

Exact Solutions of Partial Differential Equations of Caputo Fractional Order

Ahmad El-Kahlout

Department of mathematics, Technology and Applied Sciences
Al-Quds Open University, Palestine
ORCID ID: <https://orcid.org/0000-0002-3715-1262>

This article is distributed under the Creative Commons by-nc-nd Attribution License.
Copyright © 2021 Hikari Ltd.

Abstract

The integral Fourier-sine transform and integral Laplace transform were used to solve two types of partial differential equations of fractional order in xz plane, where the fractional order is the Caputo differential coefficient. The solution of the partial wave equation of fractional order was taken as a result of the first fractional partial differential equation (FPDE). The solution of Rayleigh's equation of fractional and ordinary order was taken as a result of the second fractional partial differential equation (FPDE).

Keywords: Caputo fractional derivative, Fractional derivatives, Integral transform, Rayleigh-Stokes problem, Wave equation.

Introduction

The idea of fractional calculus is as old as the traditional calculus (differentiation and integration of integer order). Leibniz (1695)[7], was the first scientist to discover the symbol $\frac{d^n y}{dx^n} = D^n y$ for the n th derivative, where $n \in \mathbb{Z}^+$ (\mathbb{Z}

is integer set). Lacroix (1819) [8,12], developed Leibniz's formula for n-th derivative of $y = x^m$, m is a positive integer

$$D^n y = \frac{m!}{(m-n)!} x^{m-n}, \quad \text{Where } n \leq m \text{ is an integer.} \quad (1)$$

Replacing the factorial symbol by the gamma function, it further obtained the fractional derivative

$$D^\alpha x^\beta = \frac{\Gamma(\beta+1)}{\Gamma(\beta-\alpha+1)} x^{\beta-\alpha}, \quad \text{Since } \alpha \text{ and } \beta \text{ are fractional number} \quad (2)$$

Joseph Liouville (1832) [4,9], formally extended the formula for the derivative of integral order n

$$D^n e^{ax} = a^n e^{ax} \quad (3)$$

To the derivative of arbitrary order as:

$$D^\alpha e^{ax} = a^\alpha e^{ax} \quad (4)$$

And from (4) and by using the series expansion of a function f(x), Liouville derived the formula

$$D^\alpha f(x) = \sum_{n=0}^{\infty} c_n a_n^\alpha e^{a_n x} \quad (5)$$

Where

$$f(x) = \sum_{n=0}^{\infty} c_n e^{a_n x} \quad (6)$$

Formula (5) is Liouville's first formula for fractional derivative. The second Liouville's formula of fractional derivative defined as

$$D^\alpha x^{-\beta} = (-1)^\alpha \frac{\Gamma(\alpha+\beta)}{\Gamma(\beta)} x^{-\beta-\alpha} \quad (7)$$

Where $\Gamma(\beta)$ is gamma function defined as

$$\Gamma(z) = \int_0^{\infty} e^{-t} t^{z-1} dt, \quad \text{Re } z > 0 \quad (8)$$

One of the basic properties of the gamma function is

$$z\Gamma(z) = \Gamma(z+1) \quad (9)$$

Also, there is a useful relationships of the gamma function

$$\Gamma(n) = (n-1)!, \quad n \in \mathbb{N} \quad (10)$$

$$\Gamma(z) = \frac{\pi}{\sin(\pi z)\Gamma(1-z)} \quad (11)$$

and from the last relation the researcher deduce that:

$$\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi} \tag{12}$$

Definition of fractional derivatives:

In this paper, the researcher will identify two types of fractional derivative only

Definition:

- **Fractional derivative of Riemann-Liouville definition is: [8,4,9]**

$${}_a D_t^\alpha [f(t)] = \frac{1}{\Gamma(n-\alpha)} \frac{d^n}{dt^n} \int_a^t \frac{f(x)}{(t-x)^{-n+\alpha+1}} dx \tag{13}$$

Since n is positive integer number and $n-1 < \alpha \leq n$, f(t) is one time integrable.

