

OPTIMAL ROUTH-HURWITZ CONDITIONS AND PICARD'S SUCCESSIVE
APPROXIMATION METHOD FOR SYSTEM OF FRACTIONAL DIFFERENTIAL
EQUATIONS

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*To my beloved family, my supervisor, Associate Professor Dr. Phang Chang, and
you as a reader.*



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ABSTRACT

Fractional calculus is a branch of mathematical analysis investigating the derivatives and integrals of arbitrary order. Fractional calculus has a wide application since many realistic phenomena are defined in fractional order derivative and integral. Moreover, fractional differential equations provide an excellent framework for discussing the possibility of unlimited memory and hereditary properties, considering more degrees of freedom. In this thesis, the stability criteria of the fractional Shimizu-Morioka system and fractional ocean circulation model in the sense of Caputo derivative are developed analytically using optimal Routh-Hurwitz conditions. Hence, Routh-Hurwitz conditions for cubic and quadratic polynomials are presented. The advantage of Routh-Hurwitz conditions is that they allow one to obtain stability conditions without solving the fractional differential equations. In this case, we find the critical range for adjustable control parameter and fractional order α , which concludes that the equilibria of systems are locally asymptotically stable. Aftermath, the numerical results are presented to support our theoretical conclusions using the Adams-type predictor-corrector method. On the other hand, we derive the analytical solution for the inhomogeneous system of differential equations with incommensurate fractional order $1 < \alpha, \beta < 2$, where the fractional orders α and β are unique and independent of each other. The systems are first written in Volterra integral equations of the second kind. Further, Picard's successive approximation method is performed, which is an explicit analytical method that converges very close to exact solutions, and the solution is derived in multiple series and some special function expressions, such as Gamma function, Mittag-Leffler functions and hypergeometric functions. Some special cases are discussed where all the solutions are verified using substitution.

ABSTRAK

Kalkulus pecahan ialah satu cabang analisis matematik yang mempelajari pembezaan dan pengamiran dengan terbitan arbitrari. Kalkulus pecahan mempunyai aplikasi yang luas kerana banyak fenomena menjadi lebih realistik jika ditakrifkan dalam pembezaan dan pengamiran pecahan. Persamaan pembezaan pecahan memberikan satu kerangka kerja yang sangat baik untuk perbincangan mengenai kemungkinan ingatan tanpa had dan ciri-ciri keturunan, dan pertimbangan untuk darjah kebebasan yang lebih tinggi. Dalam tesis ini, kriteria kestabilan untuk sistem *Shimizu-Morioka* pecahan dan model peredaran lautan pecahan dengan menggunakan definisi terbitan *Caputo* akan dibangunkan secara analitik dengan menggunakan syarat *Routh-Hurwitz* yang optimum. Oleh itu, syarat *Routh-Hurwitz* untuk polinomial kubik dan kuadratik akan ditunjukkan. Kebaikan menggunakan syarat *Routh-Hurwitz* ialah syarat-syarat ini memberikan kriteria kestabilan untuk sistem tanpa menyelesaikan persamaan pembezaan pecahan. Dalam kes ini, kami cari julat kritikal untuk parameter kawalan boleh laras dan tertib pecahan α , seterusnya menghasilkan kesimpulan tentang kestabilan untuk keseimbangan sistem secara asimtotik. Selain itu, penyelesaian berangka akan ditunjukkan untuk menyokong kesimpulan secara teori kami dengan menggunakan kaedah peramal-pembetul jenis *Adams*. Selain itu, kami menerbitkan penyelesaian analitik untuk sistem persamaan pembezaan yang bukan homogen dengan pembezaan pecahan tidak setara $1 < \alpha, \beta < 2$, manakala α dan β merupakan dua pecahan nombor bebas yang tidak mempunyai hubungan antara satu sama lain. Sistem itu pada mulanya ditulis dalam persamaan kamiran *Volterra* jenis kedua dan kemudian kami menjalankan penghampiran berturut-turut *Picard*. Kaedah penghampiran berturut-turut *Picard* adalah satu cara analitik eksplisit yang menumpu penyelesaiannya terhadap penyelesaian sebenar, dalam bentuk siri berganda dan beberapa jenis bentuk fungsi khas, seperti fungsi *Gamma*, fungsi *Mittag-Leffler* dan fungsi hipergeometrik. Beberapa kes khas dibincangkan dan semua penyelesaiannya akan disahkan dengan menggunakan kaedah penggantian.

