

On a Certain Fractional q -Difference and its Eigen Function

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Abstract

A fractional q -difference operator is presented and its properties are investigated. Especially, it is shown that this operator possesses an eigen function, which is regarded as a q -discrete analogue of the Mittag-Leffler function. An integrable nonlinear mapping with fractional q -difference is also presented.

1 Introduction

Fractional derivative goes back to the Leibniz's note in his list to L'Hospital in 1695 and we now have many definitions of fractional derivatives [9]. In the last few decades, many authors pointed out that derivatives and integrals of fractional order, especially $1/2$ -derivative, are very suitable for the description of physical phenomena.

We first define a fractional integral operator I^a as follows.

Definition 1. Let a be a nonnegative real number. For a given function $u(t)$ ($t > 0$), its integral of order a is defined as follows.

$$I^a u(t) = \int_0^t K(a; t-s)u(s)ds \quad (1.1)$$

$$I^0 u(t) = u(t) \quad (1.2)$$

where $K(a; t)$ is a monomial given by

$$K(a; t) \equiv \frac{t^{a-1}}{\Gamma(a)} \quad (t > 0, a > 0). \quad (1.3)$$

Fractional derivatives of order $a > 0$ are defined by a combination of normal derivative and fractional integral in the following two manners.

Definition 2. Let m be a positive integer such as $m - 1 < a \leq m$. Then for a given m times continuously differentiable function $u(t)$, its derivative of order a is defined by

$$D^a u(t) \equiv (I^{m-a} D^m u)(t) = \int_0^t K(m-a; t-s) u^{(m)}(s) ds \quad (1.4)$$

Definition 3. For the same $a, m, u(t)$ in the previous definition, a derivative of order a is defined by

$$D^a u(t) \equiv (D^m I^{m-a} u)(t) = \left(\frac{d}{dt} \right)^m \int_0^t K(m-a; t-s) u(s) ds. \quad (1.5)$$

These two definitions are called Caputo and Riemann-Liouville fractional derivatives, respectively. We here adopt Caputo's definition 3.

The Mittag-Leffler function,

$$E_a(z) = \sum_{j=0}^{\infty} \frac{z^j}{\Gamma(a j + 1)} \quad (a > 0, z \in \mathbb{C}) \quad (1.6)$$

was proposed by Mittag-Leffler [6] in 1903 as an entire function whose order can be calculated exactly. Afterwards, it was clarified that the Mittag-Leffler function also plays an important role in fractional calculus (See refs. [5, 8] for example). In other words, the Mittag-Leffler function,

$$u(t) = \sum_{j=0}^{\infty} \lambda^j K(a j + 1; t) = E_a(\lambda t^a) \quad (1.7)$$

is an eigen function of Caputo's fractional derivative [5],

$$D^a u(t) = \lambda u(t) \quad (t > 0). \quad (1.8)$$

In a present paper [7], a discrete analogue of Mittag-Leffler function is presented, together with its relation with a certain fractional difference and a nonlinear integrable mapping with fractional difference has been proposed. The main purpose of this paper is a q -discretization of the above result. In section 2, we present a certain fractional q -difference operator, which is a slight modification of Al-Salam's fractional q -difference operator [1], and investigate its properties. Section 3 is devoted to q -discretization of the Mittag-Leffler function. We also show that q -Mittag-Leffler function serves as an eigen function of the fractional q -difference operator. Finally in section 4, a new type of nonlinear integrable mapping equipped with fractional q -difference is presented.

2 Fractional q -difference

In this section, we present fractional q -addition and q -difference operators and investigate their properties.

