

The Fractional Calculus Theory And Applications Of Differentiation And Integration To Arbitrary Order Dover Books On Mathematics

FRACTIONAL CALCULUS: Theory and Applications deals with differentiation and integration of arbitrary order. The origin of this subject can be traced back to the end of seventeenth century, the time when Newton and Leibniz developed foundations of differential and integral calculus. Nonetheless, utility and applicability of FC to various branches of science and engineering have been realized only in last few decades. Recent years have witnessed tremendous upsurge in research activities related to the applications of FC in modeling of real-world systems. Unlike the derivatives of integral order, the non-local nature of fractional derivatives correctly models many natural phenomena containing long memory and give more accurate description than their integer counterparts. The present book comprises of contributions from academicians and leading researchers and gives a panoramic overview of various aspects of this subject: Introduction to Fractional Calculus Fractional Differential Equations Fractional Ordered Dynamical Systems Fractional Operators on Fractals Local Fractional Derivatives Fractional Control Systems Fractional Operators and Statistical Distributions Applications to Engineering General Fractional Derivatives: Theory, Methods and Applications provides knowledge of the special functions with respect to another function, and the integro-differential operators where

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the integrals are of the convolution type and exist the singular, weakly singular and nonsingular kernels, which exhibit the fractional derivatives, fractional integrals, general fractional derivatives, and general fractional integrals of the constant and variable order without and with respect to another function due to the appearance of the power-law and complex herbivores to figure out the modern developments in theoretical and applied science. Features: Give some new results for fractional calculus of constant and variable orders. Discuss some new definitions for fractional calculus with respect to another function. Provide definitions for general fractional calculus of constant and variable orders. Report new results of general fractional calculus with respect to another function. Propose news special functions with respect to another function and their applications. Present new models for the anomalous relaxation and rheological behaviors. This book serves as a reference book and textbook for scientists and engineers in the fields of mathematics, physics, chemistry and engineering, senior undergraduate and graduate students. Dr. Xiao-Jun Yang is a full professor of Applied Mathematics and Mechanics, at China University of Mining and Technology, China. He is currently an editor of several scientific journals, such as *Fractals*, *Applied Numerical Mathematics*, *Mathematical Modelling and Analysis*, *International Journal of Numerical Methods for Heat & Fluid Flow*, and *Thermal Science*.

This monograph provides the most recent and up-to-date developments on fractional differential and fractional integro-differential equations involving many different potentially useful operators of fractional calculus. The subject of fractional calculus and its applications (that is, calculus of integrals and derivatives of any arbitrary real or complex order) has gained considerable popularity and importance during the past three decades or so, due mainly to its

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demonstrated applications in numerous seemingly diverse and widespread fields of science and engineering. Some of the areas of present-day applications of fractional models include Fluid Flow, Solute Transport or Dynamical Processes in Self-Similar and Porous Structures, Diffusive Transport akin to Diffusion, Material Viscoelastic Theory, Electromagnetic Theory, Dynamics of Earthquakes, Control Theory of Dynamical Systems, Optics and Signal Processing, Bio-Sciences, Economics, Geology, Astrophysics, Probability and Statistics, Chemical Physics, and so on. In the above-mentioned areas, there are phenomena with strange kinetics which have a microscopic complex behaviour, and their macroscopic dynamics can not be characterized by classical derivative models. The fractional modelling is an emergent tool which use fractional differential equations including derivatives of fractional order, that is, we can speak about a derivative of order $1/3$, or square root of 2, and so on. Some of such fractional models can have solutions which are non-differentiable but continuous functions, such as Weierstrass type functions. Such kinds of properties are, obviously, impossible for the ordinary models. What are the useful properties of these fractional operators which help in the modelling of so many anomalous processes? From the point of view of the authors and from known experimental results, most of the processes associated with complex systems have non-local dynamics involving long-memory in time, and the fractional integral and fractional derivative operators do have some of those characteristics. This book is written primarily for the graduate students and researchers in many different disciplines in the mathematical, physical, engineering and so many others sciences, who are interested not only in learning about the various mathematical tools and techniques used in the theory and widespread applications of fractional differential equations, but also in further investigations

