

Abstract fractional differential equations with order varying in time in complex Banach spaces and its time discretization: Well-posedness, regularity, and asymptotic behavior

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SUMMARY

An abstract time fractional differential equation with order varying in time

$$u(t) = u_0 + \partial_t^{-\beta(t)} Au(t) + f(t), \quad t > 0, \quad (1)$$

is considered, where $u_0 \in X$, X is complex Banach space, $\beta : (0, +\infty) \rightarrow (1, 2)$ is the integration order, the linear operator $\partial_t^{-\beta(\cdot)}$ stands fractional integral in time of order $\beta(\cdot)$, and $A : D(A) \subset X \rightarrow X$ is an unbounded linear operator of sectorial type. For the sake of the simplicity it is assumed that $f \equiv 0$.

First of all a discussion on the convenience of a definition of the operator $\partial_t^{-\beta(\cdot)}$ versus some others considered in the literature is shown.

Once a convenient definition is chosen, conditions on $\beta(\cdot)$ for the well-posedness of (1) are stated in the framework of sectorial operators [1]. Under these requirements the asymptotic behavior and the regularity of the solution u is studied. Moreover, the asymptotic behavior of a convolution quadrature based time discretization is studied as well.

All these results extend the corresponding results for the constant order case [2], i.e. the case of $\beta(t) \equiv \beta \in (1, 2)$ is constant.

Theoretical results are numerically illustrated by means of several practical experiments.

Keywords: Fractional integrals; variable order; asymptotic behavior.

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References

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