



ORIGINAL ARTICLE

Analytical study of time-fractional order Klein–Gordon equation



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Abstract In this article, we study an approximate analytical solution of linear and nonlinear time-fractional order Klein–Gordon equations by using a recently developed semi analytical method referred as fractional reduced differential transform method with appropriate initial condition. In the study of fractional Klein–Gordon equation, fractional derivative is described in the Caputo sense. The validity and efficiency of the aforesaid method are illustrated by considering three computational examples. The solution profile behavior and effects of different fraction Brownian motion on solution profile of the three numerical examples are shown graphically.

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1. Introduction

In the recent years, fractional calculus theory gained a great attention in various fields of science and engineering [1–10] due to its wide range of applications to model a variety of real world problems e.g., model based signal processing, the traffic flow model, fluid flow model, diffusion models. It has been observed that noninteger order derivatives are very valuable to depict many physical phenomena such as rheology, damping laws, and diffusion process. Since fractional differential equations have been substantially used to model complex phenomena, therefore there is growing interest swiftly from engineers and scientist to study fractal calculus in several fields

of fluid mechanics, mathematical biology, electrochemistry, etc., to name a few, the nonlinear oscillation of earthquake can be modeled with fractional derivatives [11], and the fluid-dynamic traffic model with fractional derivatives [12] can eliminate the deficiency arising from the assumption of continuum traffic flow. He has suggested an exact fractional order model for seepage flow in porous media to overcome the continuity assumption of seepage flow [13]. Fractional differential equations have been created attention among the researchers due to exact description of nonlinear phenomena, especially in fluid mechanics (e.g. nano-hydrodynamics) where continuum assumption does not well, and hence fractional model can be considered to be a best candidate (see [1–13]). In order to show the advantage and efficiency of the fractional calculus in aforesaid areas various methods have been developed by many researchers to solve linear and nonlinear fractional differential equations [14–16].

The present work is concerned with time fractional order Klein–Gordon equations as given below

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$$D_t^\alpha u = D_x^2 u + au + bu^2 + cu^3, \quad t > 0, \quad (1.1)$$

subject to the initial condition

$$u(x, 0) = u_0, x \in \mathbb{R}, \quad (1.2)$$

where $D_t^\alpha u = \frac{\partial^\alpha u}{\partial t^\alpha}$, $D_x^2 u = \frac{\partial^2 u}{\partial x^2}$, and a, b, c are real constants.

In particular, for $\alpha = 1$, Eq. (1.1) reduces to classical nonlinear Klein–Gordon equations, since nonlinear Klein–Gordon equations (*KGEs*) have wide range of applications in science and engineering such as solid state physics, nonlinear optics and quantum field theory [18]. The equation is considered as one of the important equations in mathematical physics and paid much attention in studying many problems arising in solitons and condensed matter physics for studying the interaction of solitons in a collision less plasma and the recurrence of initial states [19–25]. Klein–Gordon equations have been solved using many methods, e.g., Adomain Decomposition method (ADM), Variational Iteration Method (VIM) and Homotopy Perturbation method (HPM) [23–27].

Before the nineteenth century, there was no scheme available for analytical solutions fractional order differential equations. In 1998, Variational Iteration Method (VIM) was first proposed to solve fractional differential equations [13,28]. Thereafter, various analytical and numeric approaches have been developed for the solution of such type of fractional differential equations such as finite difference scheme, an implicit finite-difference scheme, a compact difference scheme, higher-order numerical scheme, a composite scheme combining alternating directions implicit approach with a Crank Nicolson discretization and a Richardson extrapolation and so on (see [29–35]). Recently, Golmankhaneh et al. [17] have solved the fractional order *KGEs* using Homotopy Perturbation Method (HPM). The major disadvantage of aforesaid approach is that it requires a complex and huge calculation. To overcome such type of drawbacks, the fractional reduced differential transform method (*FRDTM*) [36] has been employed. The *FRDTM* is the much easier implementable analytical technique and provides approximate analytical solution for both linear and nonlinear fractional differential equations (refer [37–44]).