In the above definition if f(t)=c, c is constant, ${}_a D_t^\alpha [f(t)] \neq 0$

Definition:

Caputo fractional derivative: [2, 4,10]

Caputo developed the formula (13) which is not zero when f(t)=constant, so he defined Riemann-Liouville in another way as

$${}_a D_t^\alpha f(t) = \begin{cases} \frac{1}{\Gamma(n-\alpha)} \int_a^t \frac{f^{(n)}(x)}{(t-x)^{-n+\alpha+1}} dx, & n-1 < \alpha < n \\ \frac{d^n f(t)}{dt^n}, & \alpha = n \end{cases} \tag{14}$$

The Mittag-Leffler Function: [5,13]

The Mittag-Leffler function of one-parameter is :

$$E_\alpha(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + 1)} \tag{15}$$

Which was introduced by Mittag-Leffler and studied by Wiman.

The Mittag-Leffler function of two-parameter is:

$$E_{\alpha,\beta}(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + \beta)}, (\alpha > 0, \beta > 0) \tag{16}$$

And the result from the previous definition is :

$$E_{1,1}(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(k+1)} = \sum \frac{z^k}{k!} = e^z \tag{17}$$

Furthermore, $E_{\alpha,\beta}^{(k)}(z) = \frac{d^k}{dy^k} E_{\alpha,\beta}(z) = \sum \frac{(j+k)!z^j}{j!\Gamma(\alpha j + \alpha k +)}$ is the derivative of Mittag-Leffler function in two parameters.

Integral transforms:

Laplace Integral transform: [2,6,12]

$$L(f(t), s) = \int_0^{\infty} f(t)e^{-st} ds = \tilde{f}(s) \quad , \operatorname{Re}(s) > 0 \quad (18)$$

Where L is the Laplace operator .

The inverse Laplace transform :

$$f(t) = L^{-1}(\tilde{f}(s), t) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} e^{st} \tilde{f}(s) ds, \quad c = \operatorname{Re}(s) \quad (19)$$

Fourier-sine integral transform:[2,6,8]

$$F_e(f(x), \zeta) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \sin(\zeta x) f(x) dx \quad (20)$$

Solution of (FPDE) in xz plane :

Consider the time (FPDE) of Caputo fractional order as:

$$\frac{\partial^\beta u(x, z, t)}{\partial t^\beta} = \left[a \frac{\partial^2 u(x, z, t)}{\partial x^2} + b \frac{\partial^2 u(x, z, t)}{\partial z^2} \right], \quad n-1 < \beta \leq n, \quad (21)$$

With conditions as:

$$\frac{\partial^m u(x, z, 0)}{\partial t^m} = b_m(x, z), \quad m = 0, 1, 2, \dots, n-1, \quad \text{for } x, z > 0 \quad (22)$$

$$u(x, 0, t) = u(0, z, t) = 1 \quad t > 0 \quad (23)$$

$$u(x, z, t), \frac{\partial^m u(x, z, t)}{\partial x^m}, \frac{\partial^m u(x, z, t)}{\partial z^m} \rightarrow 0, \quad m = 0, 1, 2, \dots, n-1 \quad \text{for } x^2 + z^2 \rightarrow \infty \quad (24)$$

Use the Fourier-sine integral transform and conditions (23), (24). Then Equations (21) and (22) lead to

$$\frac{\partial^\beta U(\zeta, \xi, t)}{\partial t^\beta} = -(a\zeta^2 + b\xi^2)U(\zeta, \xi, t) + \frac{2}{\pi} \zeta \xi \quad (25)$$

$$U^{(m)}(\zeta, \xi, 0) = \frac{2}{\pi} \int_0^{\infty} \int_0^{\infty} \sin(\xi z) \sin(\zeta x) b_m(x, z) dx dz = b_m(\zeta, \xi) \quad (26)$$