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LIST OF SYMBOLS AND ABBREVIATIONS

B	-	Beta function
C	-	Caputo
F_1, F_2	-	Freshwater flux
k	-	Hydraulic constant
RL	-	Riemann-Liouville
S_c	-	Total salt content
S_{ref}	-	Reference salinity
T	-	Temperature
V	-	Volume
α	-	Fractional order
β	-	Fractional order
Γ	-	Gamma function
γ	-	Lower incomplete gamma function
η	-	Positive value parameter
ρ	-	Density
σ	-	Positive value parameter
ϕ	-	Expansion coefficient for temperature
ψ	-	Expansion coefficient for salinity
LHS	-	Left-hand side
RHS	-	Right-hand side

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CHAPTER 1

INTRODUCTION

1.1 Background of research

Fractional calculus is a branch of mathematical analysis that studies the derivatives and integrals of real number, real number fractional or complex number order (Malinowska & Torres, 2012). The concept of a fractional derivative is more than 300 years old, coined by the mathematician Leibniz in 1695 (Petráš, 2011). Although fractional calculus has a long history, its applications are still important and are more realistic for many real-life problems if defined in fractional derivative and integral (Tavares *et al.*, 2016). Nevertheless, the fractional calculus can be applied in physics, specifically in the framework of anomalous diffusion, and is related to features observed in many physical systems (Riascos & Mateos, 2014). In particular, Chang *et al.* (2018) demonstrated that anomalous diffusion in natural media follows a non-Gaussian distribution, which deviates from the Brownian motion for the classical integer-order diffusion model. They presented a comparison of experimental data and numerical simulation to support the assertion. The other applications of fractional calculus also include computational biology, material sciences, physical kinetics, economics and long-range interaction (Odziejewicz & Torres, 2011; Bourdin *et al.*, 2013).

In other aspects, dynamical systems are used to describe various physical processes. For example, when the integer order derivatives are replaced by non-integer, fractional order of dynamical systems are obtained. Nowadays, fractional dynamical systems have become widely researched, especially due to hereditary properties, more degrees of freedom, and other advantages of fractional modeling (Čermák &

Nechvátal, 2017). Meanwhile, chaotic-like behaviour is an important dynamical phenomenon that has recently draw researchers' attention since the pioneering work of Lorenz in 1963 (Matouk & Elsadany, 2016). Since then, many papers on fractional chaotic systems have been investigated, focusing on fractional chaos control, chaos synchronization and other topics related to performing the stability and bifurcation analysis of dynamical systems (Matouk & Elsadany, 2016).

The Routh-Hurwitz criterion is a procedure extensively used to discuss the stability of linear systems, which included continuous-time and discrete-time linear systems (Wang *et al.*, 2019; Pereda *et al.*, 2001). This criterion enables us to determine the zeros of coefficient polynomial location without solving the zeros (Pereda *et al.*, 2001). Generally, Routh-Hurwitz conditions provide necessary and sufficient conditions for all the zeros to have negative real parts (Pena, 2004; Wang *et al.*, 2018). In this work, we study the Routh-Hurwitz conditions to develop the stability analysis for fractional dynamical systems. Stability analysis for fractional Shimizu-Morioka system and fractional ocean circulation 3-box model are developed in this thesis. As a comparison, a numerical approach, Adams-type predictor-corrector method is applied to achieve the stability analysis for fractional dynamical systems.