In this work, we use *FRDTM* to investigate analytical solution and study the behavior of the nonlinear time-fractional *KGEs*. Rest of the article is categorized as follows: in Section 2, basic preliminaries and notations to the fractional calculus theory are revisited. Section 3 provides the basic of *FRDTM* to find the exact solution of nonlinear time-fractional *KGEs*. In Section 4, the approximate analytical solutions of three test problems are discussed and compared with the solutions available in the literature by using HPM while Section 5 concludes the article.

2. Fractional calculus theory

In this Section, basic definitions and preliminaries based on fractional derivatives have been revisited for the further ongoing study. In the literature, several definitions of fractional integrals and derivatives are proposed but the first major contribution to give proper, reasonable and most meaningful definitions goes to Liouville [3,10].

Definition 2.1. A real valued function $f(x) \in \mathbb{R}$, $x > 0$ is said to be in the space C_μ , $\mu \in \mathbb{R}$ if there exists a real number $q (> \mu)$ such that $f(x) = x^q g(x)$, where $g(x) \in C[0, \infty)$, and is said to be in the space C_μ^m if $f^{(m)} \in C_\mu$, $m \in \mathbb{N}$.

Definition 2.2. Let $f \in \mathbb{R}$. Riemann–Liouville fractional integral operator [2] of order $\alpha \geq 0$ is defined by

$$\begin{cases} J_x^\alpha f(x) = \frac{1}{\Gamma(\alpha)} \int_0^x (x-t)^{\alpha-1} f(t) dt, & \alpha > 0, x > 0, \\ J_x^0 f(x) = f(x). \end{cases} \quad (2.1)$$

Carpinteri and Mainardi [2] proposed a modified fractional differentiation operator D_x^α to describe the theory of viscoelasticity to overcome the discrepancy of Riemann–Liouville derivative [3,10] while modeling the real world problems using the fractional differential equations. They further demonstrated that their proposed Caputo fractional derivative allows the utilization of initial and boundary conditions involving integer order derivatives which depicts straightforward physical interpretations.

Definition 2.3. The fractional derivative of $f(x) \in \mathbb{R}$, in the Caputo sense [2], is defined as

$$\begin{aligned} D_x^\alpha f(x) &= J_x^{m-\alpha} D_x^m f(x) \\ &= \frac{1}{\Gamma(m-\alpha)} \int_0^x (x-t)^{m-\alpha-1} f^{(m)}(t) dt, \end{aligned} \quad (2.2)$$

for $m-1 < \alpha \leq m$, $m \in \mathbb{N}$, $x > 0$, $f \in C_\mu^m$, $\mu \geq -1$.

The basic properties of the Caputo fractional derivative can be given by the following lemma.

Lemma 2.1. If $m-1 < \alpha \leq m$, $m \in \mathbb{N}$ and $f \in C_\mu^m$, $\mu \geq -1$, then

$$\begin{cases} D_x^\alpha J_x^\alpha f(x) = f(x), & x > 0, \\ J_x^\alpha D_x^\alpha f(x) = f(x) - \sum_{k=0}^m f^{(k)}(0^+) \frac{x^k}{k!}, & x > 0. \end{cases} \quad (2.3)$$

In this work, the Caputo fractional derivative is considered because it allows the traditional initial and boundary conditions to be included in the formulation of the physical problems, for further important characteristics of fractional derivatives refer [1–10].

3. Fractional reduced differential transform method (FRDTM)

In this section, basic preliminaries of the fractional reduced differential transform method (*FRDTM*) are described [36–39]. Let the function of two variables $w(x, t)$ represents as a product of two single-variable functions $w(x, t) = F(x)G(t)$. Then by using the properties of the one-dimensional differential transform (DT) method, $w(x, t)$ can be written as

$$w(x, t) = \sum_{i=0}^{\infty} F(i)x^i \sum_{j=0}^{\infty} G(j)t^j = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} W(i, j)x^i t^j, \quad (3.1)$$

where $W(i, j) = F(i)G(j)$ is cited as the spectrum of $w(x, t)$.

Let R_D and R_D^{-1} denote the operators for fractional reduced differential transform (FRDT) and inverse fractional reduced

differential transform. (IFRDT), respectively. The basic definition and properties of the *FRDTM* are depicted below.

