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A NEW FRACTIONAL DERIVATIVE WITHOUT SINGULAR KERNEL Application to the Modelling of the Steady Heat Flow

by

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In this article we propose a new fractional derivative without singular kernel. We consider the potential application for modeling the steady heat-conduction problem. The analytical solution of the fractional-order heat flow is also obtained by means of the Laplace transform.

Key words: heat conduction, steady heat flow, analytical solution, Laplace transform, fractional derivative without singular kernel

Introduction

Fractional derivatives with singular kernel [1], namely, the Riemann-Liouville [2, 3], Caputo [4, 5], and other derivatives, see [6-8] and the references therein, have nowadays a wide application in the field of heat-transfer engineering.

More recently, the fractional Caputo-Fabrizio derivative operator without singular kernel was given [1, 9-12]:

$${}^{CF}D_x^{(\nu)}T(x) = \frac{(2-\nu)\Im(\nu)}{2(1-\nu)} \int_0^x \exp\left[-\frac{\nu}{1-\nu}(x-\lambda)\right] T^{(1)}(\lambda) d\lambda$$
 (1)

where $\Im(v)$ is a normalization constant depending on v (0 < v < 1).

Following eq. (1), Losada and Nieto [10] suggested the new fractional Caputo-Fabrizio derivative operator [11, 12]:

$${^{CF}_{*}}D_{x}^{(\nu)}T(x) = \frac{1}{1-\nu} \int_{0}^{x} \exp\left[-\frac{\nu}{1-\nu}(x-\lambda)\right] T^{(1)}(\lambda) d\lambda$$
 (2)

where v (0 < v < 1) is a real number and $\Im(v) = 2/(2-v)$.

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Equations (1) and (2) represent an extension of the Caputo fractional derivative with singular kernel. However, an analog of the Riemann-Liouville fractional derivative with singular kernel has not yet been formulated. The main aim of the article is to propose a new fractional derivative without singular kernel, which is an extension of the Riemann-Liouville fractional derivative with singular kernel, and to study its application in the modeling of the fractional-order heat flow.

Mathematical tools

The Riemann-Liouville fractional derivative of fractional order v of the function T(x) is defined [1]:

$${}^{RL}D_{a^+}^{(\nu)}T(x) = \frac{1}{\Gamma(1-\nu)} \frac{\mathrm{d}}{\mathrm{d}x} \int_{a}^{x} \frac{T(\lambda)}{(x-\lambda)^{\nu}} \,\mathrm{d}\lambda \tag{3}$$

where $a \le x$ and v (0 < v < 1) is a real number.

Replacing the function $1/(x-\lambda)^{\nu} \Gamma(1+\nu)$ by $\Re(\nu) \exp\{[-\nu/(1-\nu)](x-\lambda)\}/(1-\nu)$, we obtain a new fractional derivative given by:

$$D_{a^{+}}^{(\nu)}T(x) = \frac{\Re(\nu)}{1-\nu} \frac{\mathrm{d}}{\mathrm{d}x} \int_{a}^{x} \exp\left[-\frac{\nu}{1-\nu} (x-\lambda)\right] T(\lambda) \mathrm{d}\lambda \tag{4}$$

where $a \le x$, v(0 < v < 1) is a real number, and $\Re(v)$ is a normalization function depending on v such that $\Re(0) = \Re(1) = 1$.

Taking $\psi = 1/\nu - 1$, with $0 < \psi < +\infty$, eq. (4) can be re-written:

$$D_{a^{+}}^{\left(\frac{1}{\psi+1}\right)}T(x) = \aleph(\psi)\frac{d}{dx}\int_{a}^{x}\Pi(\lambda)T(\lambda)d\lambda$$
 (5)

where $\Re(\psi) = (\psi + 1)\Re[1/(\psi + 1)]$, and $\Pi(\lambda) = \exp[-(x - \lambda)/\psi]/\psi$.

