

Solving the Fractional Bagley-Torvik Equations with Uncertainty

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Abstract

This paper investigates the problem of the fractional Bagley-Torvik equation with uncertainty boundary-value conditions. Under the Caputo's H-differentiability, the fuzzy Laplace transform is introduced. The uncertainty boundary-value conditions are assumed to be fuzzy numbers. The series solution of fractional Bagley-Torvik equation is given. Numerical results are shown to illustrate the obtained solution.

Keywords

Fractional Bagley-Torvik Equation, Uncertainty, Fuzzy Laplace Transform, Fuzzy Number, Caputo's H-Differentiability

不确定分数阶Bagley-Torvik方程的解

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摘 要

本文研究分数阶Bagley-Torvik方程不确定边值条件下的解。基于Caputo分数阶导数定义和广义的Hukuhara可微性, 引进模糊Laplace变换, 不确定边界条件为模糊数, 给出了问题的级数解。数值结果分析了了解的性态。

关键词

分数阶 Bagley-Torvik 方程, 不确定性, 模糊 Laplace 变换, 模糊数, Caputo 分数阶微积分

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1. 引言

模糊微分方程的理论近年来引起了人们广泛的关注, 这一理论为模拟实际物理、力学、工程中的不确定性问题提供了新的方法, 吸引了众多学者研究和探索[1] [2] [3] [4]。如模糊 Laplace 变换[5] [6], 改进 Euler 方法[7], 模糊 Fourier 变换[8] [9]。此外, 许多学者也给了丰富的理论基础, 如文献[10]中给出了模糊数和三角模糊数下的方程的基本定理, 文献[11]中介绍了模糊情形下的 Laplace 变换, 为解决模糊分数阶微分方程奠定了坚实的基础。文献[8]中介绍了一些关于某些类型微分之间关系的新结果, 文献[12]中给出了在模糊的 Laplace 变换下方程解的存在性定理。

其次, 分数阶微积分是整数阶微积分理论的一般化, 其理论与应用研究也吸引了众多学者的兴趣, 比如著名的分数阶 Bagley-Torvik 方程[13]。近年来, 分数阶微分方程的不确定性边值问题成为了新的研究热点[4] [5] [7] [9]。在本文中, 我们考虑 Caputo 分数阶定义下 Bagley-Torvik 方程的模糊边值问题:

$$A\varphi''(x) + BD^\beta\varphi(x) + C\varphi(x) = f(x), \quad 0 < \beta < 1, x \in [0, b] \quad (1)$$

$$\varphi(0) = \alpha_0, \quad \varphi(b) = \gamma_0$$

这里 A, B, C 是常数, $\varphi(x)$ 是未知的, α_0, γ_0 是模糊数, 分数阶导数定义如下:

$${}_c D_x^\beta \varphi(x) = \frac{1}{\Gamma(n-\beta)} \int_a^x \frac{\varphi''(s)}{(x-s)^{\beta-n+1}} ds, \quad n-1 < \beta < n$$

$$\Gamma(\nu) = \int_0^\infty e^{-x} x^{\nu-1} dx, \quad \nu > 0$$

其中 $\Gamma(\nu)$ 是 Γ 函数。将采用模糊 Laplace 变换方法给出问题的级数解, 并通过数值实例分析解的性态。

2. 预备知识

下面介绍一些模糊数学和分数阶模糊微积分的一些概念。

定义 1: [14] [15] 记 $E^n = \{u | u: R^n \rightarrow [0, 1]\}$ 满足以下性质:

- 1) u 是正规的模糊集, 既存在 $x_0 \in R^n$ 使得 $u(x_0) = 1$;
- 2) u 是凸函数集, 即

$$u(\lambda x_1 + (1-\lambda)x_2) > \min\{u(x_1), u(x_2)\}, \quad \forall x_1, x_2 \in R, \quad \forall \lambda \in [0, 1];$$

- 3) u 是上半连续函数;
- 4) $[u]^0 = cl\{x \in R^n | u(x) > 0\}$ 是紧集;

此外, 如果 $u \in E$ 且 $0 \leq \alpha \leq 1$, 则 u 的 α 阶截集被定义为:

$$[u]^\alpha = \begin{cases} \{r \in R \mid u(r) \geq \alpha, 0 < \alpha \leq 1\} \\ cl(\text{supp } u), \alpha = 0 \end{cases}$$