Definition 3.1. Assume the function $w(x, t)$ be an analytic and continuously differentiable with respect to space variable x and time variable t in the domain of interest, then

(i) FRDT of $w(x, t)$ is given by

$$W_k(x) = \frac{1}{\Gamma(k\alpha + 1)} [D_t^k(w(x, t))]_{t=t_0}. \tag{3.2}$$

(ii) The inverse FRDT of $w(x, t)$ is defined as

$$w(x, t) = \sum_{k=0}^{\infty} W_k(x)(t - t_0)^{k\alpha}, \tag{3.3}$$

where α is a parameter which describes the order of time-fractional derivative. Throughout the article, $w(x, t)$ (lowercase) is used for the original function and $W_k(x)$ (uppercase) refers the fractional reduced transformed function.

From Eq. (3.2) and (3.3), we have

$$w(x, t) = \sum_{k=0}^{\infty} \frac{1}{\Gamma(k\alpha + 1)} [D_t^k(w(x, t))]_{t=t_0} (t - t_0)^{k\alpha}. \tag{3.4}$$

In particular, for $t_0 = 0$, Eq. (3.4) becomes

$$w(x, t) = \sum_{k=0}^{\infty} \frac{1}{\Gamma(k\alpha + 1)} [D_t^k(w(x, t))]_{t=0} t^{k\alpha}. \tag{3.5}$$

Let $u(x, t)$ and $v(x, t)$ be any two analytic and continuously differentiable functions with respect to space variable x and time variable t such that $u(x, t) = R_D^{-1}[U_k(x)]$ and $v(x, t) = R_D^{-1}[V_k(x)]$, then the fundamental operations of *FRDTM* are described in Table 1, In Table 1, symbol \otimes denotes the fractional reduced differential transform of the multiplication, Γ denotes the Gama function, defined as $\Gamma(z) := \int_0^{\infty} e^{-t} t^{z-1} dt, z \in \mathbb{C}$, and the function δ is defined by $\delta(k) := \begin{cases} 1 & \text{if } k = 0 \\ 0 & \text{otherwise} \end{cases}$.

4. Numerical computations

In this section, the illustrated method (*FRDTM*) in Section 2 is implemented by taking three numerical examples of linear and nonlinear time fractional *KGEs*.

Table 1 Basic properties of the fractional reduced differential transform method.

Original function	Fractional reduced differential transformed function
$w(x, t)$	$R_D\{w(x, t)\} = W_k(x)$
$u(x, t)v(x, t)$	$U_k(x) \otimes V_k(x) = \sum_{r=0}^k U_r(x)V_{k-r}(x)$
$a_1u(x, t) \pm a_2v(x, t)$	$a_1U_k(x) \pm a_2V_k(x)$
$x^m t^n u(x, t)$	$x^m U_{k-n}(x), \quad \forall k \geq n;$ $0, \quad \text{else.}$
$D_x^l u(x, t)$	$D_x^l U_k(x)$
$D_t^{\alpha} u(x, t)$	$\frac{\Gamma(1+(k+N)\alpha)}{\Gamma(1+k\alpha)} U_{k+N}(x)$
x^m	$x^m \delta(k)$

Example 4.1. Consider the linear time fractional order Klein–Gordon equation [17]:

$$D_t^{\alpha} u - D_x^2 u - u = 0, \quad t \geq 0, \tag{4.1}$$

subject to the initial condition

$$u(x, 0) = 1 + \sin(x). \tag{4.2}$$

The following recurrence relation is obtained on applying *FRDTM* to Eq. (4.1)

$$\frac{\Gamma(k\alpha + \alpha + 1)}{\Gamma(k\alpha + 1)} U_{k+1}(x) = D_x^2 U_k + U_k. \tag{4.3}$$

Now, we obtain the following expression by using *FRDTM* to the initial condition (4.2)

$$U_0(x) = 1 + \sin(x). \tag{4.4}$$

Using Eq. (4.3) into Eq. (4.2), the following values of $U_k(x)$ are obtained successively

$$U_1(x) = \frac{1}{\Gamma(1 + \alpha)}, U_2(x) = \frac{1}{\Gamma(1 + 2\alpha)}, \dots, \\ U_k(x) = \frac{1}{\Gamma(1 + k\alpha)}, \dots \tag{4.5}$$