Hence the Laplace transform of Eq. (25) is

$$p\tilde{U}(\zeta, \xi, p) + \zeta^2 \tilde{U}(\zeta, \xi, p) + (a\zeta^2 + b\xi^2)p^\beta \tilde{U}(\zeta, \xi, p) - \sum_{n=0}^m (a\zeta^2 + b\xi^2)p^{\beta-n-1} U^{(n)}(\zeta, \xi, 0) = \frac{2}{\pi} \frac{\zeta\xi}{p} \tag{27}$$

$$\tilde{U}(\zeta, \xi, p) = \frac{2\zeta\xi}{\pi p (p + (b\xi^2 + a\zeta^2)p^\beta + (b\xi^2 + a\zeta^2))} + \sum_{m=0}^{n-1} \frac{(b\xi^2 + a\zeta^2)b_m(\zeta, \xi)p^{\beta-m-1}}{p + (b\xi^2 + a\zeta^2)p^\beta + (b\xi^2 + a\zeta^2)} \tag{28}$$

The inverse Laplace transform [7,13] of Eq. (28) by using the relation

$$L^{-1} \left\{ \frac{n!}{p^{\mu-\lambda} (p^\lambda \pm c)^{n+1}}, t \right\} = t^{\lambda n + \mu - 1} E_{\lambda, \mu}^{(n)}(\mp ct^\lambda), \quad \left(\text{Re}(p) > |c|^{\frac{1}{\lambda}} \right) \tag{29}$$

Then Eq. (28) leads to

$$U(\zeta, \xi, t) = \frac{2}{\pi} \frac{1}{\zeta\xi} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} (b\xi^2 + a\zeta^2)^{k+1} t^{k+1} E_{1-\beta, 2+\beta k}^{(k)} \left(-(b\xi^2 + a\zeta^2)/t^{\beta-1} \right) + \sum_{m=0}^{n-1} b_m(\zeta, \xi) \times \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} (b\xi^2 + a\zeta^2)^{(k+1)} t^{2-\beta} E_{1-\beta, \beta k - \beta + 2}^{(k)} \left(-(b\xi^2 + a\zeta^2)/t^{\beta-1} \right) \tag{30}$$

So the inverse Fourier- sine integral transform of Eq. (30) is:

$$u(x, z, t) = \frac{2}{\pi} \int_0^\infty \int_0^\infty \sin(\xi z) \sin(\zeta x) \sin(\xi z) \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} t^{\beta k - 1} \left[\frac{2}{\pi} \frac{1}{\zeta\xi} t^{\beta+1} E_{\beta-1, \beta+k+1}^{(k)} \left(-\frac{1}{t^{1-\beta} (a\zeta^2 + b\xi^2)} \right) + \sum_{m=0}^{n-1} b_m(\zeta, \xi) t^{2m} E_{\beta-1, k+1}^{(k)} \left(-\frac{1}{t^{1-\beta} (a\zeta^2 + b\xi^2)} \right) \right] d\zeta d\xi \tag{31}$$

which is the exact solution of (21).

Special Case:

The time fractional wave equation:

When b=0 and $0 < \beta \leq 1$, the special case of the equation (26) is the wave equation (see references [8,10, 13], for which its formula as:

$$\frac{\partial^\beta u(x,t)}{\partial t^\beta} = a \frac{\partial^2 u(x,t)}{\partial x^2}, \quad 0 < \beta \leq 1 \quad (32)$$

$$u(x,0) = b_0(x), \quad x, z > 0 \quad (33)$$

$$u(0,t) = 1, \quad t > 0 \quad (34)$$

$$u(x,t), \frac{\partial u(x,t)}{\partial x} \rightarrow 0, \quad x \rightarrow \infty \quad (35)$$

Use the Fourier- sine integral transform and the Laplace transform respectively and conditions (34), (35), so Eq. (32) is:

$$\begin{aligned} \tilde{U}(\zeta, p) = & \frac{2}{\pi} \frac{1}{\zeta} \sum_{k=0}^{\infty} (-1)^k \zeta^{2k+2} \frac{1}{p^{\beta k + \beta + 1} (p^{1-\beta} + a \zeta^2)^{k+1}} + b_0(\zeta) \sum_{k=0}^{\infty} (-1)^k \\ & \times \zeta^{2k+2} \frac{1}{p^{\beta k + 1} (p^{1-\beta} + a \zeta^2)^{k+1}} \end{aligned} \quad (36)$$

The Laplace inverse transform and the Fourier-sine inverse integral transform respectively of Eq. (36) is:

$$u(x,t) = \frac{2}{\pi} \int_0^\infty \sin(\zeta x) \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \zeta^{2k+2} t \left\{ \begin{aligned} & \frac{2}{\pi \zeta} t^k E_{1-\beta, 2+\beta k}^{(k)}(-a^2 \zeta^2 t^{1-\beta}) \\ & + ab_0(\zeta) t^{1-\beta} E_{1-\beta, \beta k - \beta + 2}^{(k)}(-a \zeta^2 t^{1-\beta}) \end{aligned} \right\} d\zeta \quad (37)$$

which is the special case of the solution (31).