很容易发现 u 的 α 截集是闭集和有界的, 为此我们用区间 $[\underline{u}(\alpha), \bar{u}(\alpha)]$ 来表示, $\underline{u}(\alpha)$ 即 $[u]^\alpha$ 的左端点, $\bar{u}(\alpha)$ 是 $[u]^\alpha$ 右端点。

定义 2: [15] [16] [17] 对 $u \in E^1, u = (\underline{u}(\alpha), \bar{u}(\alpha))$, 则 $\underline{u}(\alpha), \bar{u}(\alpha)$ 均为 $[0, 1]$ 上的函数且满足:

$\underline{u}(\alpha)$ 单调非降左连续;

$\bar{u}(\alpha)$ 单调非增连续;

$$\underline{u}(\alpha) \leq \bar{u}(\alpha);$$

$\underline{u}(\alpha), \bar{u}(\alpha)$ 在 $r=0$ 处连续;

记 $[u]^\alpha = cl\{x \in R \mid u(x) \geq \alpha\} (0 < \alpha \leq 1)$,

$$\underline{u}(\alpha) = \min [u]^\alpha, \bar{u}(\alpha) = \max [u]^\alpha, \alpha \in [0, 1],$$

则 $\underline{u}(\alpha)$ 和 $\bar{u}(\alpha)$ 在 $[0, 1]$ 上连续。

基于 Zadeh 扩张原理的和、差及乘运算将分别记为 \oplus, \ominus, \otimes 。则有:

$$u \oplus v = (\underline{u} + \underline{v}, \bar{u} + \bar{v})$$

$$u \ominus v = (\underline{u} - \bar{v}, \bar{u} - \underline{v})$$

$$k \otimes u = \begin{cases} (k\underline{u}, k\bar{u}), k \geq 0 \\ (k\bar{u}, k\underline{u}), k < 0 \end{cases}$$

定义 3: [2] 若 $f: (a, b) \rightarrow E$, 存在 $x_0 \in (a, b)$, 且 $f'(x_0) \in E$, 那么可以称 f 在 x_0 是广义的强可微, 且对 $\forall h \rightarrow 0, h > 0, \exists f(x_0 + h) \ominus f(x_0)$ 和 $\exists f(x_0) \ominus f(x_0 - h)$, 满足:

$$\lim_{h \rightarrow 0} \frac{f(x_0 + h) \ominus f(x_0)}{h} = \lim_{h \rightarrow 0} \frac{f(x_0) \ominus f(x_0 - h)}{h} = f'(x_0) \quad (2)$$

或

$$\lim_{h \rightarrow 0} \frac{f(x_0 + h) \ominus f(x_0)}{h} = \lim_{h \rightarrow 0} \frac{f(x_0) \ominus f(x_0 - h)}{-h} = f'(x_0) \quad (3)$$

或

$$\lim_{h \rightarrow 0} \frac{f(x_0) \ominus f(x_0 + h)}{-h} = \lim_{h \rightarrow 0} \frac{f(x_0 - h) \ominus f(x_0)}{-h} = f'(x_0) \quad (4)$$

或

$$\lim_{h \rightarrow 0} \frac{f(x_0) \ominus f(x_0 + h)}{-h} = \lim_{h \rightarrow 0} \frac{f(x_0) \ominus f(x_0 - h)}{h} = f'(x_0) \quad (5)$$

定理 1: [18] 若 $f(x) = (\underline{f}(x, \alpha), \bar{f}(x, \alpha))$ 是定义在 $[a, \infty)$ 上的模糊函数, 对 $\forall \alpha \in [0, 1], \forall b \geq a, \underline{f}(x, \alpha), \bar{f}(x, \alpha)$ 都是在 $[a, b]$ 是可积的。如果 $\underline{M}(\alpha), \bar{M}(\alpha)$ 是正函数, $\int_a^b |\underline{f}(x, \alpha)| dx \leq \underline{M}(\alpha), \int_a^b |\bar{f}(x, \alpha)| dx \leq \bar{M}(\alpha)$, 那么称 $f(x)$ 在 $[a, \infty)$ 上是模糊可积的, 此外:

$$\int_a^\infty f(x) dx = \left(\int_a^\infty \underline{f}(x, \alpha) dx, \int_a^\infty \bar{f}(x, \alpha) dx \right) \tag{6}$$

