

NUMERICAL SOLUTION FOR FRACTIONAL-ORDER LOGISTIC EQUATION

LIYANA NADHIRA BINTI KAHARUDDIN

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DEDICATION

*Every challenging work needs self-effort as well as guidance of elders,
especially those who are very close to our hearts.*

I dedicate my humble effort to my sweet and loving parents,

Kaharuddin Yaacob and Sakdiah Mohd Kassim;

my dearest siblings, Muhamad Amzar Hail and Lina Nayli;

last but not least, to Izuan Aiman Ismail.

May Allah bless all of you and shower your life with joy and happiness.



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ABSTRACT

Recently, in the direction of developing realistic mathematical models, there are a number of works that extended the ordinary differential equation to the fractional-order equation. Fractional-order models are thought to provide better agreement with the real data compared with the integer-order models. The fractional logistic equation is one of the equations that has been getting the attention of researchers due to its nature in predicting population growth and studying growth trends, which assists in decision making and future planning. This research aims to propose the numerical solution for the fractional logistic equation. Two different solving methods, which are the Adam's-type predictor-corrector method and the Q -modified Eulerian numbers, were successfully applied to two versions of the fractional-order logistic equation, which are the fractional modified logistic equation and the fractional logistic equation, respectively. The fractional modified logistic equation, which involved the extended Monod model, was solved by the Adam's-type predictor-corrector method and was applied in estimating microalgae growth. The results show that the fractional modified logistic equation agreed with the real data of microalgae growth. Meanwhile, a closed-form solution by the Q -modified Eulerian numbers was proposed for the fractional logistic equation. These modified Eulerian numbers were obtained by modifying the Eulerian polynomials in two variables. Interestingly, these modified polynomials corresponded to the polylogarithm $Li_p(z)$ of the negative order and with a negative real argument, z . The proposed method via the modified Eulerian numbers can provide the generalised solution for an arbitrary value. The proposed method was shown to achieve numerical convergence. The numerical experiment shows that this method is highly efficient and accurate since the absolute error obtained from the subtraction of the exact and proposed solution is considerably small.

ABSTRAK

Baru-baru ini, ke arah pengembangan model matematik yang realistik, terdapat sejumlah penyelidikan yang memperluas persamaan pembezaan biasa ke persamaan pembezaan pecahan. Model pembezaan pecahan dianggap memberikan kesepakatan yang lebih baik dengan data sebenar dibandingkan dengan model pembezaan integer. Persamaan pembezaan logistik pecahan adalah salah satu persamaan yang mendapat perhatian penyelidik kerana sifatnya dalam meramalkan pertumbuhan populasi dan mengkaji corak pertumbuhan yang membantu dalam membuat keputusan dan perancangan masa depan. Penyelidikan ini bertujuan untuk mencadangkan penyelesaian untuk persamaan logistik pecahan. Dua kaedah penyelesaian yang berbeza berjaya diaplikasikan pada dua versi persamaan logistik pecahan iaitu kaedah peramal-pembetulan jenis Adam dan nombor Eulerian. Persamaan logistik pecahan yang diubah yang melibatkan model Monod lanjutan telah diaplikasikan dalam meramalkan pertumbuhan mikroalga. Hasilnya menunjukkan persamaan logistik pecahan sepadan dengan data eksperimen pertumbuhan mikroalga. Sementara itu, penyelesaian berbentuk tertutup dengan nombor Eulerian yang diubah suai Q dicadangkan untuk versi lain dari persamaan logistik pecahan. Nombor Eulerian yang diubah ini diperolehi dengan mengubah polinomial Euler kepada dua pemboleh ubah. Menariknya, polinomial yang diubah ini sesuai dengan polilogaritma $Li_p(z)$ susunan negatif dan dengan argumen nyata negatif, z . Kaedah yang dicadangkan melalui nombor Eulerian yang diubah dapat memberikan penyelesaian umum untuk nilai arbitrari. Kaedah yang dicadangkan ini didapati mencapai penumpuan berangka. Eksperimen berangka menunjukkan bahawa kaedah ini sangat efisien dan tepat kerana ralat mutlak yang diperolehi daripada hasil tolak penyelesaian tepat dengan penyelesaian yang dicadangkan adalah sangat kecil.