Solution of FPDE of The fractional Rayleigh-Stokes problem as special case:

Consider the FPDE as:

$$\frac{\partial^\beta u(x,z,t)}{\partial t^\beta} = (v + \alpha D_t^\beta) \left[\frac{\partial^2 u(x,z,t)}{\partial x^2} + \frac{\partial^2 u(x,z,t)}{\partial z^2} \right] \quad (38)$$

Since $u(x,z,t)$ = function in xz plane, t =time, v, α = constants with respect to (x, z, t) and D_t^β = Caputo fractional derivative with $n-1 < \beta \leq n$.

The corresponding conditions of Eq.(38) are

$$\frac{\partial^m u(x,z,0)}{\partial t^m} = b_m(x,z), \quad m = 0, 1, \dots, n-1, \quad x, z > 0 \quad (39)$$

$$u(x,0,t) = u(0,z,t) = U, \quad \text{for } t > 0 \quad (40)$$

Moreover, the following condition has to be satisfied:

$$u(x, z, t), \frac{\partial^m u(x, z, t)}{\partial x^m}, \frac{\partial^m u(x, z, t)}{\partial z^m} \rightarrow 0, \quad m = 0, 1, 2, \dots, n-1 \quad \text{for } x^2 + z^2 \rightarrow \infty \tag{41}$$

Use the non-dimensional quantities:

$$u^* = \frac{u}{U}, \quad x^* = \frac{xU}{\nu}, \quad t^* = \frac{tU^2}{\nu}, \quad \eta = \alpha \frac{U^2}{\nu^2}, \quad z^* = \frac{zU}{\nu} \tag{42}$$

Equations (38 - 42) Reduce to non-dimension equations as follows (For reducing the dimensionless mark “*” is deleted here)

$$\frac{\partial^\beta u(x,z,t)}{\partial t^\beta} = \left(1 + \eta D_t^\beta\right) \left[\frac{\partial^2 u(x,z,t)}{\partial x^2} + \frac{\partial^2 u(x,z,t)}{\partial z^2}\right], \quad n - 1 < \beta \leq n, \quad \eta = \frac{\alpha}{\nu} \tag{43}$$

$$\frac{\partial^m u(x, z, 0)}{\partial t^m} = b_m(x, z), \quad m = 0, 1, 2, \dots, n-1, \quad \text{for } x, z > 0 \tag{44}$$

$$u(0, z, t) = 1, \quad u(z, 0, t) = 1 \quad t > 0 \tag{45}$$

$$u(x, z, t), \frac{\partial^m u(x, z, t)}{\partial x^m}, \frac{\partial^m u(x, z, t)}{\partial z^m} \rightarrow 0, \quad m = 0, 1, 2, \dots, n-1 \quad \text{for } x^2 + z^2 \rightarrow \infty \tag{46}$$

Use the Fourier- sine integral transform and conditions (45), (46). Then Eqs. (43) and (44) lead to

$$\frac{\partial U(\zeta, \xi, t)}{\partial t} = -(\zeta^2 + \xi^2)(1 + \eta D_t^\beta)U(\zeta, \xi, t) + \frac{2}{\pi} \zeta \xi \tag{47}$$

$$U^{(m)}(\zeta, \xi, 0) = \frac{2}{\pi} \int_0^\infty \int_0^\infty \sin(\xi z) \sin(\zeta x) b_m(x, z) dx dz = b_m(\zeta, \xi) \tag{48}$$