注释: 如果 $f(t) = (\underline{f}(t, \alpha), \bar{f}(t, \alpha))$, $\underline{f}(t, \alpha)$ 和 $\bar{f}(t, \alpha)$ 都可微, 则有:

$$\begin{aligned} f'(t) &= (\underline{f}'(t, \alpha), \bar{f}'(t, \alpha)), \\ f'(t) &= (\bar{f}'(t, \alpha), \underline{f}'(t, \alpha)), \end{aligned}$$

分别称为情况(i)和情况(ii)。

定理 2: (模糊卷积定理) 假设函数 $f(t)$ 和 $g(t)$ 是定义在 $[0, \infty)$ 上的分段连续函数, 并且带有模糊边值, 则

$$L\{f(t) * g(t)\} = L\{g(t) * f(t)\} = L\{f(t)\} \cdot L\{g(t)\} \tag{7}$$

注意到函数的经典模糊 Laplace 变换表示为:

$$\hat{F}(P; \alpha) = L\{f(t; \alpha)\} = [L(\underline{f}(t; \alpha)), L(\bar{f}(t; \alpha))] \tag{8}$$

$$L\{\underline{f}(t; \alpha)\} = \int_0^\infty e^{-pt} \odot \underline{f}(t; \alpha) dt = \int_0^\infty e^{-pt} \odot \underline{f}(t; \alpha) dt; \tag{9}$$

$$L\{\bar{f}(t; \alpha)\} = \int_0^\infty e^{-pt} \odot \bar{f}(t; \alpha) dt = \int_0^\infty e^{-pt} \odot \bar{f}(t; \alpha) dt; \tag{10}$$

定理 3: [19] 如果 $0 < \beta < 1$, $J = (a, b]$, $f(x, \alpha) = (\underline{f}(x; \alpha), \bar{f}(x; \alpha)) \in C(J, E)$, 则对任意 $0 \leq \alpha \leq 1$, Caputo 分数阶导数有:

当 f 是第(i)种的情况时有:

$$({}_c D_{a^+}^\beta f)(x; \alpha) = [{}_c D_{a^+}^\beta \underline{f}(x; \alpha), {}_c D_{a^+}^\beta \bar{f}(x; \alpha)];$$

当 f 是第(ii)种的情况时有:

$$({}_c D_{a^+}^\beta f)(x; \alpha) = [{}_c D_{a^+}^\beta \bar{f}(x; \alpha), {}_c D_{a^+}^\beta \underline{f}(x; \alpha)];$$

这里有:

$${}_c D_{a^+}^\beta \underline{f}(t; \alpha) = \frac{1}{\Gamma(m-\beta)} \int_0^x \frac{\underline{f}^m(\tau)}{(x-\tau)^{\beta+1-m}} d\tau, m-1 < \alpha < m, m \in N,$$

$${}_c D_{a^+}^\beta \bar{f}(t; \alpha) = \frac{1}{\Gamma(m-\beta)} \int_0^x \frac{\bar{f}^m(\tau)}{(x-\tau)^{\beta+1-m}} d\tau, m-1 < \alpha < m, m \in N,$$

定理 4: [20] 如果 f 和 f' 在 $[0, \infty)$ 上连续并且带有模糊的初值, f'' 是在 $[0, \infty)$ 上的分段连续函数并带有模糊的初值, 则有:

当 f 和 f' 都是第(i)种情况:

$$L[f''(x)] = s^2 L[f(x)] \odot sf(0) \odot f'(0), \tag{11}$$

当 f 是第(i)种情况, f' 是第(ii)种情况:

$$L[f''(x)] = -f'(0) \odot (-s^2) L[f(x)] - sf(0), \tag{12}$$

当 f 和 f' 都是第(ii)种情况:

$$L[f''(x)] = s^2 L[f(x)] \ominus sf(0) - f'(0), \quad (13)$$

当 f 是第(ii)种情况, f' 是第(i)种情况:

$$L[f''(x)] = -sf(0) \ominus (-s^2)L[f(x)] \ominus f'(0) \quad (14)$$

3. 问题的求解

这里我们假设 $\varphi(x) \in C[0, b]$, $f(x) \in C[0, b]$, A, B, C 均为常数, α_0, γ_0 均为模糊数。