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LIST OF SYMBOLS AND ABBREVIATIONS

$A_k(x)$	- Eulerian polynomials
β	- Beta
C_i	- Saturation constant
D^β	- Differential operator of the beta order
$E_{k,Q}^\beta$	- Q -modified Eulerian number
e	- Exponential function
f	- Function
$!$	- Factorial
Γ	- Gamma
∞	- Infinity
$J(Q)$	- Eulerian polynomial
K	- Carrying capacity
k	- Constant
Li_p	- Polylogarithm
λ	- Lambda
mg / L	- Microalgae biomass
μ	- Specific growth rate
μ_{\max}	- Maximum specific growth rate
n	- Constant
R_i	- Substrate concentration
R_N	- Concentrations of nitrogen
R_P	- Concentrations of phosphorus
t	- Time
x	- Monomial

$X(t)$	- Fractional logistic equation
y_m	- Maximum cell concentration
y_0	- Initial concentrations of microalgae
$y(t)$	- Modified logistic equation
FMLE	- Fractional modified logistic equation
NLSF	- Nonlinear least-squares fitting
OMLE	- Ordinary modified logistic equation



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CHAPTER 1

INTRODUCTION

1.1 Research background

Ecology is one of the branches in biology that concerns the relationship and the interactions between organisms and their environment. It is often studied together with other sciences, including mathematics, engineering and also social sciences. On that account, it can be said that mathematics has become an important tool in describing the physical system of ecology. Population ecology is the study of population size, density, distribution and changes over time. By performing the study, ecologists are able to gather the data, which can help them predict growth trends and manage the population size of a particular living things. This is essential in improving biodiversity conservation. Population size may increase or decrease, changes may occur quickly or slowly, and the effects on other populations may be marked or slight. Population dynamics refer to the changes in the number of organisms over time, and it is fundamental in ecology. Countless efforts have been made to develop a realistic mathematical model that can describe population dynamics. Among such models is the logistic equation, which was originally introduced by Pierre Francois Verhulst in 1838 (Cushing, 1998).

A population is a group of individuals of the same species that inhabit an area at the same time. The diagnostic features of living matter are growth and reproduction, and a population must be defined on the same basis. Just as living matter must exhibit growth and commonly undergo reproduction, organisms grow and usually bring an assemblage of descendants that together form a population (Pielou, 1974).

Indeed, there are many contexts in which it is important to understand population dynamics. For instance, in fisheries management, the manager is interested in being able to predict the density of fish population under different management plans. An agronomist may wish to know the yield of a population of maize plants when planted at a particular density, while an epidemiologist will want to know the density of disease-infected humans next month (Vandermeer & Goldberg, 2013). These examples clearly demonstrate the significance of modelling population growth. In view of that, the mathematical study of the population growth model has become an active research study among researchers in many fields, especially in the areas of mathematical modelling and ecology. Even though the original application of the logistic equation was in expressing population growth, the application of the equation, especially the fractional-order type, has recently broadened to many other fields, such as medicine, agriculture, economics, business and also physics. The research in the ordinary differential equation for population growth has also recently shifted to the fractional differential equation model.

In the past few decades, the interest in applying the fractional-order equation to describe real-life phenomena has greatly developed. It has been shown that some fractional-order equations describe some complex physical phenomena in a better way (Atangana & Secer, 2013). One of the most important advantages of fractional-order models in comparison with the integer-order ones is that fractional integrals and derivatives are a powerful tool for the description of memory and hereditary properties of some materials (Area, Losada, & Nieto, 2016). In addition, many authors pointed out that fractional-order derivatives and integrals are very appropriate for application in various fields. The research work on this ground is undergoing a huge development in terms of the theoretical study of fractional calculus (Diethelm & Ford, 2002; Zhou, Wang, & Zhang, 2016), efficient numerical methods (Diethelm, Ford, & Freed, 2002; El-Sayed, El-Mesiry, & El-Saka, 2007) and also the application to physical phenomena (Caputo & Fabrizio, 2015; Das & Gupta, 2011). There were researchers who not only proposed the fractional derivative of various models but also provided the validation of the integer- and fractional-order models in comparison with the real data (Abobakr et al., 2017; Dzieli, Sarwas, & Sierociuk, 2011; Freeborn, 2013).