Before getting onto the main subject, we first give definitions of q -number, q -binomial coefficient and q -difference operator, together with their properties, which are required in

this paper.¹ Let q be a given complex number. Throughout this paper, we impose the assumption,

$$|q| > 1. \quad (2.1)$$

We introduce q -number $[a]_q$ defined by

$$[a]_q = \frac{q^a - 1}{q - 1}, \quad (2.2)$$

we here rewrite $[a]_q$ as $[a]$ for the sake of simplicity. By making use of the q -number, q -binomial coefficient is given as follows.

$$\begin{bmatrix} x \\ n \end{bmatrix} = \frac{[x][x-1] \cdots [x-n+1]}{[n]!} = \frac{[x][x-1] \cdots [x-n+1]}{[n][n-1] \cdots [1]} \quad (2.3)$$

We here list some important properties of q -number and q -binomial coefficient used in future.

$$[-x] = -q^{-x}[x] \quad (2.4)$$

$$\begin{bmatrix} -x \\ n \end{bmatrix} = (-1)^n q^{-nx - \frac{1}{2}n(n-1)} \begin{bmatrix} x+n-1 \\ n \end{bmatrix} \quad (2.5)$$

$$\begin{bmatrix} x \\ n \end{bmatrix} - \begin{bmatrix} x-1 \\ n \end{bmatrix} = q^{x-n} \begin{bmatrix} x-1 \\ n-1 \end{bmatrix} \quad (2.6)$$

$$\begin{bmatrix} x \\ n \end{bmatrix} - \begin{bmatrix} x-1 \\ n-1 \end{bmatrix} = q^n \begin{bmatrix} x-1 \\ n \end{bmatrix} \quad (2.7)$$

$$\sum_{k=0}^n \begin{bmatrix} x \\ n-k \end{bmatrix} \begin{bmatrix} y \\ k \end{bmatrix} q^{k^2 - nk + kx} = \begin{bmatrix} x+y \\ n \end{bmatrix} \quad (2.8)$$

We here adopt backward q -difference operator Δ_q defined by

$$\Delta_q f(x) = \frac{f(x) - f(q^{-1}x)}{(1 - q^{-1})x} \quad (2.9)$$

Through dependent and independent variable transformations

$$x = q^n, f(x) = f(q^n) = f_n, \quad (2.10)$$

the q -difference operator in eq. (2.9) is rewritten equivalently as

$$\Delta_q f_n = \frac{f_n - f_{n-1}}{q^n - q^{n-1}}. \quad (2.11)$$

We next introduce a fractional q -addition operator I_q^α defined as follows.

Definition 4. Let α be a non-negative real number and $\{f_n\}$ is a given complex sequence. Then a q -addition operator of fractional order α for $\{f_n\}$ is defined by

$$I_q^\alpha f_n = q^{(n-1)\alpha} (q-1)^\alpha \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{\frac{1}{2}k(k-1)} f_{n-k} \quad (\alpha > 0, n \geq 1) \quad (2.12)$$

$$I_q^0 f_n = f_n \quad (n \geq 1) \quad (2.13)$$

¹For details of q -analysis, see ref. [2] for example.

Substitution of $\alpha = 1$ into eq. (2.12) gives

$$\begin{aligned}
I_q f_n &= q^{n-1}(q-1) \sum_{k=0}^{n-1} \begin{bmatrix} -1 \\ k \end{bmatrix} q^{\frac{1}{2}k(k-1)} f_{n-k} \\
&= q^{n-1}(q-1) \sum_{k=0}^{n-1} (-1)^k (-1)^k q^{-\frac{1}{2}k(k+1)} q^{\frac{1}{2}k(k-1)} f_{n-k} \\
&= (q-1) \sum_{k=0}^{n-1} q^{n-1-k} f_{n-k} \\
&= (q-1) \sum_{k=1}^n q^{k-1} f_k,
\end{aligned}$$

which is a finite version of Jackson integral. This fractional q -addition operator satisfies the following lemma.

Lemma 1. *Let α, β be non-negative real numbers, a, b be complex numbers and $\{f_n\}, \{g_n\}$ be given complex sequences. Then q -addition operators satisfy the following linearity and commutation rules.*

$$I_q^\alpha (af_n + bg_n) = a(I_q^\alpha f_n) + b(I_q^\alpha g_n) \quad (2.14)$$

$$I_q^\alpha I_q^\beta f_n = I_q^\beta I_q^\alpha f_n = I_q^{\alpha+\beta} f_n \quad (2.15)$$

Proof of Lemma 1. Equation (2.14) is obvious. We prove a commutation rule (2.15) by employing some properties of a q -binomial coefficient.