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which emerge naturally from (or which are motivated substantially by) the physical situations modelled mathematically in the book. This monograph consists of a total of eight chapters and a very extensive bibliography. The main objective of it is to complement the contents of the other books dedicated to the study and the applications of fractional differential equations. The aim of the book is to present, in a systematic manner, results including the existence and uniqueness of solutions for the Cauchy type problems involving nonlinear ordinary fractional differential equations, explicit solutions of linear differential equations and of the corresponding initial-value problems through different methods, closed-form solutions of ordinary and partial differential equations, and a theory of the so-called sequential linear fractional differential equations including a generalization of the classical Frobenius method, and also to include an interesting set of applications of the developed theory. Key features: - It is mainly application oriented. - It contains a complete theory of Fractional Differential Equations. - It can be used as a postgraduate-level textbook in many different disciplines within science and engineering. - It contains an up-to-date bibliography. - It provides problems and directions for further investigations. - Fractional Modelling is an emergent tool with demonstrated applications in numerous seemingly diverse and widespread fields of science and engineering. - It contains many examples. - and so on!

Fractional calculus was first developed by pure mathematicians in the middle of the 19th century. Some 100 years later, engineers and physicists have found applications for these concepts in their areas. However there has traditionally been little interaction between these two communities. In particular, typical mathematical works provide extensive findings on aspects with comparatively little significance in applications, and the engineering literature

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often lacks mathematical detail and precision. This book bridges the gap between the two communities. It concentrates on the class of fractional derivatives most important in applications, the Caputo operators, and provides a self-contained, thorough and mathematically rigorous study of their properties and of the corresponding differential equations. The text is a useful tool for mathematicians and researchers from the applied sciences alike. It can also be used as a basis for teaching graduate courses on fractional differential equations.

This book provides a broad overview of the latest developments in fractional calculus and fractional differential equations (FDEs) with an aim to motivate the readers to venture into these areas. It also presents original research describing the fractional operators of variable order, fractional-order delay differential equations, chaos and related phenomena in detail. Selected results on the stability of solutions of nonlinear dynamical systems of the non-commensurate fractional order have also been included. Furthermore, artificial neural network and fractional differential equations are elaborated on; and new transform methods (for example, Sumudu methods) and how they can be employed to solve fractional partial differential equations are discussed. The book covers the latest research on a variety of topics, including: comparison of various numerical methods for solving FDEs, the Adomian decomposition method and its applications to fractional versions of the classical Poisson processes, variable-order fractional operators, fractional variational principles, fractional delay differential equations, fractional-order dynamical systems and stability analysis, inequalities and comparison theorems in FDEs, artificial neural network approximation for fractional operators, and new transform methods for solving partial FDEs. Given its scope and level of

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detail, the book will be an invaluable asset for researchers working in these areas.

This text provides the first comprehensive treatment of the discrete fractional calculus.

Experienced researchers will find the text useful as a reference for discrete fractional calculus and topics of current interest. Students who are interested in learning about discrete fractional calculus will find this text to provide a useful starting point. Several exercises are offered at the end of each chapter and select answers have been provided at the end of the book. The presentation of the content is designed to give ample flexibility for potential use in a myriad of courses and for independent study. The novel approach taken by the authors includes a simultaneous treatment of the fractional- and integer-order difference calculus (on a variety of time scales, including both the usual forward and backwards difference operators). The reader will acquire a solid foundation in the classical topics of the discrete calculus while being introduced to exciting recent developments, bringing them to the frontiers of the subject. Most chapters may be covered or omitted, depending upon the background of the student. For example, the text may be used as a primary reference in an introductory course for difference equations which also includes discrete fractional calculus. Chapters 1—2 provide a basic introduction to the delta calculus including fractional calculus on the set of integers. For courses where students already have background in elementary real analysis, Chapters 1—2 may be covered quickly and readers may then skip to Chapters 6—7 which present some basic results in fractional boundary value problems (FBVPs). Chapters 6—7 in conjunction with some of the current literature listed in the Bibliography can provide a basis for a seminar in the current theory of FBVPs. For a two-semester course, Chapters 1—5 may be covered in depth, providing a very thorough introduction to both the discrete fractional calculus as well as the

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integer-order calculus.