由 Laplace 变换作用(1)式等价于

$$A\{s^2 L[\varphi(x)] - s\varphi(0) - \varphi'(0)\} + B\{s^\beta L[\varphi(x)] - s^{\beta-1}\varphi(0)\} + CL[\varphi(x)] = L[f(x)] \quad (15)$$

根据(15)式可以得到

$$\underline{\varphi}(x) = L^{-1} \left[\frac{L[f(x)] + As\underline{\varphi}(0) + A\underline{\varphi}'(0) + Bs^{\beta-1}\underline{\varphi}(0)}{As^2 + Bs^\beta + C} \right]$$

$$\overline{\varphi}(x) = L^{-1} \left[\frac{L[f(x)] + As\overline{\varphi}(0) + A\overline{\varphi}'(0) + Bs^{\beta-1}\overline{\varphi}(0)}{As^2 + Bs^\beta + C} \right]$$

根据模糊的 Laplace 变换的卷积定理, 上式可以得到

$$\underline{\varphi}(x) = (f(x) + A\underline{\varphi}'(0)) \left\{ \frac{1}{A} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}$$

$$+ \underline{\varphi}(0) \left\{ \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{2k} E_{2-\beta, 1+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}$$

$$+ B\underline{\varphi}(0) \left\{ \frac{1}{A} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{(2-2\beta k)+2+\beta} E_{2-\beta, 3-\beta(k-1)}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}$$

$$\overline{\varphi}(x) = (f(x) + A\overline{\varphi}'(0)) \left\{ \frac{1}{A} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}$$

$$+ \overline{\varphi}(0) \left\{ \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{2k} E_{2-\beta, 1+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}$$

$$+ B\overline{\varphi}(0) \left\{ \frac{1}{A} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{(2-2\beta k)+2+\beta} E_{2-\beta, 3-\beta(k-1)}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}$$

根据(1)式中的边值条件和方程(16), (17)我们可以得到未知的 $\underline{\varphi}'(0), \overline{\varphi}'(0)$ 表示为:

$$\underline{\varphi}'(0) = \frac{\gamma_0 - f(b) \left\{ \frac{1}{A} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}}{\sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right)}$$

$$- \frac{\alpha_0 \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k \left\{ t^{2k} E_{2-\beta, 1+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right) + B t^{(2-2\beta k)+2+\beta} E_{2-\beta, 3-\beta(k-1)}^k \left(-\frac{B}{A} t^{2-\beta}\right) \right\}}{\sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A}\right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta}\right)}$$

$$\bar{\varphi}'(0) = \frac{\bar{\gamma}_0 - f(b) \left\{ \frac{1}{A} \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A} \right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta} \right) \right\}}{\sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A} \right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta} \right)}$$

$$\frac{\bar{\alpha}_0 \sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A} \right)^k \left\{ t^{2k} E_{2-\beta, 1+\beta k}^k \left(-\frac{B}{A} t^{2-\beta} \right) + B t^{(2-2\beta k)+2+\beta} E_{2-\beta, 3-\beta(k-1)}^k \left(-\frac{B}{A} t^{2-\beta} \right) \right\}}{\sum_{k=0}^{\infty} \frac{(-1)^k}{k!} \left(\frac{C}{A} \right)^k t^{2(k+1)-1} E_{2-\beta, 2+\beta k}^k \left(-\frac{B}{A} t^{2-\beta} \right)}$$

这里有

$$E_{\lambda, \mu}^k(y) = \frac{d^k}{dy^k} E_{\lambda, \mu}(y) = \sum_{j=0}^{\infty} \frac{(j+k)! y^j}{j! \Gamma(\lambda j + \lambda k + \mu)}, \quad (k=0, 1, 2, \dots)$$

$$\binom{m}{k} = \frac{m(m-1)\cdots(m-k+1)}{k!}$$

从而得到了 Bagley-Torvik 方程模糊边值问题的级数解。

4. 数值实例

例 1: 考虑以下 Bagley-Torvik 方程的两点模糊边值问题:

$$\begin{cases} \varphi''(x) + 3D^{\frac{1}{2}}\varphi(x) + 2\varphi(x) = 0, & x \in [0, 1] \\ \varphi(0) = (\alpha - 1, 1 - \alpha), & \varphi(1) = (\alpha - 0.5, 1 - \alpha) \end{cases}$$