With the help of the following approximation to the identity [9, 13]:

$$\lim_{w \to 0} \Pi(\lambda) = \delta(x - \lambda) \tag{6}$$

where $v \to 1$ (or $\psi \to 0$), eq. (4) becomes:

$$\lim_{\nu \to 1} D_{a^+}^{(\nu)} T(x) = \lim_{\psi \to 0} \aleph(\psi) \frac{\mathrm{d}}{\mathrm{d}x} \int_a^x \Pi(\lambda) T(\lambda) \mathrm{d}\lambda = T^{(1)}(x)$$
 (7)

When $v \to 0$ (or $\psi \to +\infty$), eq. (4) can be written:

$$\lim_{\nu \to 0} D_{a^{+}}^{(\nu)} T(x) = \lim_{\nu \to 0} \frac{\Re(\nu)}{1 - \nu} \frac{d}{dx} \int_{a}^{x} \exp\left[-\frac{\nu}{1 - \nu} (x - \lambda)\right] T(\lambda) d\lambda = T(x)$$
 (8)

Taking the Laplace transform of the new fractional derivative without singular kernel for the parameter a = 0, we have:

$$L[D_0^{(\nu)}T(x)] = \frac{\Re(\nu)s}{\nu(1-s)+s}T(s)$$
(9)

where $L[\xi(x)] := \int_0^x \exp(-sx)\xi(x)dx = \xi(s)$ represents the Laplace transform of the function $\xi(x)$, [14].

We now consider:

$$T(s) = \left[\frac{v}{\Re(v)s} + \frac{1 - v}{\Re(v)} \right] \Xi(s)$$
 (10)

where $D_0^{(\nu)}T(x) = \Xi(x)$ and $L[\Xi(x)] = \Xi(x)$.

Taking the inverse Laplace transform of eq. (10) we obtain:

$$T(x) = \frac{1 - \nu}{\Re(\nu)} \Xi(x) + \frac{\nu}{\Re(\nu)} \int_{0}^{x} \Xi(x) dx, \qquad x > 0, \qquad 0 < \nu < 1$$
 (11)

If 0 < v < 1 and $\Re(v) = 1$, then eqs. (4) and (11) can be written:

$${}_{*}D_{a^{+}}^{(\nu)}T(x) = \frac{1}{1-\nu} \frac{\mathrm{d}}{\mathrm{d}x} \int_{a}^{x} \exp\left[-\frac{\nu}{1-\nu} (x-\lambda)\right] T(\lambda) \mathrm{d}\lambda \tag{12}$$

and

$$T(x) = (1 - \nu)\Xi(x) + \nu \int_{0}^{x} \Xi(x) dx, \qquad x > 0, \qquad 0 < \nu < 1$$
 (13)

respectively.

Modelling the fractional-order steady heat flow

The fractional-order Fourier law in 1-D case is suggested:

$$KD_0^{(\nu)}T(x) = -H(x)$$
 (14)

where K is the thermal conductivity of the material and H(x) – the heat flux density.

The heat flow of the fractional-order heat conduction is presented:

$$H(x) = g \tag{15}$$

where g is the heat flow (a constant) of the material.

By submitting eq. (13) into eq. (14), and taking the Laplace transform, it results:

$$\frac{\Re(v)s}{v + (1 - v)s} T(s) = -\frac{g}{K} \tag{16}$$

which leads to:

$$T(s) = \frac{-g[\nu + (1-\nu)s]}{K\Re(\nu)s} \tag{17}$$

Taking the inverse Laplace transform of eq. (17), we obtain:

$$T(x) = -C \left[\frac{gvx}{K\Re(v)} + \frac{g(1-v)}{K\Re(v)} \right]$$
 (18)

where C is a constant depending on the initial value T(x).

The corresponding graphs with different orders $v = \{0.3, 0.6, 1\}$ are shown in fig. 1.

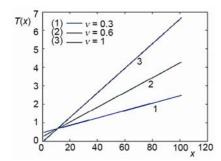


Figure 1. The plots of T(x) with the parameters $v = \{0.3, 0.6, 1\}, C = -1, g = 2, K = 3, \text{ and } \Re(v) = 1$

Conclusion

In this work a new fractional-order operator without singular kernel, which is an analog of the Riemann-Liouville fractional derivative with singular kernel, was proposed for the first time. An illustrative example for modelling the fractional-order steady heat flow was given and the analytical solution for the governing equation involving the fractional derivative without singular kernel was discussed.

Nomenclature

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D_0^{(\nu)} – fractional derivative without singular kernel, [–] L(\bullet) – Laplace transform, [–] H(x) – heat flux density, [Wm<sup>-2</sup>] T(x) – temperature distribution, [K] K – thermal conductivity, [Wm<sup>-1</sup>K<sup>-1</sup>] T(x) – space co-ordinate, [m]
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