

Particular Solutions to the Time-Fractional Heat Equation

Simon Kelow
Northern Arizona University

Mentor: Kevin Hayden

What is Fractional Calculus?

$$\text{Calculus: } D_x^n f(x) = \frac{d^n f}{dx^n} \text{ for any } n \in \mathbb{N}$$

What is Fractional Calculus?

Calculus: $D_x^n f(x) = \frac{d^n f}{dx^n}$ for any $n \in \mathbb{N}$

Fractional Calculus: $D_x^\alpha f(x) = \frac{d^\alpha f}{dx^\alpha}$ for any $\alpha \in \mathbb{C}$

What is Fractional Calculus?

$$\text{Calculus: } D_x^n f(x) = \frac{d^n f}{dx^n} \text{ for any } n \in \mathbb{N}$$

$$\text{Fractional Calculus: } D_x^\alpha f(x) = \frac{d^\alpha f}{dx^\alpha} \text{ for any } \alpha \in \mathbb{C}$$

Thus fractional calculus extends the derivative operator into a continuous operator.

Example: Fractional Derivative of e^{rt}

Calculus:

$$D_t [e^{rt}] = re^{rt}$$

Example: Fractional Derivative of e^{rt}

Calculus:

$$D_t [e^{rt}] = re^{rt}$$

$$D_t^2 [e^{rt}] = r^2 e^{rt}$$

Example: Fractional Derivative of e^{rt}

Calculus:

$$D_t [e^{rt}] = re^{rt}$$

$$D_t^2 [e^{rt}] = r^2 e^{rt}$$

\vdots

$$D_t^n [e^{rt}] = r^n e^{rt}, n \in \mathbb{N}$$

Example: Fractional Derivative of e^{rt}

Calculus:

$$D_t [e^{rt}] = re^{rt}$$

$$D_t^2 [e^{rt}] = r^2 e^{rt}$$

\vdots

$$D_t^n [e^{rt}] = r^n e^{rt}, n \in \mathbb{N}$$

Fractional Calculus:

$$D_t^\alpha [e^{rt}] = r^\alpha e^{rt}, \alpha \in \mathbb{C}$$

Heat Equation: PDE vs FDE

$$\text{PDE: } \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \quad \text{or} \quad D_t u = D_x^2 u$$

Heat Equation: PDE vs FDE

$$\text{PDE: } \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \quad \text{or} \quad D_t u = D_x^2 u$$

$$\text{FDE: } D_t^\alpha u = D_x^2 u \quad \text{where } \alpha \in [1 - \delta, 1 + \delta] \subset \mathbb{R}$$

Heat Equation: PDE vs FDE

$$\text{PDE: } \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \quad \text{or} \quad D_t u = D_x^2 u$$

$$\text{FDE: } D_t^\alpha u = D_x^2 u \quad \text{where } \alpha \in [1 - \delta, 1 + \delta] \subset \mathbb{R}$$

Initial-Boundary-Value Problem:

Object: One dimensional rod of length L

Heat Equation: PDE vs FDE

$$\text{PDE: } \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \quad \text{or} \quad D_t u = D_x^2 u$$

$$\text{FDE: } D_t^\alpha u = D_x^2 u \quad \text{where } \alpha \in [1 - \delta, 1 + \delta] \subset \mathbb{R}$$

Initial-Boundary-Value Problem:

Object: One dimensional rod of length L

Boundary Conditions: $u(t, 0) = u(t, L) = 0$

Heat Equation: PDE vs FDE

$$\text{PDE: } \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \quad \text{or} \quad D_t u = D_x^2 u$$

$$\text{FDE: } D_t^\alpha u = D_x^2 u \text{ where } \alpha \in [1 - \delta, 1 + \delta] \subset \mathbb{R}$$

Initial-Boundary-Value Problem:

Object: One dimensional rod of length L

Boundary Conditions: $u(t, 0) = u(t, L) = 0$

Initial Condition: $u(0, x) = \frac{-4a}{L^2}x^2 + \frac{4a}{L}x$

Solutions: PDE vs FDE

PDE:

$$u(t, x) = \sum_{n=0}^{\infty} \frac{32a}{\pi^3 (2n+1)^3} \sin\left(\frac{(2n+1)\pi}{L}x\right) e^{-\frac{(2n+1)^2\pi^2}{L^2}t}$$