Shimizu-Morioka system is a three-dimensional model of ordinary differential equations proposed by Shimizu and Morioka in 1980, investigating the dynamics of the well-known Lorenz system for the special case of large Rayleigh number (Huang *et al.*, 2020). Recently, the Shimizu-Morioka system has been studied in order to apply it to real-world scenarios as well as bursting oscillations (Ma & Cao, 2018) and electronic circuits (Kapche Tagne *et al.*, 2021). The effect of the fractional-order derivative on the dynamical behaviour of the classical Shimizu-Morioka system was investigated by Kapche Tagne *et al.* (2021), whereas Ma & Cao (2018) exclusively discussed in the integer-order case.

Besides, the ocean circulation 3-box model is a simple model covering the large-scale thermohaline circulation behaviour in the Atlantic ocean (Titz *et al.*, 2002a). Ocean's salt content is described as the important dynamical behaviour of this ocean circulation model. The stable oscillations in the same ocean circulation

3-box model were observed by Keane *et al.* (2022) with delayed feedback, whereas Titz *et al.* (2002b) and Alkhayun *et al.* (2019) used distinct higher-order models to investigate the dynamical behaviour of Atlantic ocean circulation. However, these researchers studied the model in the integer-order case or with a time-delay term. The ocean circulation models are still rarely extended to fractional-order cases.

The fractional order differential equation systems can be divided into two categories, which are commensurate and incommensurate order systems. If the fractional orders of a system are different and independent to each other, it is then known as an incommensurate fractional order system; otherwise, it is known as a commensurate fractional order system. Hence, a commensurate order system is categorized as a special case of an incommensurate order system (Daşbaşı, 2020). However, the incommensurate order system does not reduce its difficulty of finding explicit solutions compared to the commensurate order system. The approximation solutions are usually obtained for the fractional differential equation systems in the incommensurate case. Some numerical methods, such as predictor-corrector method, Adomian decomposition algorithm and reduced-order model approximation via genetic algorithm, have been developed by researchers (Diethelm *et al.*, 2002; Diethelm & Ford, 2004; Liao *et al.*, 2018; Soloklo & Bigdeli, 2020). Therefore, it is still challenging for researchers to obtain the analytical solution of fractional differential equation systems in incommensurate order.

1.2 Problem statement

In the past decade, fractional calculus has become more important as many phenomena are more realistic if they defined in fractional derivative and integral instead of integer order derivative and integral. For instance, Hilfer (2000) claimed that the integer order calculus sometimes contradicts the experimental result. In this research direction, the fractional calculus will consider the evolution of the system by taking the global correlation, not only local characteristics (Tavares *et al.*, 2016). Therefore, many problems have been extended to fractional order problems or the problem with

arbitrary order.

Due to this fractional order, the solution of these problems may not be easy to obtain, or the exact analytical solution may not exist. Many efficient numerical methods had been derived to obtain the approximate solution of these fractional calculus problems. However, these numerical schemes had some drawbacks, which may include the expensive computational cost, and the accuracy of the solution may not be satisfied. In addition, there are no mathematical software that can directly solve fractional dynamical systems, either stability analysis or explicit solution for incommensurate or commensurate cases. In other words, commercial mathematical software such as Maple is only applicable for solving problem in an integer-order derivative.

Hence, obtaining the exact analytical solution is always the concern of the researchers in this area. In this regard, this thesis investigates the analytical solutions for the stability analysis of fractional dynamical systems by using optimal Routh-Hurwitz conditions. Besides, Picard's successive approximation method is applied to derive the explicit analytical solution for an incommensurate differential equation system with order $1 < \alpha, \beta < 2$, where α and β are non-integer values and are independent of each other.