Presents a unified treatment of anomalous diffusion problems using fractional calculus in a wide range of applications across scientific and technological disciplines.

In this book, we study theoretical and practical aspects of computing methods for mathematical modelling of nonlinear systems. A number of computing techniques are considered, such as methods of operator approximation with any given accuracy; operator interpolation techniques including a non-Lagrange interpolation; methods of system representation subject to constraints associated with concepts of causality, memory and stationarity; methods of system representation with an accuracy that is the best within a given class of models; methods of covariance matrix estimation; methods for low-rank matrix approximations; hybrid methods based on a combination of iterative procedures and best operator approximation; and methods for information compression and filtering under condition that a filter model should satisfy restrictions associated with causality and different types of memory. As a result, the book represents a blend of new methods in general computational analysis, and specific, but also generic, techniques for study of systems theory and its particular branches, such as optimal filtering and information compression. - Best operator approximation, - Non-Lagrange interpolation, - Generic Karhunen-Loeve transform - Generalised

low-rank matrix approximation - Optimal data compression - Optimal nonlinear filtering

Fractional equations and models play an essential part in the description of anomalous dynamics in complex systems. Recent developments in the modeling of various physical, chemical and biological systems have clearly shown that fractional calculus is not just an exotic mathematical theory, as it might have once seemed. The present book seeks to demonstrate this using various examples of equations and models with fractional and generalized operators. Intended for students and researchers in mathematics, physics, chemistry, biology and engineering, it systematically offers a wealth of useful tools for fractional calculus. This book presents a simplified deliberation of fractional calculus, which will appeal not only to beginners, but also to various applied science mathematicians and engineering researchers. The text develops the ideas behind this new field of mathematics, beginning at the most elementary level, before discussing its actual applications in different areas of science and engineering. This book shows that the simple, classical laws based on Newtonian calculus, which work quite well under limiting and idealized conditions, are not of much use in describing the dynamics of actual systems. As such, the application of non-Newtonian, or generalized, calculus in the governing equations, allows the order of

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differentiation and integration to take on non-integer values.

Fractional Calculus and Fractional Processes with Applications to Financial Economics presents the theory and application of fractional calculus and fractional processes to financial data. Fractional calculus dates back to 1695 when Gottfried Wilhelm Leibniz first suggested the possibility of fractional derivatives. Research on fractional calculus started in full earnest in the second half of the twentieth century. The fractional paradigm applies not only to calculus, but also to stochastic processes, used in many applications in financial economics such as modelling volatility, interest rates, and modelling high-frequency data. The key features of fractional processes that make them interesting are long-range memory, path-dependence, non-Markovian properties, self-similarity, fractal paths, and anomalous diffusion behaviour. In this book, the authors discuss how fractional calculus and fractional processes are used in financial modelling and finance economic theory. It provides a practical guide that can be useful for students, researchers, and quantitative asset and risk managers interested in applying fractional calculus and fractional processes to asset pricing, financial time-series analysis, stochastic volatility modelling, and portfolio optimization. Provides the necessary background for the book's content as applied to financial economics Analyzes the application of fractional calculus

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and fractional processes from deterministic and stochastic perspectives. Fractional calculus is undergoing rapidly and ongoing development. We can already recognize, that within its framework new concepts and strategies emerge, which lead to new challenging insights and surprising correlations between different branches of physics. This book is an invitation both to the interested student and the professional researcher. It presents a thorough introduction to the basics of fractional calculus and guides the reader directly to the current state-of-the-art physical interpretation. It is also devoted to the application of fractional calculus on physical problems, in the subjects of classical mechanics, friction, damping, oscillations, group theory, quantum mechanics, nuclear physics, and hadron spectroscopy up to quantum field theory. The first volume of this two-volume book, presents history, the mathematical modeling and the applications of fractional order systems, and contains mathematical and theoretical studies and research related to this domain. This volume is made up of 11 chapters. The first chapter presents an analysis of the Caputo derivative and the pseudo state representation with the infinite state approach. The second chapter studies the stability of a class of fractional Cauchy problems. The third chapter shows how to solve fractional order differential equations and fractional order partial differential equations using modern matrix