Hence the Laplace transform of Eq. (47) is

$$p\tilde{U}(\zeta, \xi, p) + \zeta^2 \tilde{U}(\zeta, \xi, p) + \eta(\zeta^2 + \xi^2) p^\beta \tilde{U}(\zeta, \xi, p) - \sum_{m=0}^{n-1} \eta(\zeta^2 + \xi^2) p^{\beta-m-1} U^{(m)}(\zeta, \xi, 0) = \frac{2}{\pi} \frac{\zeta \xi}{p} \tag{49}$$

$$\tilde{U}(\zeta, \xi, p) = \frac{2\zeta \xi}{\pi p (p + (\zeta^2 + \xi^2)\eta p^\beta + (\zeta^2 + \xi^2))} + \sum_{m=0}^{n-1} \frac{(\zeta^2 + \xi^2)\eta b_m(\zeta, \xi) p^{\beta-m-1}}{p + (\zeta^2 + \xi^2)\eta p^\beta + (\zeta^2 + \xi^2)} \tag{50}$$

By using the following relation :

$$L^{-1} \left\{ \frac{n! p^{\lambda-\mu}}{(p^\lambda \mp c)^{n+1}} \right\} = t^{\lambda n + \mu - 1} E_{\lambda, \mu}^{(n)}(\pm ct^\lambda), \quad \left(\text{Re al}(p) > |c|^{\frac{1}{\lambda}} \right) \tag{51}$$

So the inverse Laplace transform of Eq. (50) leads to:

$$U(\zeta, \xi, t) = \frac{2}{\pi} \frac{1}{\zeta \xi} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} (\xi^2 + \zeta^2)^{k+1} t^{k+1} E_{1-\beta, 2+\beta k}^{(k)} \left(-\eta (\xi^2 + \zeta^2) t^{1-\beta} \right) + \sum_{m=0}^{n-1} \eta b_m(\zeta, \xi) \\ \times \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} (\xi^2 + \zeta^2)^{(k+1)} t^{2-\beta} E_{1-\beta, \beta k - \beta + 2}^{(k)} \left(-\eta (\xi^2 + \zeta^2) t^{1-\beta} \right) \quad (52)$$

where $E_{\alpha, \beta}^{(k)}(y) = \frac{d^k}{dy^k} E_{\alpha, \beta}(y) = \sum_{k=0}^{\infty} \frac{(j+k)! y^j}{j! \Gamma(\alpha j + \beta k)}$ is the Mittag-Leffler function in two parameters [14].

So the inverse Fourier- sine integral transform of Eq. (52).

$$u(x, z, t) = \frac{2}{\pi} \int_0^{\infty} \int_0^{\infty} \sin(\xi z) \sin(\zeta x) \sin(\zeta z) \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{1}{\eta} \right)^{k+1} t^{\beta k - 1} \left[\frac{2}{\pi} \frac{1}{\zeta \xi} t^{\beta+1} E_{\beta-1, \beta+k+1}^{(k)} \left(-\frac{1}{(\xi^2 + \zeta^2) \eta} t^{\beta-1} \right) \right. \\ \left. + \sum_{m=0}^{n-1} \eta b_m(\zeta, \xi) t^{2m} E_{\beta-1, k+1}^{(k)} \left(-\frac{1}{(\xi^2 + \zeta^2) \eta} t^{\beta-1} \right) \right] d\zeta d\xi \quad (53)$$

which is the exact solution of (43).

Special Case:

Fractional Rayleigh-Stokes problem:

Now consider the following two cases of fractional Rayleigh-Stokes problem (see Fang and others (2006)):

Case (1): when $0 < \beta \leq 1$:

Then equations (43),(44),(45) and (46) lead to

$$\frac{\partial u(x, z, t)}{\partial t} = (1 + \eta D_t^\beta) \left[\frac{\partial^2 u(x, z, t)}{\partial x^2} + \frac{\partial^2 u(x, z, t)}{\partial z^2} \right], \quad 0 < \beta \leq 1 \quad (54)$$

$$u(x, z, 0) = b_0(x, z), \quad x, z > 0 \quad (55)$$

$$u(x, 0, t) = u(0, z, t) = 1, \quad t > 0 \quad (56)$$

$$u(x, z, t), \frac{\partial u(x, z, t)}{\partial x}, \frac{\partial u(x, z, t)}{\partial z} \rightarrow 0, \quad \text{for } x^2 + z^2 \rightarrow \infty \quad (57)$$