To obtain the stability solution, fractional Shimizu-Morioka system and fractional ocean circulation 3-box model are considered in this study to represent the analysis for two types of systems, which are 3-dimensional and 2-dimensional fractional-order systems, respectively. Fractional-order Shimizu-Morioka system is defined as follows:

$$D^\alpha x = y, D^\alpha y = (1 - z)x - \sigma y, D^\alpha z = -\eta z + x^2, \quad (1.1)$$

exhibits chaotic dynamic behaviours, where D^α denotes the fractional derivative of order α . However, the stability and bifurcation analysis of fractional-order Shimizu-Morioka system is still not developed analytically. While, the ocean circulation 3-box model is a model that drive the Atlantic ocean thermohaline circulation behaviour into

a simple 2-dimensional model. The fractional-order ocean circulation 3-box model is defined as follows:

$$D^\alpha S_1 = \frac{1}{V} S_{\text{ref}} F_1 + \frac{1}{V} m(S_2 - S_1), D^\alpha S_2 = -\frac{1}{V} S_{\text{ref}} F_2 + \frac{1}{V} m(S_3 - S_2). \quad (1.2)$$

Bifurcation study of this ocean circulation model is computed by Titz *et al.* (2002a) for integer-order derivative, but still has not been extended into fractional-order. For the incommensurate fractional differential equation systems as follows:

$$D^\alpha x_1(t) = a_{11}x_1(t) + a_{12}x_2(t) + g_1(t), D^\beta x_2(t) = a_{21}x_1(t) + a_{22}x_2(t) + g_2(t), \quad (1.3)$$

Huseynov *et al.* (2021) introduced the explicit solution, but is limited for order $0 < \alpha, \beta < 1$. Hence, we extend their works rigorously to fractional order $1 < \alpha, \beta < 2$.

1.3 Objectives of research

This study embarks on the following objectives:

- (i) Develop the stability analysis of the fractional Shimizu-Morioka system via optimal Routh-Hurwitz conditions for cubic polynomials.
- (ii) Investigate the stability analysis of fractional order ocean circulation box model via optimal Routh-Hurwitz conditions for quadratic polynomials.
- (iii) Determine the analytical solution of incommensurate fractional differential equation systems with fractional order $1 < \alpha, \beta < 2$.

1.4 Scope of study

Many real phenomena problems have been extended to fractional, but the solutions of fractional order systems are still few to be derived analytically. Therefore, this study aims to analyze the stability analysis using optimal Routh-Hurwitz conditions and analytical solutions for the systems of fractional differential equations. Our study will cover the fractional differential equation systems in the Caputo sense. The

Caputo fractional differential operator is commonly used and available for zero initial conditions cases. Still, it introduces a limitation since the Caputo fractional derivative is ineffective in explaining the singular kernel of phenomena.

The dynamical systems such as the Shimizu-Morioka system and ocean circulation 3-box model are extended to fractional order models in our study. Stability analysis of the fractional systems are developed analytically by applying the Routh-Hurwitz conditions. In this case, we will obtain the critical point for the adjustable control parameter and fractional order α where the Hopf bifurcation occurs. Application of Routh-Hurwitz conditions limits the findings of stability criterion with the fractional order $\alpha \in (0, 2)$. Perturbate the adjustable control parameter or fractional order α from critical value which lead to dissolve of limit cycle to stable or unstable condition, yielding the conclusions that the equilibria of systems are locally asymptotically stable. To support the theoretical conclusions from optimal Routh-Hurwitz conditions, we will evaluate the numerical results using the Adams-type predictor-corrector method introduced by Diethelm *et al.* (2002).

Afterwards, we perform the explicit analytical solution of the systems for linear fractional differential equations with incommensurate order $1 < \alpha, \beta < 2$. The inhomogeneous case is considered. We introduce the analytical solution by transferring the system into the Volterra integral equation of the second kind and then applying Picard's successive approximations. Initial conditions are considered to derive the analytical solutions. Subsequently, the solution can be simplified by some algebraic manipulation and combinatorial identities. The application of Volterra integral equation and Picard's successive approximation method produce the final explicit solution in the expression of Mittag-Leffler and bivariate Mittag-Leffler functions, multiple summation series of gamma and hypergeometric functions, and is verified by substitution. Moreover, some special cases should be considered, such as the case for zero value determinant and denominator. The scope of the study is limited to the linear case and fractional orders are limited in $\alpha, \beta \in (1, 2)$.