algebraic approaches. Following this chapter, chapter four proposes another analytical method to solve differential equations with local fractional derivative operators. Concerning chapter five, it presents the extended Borel transform and its related fractional analysis. After presenting the analytical resolution methods for fractional calculus, chapter six shows the essentials of fractional calculus on discrete settings. The initialization of such systems is shown in chapter seven. In fact, this chapter presents a generalized application of the Hankel operator for initialization of fractional order systems. The last four chapters show some new studies and applications of non-integer calculus. In fact, chapter eight presents the fractional reaction-transport equations and evanescent continuous time random walks. Chapter nine shows a novel approach in the exponential integrators for fractional differential equations. Chapter ten presents the non-fragile tuning of fractional order PD controllers for integrating time delay systems. At the end, chapter eleven proposes a discrete finite-dimensional approximation of linear infinite dimensional systems. To sum up, this volume presents a mathematical and theoretical study of fractional calculus along with a stability study and some applications. This volume ends up with some new techniques and methods applied in fractional calculus. This volume will be followed up by a second volume that focuses on the applications of fractional calculus in several

engineering domains.

"Fractional Dynamics: Applications of Fractional Calculus to Dynamics of Particles, Fields and Media" presents applications of fractional calculus, integral and differential equations of non-integer orders in describing systems with long-time memory, non-local spatial and fractal properties. Mathematical models of fractal media and distributions, generalized dynamical systems and discrete maps, non-local statistical mechanics and kinetics, dynamics of open quantum systems, the hydrodynamics and electrodynamics of complex media with non-local properties and memory are considered. This book is intended to meet the needs of scientists and graduate students in physics, mechanics and applied mathematics who are interested in electrodynamics, statistical and condensed matter physics, quantum dynamics, complex media theories and kinetics, discrete maps and lattice models, and nonlinear dynamics and chaos. Dr. Vasily E. Tarasov is a Senior Research Associate at Nuclear Physics Institute of Moscow State University and an Associate Professor at Applied Mathematics and Physics Department of Moscow Aviation Institute.

Fractional calculus is allowing integrals and derivatives of any positive order (the term fractional is kept only for historical reasons). It can be considered a branch of mathematical physics that deals with integro-differential equations, where integrals are of convolution type

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and exhibit mainly singular kernels of power law or logarithm type. It is a subject that has gained considerably popularity and importance in the past few decades in diverse fields of science and engineering. Efficient analytical and numerical methods have been developed but still need particular attention. The purpose of this Special Issue is to establish a collection of articles that reflect the latest mathematical and conceptual developments in the field of fractional calculus and explore the scope for applications in applied sciences.

This book is not a text devoted to a pedagogical presentation of a specialized topic nor is it a monograph focused on the author's area of research. It accomplishes both these things while providing a rationale for why the reader ought to be interested in learning about fractional calculus. This book is for researchers who has heard about many

In the last two decades, fractional (or non integer) differentiation has played a very important role in various fields such as mechanics, electricity, chemistry, biology, economics, control theory and signal and image processing. For example, in the last three fields, some important considerations such as modelling, curve fitting, filtering, pattern recognition, edge detection, identification, stability, controllability, observability and robustness are now linked to long-range dependence phenomena. Similar progress has been made in other fields listed here. The scope of the book is thus to present the state of the art in the study of fractional systems and the application of fractional differentiation. As this volume covers recent applications of fractional calculus, it will be of interest to engineers, scientists, and applied mathematicians. This title will give readers the possibility of finding very important mathematical tools for working with fractional models and solving fractional differential equations, such as a generalization of Stirling numbers in the framework of fractional calculus and a set of efficient

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numerical methods.