Now, using the inverse *FRDTM*, we obtained

$$u(x, t) = \sum_{k=0}^{\infty} U_k(x)t^{k\alpha} = U_0(x) + \sum_{k=1}^{\infty} U_k(x)t^{k\alpha} \\ = 1 + \sin(x) + \sum_{k=1}^{\infty} \frac{t^{k\alpha}}{\Gamma(1 + k\alpha)}. \tag{4.6}$$

Eq. (4.6) represents the exact solution of Eq. (4.1). The same solution was obtained by Golmankhaneh et al. [17] using HPM. In particular, for $\alpha \rightarrow 1$, Eq. (4.6) reduced to

$$u(x, t) = 1 + \sin(x) + \sum_{k=1}^{\infty} \frac{t^k}{\Gamma(1 + k)}, \tag{4.7}$$

which is the exact solution of the classical Klein–Gordon Eq. (4.1) with $\alpha = 1$.

It is evident that the above result is in complete agreement with the results provided by Golmankhaneh et al. [17] using HPM. Fig. 1 depicts the physical solution behavior of $u(x, t)$ corresponding to $\alpha = 0.5, 1.5$ and 2.5 , respectively for Example 4.1. Fig. 2 shows the solution nature behavior of $u(x, t)$ for different fraction Brownian motion, $\alpha = 0.6, 0.7, 0.8, 0.9$ and 1.0 . From Fig. 2, it can be observed that as the value of fraction Brownian motion, α decreases toward zero, the solution profile $u(x, t)$ grows, and in other words, as the value of α tends toward integer (non-fractional) order (i.e., $\alpha \rightarrow 1$), the solution profile $u(x, t)$ decays.

Example 4.2. Consider the nonlinear time fractional order Klein–Gordon equation [17]:

$$D_t^{\alpha} u - D_x^2 u + u^2 = 0, \quad t > 0, \tag{4.8}$$

subject to the initial condition

$$u(x, 0) = 1 + \sin(x). \tag{4.9}$$

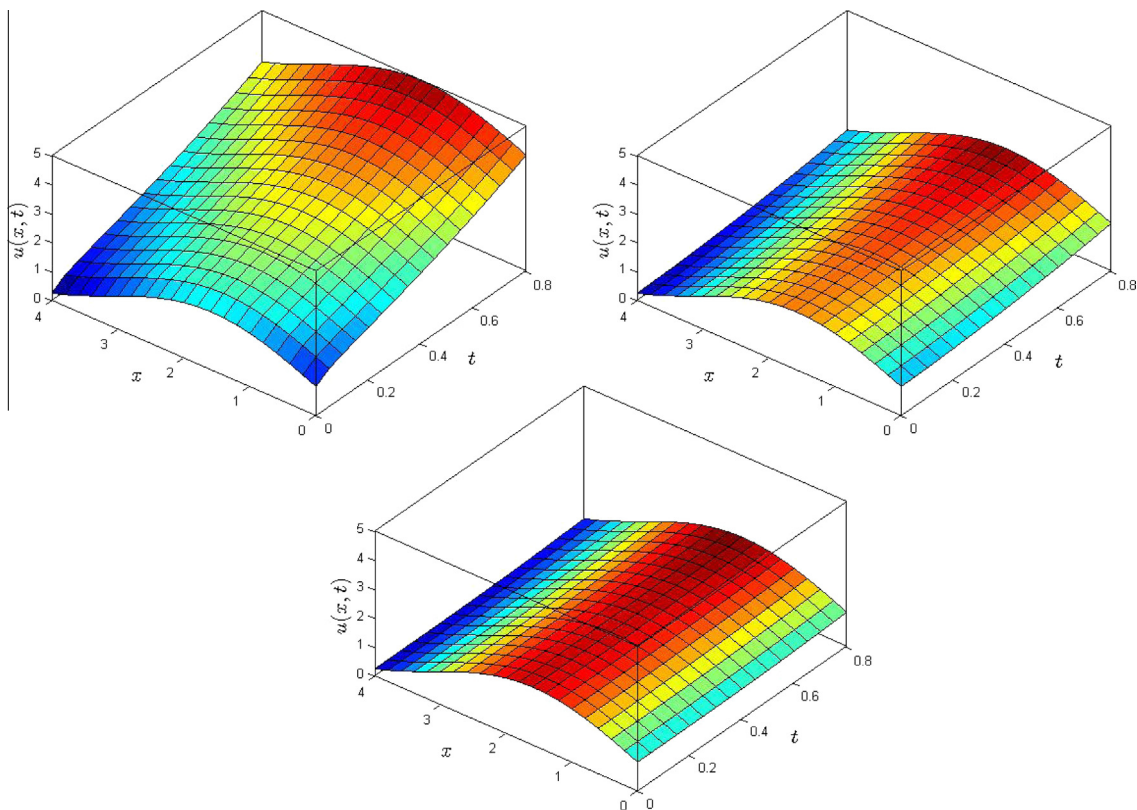


Figure 1 Physical behavior of $u(x, t)$ corresponding to $\alpha = 0.5, 1.5$ and 2.5 from left to right.

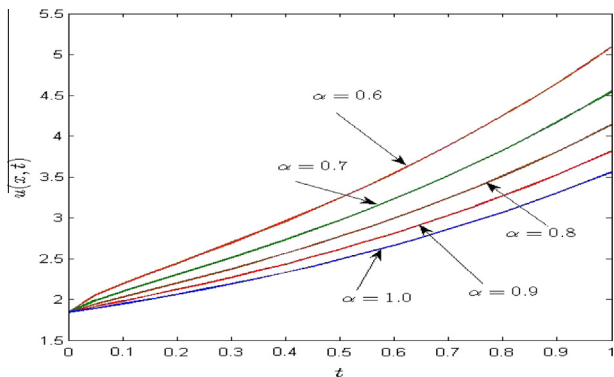


Figure 2 Solution profile of $u(x, t)$ vs. time t for different values of α .

The following recurrence relation is obtained on applying the FRDTM to Eq. (4.8)

$$\frac{\Gamma(k\alpha + \alpha + 1)}{\Gamma(k\alpha + 1)} U_{k+1}(x) = D_x^2 U_k - \sum_{r=0}^k U_r U_{k-r}. \tag{4.10}$$

Now, using FRDTM to the initial condition (4.10), the following expression is obtained

$$U_0(x) = 1 + \sin(x). \tag{4.11}$$

Using Eq. (4.10) into Eq. (4.9), the following values of $U_k(x)$ are obtained successively

$$\begin{aligned} U_1(x) &= -\frac{1}{\Gamma(1 + \alpha)} (1 + 3 \sin(x) + \sin^2(x)), \\ U_2(x) &= \frac{1}{\Gamma(1 + 2\alpha)} (11 \sin(x) + 12 \sin^2(x) + 2 \sin^3(x)), \\ U_3(x) &= \frac{1}{\Gamma(1 + 3\alpha)} (18 - 57 \sin(x) - 160 \sin^2(x) - 82 \sin^3(x) \\ &\quad - 10 \sin(4x)), \\ &\vdots \end{aligned} \tag{4.12}$$

Using inverse FRDTM of $U_k(x)$, we obtain the solution of Eq. (4.8) as

$$\begin{aligned} u(x, t) &= \sum_{k=0}^{\infty} U_k(x) t^{k\alpha} = 1 + \sin(x) - \frac{t^\alpha}{\Gamma(1 + \alpha)} (1 + 3 \sin(x) \\ &\quad + \sin^2(x)) + \frac{t^{2\alpha}}{\Gamma(1 + 2\alpha)} (11 \sin(x) + 12 \sin^2(x) \\ &\quad + 2 \sin^3(x)) + \frac{t^{3\alpha}}{\Gamma(1 + 3\alpha)} (18 - 57 \sin(x) - 160 \sin^2(x) \\ &\quad - 82 \sin^3(x) - 10 \sin(4x)) \dots \end{aligned} \tag{4.13}$$

Eq. (4.13) is the series solution for the nonlinear time fractional Klein–Gordon equation, clearly in complete agreement with the results given by Golmankhaneh et al. [17] using HPM. Fig. 3 shows the physical characteristics of $u(x, t)$ corresponding to $\alpha = 0.5, 1.0$ and 1.5 , respectively for Example 4.2. Fig. 4 shows the solution behavior of $u(x, t)$ for different fraction Brownian motion $\alpha = 0.6, 0.7, 0.8, 0.9$ and 1.0 . Similar to numerical Example 4.1, we notice the same solution behavior for different fraction Brownian motion, α .