$$\begin{aligned}
&I_q^\alpha I_q^\beta f_n \\
&= q^{(n-1)\alpha} (q-1)^\alpha \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{k(k-1)/2} q^{(n-k-1)\beta} (q-1)^\beta \\
&\quad \times \sum_{j=0}^{n-k-1} (-1)^j \begin{bmatrix} -\beta \\ j \end{bmatrix} q^{j(j-1)/2} f_{n-k-j} \\
&= q^{(n-1)(\alpha+\beta)} (q-1)^{\alpha+\beta} \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{k(k-1)/2} q^{-\beta k} \\
&\quad \times \sum_{j=0}^{n-k-1} (-1)^j \begin{bmatrix} -\beta \\ j \end{bmatrix} q^{j(j-1)/2} f_{n-k-j} \\
&= q^{(n-1)(\alpha+\beta)} (q-1)^{\alpha+\beta} \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{k(k-1)/2} q^{-\beta k} \\
&\quad \times \sum_{j=0}^{n-k-1} (-1)^{n-k-1-j} \begin{bmatrix} -\beta \\ n-j-1-k \end{bmatrix} q^{(n-k-1-j)(n-k-2-j)/2} f_{j+1}
\end{aligned}$$

$$\begin{aligned}
 &= q^{(n-1)(\alpha+\beta)}(q-1)^{\alpha+\beta} \sum_{j=0}^{n-1} (-1)^{n-j-1} f_{j+1} \\
 &\quad \times \sum_{k=0}^{n-j-1} \begin{bmatrix} -\alpha \\ k \end{bmatrix} \begin{bmatrix} -\beta \\ n-j-1-k \end{bmatrix} q^{k(k-1)/2+(n-k-1-j)(n-k-2-j)/2} q^{-\beta k} \\
 &= q^{(n-1)(\alpha+\beta)}(q-1)^{\alpha+\beta} \sum_{j=0}^{n-1} (-1)^{n-j-1} q^{(n-j-1)(n-j-2)/2} f_{j+1} \\
 &\quad \times \sum_{k=0}^{n-j-1} \begin{bmatrix} -\alpha \\ k \end{bmatrix} \begin{bmatrix} -\beta \\ n-j-1-k \end{bmatrix} q^{k^2-k(n-j-1)-\beta k} \\
 &= q^{(n-1)(\alpha+\beta)}(q-1)^{\alpha+\beta} \sum_{j=0}^{n-1} (-1)^{n-j-1} q^{(n-j-1)(n-j-2)/2} f_{j+1} \begin{bmatrix} -\alpha-\beta \\ n-j-1 \end{bmatrix} \\
 &= q^{(n-1)(\alpha+\beta)}(q-1)^{\alpha+\beta} \sum_{j=0}^{n-1} (-1)^j q^{j(j-1)/2} f_{n-j} \begin{bmatrix} -\alpha-\beta \\ j \end{bmatrix} \\
 &= I^{\alpha+\beta} f_n,
 \end{aligned}$$

which completes the proof. ■

Next we present a fractional q -difference operator Δ_q^α , which can be regarded as a q -discrete version of Caputo's fractional derivative operator.

Definition 5. Let α be a positive real number and m be a positive integer which satisfies $m-1 < \alpha \leq m$. Then a fractional q -difference operator of order $\alpha > 0$ is given by

$$\begin{aligned}
 \Delta_q^\alpha f_n &= I_q^{m-\alpha} \Delta_q^m f_n \\
 &= q^{-(n-1)(\alpha-m)}(q-1)^{-(\alpha-m)} \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} \alpha-m \\ k \end{bmatrix} q^{\frac{1}{2}k(k-1)} \Delta_q^m f_{n-k} \quad (2.16)
 \end{aligned}$$

Remark 1. Fractional q -difference operator was first proposed by Al-Salam [1] in 1966. Let $f(x)$ be a given function and $\alpha \in \mathbb{R} \setminus \{1, 2, 3, \dots\}$. Then a q -difference operator K_q^α is given by

$$K_q^\alpha f(x) = x^{-\alpha} (1-q)^{-\alpha} \sum_{k=0}^{\infty} (-1)^k \begin{bmatrix} \alpha \\ k \end{bmatrix} q^{k(k-1)/2-\alpha(\alpha-1)/2} f(xq^{\alpha-k}) \quad (2.17)$$

Fractional q -difference operator Δ_q^α presented here is a slight modification of Al-Salam's operator K_q^α . The operator K_q^α satisfies the commutative rule,

$$K_q^\alpha K_q^\beta = K_q^\beta K_q^\alpha = K_q^{\alpha+\beta} \quad (2.18)$$

for any α, β , whereas the commutation rule for Δ_q^α does not always hold. However, as is mentioned in the next section, the operator Δ_q^α possesses an eigen function, which is regarded as a q -discrete analogue of the Mittag-Leffler function.