Use the Fourier- sine integral transform and the Laplace transform respectively and conditions (56), (57). So Eq. (54) is:

$$\begin{aligned} \tilde{U}(\zeta, \xi, p) = & \frac{2}{\pi} \frac{1}{\zeta \xi} \sum_{k=0}^{\infty} (-1)^k (\xi^2 + \zeta^2)^{(k+1)} \frac{p^{-\beta k - \beta - 1}}{(p^{1-\beta} + \eta (\xi^2 + \zeta^2))^{k+1}} + \eta b_0(\zeta, \xi) \sum_{k=0}^{\infty} (-1)^k \\ & \times (\xi^2 + \zeta^2)^{(k+1)} \frac{p^{-\beta k - 1}}{(p^{1-\beta} + \eta (\xi^2 + \zeta^2))^{k+1}} \end{aligned} \quad (58)$$

Use the inverse Laplace transform and the inverse Fourier- sine integral transform respectively of Eq. (58), then it leads to

$$\begin{aligned} u(x, z, t) = & \frac{2}{\pi} \int_0^{\infty} \int_0^{\infty} \sin(\xi z) \sin(\zeta x) \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} (\xi^2 + \zeta^2)^{(k+1)} \\ & \times t \left\{ \begin{aligned} & \frac{2}{\pi \zeta \xi} t^k E_{1-\beta, 2+\beta k}^{(k)} \left(-\eta^2 (\xi^2 + \zeta^2) t^{1-\beta} \right) \\ & + \eta b_0(\zeta, \xi) t^{1-\beta} E_{1-\beta, \beta k - \beta + 2}^{(k)} \left(-\eta (\xi^2 + \zeta^2) t^{1-\beta} \right) \end{aligned} \right\} d\zeta d\xi \end{aligned} \quad (59)$$

So Eq. (59) is special case of equation (53).

Now take the special cases of case (1):

1.1 When $b_0(\zeta, \xi) = 0$, then Eq. (59) leads to:

$$u(x, z, t) = \frac{4}{\pi^2} \int_0^{\infty} \int_0^{\infty} \frac{\sin(\xi z) \sin(\zeta x)}{\zeta \xi} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} (\xi^2 + \zeta^2)^{(k+1)} t^{k+1} E_{1-\beta, 2+\beta k}^{(k)} \left(-\eta^2 \zeta^2 t^{1-\beta} \right) d\zeta d\xi \quad (60)$$

Eq. (60) is the result obtained by Fang and others [6].

1.2 When $b_0(\zeta, \xi) = 0, \beta = 1$, then Eq. (59) leads to:

$$u(x, z, t) = 1 - \frac{4}{\pi^2} \int_0^{\infty} \int_0^{\infty} \frac{\sin(\zeta x) \sin(\xi z)}{\zeta \xi} e^{\left(\frac{-(\zeta^2 + \xi^2)}{1 + \eta(\zeta^2 + \xi^2)} t \right)} d\zeta d\xi \quad (61)$$

So Eq. (61) is the result obtained by Fetacau and Corina [2].

Case (2): When $1 < \beta \leq 2$:

Then equations (43-46) lead to:

$$\frac{\partial u(x, z, t)}{\partial t} = (1 + \eta D_t^\beta) \left[\frac{\partial^2 u(x, z, t)}{\partial x^2} + \frac{\partial^2 u(x, z, t)}{\partial z^2} \right], \quad 1 < \beta \leq 2 \quad (62)$$

$$u(x, z, 0) = b_0(x, z), \quad x, z > 0 \quad (63)$$

$$u_t(x, z, 0) = b_1(x, z), \quad x > 0 \quad (64)$$

$$u(0, z, t) = u(x, 0, t) = 1, \quad t > 0 \quad (65)$$

$$u(x, z, t), \frac{\partial u(x, z, t)}{\partial x}, \frac{\partial u(x, z, t)}{\partial z} \rightarrow 0 \quad \text{for} \quad x^2 + z^2 \rightarrow \infty \quad (66)$$