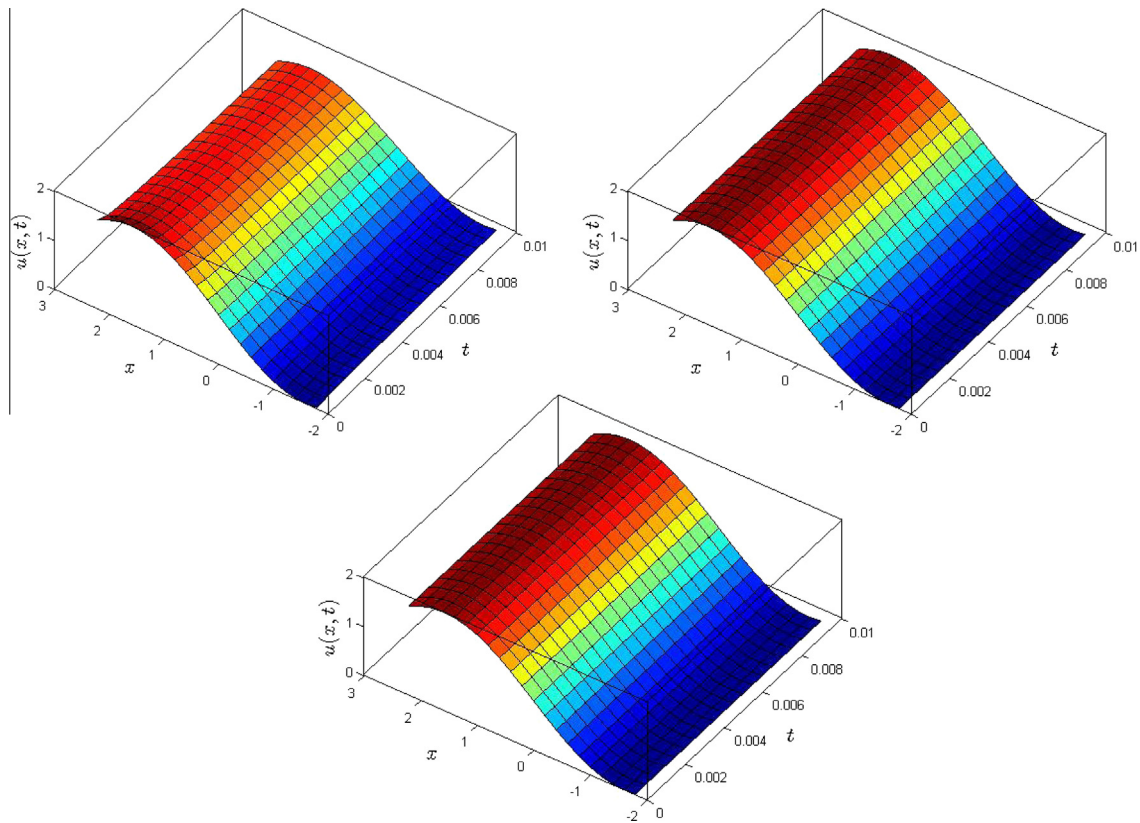


Figure 3 Physical characteristics of $u(x, t)$ corresponding to $\alpha = 0.5, 1.0$ and 1.5 from left to right.