根据公式(16), (17)我们可以得到以下数值解。选择部分参数值进行计算, 如当 $k = j = m = 8$, 并 φ, φ' 均为第(i)种情况, 我们得到表 1。当 $k = j = m = 8$, 并且 φ 为第(i)种情况, φ' 为第(ii)种情况我们得到表 2。

通过表 1 和表 2 的数值结果进行分析, 可以发现表 1 中的数值结果稳定, 符合实际情形。而当 φ 为第(i)种情况, φ' 为第(ii)种情况时, 所得表 2 中的数值结果不收敛, 故此种情况不成立。同样的, 当 φ 和 φ' 都是第(ii)种情况时, 所得结果和表 1 中的数值结果的区间左右端点刚好互换; 当 φ 为第(ii)种情况, φ'

Table 1. Numerical solution of the fuzzy boundary value problem of Bagley-Torvik equation

表 1. Bagley-Torvik 模糊边值问题的数值解

t	$\alpha = 0$	$\alpha = 0.4$	$\alpha = 0.8$
0.10	[-1.1897, 1.3876]	[-0.7138, 0.8326]	[-0.2381, 0.2775]
0.20	[-1.2985, 1.6703]	[-0.7791, 1.0022]	[-0.2597, 0.3341]
0.30	[-1.3376, 1.8493]	[-0.8026, 1.1096]	[-0.2675, 0.3699]
0.40	[-1.3152, 1.9283]	[-0.7892, 1.1570]	[-0.2630, 0.3857]
0.50	[-1.2415, 1.9160]	[-0.7449, 1.1496]	[-0.2483, 0.3832]
0.60	[-1.1277, 1.8253]	[-0.6766, 1.0952]	[-0.2255, 0.3651]
0.70	[-0.9854, 1.6715]	[-0.5913, 1.0029]	[-0.1971, 0.3343]
0.80	[-0.8264, 1.4714]	[-0.4959, 0.8828]	[-0.1651, 0.2943]
0.90	[-0.6614, 1.2422]	[-0.3969, 0.7453]	[-0.1323, 0.2484]

Table 2. Numerical solution of the fuzzy boundary value problem of Bagley-Torvik equation
表 2. Bagley-Torvik 模糊边值问题的数值解

t	$\alpha = 0$	$\alpha = 0.4$	$\alpha = 0.8$
0.10	[-1.7573, -0.2621]	[-1.0544, -0.157]	[-0.3515, -0.0524]
0.20	[-2.6417, 0.5487]	[-1.5850, 0.3292]	[-0.5283, 0.1097]
0.30	[-3.7601, 1.5004]	[-2.2561, 0.9002]	[-0.7520, 0.3001]
0.40	[-5.2951, 2.7006]	[-3.1771, 1.6204]	[-1.0590, 0.5401]
0.50	[-7.6015, 4.3482]	[-4.5609, 2.6089]	[-1.5203, 0.8696]
0.60	[-11.4461, 6.8437]	[-6.8676, 4.1062]	[-2.2892, 1.3687]
0.70	[-18.7242, 11.0797]	[-11.234, 6.6474]	[-3.7451, 2.2158]
0.80	[-34.9804, 19.3231]	[-20.988, 11.5947]	[-6.9963, 3.8653]
0.90	[-80.3696, 38.3823]	[-48.2213, 23.0291]	[-16.074, 7.6764]

为第(i)种情况时, 所得结果和表 2 的数值结果的区间左右端点刚好互换。故其他另外两种情况也得出结果不符合逻辑。因此, 只有第一种情形是问题的解。

5. 结论

本文采用模糊 Laplace 变换求解了分数阶 Bagley-Torvik 方程模糊边值条件下的解。结果表明, 相同的问题可能给出不同的结果, 而这些结果需要根据实际情形从理论上进行研究和分析。

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