The logistic equation can be considered as an important differential equation and has received attention from researchers around the world due to its ability to describe several biological and social phenomena. In predicting the population growth

of various types of living organisms, there are various parameters that may need to be considered. Hence, some researchers modified the logistic equation into population growth models that corresponded to specific living organisms, such as the predator-prey model, initially proposed by Lotka (Lotka, 1925), and the logistic Allee effect model (Allee & Bowen, 1932). Another example of logistic equation modification was by Mohd Sadiq et al. (2018), where the study implemented the extended Monod model in the logistic equation for the prediction of microalgae growth.

With the development in fractional calculus, the extension of the ordinary logistic differential equation to the fractional logistic differential equation model is also one of the attempts in developing appropriate population growth models (Area, Losada, & Nieto, 2016; El-Sayed, El-Mesiry, & El-Saka et al., 2007; Ortigueira & Bengochea, 2017; D'Ovidio & Loreti, 2018; West, 2015). A considerable amount of research works regarding the fractional-order logistic equation has been done to determine exact, analytical and approximation solutions. Among the research works are the variational iteration method by He (1999), the homotopy perturbation method by Sweilam et al. (2007), and the collocation method by Mohamed and Sherif (2013). There are also several research that successfully applied the fractional logistic equation to describe real-world problems, such as the study by Bas and Ozarslan (2018).

Apart from all the successful research works in solving the fractional logistic equation, as far as it is known, the closed-form solution for the fractional logistic equation remains unsolved except for the order $\beta = 1$. Also, research works have not been widely applying the fractional logistic equation to describe real phenomena. Hence, the present research aims to conduct a study that considers both aspects, which are the closed-form solution and the application of the fractional logistic equation.

1.2 Problem statement

In predicting the population growth of various types of the living organisms, there are different parameters may need to be considered. Hence, there were some researchers who modified the logistic equation to become a population growth models that correspond to the specific living organisms such as the model for microalgae growth by (Ummal Aisha Farhana et al., 2018) where the researchers implement the extended Monod model in the logistic equation for the prediction of the microalgae growth.

They modified the ordinary logistic differential equation by involving the extended Monod model and used it to predict the growth of *Botryococcus sp.* microalgae. However, the estimated results from the model seems to not adequately match the experimental data. It is undeniable that the integer-order version of the logistic equation has contributed much in modelling population growth. However, complex relationships, such as the interactions within the food webs or several behaviours that occur in most cases of nature dependencies, may give some errors in the population growth prediction by the integer-order logistic equation. These may be described better by the fractional-order version of the logistic equation, since some evidences show that fractional-order equation produces better real-data conclusions than the models that are structured to depend on the integer-order derivative (Du, Wang, & Hu, 2013; Sweilam, Nagy, & Elfahri 2019). The generalisation of the differential equation to the fractional-order derivative may help to reduce inaccuracies emerging from the ignored parameters in the modelling of real-life problems (Ul et al., 2018). The solution to the logistic equation where the derivative is of arbitrary order has received much attention from researchers in the area of fractional calculus. Several attempts were made to determine the exact, analytical or approximation solution. One of the most well-known numerical method in solving the fractional-order equation is the Adam's-type predictor corrector method. In this study the Adam's-type predictor corrector method is applied to solve the fractional modified logistic equation for microalgae growth.

In solving the fractional differential equation, a closed-form solution is considered important, since there is a high computational cost associated in performing numerical differentiations, which necessitates the derivation of closed-form expressions for algorithm runtime. To the best of the author's knowledge, the closed-form solution for the fractional logistic equation remains unsolved. Hence, in this study, the integer-order logistic equation was extended to the fractional-order logistic equation in two versions, which were the fractional modified logistic equation and the fractional logistic equation. The numerical solution for the fractional modified logistic equation was obtained by applying a proper numerical method, while the closed-form solution for the fractional logistic equation needed to be proposed.