Numerical Methods for Fractional Calculus presents numerical methods for fractional integrals and fractional derivatives, finite difference methods for fractional ordinary differential equations (FODEs) and fractional partial differential equations (FPDEs), and finite element methods for FPDEs. The book introduces the basic definitions and properties

?The Variable-Order Fractional Calculus of Variations is devoted to the study of fractional operators with variable order and, in particular, variational problems involving variable-order operators. This brief presents a new numerical tool for the solution of differential equations involving Caputo derivatives of fractional variable order. Three Caputo-type fractional operators are considered, and for each one, an approximation formula is obtained in terms of standard (integer-order) derivatives only. Estimations for the error of the approximations are also provided. The contributors consider variational problems that may be subject to one or more constraints, where the functional depends on a combined Caputo derivative of variable fractional order. In particular, they establish necessary optimality conditions of Euler–Lagrange type. As the terminal point in the cost integral is free, as is the terminal state, transversality conditions are also obtained. The Variable-Order Fractional Calculus of Variations is a valuable source of information for researchers in mathematics, physics, engineering, control and optimization; it provides both analytical and numerical methods to deal with variational problems. It is also of interest to academics and postgraduates in these fields, as it solves multiple variational problems subject to one or more constraints in a single brief.

Fractional calculus is a rapidly growing field of research, at the interface between probability, differential equations, and mathematical physics. It is used to model anomalous diffusion, in

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which a cloud of particles spreads in a different manner than traditional diffusion. This monograph develops the basic theory of fractional calculus and anomalous diffusion, from the point of view of probability. In this book, we will see how fractional calculus and anomalous diffusion can be understood at a deep and intuitive level, using ideas from probability. It covers basic limit theorems for random variables and random vectors with heavy tails. This includes regular variation, triangular arrays, infinitely divisible laws, random walks, and stochastic process convergence in the Skorokhod topology. The basic ideas of fractional calculus and anomalous diffusion are closely connected with heavy tail limit theorems. Heavy tails are applied in finance, insurance, physics, geophysics, cell biology, ecology, medicine, and computer engineering. The goal of this book is to prepare graduate students in probability for research in the area of fractional calculus, anomalous diffusion, and heavy tails. Many interesting problems in this area remain open. This book will guide the motivated reader to understand the essential background needed to read and understand current research papers, and to gain the insights and techniques needed to begin making their own contributions to this rapidly growing field.

This work aims to present, in a systematic manner, results including the existence and uniqueness of solutions for the Cauchy Type and Cauchy problems involving nonlinear ordinary fractional differential equations.

This book is an unique integrated treatise, on the concepts of fractional calculus as models with applications in hydrology, soil science and geomechanics. The models are primarily fractional partial differential equations (fPDEs), and in

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limited cases, fractional differential equations (fDEs). It develops and applies relevant fPDEs and fDEs mainly to water flow and solute transport in porous media and overland, and in some cases, to concurrent flow and energy transfer. It is an integrated resource with theory and applications for those interested in hydrology, hydraulics and fluid mechanics. The self-contained book summarizes the fundamentals for porous media and essential mathematics with extensive references supporting the development of the model and applications.

The first derivative of a particle coordinate means its velocity, the second means its acceleration, but what does a fractional order derivative mean? Where does it come from, how does it work, where does it lead to? The two-volume book written on high didactic level answers these questions. *Fractional Derivatives for Physicists and Engineers*— The first volume contains a clear introduction into such a modern branch of analysis as the fractional calculus. The second develops a wide panorama of applications of the fractional calculus to various physical problems. This book recovers new perspectives in front of the reader dealing with turbulence and semiconductors, plasma and thermodynamics, mechanics and quantum optics, nanophysics and astrophysics. The book is addressed to students, engineers and physicists, specialists in theory of probability and statistics, in mathematical modeling and numerical simulations, to

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everybody who doesn't wish to stay apart from the new mathematical methods becoming more and more popular. Prof. Vladimir V. UCHAIKIN is a known Russian scientist and pedagogue, a Honored Worker of Russian High School, a member of the Russian Academy of Natural Sciences. He is the author of about three hundreds articles and more than a dozen books (mostly in Russian) in Cosmic ray physics, Mathematical physics, Levy stable statistics, Monte Carlo methods with applications to anomalous processes in complex systems of various levels: from quantum dots to the Milky Way galaxy.