1.5 Research gap

Fractional calculus and its applications are wide research areas that need more attention from mathematicians and scientists. In general, many dynamical systems are extended to fractional order as the fractional order models are claimed better in describing the real phenomena. However, the solutions of fractional dynamical systems are not easy to obtain since the concepts of fractional derivative and integral are different and more complicated if compared with the integer-order. Regarding the complexity of the problems, the existing research tends to focus on numerical methods to solve the fractional dynamical systems. There are very few studies have been done on investigating an exact analytical solution for models in fractional order.

Investigation of analytical solutions is important because the numerical solutions sometimes come with error estimation, where the accuracy of the solution may not be satisfied. This serves to establish the demand for further research in this area. On the other hand, the analytical solution of stability analysis is still rarely explored for many dynamical models that extend to fractional order. Therefore, our proposed framework will provide researchers with a stronger theoretical stability analysis for fractional order dynamical systems. The fractional Shimizu-Morioka system and fractional ocean circulation box model are considered in this thesis. Besides, for the incommensurate fractional order systems, the prior works of Huseynov *et al.* (2021) and Ahmadova *et al.* (2021) are limited to order $0 < \alpha, \beta < 1$.

1.6 Structure of thesis

This thesis consists of seven chapters. Chapter 1 describes the background of research, problem statement, objectives, scope of study and research gap.

Chapter 2 describes a review of the research on fractional calculus, stability and bifurcation analysis for fractional dynamical systems, and fractional differential equation systems. Some fundamental understanding of fractional operators and special functions of fractional calculus is provided. This is followed by some discussion of

different approaches used to perform stability and bifurcation analysis. This section focuses on the Routh-Hurwitz conditions and the predictor-corrector method. A review of Picard's successive approximation method is provided. It is the analytic approach used for solving incommensurate fractional systems in this thesis. In addition, the chapter provides a critical review of related works on fractional differential equation systems, including fractional Shimizu-Morioka system, fractional ocean circulation box model, incommensurate fractional differential equation systems, and numerical methods for fractional differential equation systems.

Chapter 3 explains the methodology used in this study. Some basic properties of fractional derivatives and integrals are discussed. Routh-Hurwitz conditions for cubic and quadratic polynomials, and the predictor-corrector method are presented as analytical and numerical methods to develop the stability analysis, respectively. The chapter also presents the definitions of the special functions of fractional calculus, such as gamma function, beta function, hypergeometric function and Mittag-Leffler function. The Volterra integral equation of second kind and Picard's successive approximation method are the methods used to derive the analytical solution for an incommensurate fractional differential equation system.

Chapter 4 is devoted in presenting the computation of stability criterion for the fractional Shimizu-Morioka system. Some basic mathematical concepts for the Shimizu-Morioka system in integer order and fractional order are discussed. The major part of this chapter performs the results of stability analysis of the fractional Shimizu-Morioka system by using optimal Routh-Hurwitz conditions. The chapter also compares the stability results from Routh-Hurwitz conditions with results from the numerical approach, which is the predictor-corrector method.

Chapter 5 elaborates on the computation of stability criterion for the fractional ocean circulation box model. This chapter mainly presents the analysis and observations to achieve the stability criterion of the fractional ocean circulation box model. In this case, the optimal Routh-Hurwitz conditions for quadratic polynomials are applied. The chapter also compares results from the Routh-Hurwitz conditions with results from the predictor-corrector method.

Chapter 6 discusses the explicit analytical solutions of incommensurate fractional differential equation systems with fractional order $1 < \alpha, \beta < 2$. The chapter starts with the derivation of an explicit analytical solution for a general incommensurate fractional order system. This is followed by some special cases such as the $A = 1$, $a_{11} = 0$, $a_{22} = 0$, and $a_{11} = a_{22} = 0$. Examples of explicit analytical solutions of incommensurate fractional differential equation systems are presented using theorems obtained.

Chapter 7 describes the conclusion of the overall findings and discussions, and is followed by recommendations for further work in the future.



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CHAPTER 2

LITERATURE REVIEW

2.1 Introduction

This chapter will be structured as follows: Section 2.2 is devoted to present some fundamental understanding of the fractional calculus. In this section, some special functions of fractional calculus, including the gamma function, Mittag-Leffler function, and hypergeometric function, are studied. These special functions are useful in helping us develop the solutions of incommensurate fractional differential equation systems. Some fundamental understanding of fractional derivatives and integrals is provided in Section 2.2.4.