3 q -Mittag-Leffler function

This section provides a q -discrete analogue of the Mittag-Leffler function and its relation with the fractional q -difference operator Δ_q^α . We first introduce a fundamental function $M_q(a; n)$ defined by

$$M_q(a; n) = (q-1)^{a-1} \begin{bmatrix} n+a-2 \\ n-1 \end{bmatrix} \quad (a > 0, n \in \mathbb{Z}_{\geq 1}). \quad (3.1)$$

$$M_q(a; 0) = \begin{cases} 1 & (a = 1) \\ 0 & (a \neq 1) \end{cases} \quad (3.2)$$

Remark 2. In the limit $q \rightarrow 1$ and $n \rightarrow \infty$ with $t = (q-1)n > 0$ fixed, the above function converges to a monomial,

$$M_q(a; n) \rightarrow K(a; t) = \frac{t^{a-1}}{\Gamma(a)}. \quad (3.3)$$

It is a well-known fact that this function $K(a; t)$ plays an essential role in the theory of fractional derivatives.

The above fundamental function $M_q(a; n)$ satisfies the following two lemmas which states the relation between $M_q(a; n)$ and q -difference (or fractional q -addition) operator.

Lemma 2. If $a > 0$ and $n \in \mathbb{Z}_{\geq 1}$, we have

$$\Delta_q M_q(a+1; n) = M_q(a; n). \quad (3.4)$$

Lemma 3. If $\alpha \geq 0$, $a > 0$ and $n \in \mathbb{Z}_{\geq 1}$, we have

$$I_q^\alpha M_q(a; n) = M_q(a+\alpha; n). \quad (3.5)$$

Proof of Lemma 2. This is proved essentially by using an addition rule of q -binomial coefficient given by eq. (2.7).

$$\begin{aligned} \Delta_q M_q(a+1; n) &= \frac{M_q(a+1; n) - M_q(a+1; n-1)}{q^n - q^{n-1}} \\ &= (q-1)^a \left(\begin{bmatrix} n+a-1 \\ n-1 \end{bmatrix} - \begin{bmatrix} n+a-2 \\ n-2 \end{bmatrix} \right) \frac{1}{q^{n-1}(q-1)} \\ &= (q-1)^a q^{n-1} \begin{bmatrix} n+a-2 \\ n-1 \end{bmatrix} \frac{1}{q^{n-1}(q-1)} \\ &= (q-1)^{a-1} \begin{bmatrix} n+a-2 \\ n-1 \end{bmatrix} \\ &= M_q(a; n) \end{aligned}$$

which completes the proof. ■

Proof of Lemma 3. If $\alpha = 0$, it is obvious. We suppose $\alpha > 0$.