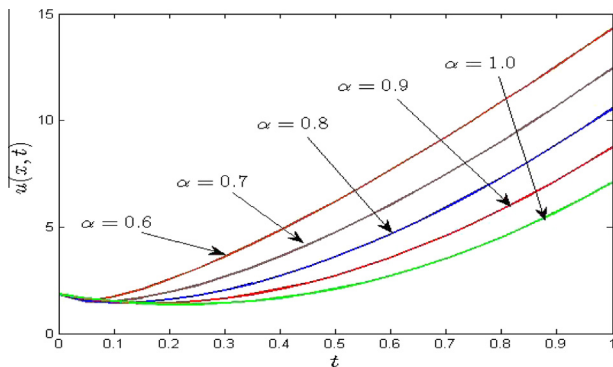


Figure 4 Solution profile pattern of $u(x, t)$ vs. time t for different values of α .

Example 4.3. Consider the nonlinear time fractional Klein–Gordon equation [17]:

$$D_t^\alpha u - D_x^2 u + u - u^3 = 0, \quad t > 0, \tag{4.14}$$

subject to the initial condition

$$u(x, 0) = -\operatorname{sech}(x). \tag{4.15}$$

The following recurrence relation is obtained on applying the FRDTM to Eq. (4.14)

$$\frac{\Gamma(k\alpha + \alpha + 1)}{\Gamma(k\alpha + 1)} U_{k+1}(x) = D_x^2 U_k + U_k - R_D[u^3]. \tag{4.16}$$

Now, using FRDTM to the initial condition (4.15), the following expression is obtained

$$U_0(x) = -\operatorname{sech}(x). \tag{4.17}$$

Using Eq. (4.17) into Eq. (4.16), the following values of $U_k(x)$ are obtained successively

$$\begin{aligned} U_1(x) &= -\frac{1}{\Gamma(1+\alpha)} (2\operatorname{sech}(x) - 3\operatorname{sech}^3(x)), \\ U_2(x) &= -\frac{1}{\Gamma(1+2\alpha)} (3\operatorname{sech}(x) - 34\operatorname{sech}^3(x) - 18\operatorname{sech}^5(x)), \\ U_3(x) &= -\frac{1}{\Gamma(1+3\alpha)} (64\operatorname{sech}^3(x) - 288\operatorname{sech}^5(x) + 240\operatorname{sech}^7(x)), \\ &\vdots \end{aligned} \tag{4.18}$$

Now, using inverse fractional reduced differential transform, we obtain

$$\begin{aligned} u(x, t) = \sum_{k=0}^{\infty} U_k(x) t^{k\alpha} &= -\operatorname{sech}(x) - \frac{t^\alpha}{\Gamma(1+\alpha)} (2\operatorname{sech}(x) \\ &\quad - 3\operatorname{sech}^3(x)) - \frac{t^{2\alpha}}{\Gamma(1+2\alpha)} (3\operatorname{sech}(x) \\ &\quad - 34\operatorname{sech}^3(x) - 18\operatorname{sech}^5(x)) \\ &\quad - \frac{t^{3\alpha}}{\Gamma(1+3\alpha)} (64\operatorname{sech}^3(x) \\ &\quad - 288\operatorname{sech}^5(x) + 240\operatorname{sech}^7(x)) - \dots \end{aligned} \tag{4.19}$$

Eq. (4.19) is the series solution for the nonlinear time fractional Klein–Gordon equation. The same solution was