Section 2.3 is devoted to present some discussion of different approaches used to perform stability and bifurcation analysis. This section focuses on the Routh-Hurwitz conditions and the predictor-corrector method, which are discussed in Sections 2.3.1 and 2.3.2, respectively. Section 2.4 presents the Picard's successive approximation method for solving systems of fractional differential equations.

Section 2.5 provides a critical review of the related work on fractional differential equation systems. The fractional Shimizu-Morioka system, the fractional ocean circulation box model, and incommensurate fractional differential equation systems are briefly discussed. At the end of the section, several numerical methods for systems of fractional differential equations are discussed.

2.2 Fractional calculus

Fractional calculus has a long history and is one of the classical branches of mathematics. Fractional calculus is the calculus of non-integer order derivatives and integrals that involves fractional derivatives and integrals (Bourdin *et al.*, 2013). Leibniz carried out the concept of a fractional derivative in 1695 in his letter to L' Hopital (Petráš, 2011). Leibniz raised the question about the possibility of the derivatives being generalized to non-integer orders (Petráš, 2011). Hence, contributions of several mathematicians, such as Liouville, Riemann and Weyl, were made to the theory of fractional calculus (Petráš, 2011).

A fractional differential equation is a generalization of the differential equation through the application of fractional calculus. Fractional calculus fundamentals have been studied in many researches, including those of Petráš (2011) and Baleanu *et al.* (2012). Fractional calculus may also be applied in fractional conservation of mass (Dinh, 2019), groundwater flow problem (Mahantane, 2019), fractional advection-dispersion equation (Singh *et al.*, 2019), time-space fractional diffusion equation model (Jia *et al.*, 2018), structural damping models (Praharaj & Datta, 2020), acoustical wave equations for complex media (Näsholm & Holm, 2013) and fractional heat conduction model (Baleanu *et al.*, 2020).

Besides that, the special functions such as Euler's gamma function, Mittag-Leffler function and hypergeometric function always play essential roles in the research related to fractional calculus. To derive the analytical solutions of incommensurate fractional differential equation systems in Chapter 6, a precise application of these special functions is required and permitted us to simplify the solution. Here, we will briefly present some related works for the special functions.

2.2.1 Gamma function

Gamma function $\Gamma(x)$ is a generalized factorial form with its argument shifted down to complex numbers (Baleanu *et al.*, 2012; Wang, 2016),

$$\Gamma(x) = (x - 1)!, \quad (2.1)$$

if x is a positive integer. This gamma function is considered to extend the factorial to different definitions for a non-integer or complex number x , for instance, in the form of Euler's integral, infinite product and Euler limit (Wang, 2016). Researchers such as Daniel Bernoulli, Legendre, Gauss, Liouville, Weierstrass and Hermite studied this gamma function, which was introduced by Euler (Kim & Kim, 2020). The various definitions given by these different researchers are equivalent to each other. In particular, the Euler's integral gamma function is used throughout this thesis, especially in Chapter 6, and the definition is given in Section 3.5.

2.2.2 Mittag-Leffler function

Mittag-Leffler function can be derived in the integral representation (Baleanu *et al.*, 2012). In recent years, this special transcendental function shows its importance in treating problems related to fractional-order differential and integral equations (Mainardi, 2020). However, the Mittag-Leffler function has a long history. In 1903, the Swedish mathematician Mittag-Leffler introduced a function with power series given by

$$E_\alpha(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(\alpha n + 1)}, \quad (2.2)$$

namely Mittag-Leffler function, where z is a complex variable and $\Gamma(\cdot)$ is a gamma function (Mainardi, 2020). When $\alpha = 1$, the Mittag-Leffler function is reduced to an exponential function (Shukla & Prajapati, 2007). Mittag-Leffler function is important due to its wide applications in applied sciences and mathematics as well as

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