$$\begin{aligned}
 I_q^\alpha M_q(a; n) &= q^{(n-1)\alpha} (q-1)^\alpha \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{\frac{1}{2}k(k-1)} M_q(a; n-k) \\
 &= q^{(n-1)\alpha} (q-1)^{a-1+\alpha} \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{\frac{1}{2}k(k-1)} \begin{bmatrix} n-k+a-2 \\ n-k-1 \end{bmatrix} \\
 &= q^{(n-1)\alpha} (q-1)^{a-1+\alpha} \sum_{k=0}^{n-1} (-1)^k \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{\frac{1}{2}k(k-1)} (-1)^{n-1-k} q^{(n-k-1)a + \frac{1}{2}(n-k-1)(n-k-2)} \begin{bmatrix} -a \\ n-k-1 \end{bmatrix} \\
 &= q^{(n-1)\alpha} (q-1)^{a-1+\alpha} q^{(n-1)a + \frac{1}{2}(n-1)(n-2)} (-1)^{n-1} \sum_{k=0}^{n-1} \begin{bmatrix} -\alpha \\ k \end{bmatrix} q^{k^2 - (n-1)k + k(-a)} \begin{bmatrix} -a \\ n-k-1 \end{bmatrix} \\
 &= q^{(n-1)\alpha} (q-1)^{a-1+\alpha} q^{(n-1)a + \frac{1}{2}(n-1)(n-2)} (-1)^{n-1} \begin{bmatrix} -(a+\alpha) \\ n-1 \end{bmatrix} \\
 &= q^{(n-1)\alpha} (q-1)^{a-1+\alpha} q^{(n-1)a + \frac{1}{2}(n-1)(n-2)} q^{-(n-1)(a+\alpha) - \frac{1}{2}(n-1)(n-2)} \begin{bmatrix} n+a+\alpha-2 \\ n-1 \end{bmatrix} \\
 &= (q-1)^{a+\alpha-1} \begin{bmatrix} n+a+\alpha-2 \\ n-1 \end{bmatrix} = M_q(a+\alpha; n),
 \end{aligned}$$

where we have employed an upper negation rule (2.5) twice and a Vandermonde convolution rule (2.8). This completes the proof. ■

We next introduce a q -analogue of the Mittag-Leffler function.

Definition 6. Let a be a positive real number. Then q -Mittag-Leffler function $F_{a,q}(\lambda; n)$ is given by

$$F_{a,q}(\lambda; n) = \sum_{j=0}^{\infty} \lambda^j M_q(a, j+1; n) = \sum_{j=0}^{\infty} \lambda^j (q-1)^{aj} \begin{bmatrix} n+aj-1 \\ n-1 \end{bmatrix} \tag{3.6}$$

It can be verified easily from eq. (3.3) that the above function $F_{a,q}(\lambda; n)$ converges to the Mittag-Leffler function $E_a(\lambda t^a)$ in the limit $q \rightarrow 1$ and $n \rightarrow \infty$ with $t = (q-1)n$ fixed. The following main theorem states that q -Mittag-Leffler function serves as an eigen function of the fractional q -difference operator Δ_q^a .

Theorem 1. If $a > 0$ and $n \in \mathbb{Z}_{\geq 1}$, we have

$$\Delta_q^a F_{a,q}(\lambda; n) = \lambda F_{a,q}(\lambda; n) \tag{3.7}$$

Proof of Theorem 1. Let m be a positive integer such as $m-1 < a \leq m$. Operating

Δ_q^m on $F_{a,q}(\lambda; n)$ and noticing $\Delta_q M_q(1; n) = \Delta_q 1 = 0$, we have from Lemma 2

$$\begin{aligned}\Delta_q^m F_{a,q}(\lambda; n) &= \sum_{j=0}^{\infty} \lambda^j \Delta_q^m M_q(a_j + 1; n) \\ &= \sum_{j=1}^{\infty} \lambda^j M_q(a_j - m + 1; n).\end{aligned}\quad (3.8)$$

Operating fractional q -addition operator I_q^{m-a} on both sides of the above equation and employing Lemma 3, we finally obtain

$$\begin{aligned}\Delta_q^a F_{a,q}(\lambda; n) &= I_q^{m-a} \Delta_q^m F_{a,q}(\lambda; n) \\ &= \sum_{j=1}^{\infty} \lambda^j I_q^{m-a} M_q(a_j - m + 1; n) \\ &= \sum_{j=1}^{\infty} \lambda^j M_q(a_j - a + 1; n) \\ &= \sum_{j=0}^{\infty} \lambda^{j+1} M_q(a_j + 1; n) = \lambda F_{a,q}(\lambda; n),\end{aligned}\quad (3.9)$$

which completes the proof. ■

4 An integrable nonlinear mapping with fractional q -difference

We here give a new type of integrable nonlinear mapping which is equipped with fractional q -difference. We start with a linear mapping,

$$\Delta_q^p g_n = -a g_n, \quad 0 < p \leq 1, 0 < a. \quad (4.1)$$

The above equation is rewritten equivalently as

$$(1 + a(q^n - q^{n-1})^p) g_n = g_{n-1} + \sum_{k=1}^{n-1} (-1)^{k-1} \begin{bmatrix} p-1 \\ k \end{bmatrix} q^{k(k+1)/2} (g_{n-k} - g_{n-1-k}) \quad (4.2)$$