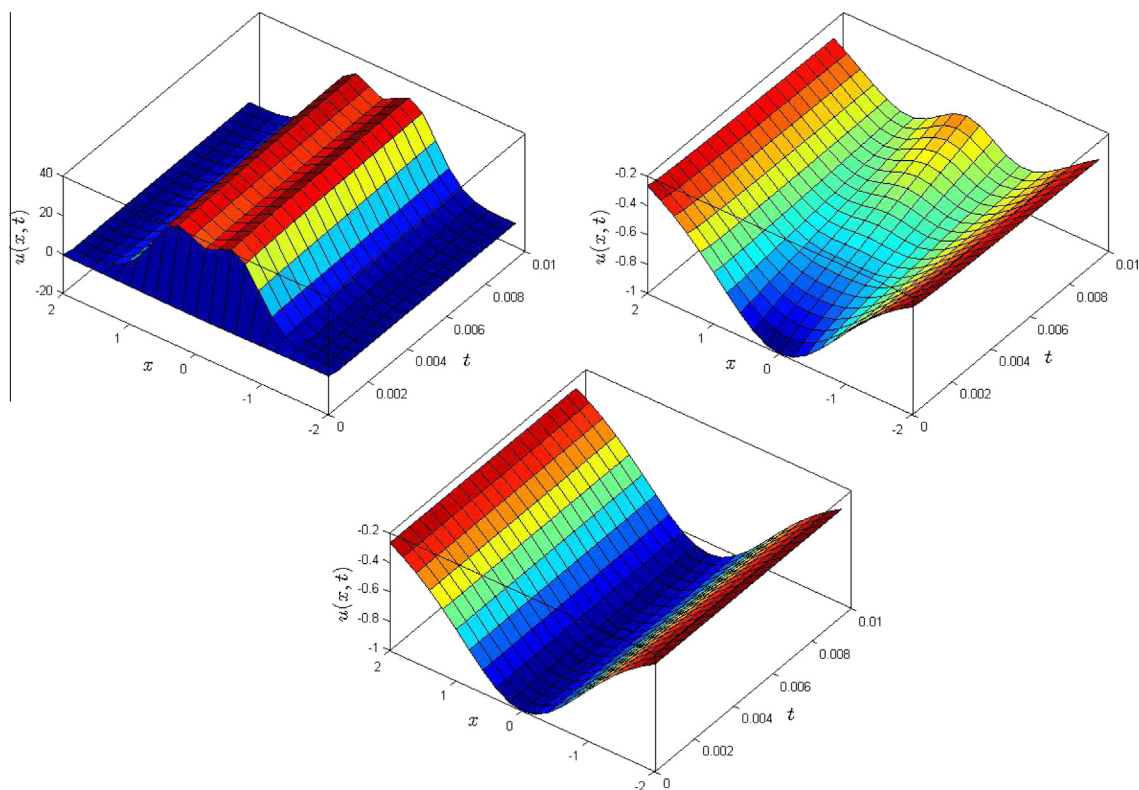


Figure 5 Physical behavior of $u(x, t)$ corresponding to $\alpha = 0.01, 0.5$ and 1.0 from left to right.

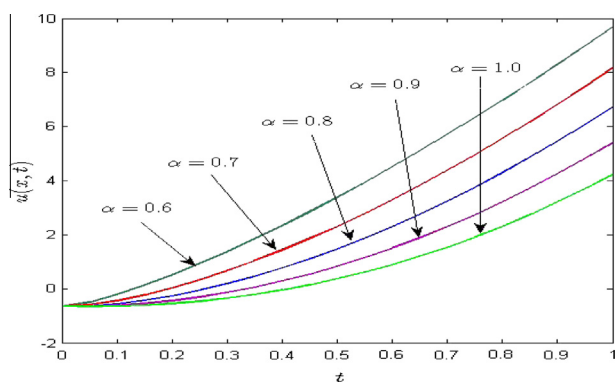


Figure 6 Solution pattern of $u(x, t)$ vs. time t for different values of α .

obtained by Golmankhaneh et al. [17] using HPM. It is clear that the above result is in complete agreement with the results due to Golmankhaneh et al. [17]. Fig. 5 depicts the physical behavior of $u(x, t)$ corresponding to $\alpha = 0.01, 0.5$ and 1.0 for Example 4.3. Fig. 6 shows the solution behavior of $u(x, t)$ for different fraction Brownian motion. The same type of solution profile pattern observation can be seen as it was observed in Examples 4.1 and 4.2.

5. Conclusions

In this work, implementation of the fractional reduced differential transform method has been done successfully to study

analytically linear and nonlinear time fractional order Klein–Gordon equations. To validate the efficacy and accurateness of the method for Klein–Gordon equations, three computational examples have been carried out. From the computational examples, we notice that as the fraction Brownian motion tends toward non-fraction Brownian motion, the solution profile decays. We also notice that the proposed series solutions obtained by the fractional reduced differential transform method are in excellent agreement with the solution given by homotopy perturbation method. Moreover, the performed computations show that the described method is much easier to apply than homotopy perturbation method as it takes very small size of computation.

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