Solutions: PDE vs FDE

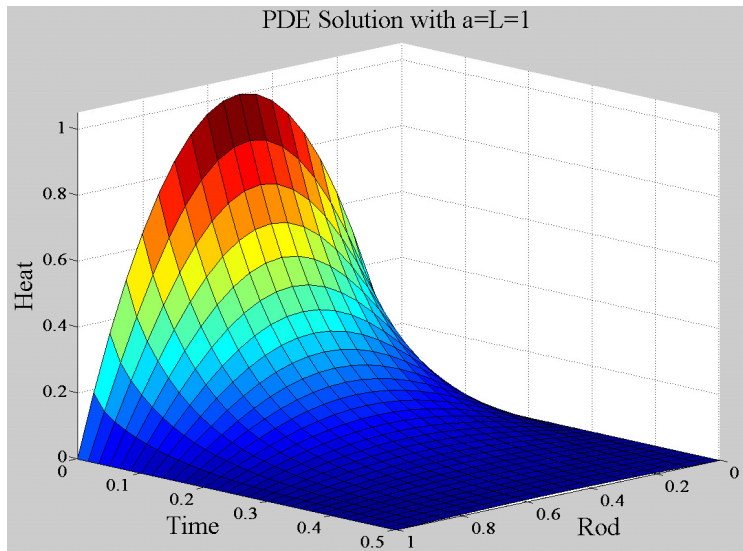
PDE:

$$u(t, x) = \sum_{n=0}^{\infty} \frac{32a}{\pi^3(2n+1)^3} \sin\left(\frac{(2n+1)\pi}{L}x\right) e^{-\frac{(2n+1)^2\pi^2}{L^2}t}$$

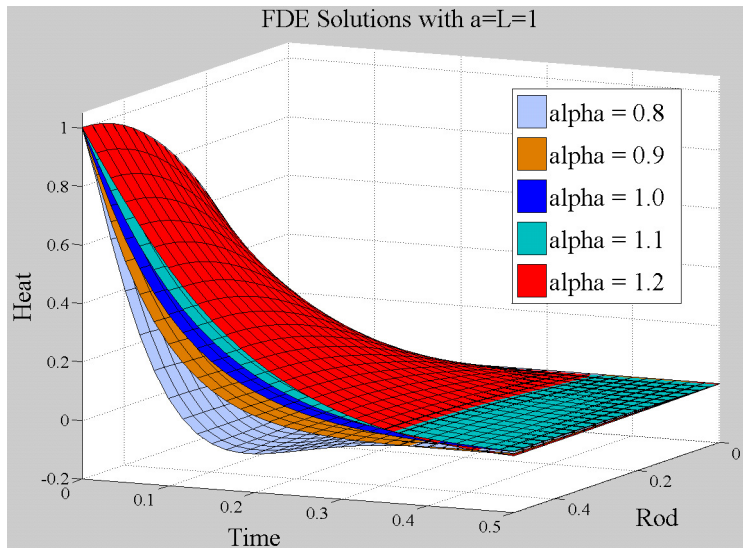
FDE:

$$u(t, x) = \sum_{n=0}^{\infty} \frac{32a}{\pi^3(2n+1)^3} \sin\left(\frac{(2n+1)\pi}{L}x\right) e^{\alpha \sqrt{\frac{-(2n+1)^2\pi^2}{L^2}}t}$$

Heat Equation: PDE vs FDE



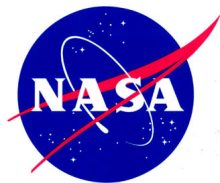
Heat Equation: PDE vs FDE



Thank You. Any Questions?



NORTHERN
ARIZONA
UNIVERSITY



Thanks to:

NAU/NASA Space Grant

AZ Space Grant Consortium

Kevin Hayden - Project Mentor

Nadine Barlow & Kathleen Stigmon