The Fractional Calculus Theory and Applications of Differentiation and Integration to Arbitrary Order

Due to its ubiquity across a variety of fields in science and engineering, fractional calculus has gained momentum in industry and academia. While a number of books and papers introduce either fractional calculus or numerical approximations, no current literature provides a comprehensive collection of both topics. This monograph introduces fundamental information on fractional calculus, provides a detailed treatment of existing numerical approximations, and presents an inclusive review of fractional calculus in terms of theory and numerical methods and systematically examines almost all existing numerical approximations for fractional integrals and derivatives. The authors consider the

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relationship between the fractional Laplacian and the Riesz derivative, a key component absent from other related texts, and highlight recent developments, including their own research and results. The core audience spans several fractional communities, including those interested in fractional partial differential equations, the fractional Laplacian, and applied and computational mathematics. Advanced undergraduate and graduate students will find the material suitable as a primary or supplementary resource for their studies.

This multi-volume handbook is the most up-to-date and comprehensive reference work in the field of fractional calculus and its numerous applications. This first volume collects authoritative chapters covering the mathematical theory of fractional calculus, including fractional-order operators, integral transforms and equations, special functions, calculus of variations, and probabilistic and other aspects.

This book is a printed edition of the Special Issue "Fractional Calculus: Theory and Applications" that was published in Mathematics

Fractional calculus is a collection of relatively little-known mathematical results concerning generalizations of differentiation and integration to noninteger orders. While these results have been accumulated over centuries in various branches of mathematics, they have until recently found little appreciation or application in

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physics and other mathematically oriented sciences. This situation is beginning to change, and there are now a growing number of research areas in physics which employ fractional calculus. This volume provides an introduction to fractional calculus for physicists, and collects easily accessible review articles surveying those areas of physics in which applications of fractional calculus have recently become prominent. Contents: An Introduction to Fractional Calculus (P L Butzer & U Westphal) Fractional Time Evolution (R Hilfer) Fractional Powers of Infinitesimal Generators of Semigroups (U Westphal) Fractional Differences, Derivatives and Fractal Time Series (B J West & P Grigolini) Fractional Kinetics of Hamiltonian Chaotic Systems (G M Zaslavsky) Polymer Science Applications of Path-Integration, Integral Equations, and Fractional Calculus (J F Douglas) Applications to Problems in Polymer Physics and Rheology (H Schiessel et al.) Applications of Fractional Calculus Techniques to Problems in Biophysics (T F Nonnenmacher & R Metzler) Fractional Calculus and Regular Variation in Thermodynamics (R Hilfer) Readership: Statistical, theoretical and mathematical physicists. Keywords: Fractional Calculus in Physics Reviews: "This monograph provides a systematic treatment of the theory and applications of fractional calculus for physicists. It contains nine review articles surveying those areas in which fractional calculus has become important. All the chapters are self-contained."

Mathematics Abstracts

This book gives a practical overview of Fractional Calculus as it relates to Signal Processing

Fractional calculus falls under the domain of mathematical analysis. It focuses on the study of the differentiation operator in terms of real and complex number powers. Fractional calculus has various applications across other scientific fields such as polymer chemistry through structural damping models, in quantum theory through the analysis of Schrödinger's equation, etc. This book elucidates new techniques and their applications in a multidisciplinary manner. The chapters provide significant information of this field to help develop a good understanding of fractional calculus and related fields. It also attempts to understand the multiple branches that fall under this discipline and how such concepts have practical applications. It aims to serve as a resource guide for students and experts alike as well as contribute to the growth of the discipline.

When a new extraordinary and outstanding theory is stated, it has to face criticism and skepticism, because it is beyond the usual concept. The fractional calculus though not new, was not discussed or developed for a long time, particularly for lack of its application to real life problems. It is extraordinary because it does not deal with 'ordinary' differential calculus. It is outstanding

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because it can now be applied to situations where existing theories fail to give satisfactory results. In this book not only mathematical abstractions are discussed in a lucid manner, with physical mathematical and geometrical explanations, but also several practical applications are given particularly for system identification, description and then efficient controls. The normal physical laws like, transport theory, electrodynamics, equation of motions, elasticity, viscosity, and several others of are based on 'ordinary' calculus. In this book these physical laws are generalized in fractional calculus contexts; taking, heterogeneity effect in transport background, the space having traps or islands, irregular distribution of charges, non-ideal spring with mass connected to a pointless-mass ball, material behaving with viscous as well as elastic properties, system relaxation with and without memory, physics of random delay in computer network; and several others; mapping the reality of nature closely. The concept of fractional and complex order differentiation and integration are elaborated mathematically, physically and geometrically with examples. The practical utility of local fractional differentiation for enhancing the character of singularity at phase transition or characterizing the irregularity measure of response function is deliberated. Practical results of viscoelastic experiments, fractional order controls experiments, design of fractional controller and practical circuit synthesis for

