

Contents

List of Figures	xvii
List of Tables	xix
Symbols	xxiii
Preface	xxv
1 Introduction	1
1.1 A brief background	1
1.1.1 Fractional calculus	1
1.1.2 Fractional partial differential equation	3
1.1.2.1 Fractional reaction-diffusion equations	4
1.1.2.2 Fractional convection-diffusion equations	5
1.2 Mathematical preliminaries	7
1.2.1 Basic definitions of fractional operators	9
1.2.1.1 Generalized fractional operators	10
1.2.1.2 Prabhakar fractional operators	13
1.3 Literature review	14
1.3.1 Generalized fractional derivative and generalized fractional differential equations	14
1.3.2 Prabhakar fractional derivative and fractional differential equations defined in Prabhakar sense	15
1.3.3 Caputo time-fractional reaction–diffusion equations with smooth and non-smooth solutions	16
1.3.4 Non-linear Caputo time-fractional reaction–diffusion equations with smooth and non-smooth solutions	17
1.3.5 Two-dimensional time-fractional convection-diffusion equations with smooth and non-smooth solutions	18
1.4 Challenges and motivations	19
1.5 Objective of the thesis	21

1.6	Outline of the thesis	23
2	High order schemes and their error analysis for generalized variable coefficients fractional reaction-diffusion equations	27
2.1	Numerical schemes	29
2.1.1	Discretization of generalized fractional derivative	29
2.1.2	The spatial discretization	31
2.1.2.1	CFD _{$g-\sigma$} scheme	31
2.1.2.2	PQS _{$g-\sigma$} scheme	33
2.2	Stability and convergence analysis	37
2.2.1	Stability and convergence analysis of CFD _{$g-\sigma$} scheme	38
2.2.2	Stability and convergence analysis of PQS _{$g-\sigma$} scheme	42
2.3	Numerical results	48
2.4	Conclusion	56
3	Numerical approximations of Caputo-Prabhakar fractional derivative and their application	59
3.1	New numerical discretizations of the Caputo-Prabhakar derivative	60
3.1.1	CPL2-1 _{σ} formula	60
3.1.1.1	Basic features of the new CPL2-1 _{σ} formula	66
3.1.2	CPL-2 formula	68
3.1.2.1	Basic features of the new CPL-2 formula	73
3.2	Application	75
3.2.1	Compact finite difference scheme with CPL2-1 _{σ} formula (CFD ₁)	77
3.2.2	Compact finite difference scheme with CPL-2 formula (CFD ₂)	79
3.3	Stability and convergence analysis	80
3.3.1	Stability and convergence analysis of CFD ₁ scheme	80
3.3.2	Stability and convergence analysis of CFD ₂ scheme	85
3.4	Numerical results	93
3.5	Conclusion	101
4	A fully discrete method based on cubic splines for time-fractional reaction-diffusion equations with smooth and non-smooth solutions	103
4.1	Regular behaviour of the solution	105
4.2	Fully discrete numerical scheme	106
4.2.1	Discretization of Caputo derivative on non-uniform meshes	106
4.2.2	The spatial discretization	108
4.3	Stability and convergence analysis	111
4.3.1	Stability and convergence analysis for smooth solution	111
4.3.2	Stability and convergence analysis for non-smooth solution	118
4.4	Numerical results	127

4.4.1	Applications	136
4.5	Conclusion	137
5	A high-order fully discrete method for non-linear time-fractional reaction-diffusion equation with non-smooth solutions	139
5.1	A high-order fully discrete numerical scheme	141
5.1.1	High-order discretization of time-fractional derivative	141
5.1.2	High-order non-polynomial spline scheme	145
5.2	Theoretical analysis	150
5.2.1	Uniqueness of the numerical solution	152
5.2.2	Stability analysis	155
5.2.3	Convergence analysis	157
5.3	Numerical results	161
5.4	Conclusion	172
6	A high-order fully discrete method for two-dimensional time-fractional convection-diffusion equations with non-smooth solutions	175
6.1	A high-order fully discrete numerical scheme	177
6.1.1	High-order discretization of time-fractional derivative	178
6.1.2	High-order compact alternating direction implicit (ADI) scheme	180
6.2	Theoretical analysis	185
6.2.1	Truncation error	185
6.2.2	Stability analysis	190
6.2.3	Convergence analysis	194
6.3	Numerical results	199
6.4	Conclusion	208
	Bibliography	211
	List of Publications	229