Use the same strategies used in equations (43-46),

So the solution of Eq. (62) is:

$$\begin{aligned}
u(x, t) = & \frac{2}{\pi} \int_0^\infty \int_0^\infty \sin(\zeta x) \sin(\xi z) \sum_{k=0}^\infty \frac{(-1)^k}{k!} \left(\frac{1}{\eta}\right)^{k+1} t^{\beta k-1} \left[\frac{2}{\pi} \frac{1}{\zeta \xi} t^{\beta+1} E_{\beta-1, \beta+k+1}^{(k)} \left(-\frac{1}{(\zeta^2 + \xi^2) \eta} t^{\beta-1} \right) \right. \\
& \left. + \eta b_0(\zeta, \xi) E_{\beta-1, k}^{(k)} \left(-\frac{1}{(\zeta^2 + \xi^2) \eta} t^{\beta-1} \right) + \eta b_1(\zeta, \xi) t^2 E_{\beta-1, k+1}^{(k)} \left(-\frac{1}{(\zeta^2 + \xi^2) \eta} t^{\beta-1} \right) \right] d\zeta d\xi
\end{aligned} \tag{67}$$

Now take the special cases of case 2:

2.1 When $\beta = 2$, then Eq. (67) leads to:

$$\begin{aligned}
u(x, z, t) = & \frac{2}{\pi} \int_0^\infty \int_0^\infty \sin(\zeta x) \sin(\xi z) \sum_{k=0}^\infty \frac{(-1)^k}{k!} \left(\frac{1}{\eta}\right)^{k+1} t^{2k-1} \left[\frac{2}{\pi} \frac{1}{\zeta \xi} t^2 E_{1, k+2}^{(k)} \left(-\frac{1}{(\zeta^2 + \xi^2) \eta} t \right) \right. \\
& \left. + \eta b_0(\zeta, \xi) E_{1, k}^{(k)} \left(-\frac{1}{(\zeta^2 + \xi^2) \eta} t \right) + \eta b_1(\zeta, \xi) t^2 E_{1, k+1}^{(k)} \left(-\frac{1}{(\zeta^2 + \xi^2) \eta} t \right) \right] d\zeta d\xi
\end{aligned} \tag{68}$$

2.2 When $\beta = 2$, $b_0(\zeta, \xi) = 0$, $b_1(\zeta, \xi) = 0$, then Eq. (67) leads:

$$u(x, z, t) = \frac{4}{\pi^2} \int_0^\infty \int_0^\infty \frac{\sin(\zeta x) \sin(\xi z)}{\zeta \xi} \sum_{k=0}^\infty \frac{(-1)^k}{k!} \left(\frac{1}{\eta}\right)^{k+1} t^{2k+1} E_{1, k+2}^{(k)} \left(-\frac{1}{(\zeta^2 + \xi^2) \eta} t \right) d\zeta d\xi \tag{69}$$

Eq. (69) is the result obtained by Salim and El-Kahlout [12].

Now take the special cases of the last case (2.2):

2.2.1 When $b_0(\zeta, \xi) = 0$, then Eq. (69) leads to:

$$u(x, z, t) = \frac{4}{\pi^2} \int_0^\infty \int_0^\infty \frac{\sin(\zeta x) \sin(\xi z)}{\zeta \xi} \sum_{k=0}^\infty \frac{(-1)^k}{k!} (\zeta^2 + \xi^2)^{(k+1)} t^{k+1} E_{1-\beta, 2+\beta k}^{(k)} \left(-\eta^2 \zeta^2 t^{1-\beta} \right) d\zeta d\xi \tag{70}$$

Eq. (70) is the result obtained by Fang and others [10].

2.2.2 When $b_0(\zeta, \xi) = 0$, $\beta = 1$, then Eq. (69) leads to:

$$u(x, z, t) = 1 - \frac{4}{\pi^2} \times \int_0^\infty \int_0^\infty \frac{\sin(\xi z) \sin(\zeta x)}{\zeta \xi} e^{\left(\frac{-(\zeta^2 + \xi^2)}{1 + \eta(\zeta^2 + \xi^2)} t \right)} d\zeta d\xi \tag{71}$$

Eq. (71) is the result obtained by Fetacau and Corina [2].