1.3 Research objectives

This research consists of three main objectives, which are:

1. To extend the ordinary logistic equation to the fractional logistic equation.
2. To solve the fractional modified logistic equation for microalgae growth by using the Adam's-type predictor-corrector method.
3. To propose a closed-form solution for the fractional logistic equation by using Q -modified Eulerian numbers.

1.4 Research scope

In this research, the logistic equation was extended to the fractional-order model by using the fractional differential equation in the sense of Caputo derivative of $\beta \in (0, 1]$. There were two versions of the fractional-order logistic equation involved in this research, addressed as the fractional modified logistic equation and the fractional logistic equation. For the modified logistic equation of microalgae growth, an investigation on the fractionalisation of the model was done by applying the optimisation approach to the obtained experiment data. The fractional modified logistic equation was then numerically solved by using the Adam's-type predictor-corrector method. The applied method was motivated by the research work by Diethelm et al. (2002). The proposed algorithm was rewritten in the form that fitted the fractional modified logistic equation. The obtained solutions with different orders of β were presented and observed.

Whereas, for the fractional logistic equation, which was motivated by the study by D'Ovidio and Loreti (2018), a closed-form solution for the equation was proposed. The proposed solution was obtained by applying Q -modified Eulerian numbers, which is believed to be a more generalised solution that achieves numerical convergence. The convergency of the proposed solution by the Q -modified Eulerian numbers was also provided. In this research, Maple 18 was used as a computational platform for both types of equations.

1.5 Significance of research

Previously, the integer-order logistic equation was used to describe population growth and other relevant physical problems. Recently, along with the advancements in calculus, it has been seen that some fractional-order equations explain certain complex physical phenomena in a better way. The development of the fractional-order equation provides opportunities to improve the application of the logistic equation, since the logistic equation serves as a method for forecasting population and studying growth patterns to aid in the decision making and future planning.

This research incorporated the application of the fractional modified logistic equation in predicting microalgae growth. In addition, a new approach for solving the logistic fractional equation was proposed. The approach provided a closed-form solution for the fractional logistic equation as the alternative for the unsolved exact solution for the fractional logistic equation. The closed-form solution is also important, as numerical computations may involve a high computational cost. Based on the conducted numerical experiment, the method was considered to be highly efficient and accurate, which would enable the method to be implemented in the future.

1.6 Framework of research

This research is organised into six chapters. The first chapter begins with an introduction to the research background. It then describes the problem statement, research objectives, research scope, significance of research and framework of research.

Chapter 2 discusses the literature on logistic equations, fractional calculus, the mathematical model in population dynamic and the numerical method in solving the mathematical model of fractional logistic equation . Chapter 2 also discusses the main research lines on logistic equations and fractional calculus, as well as describing both topics.

Chapter 3 describes the research methodology used to solve the fractional logistic equations involved in this research. It outlines the numerical approach used in solving each version of the fractional-order logistic equation.

Chapter 4 presents the results obtained by applying the fractional modified logistic equation to the microalgae growth's experiment data. The results obtained from different order of β were presented and observed.

Chapter 5 reports the results obtained from solving the fractional logistic equation by the proposed Q -modified Eulerian numbers. The connection of the proposed Eulerian numbers was described. This chapter also presents the convergency analysis results of the proposed solution.

Chapter 6 concludes the research by discussing the research results and provides recommendations to further the research in fractional calculus area especially. The framework of this research is summarised in Figure 1.1.