Through dependent variable transformation,

$$u_n = \frac{1}{g_n + 1}, \quad (4.3)$$

we obtain the following nonlinear mapping with fractional q -difference.

$$u_n = \frac{1 + a(q^n - q^{n-1})^p}{u_{n-1}^{-1} + a(q^n - q^{n-1})^p + \sum_{k=1}^{n-1} (-1)^{k-1} \begin{bmatrix} p-1 \\ k \end{bmatrix} q^{k(k+1)/2} (u_{n-k}^{-1} - u_{n-1-k}^{-1})}. \quad (4.4)$$

The solution for eq. (4.4) is written as

$$u_n = \frac{u_0}{u_0 + (1 - u_0)F_{p,q}(-a; n)}. \quad (4.5)$$

Putting $p = 1$ in eq. (4.4), we have

$$\frac{u_n - u_{n-1}}{q^n - q^{n-1}} = au_{n-1}(1 - u_n)$$

which converges to the Riccati equation,

$$\frac{du}{dt} = au(1 - u) \quad (4.6)$$

in the continuum limit $t = q^n$, $u(t) = u_n$ and $q \rightarrow 1$.

The following Figure 1 illustrates the time evolution of the fractional mapping with parameter $p = n/4$ ($n = 1, 2, 3, 4$) and $u_0 = 0.2$, $a = 4$, $q = 2^{1/10}$.

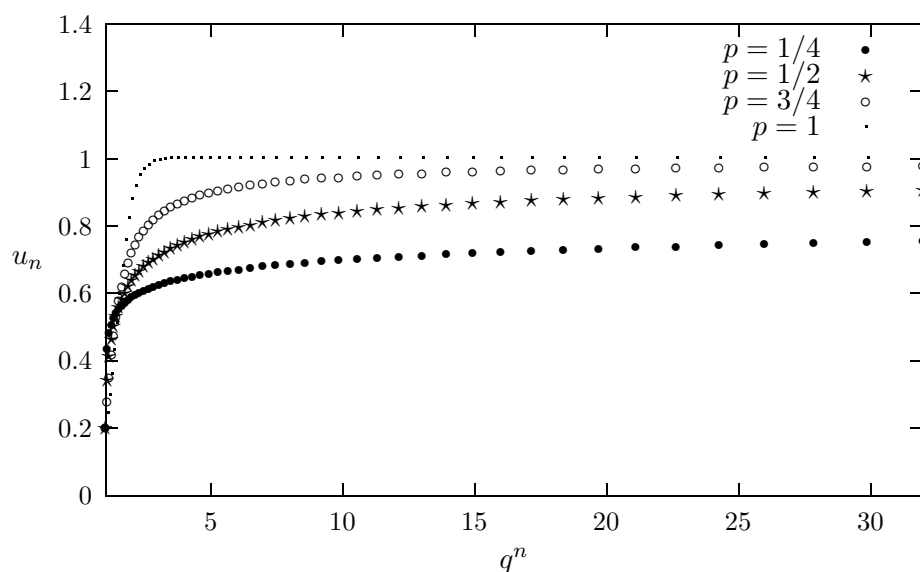


Figure 1. Time evolutions of the fractional mapping (4.4)

5 Concluding Remarks

We have presented one definition of fractional q -difference operator. We have also shown that a q -discrete version of Mittag-Leffler function preserves the property that Mittag-Leffler function is an eigen function of a fractional derivative. It should be noted, however, that the Mittag-Leffler function possesses more abundant properties such as complex-integral expression, asymptotic behavior [10]. It is unknown whether its q -discrete version preserves such properties as well.

It is also an interesting problem to construct nonlinear integrable equations equipped with fractional derivative, difference or q -difference. Although it contains many difficult

problems, it is no doubt that the Mittag-Leffler function and its discrete analogues hold the key to this problem.

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