] S. Momani and Z. Odibat, *Analytical solution of a time-fractional NavierStokes equation by Adomian decomposition method*, Appl. Math. Comput., *177* (2006), 488-494.
- [20] Z. Odibat and S. Momani, *Application of variational iteration method to nonlinear differential equations of fractional order*, Int. J. Nonlinear Sci. Numer. Simul., *7*(1) (2006), 27-34.
- [21] Z. Odibat and S. Momani, *Modified homotopy perturbation method: application to quadratic Riccati differential equation of fractional order*, Chaos Soliton Fract., *36*(1) (2008), 167-174.
- [22] K. B. Oldham and J. Spanier, *The fractional calculus*, Academic Press, New York, 1974.
- [23] I. Podlubny, *Fractional differential equations*, Academic Press, San Diego, 1999.
- [24] M. U. Rehman and R. A. Khan, *The Legendre wavelet method for solving fractional differential equations*, Commun. Nonlinear Sci. Numer. Simul., *16* (2011), 4163-4173.
- [25] A. Saadatmandi, *Bernstein operational matrix of fractional derivatives and its applications*, Appl. Math. Model., *38* (2014), 1365-1372.
- [26] A. Saadatmandi and M. Dehghan, *A new operational matrix for solving fractional-order differential equations*, Comput. Math. Appl., *59* (2010), 1326-1336.
- [27] K. Sayevand and M. Rostami, *Fractional optimal control problems: optimality conditions and numerical solution*, IMA J. Math. Control Info., 2016. DOI 10.1093/imamci/dnw041.
- [28] M. Yi and J. Huang, *Wavelet operational matrix method for solving fractional differential equations with variable coefficients*, Appl. Math. Comput., *230* (2014), 383-394.