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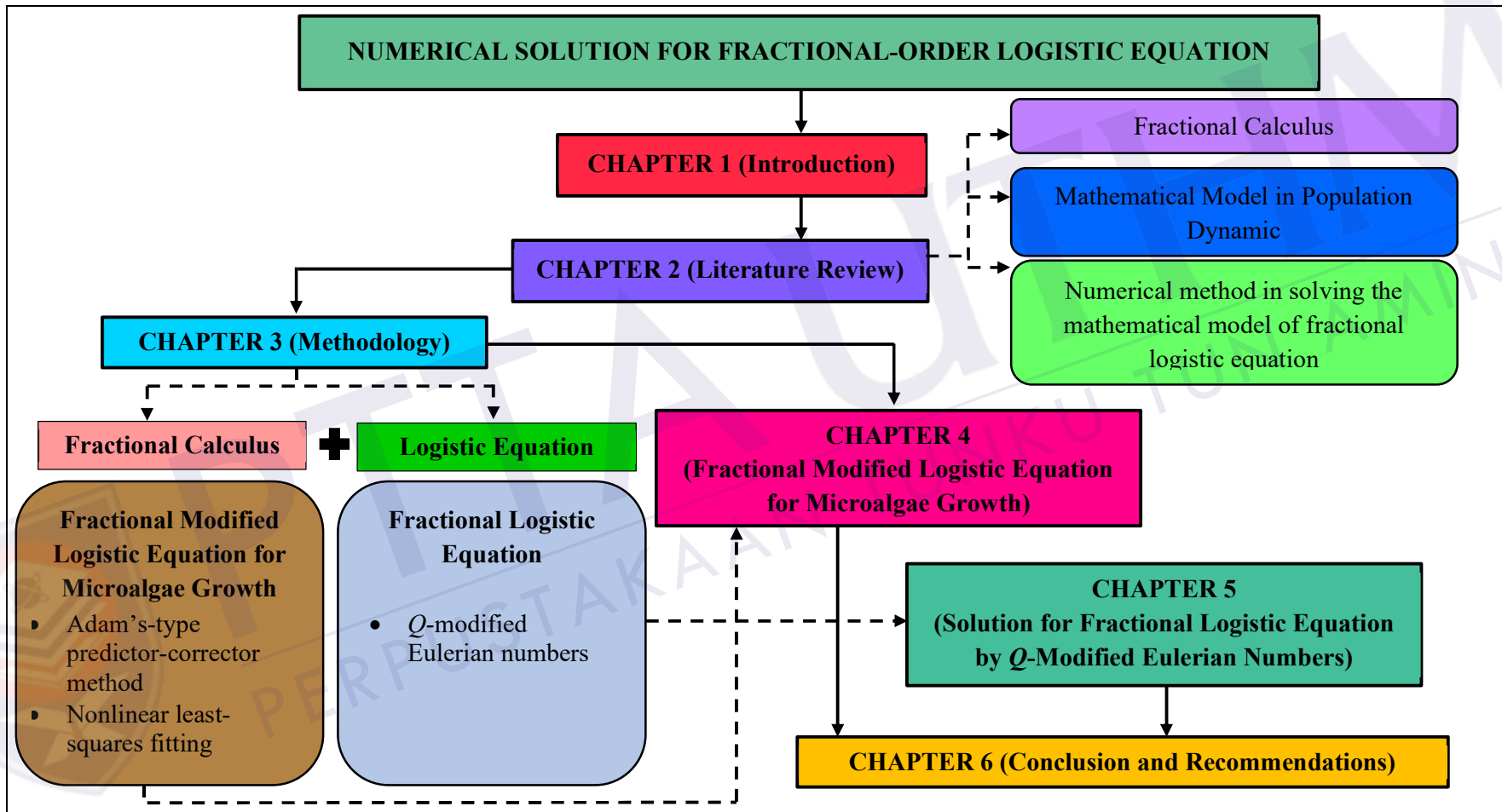


Figure 1.1: Framework of research

CHAPTER 2

LITERATURE REVIEW

2.1 Fractional calculus

The history of fractional calculus began when French mathematician L'Hopital wrote a letter to Leibniz, a fellow mathematician, on September 30th, 1695 (Podlubny, 1999). In the letter, Leibniz was asked about a particular notation that he had used in his publications for the n -th derivative of the linear function. L'Hopital queried Leibniz on what would the result of the function be if $n = 1/2$. From this exchange, fractional calculus was born. Fractional calculus is the generalisation of the classical order calculus to the non-integer-order calculus.