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fractional order elements are elaborated in this book. The book also maps theory of classical integer order differential equations to fractional calculus contexts, and deals in details with conflicting and demanding initialization issues, required in classical techniques. The book presents a modern approach to solve the 'solvable' system of fractional and other differential equations, linear, non-linear; without perturbation or transformations, but by applying physical principle of action-and-opposite-reaction, giving 'approximately exact' series solutions. Historically, Sir Isaac Newton and Gottfried Wilhelm Leibniz independently discovered calculus in the middle of the 17th century. In recognition to this remarkable discovery, J.von Neumann remarked, "...the calculus was the first achievement of modern mathematics and it is difficult to overestimate its importance. I think it defines more equivocally than anything else the inception of modern mathematical analysis which is logical development, still constitute the greatest technical advance in exact thinking." This XXI century has thus started to 'think-exactly' for advancement in science & technology by growing application of fractional calculus, and this century has started speaking the language which nature understands the best.

The product of a collaboration between a mathematician and a chemist, this text is geared toward advanced undergraduates and graduate students. Not only

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does it explain the theory underlying the properties of the generalized operator, but it also illustrates the wide variety of fields to which these ideas may be applied. Rather than an exhaustive treatment, it represents an introduction that will appeal to a broad spectrum of students. Accordingly, the mathematics is kept as simple as possible. The first of the two-part treatment deals principally with the general properties of differintegral operators. The second half is mainly oriented toward the applications of these properties to mathematical and other problems. Topics include integer order, simple and complex functions, semiderivatives and semi-integrals, and transcendental functions. The text concludes with overviews of applications in the classical calculus and diffusion problems.

This invaluable book provides a broad introduction to the fascinating and beautiful subject of Fractional Calculus of Variations (FCV). In 1996, FVC evolved in order to better describe non-conservative systems in mechanics. The inclusion of non-conservatism is extremely important from the point of view of applications. Forces that do not store energy are always present in real systems. They remove energy from the systems and, as a consequence, Noether's conservation laws cease to be valid. However, it is still possible to obtain the validity of Noether's principle using FCV. The new theory provides a more realistic approach to physics, allowing us to consider non-conservative systems

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in a natural way. The authors prove the necessary Euler Lagrange conditions and corresponding Noether theorems for several types of fractional variational problems, with and without constraints, using Lagrangian and Hamiltonian formalisms. Sufficient optimality conditions are also obtained under convexity, and Leitmann's direct method is discussed within the framework of FCV. The book is self-contained and unified in presentation. It may be used as an advanced textbook by graduate students and ambitious undergraduates in mathematics and mechanics. It provides an opportunity for an introduction to FCV for experienced researchers. The explanations in the book are detailed, in order to capture the interest of the curious reader, and the book provides the necessary background material required to go further into the subject and explore the rich research literature.

This book is a landmark title in the continuous move from integer to non-integer in mathematics: from integer numbers to real numbers, from factorials to the gamma function, from integer-order models to models of an arbitrary order. For historical reasons, the word 'fractional' is used instead of the word 'arbitrary'. This book is written for readers who are new to the fields of fractional derivatives and fractional-order mathematical models, and feel that they need them for developing more adequate mathematical models. In this book, not only applied

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scientists, but also pure mathematicians will find fresh motivation for developing new methods and approaches in their fields of research. A reader will find in this book everything necessary for the initial study and immediate application of fractional derivatives fractional differential equations, including several necessary special functions, basic theory of fractional differentiation, uniqueness and existence theorems, analytical numerical methods of solution of fractional differential equations, and many inspiring examples of applications. A unique survey of many applications of fractional calculus Presents basic theory Includes a unified presentation of selected classical results, which are important for applications Provides many examples Contains a separate chapter of fractional order control systems, which opens new perspectives in control theory The first systematic consideration of Caputo's fractional derivative in comparison with other selected approaches Includes tables of fractional derivatives, which can be used for evaluation of all considered types of fractional derivatives

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