Conclusion

The exact solution of two types of fractional partial differential equations (FPDE) was obtained, where the fractional orders were of the caputo type. The solution strategy is:

First: find Fourier- sine integral transform of the FPDE, then find the Laplace integral transform of it.

Second: find the inverse of the Laplace transform of the integral of the equation, then find the inverse Fourier-sine integral transform.

With this strategy, the exact solution of the two equations was obtained, and some results were obtained from that. Researchers can use another fractional operators such as the Katjopla operator to obtain different results.

References

- [1] A. E., W. M., F. O., & G. T., *Tables of Integral Transforms*, New York: McGraw-Hill, 1954.
- [2] C. Fetecău, Corina Fetecău, The Rayleigh-Stokes problem for a heated second grade fluids, *Int J Non-Linear Mech*, **37** (2002), 1011–1015. [https://doi.org/10.1016/s0020-7462\(00\)00118-9](https://doi.org/10.1016/s0020-7462(00)00118-9)
- [3] Datsko, B., Podlubny, I., & Povstenko, Y., Time-fractional diffusion-wave equation with mass absorption in a sphere under harmonic impact, *Mathematics*, **7** (5) (2019), 433. <https://doi.org/10.3390/math7050433>
- [4] Ding, H., & Li, C., Numerical algorithms for the time-Caputo and space-Riesz fractional Bloch-Torrey equations, *Numerical Methods for Partial Differential Equations*, **36** (4), 772–799. <https://doi.org/10.1002/num.22451>
- [5] Ke, T. D., & Quan, N. N., Finite-time attractivity for semilinear tempered fractional wave equations, *Fractional Calculus & Applied Analysis*, **21** (6) (2018), 1471–1492. <https://doi.org/10.1515/fca-2018-0077>
- [6] Kemppainen, J., Positivity of the fundamental solution for fractional diffusion and wave equations, *Mathematical Methods in the Applied Sciences*, **44** (3) (2021), 2468–2486. <https://doi.org/10.1002/mma.5974>
- [7] L. D., & D. B., *Integral transforms and their applications*, second ed., Hall/CRC, 2007.
- [8] L. F., Av. V., T. I., & Z. P., The fractional advection-dispersion equation, *J. Appl. Math Computing*, **13** (2003), 233–245. <https://doi.org/10.1007/bf02936089>
- [9] Mamchuev, M. O., Boundary value problem for the time-fractional telegraph equation with Caputo derivatives, *Mathematical Modelling of Natural Phenomena*, **12** (3) (2017), 82–94. <https://doi.org/10.1051/mmnp/201712308>

- [10] Fang Shen, Wenchang Tan, Yaohua Zhao, Takashi Masuoka, The Rayleigh-Stokes problem for a heated generalized second grade fluid with fractional derivative model, *J. Math. Phys.*, **7** (2006), 1072–1080. <https://doi.org/10.1016/j.nonrwa.2005.09.007>
- [11] Ke, T. D., & Quan, N. N., Finite-time attractivity for semilinear tempered fractional wave equations, *Fract. Calc. Appl. Anal.*, **21** (6) (2018), 1471-1492. <https://doi.org/10.1515/fca-2018-0077>
- [12] Tariq O. Salim and Ahmed El-Kahlout, Solution of fractional order Rayleigh-Stokes equations, *Adv. Theor. Appl. Mech.*, **5** (2008), 241–254.
- [13] Thao, N. X., Tuan, V. K., & Dai, N. A., A discrete convolution involving Fourier-sine and cosine series and its applications, *Integral Transforms Spec. Funct.*, **31** (3) (2020), 243-252. <https://doi.org/10.1080/10652469.2019.1687467>
- [14] Wang, J., Zhou, Y., & O'Regan, D., A note on asymptotic behaviour of Mittag-Leffler functions, *Integral Transforms and Special Functions, An International Journal*, **29** (2) (2018), 81–94. <https://doi.org/10.1080/10652469.2017.1399373>

Received: June 5, 2021; Published: July 21, 2021