Just like the classical order calculus, the fractional calculus also consists of integrations and derivatives. Based on the meaning of the fractional calculus, the fractional integrals and derivatives refer to the generalisation of the classical order of one integral and derivatives to the non-integer order. Different from the classical order of one integral and derivatives, the fractional-order integrals and derivatives have their definition operators. Commonly, the fractional integral formulation can be directly derived from the classical expression of the repeated integration of a function, where this approach is called the Riemann-Liouville approach. This approach has contributed much to the theory of fractional derivatives. The derivation of the Riemann-Liouville fractional integral's definition will be presented later in this research. There are many types of operators that can be used to describe fractional derivatives but the most commonly used operators are the Riemann-Liouville and Caputo fractional derivative operators. It can be said that fractional calculus is not really a new topic of interest in mathematics, since the theory of fractional-order derivatives was developed more than three centuries ago. However, the works in solving fractional-order equations and also

their applications in describing real phenomena are still undergoing massive development.

In deriving the fractional-order derivative, the idea can be seen in a simple example from the standard derivative of the monomial. The notation begins with:

$$\begin{aligned}
 y &= f(x) = x^k \\
 f'(x) &= kx^{k-1} \\
 f''(x) &= k(k-1)x^{k-2} \\
 f'''(x) &= k(k-1)(k-2)x^{k-3} \\
 &\vdots \\
 &\vdots \\
 &\vdots
 \end{aligned}$$

Hence, it is concluded that

$$f^{(n)}(x) = \frac{k!}{(k-n)!} x^{(k-n)}. \quad (2.1)$$

However, this function is only applicable to the classical integer order. Hence, in generalising the function to be applicable for all real numbers, a special function called the gamma function is needed. The description of the gamma function is presented in the following subsection. In the past few decades, the interest in applying the fractional-order equation to describe some real-life phenomena was greatly developed. It was shown that some fractional-order equations describe some complex physical phenomena in a better way (Atangana & Secer, 2013). One of the most important advantages of fractional-order models in comparison with the integer-order ones is that fractional integrals and derivatives are a powerful tool for the description of memory and hereditary properties of some materials (Area, Losada, & Nieto, 2016). Furthermore, many authors pointed out that fractional-order derivatives and integrals are very appropriate for applications in various fields. One of the applications of fractional calculus was to solve the problem regarding the ultrasonic wave propagation in the human cancellous bone for early clinical detection of the osteoporosis diseases (Sebaa et al., 2006). Fractional calculus was also applied to describe the viscous interactions between fluid and a solid structure. The other application of fractional calculus was in modelling the cardiac tissue electrode interface (Magin & Ovadia,

2008). The application of fractional calculus in modelling the cardiac tissue electrode interface managed to provide an improved description of the observed bioelectrode behaviour. Apart from that, fractional calculus was also applied in the differentiation of edge detection, where it was involved in the image processing procedure (Mathieu et al., 2003). The common integer-order differentiation operators of edge detection were changed to the fractional-order type. The researchers demonstrated that introducing an edge detector based on fractional differentiation improved image processing.

Due to the greatly developing interests in the study of fractional-order equation, a considerable amount of research regarding the exact and numerical solutions of various kinds of fractional-order equations have been proposed. One of the equations is the logistic equation. The logistic equation was originally introduced by Pierre Francois Verhulst in 1838, who studied this equation in relation to population growth (Cushing, 1998). The fractional Schrödinger equation, which was discovered by Laskin (2000), is said to be a fundamental equation in fractional quantum mechanics. Other examples of the fractional-order equation are the fractional Riccati differential equation (Odibat & Momani, 2006), fractional-order Rössler equation (Li & Chen, 2004a) and space fractional Fokker Planck equation (Liu, Anh, & Turner, 2004).

2.1.1 Gamma function

Essentially, the gamma function is tied to the fractional calculus. According to Podlubny (1999), the gamma function generalises the factorial function and also is allowed to be non-integers and even complex values. The description of the gamma function is given by

$$\Gamma(z) = \int_0^{\infty} x^{z-1} e^{-x} dx \quad (2.2)$$

By applying the integration by parts, the relationship between the gamma functions (2.3), (2.4) and (2.5) can be obtained

$$\Gamma(n+1) = n\Gamma(n) \quad (2.3)$$

$$\Gamma(n) = (n-1)!, \quad (2.4)$$

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