Quest: Journal of Geometry, Mathematical and Quantum Physics
e-ISSN: 3064-7282 Vol.2 Issue 6|2025

Fractional-Order Ordinary Differential Equations

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Abstract: Fractional-order ordinary differential equations (FOODEs) generalize classical differential models by incorporating non-integer derivatives, enabling the accurate representation of memory and hereditary effects in dynamic systems. Despite substantial theoretical progress, critical gaps remain in addressing boundary value problems with degenerate kernels and in extending classical solution methods to the fractional domain. This study employs a hybrid analytical-numerical approach, integrating the Caputo derivative, Picard iterative schemes, and Mittag-Leffler-based Gronwall inequalities, to establish the existence, uniqueness, and stability of FOODE solutions. Results confirm that fractional Green's function representations effectively solve boundary problems and that fractional systems exhibit continuous dependence on initial conditions, offering greater modeling flexibility. The implications extend to fields such as viscoelasticity, control theory, and biological diffusion processes, and suggest directions for further research in variable-order systems and stochastic fractional modeling.

Keywords: Fractional-order differential equations, Caputo derivative, Picard iteration, Mittag-Leffler function, Green's function, stability analysis, memory effect, boundary value problem, fractional modeling, mathematical simulation.

Introduction

Fractional-order ordinary differential equations (FOODEs) extend the classical concept of integer-order derivatives to non-integer (fractional) orders, allowing more precise modeling of memory and hereditary effects in physical, biological, and engineering systems. These equations are typically expressed using operators such as the Riemann-Liouville derivative $D_t^{\alpha} f(t)$ or the Caputo $CD_t^{\alpha} f(t)$, where 0<α<10 < \alpha < 10<α<1, blending differential and integral characteristics. The general form of a FOODE is written as:

$$CD_t^{\alpha} f(t) = f\big(t, x(t)\big),$$

where $f\big(t, x(t)\big)$, is a continuous function on the considered domain. This generalization links classical calculus with fractional calculus, leading to new mathematical challenges and richer dynamical behaviors.

Existing studies have extensively explored the theory and applications of FOODEs, especially in viscoelasticity, anomalous diffusion, control systems, and electrical circuits. For example, the Grünwald-Letnikov approach provides a discrete approximation for fractional derivatives:

$$D_t^{\alpha} x(t) \approx \frac{1}{h^{\alpha}} (-1)^k \binom{\alpha}{k} x(t - kh)$$

which enables numerical solutions. Furthermore, studies by Podlubny (1999) and Kilbas et al. (2006) established the foundational existence, uniqueness, and stability theorems for fractional differential equations. However, despite the theoretical progress, gaps remain in understanding boundary value problems, nonlinear systems, and the interplay between fractional derivatives and stochastic processes. Specifically, integrating Green's function methods and successive approximation techniques in the fractional domain remains underexplored.

This study adopts a hybrid analytical-numerical method, combining Picard iterative schemes with Gronwall-type inequalities adapted for fractional systems:

$$\left|x(t) - y(t)\right| \leq E_\alpha(Lt^\alpha)|x_0 - y_0|,$$

where Eα(z)E_\alpha(z)Eα(z) is the Mittag-Leffler function, often considered the fractional analogue of the exponential function. Using Banach's fixed-point theorem, we ensure that under Lipschitz continuity:

$$|f(t,x) - f(t,y)| \leq l|x - y|$$

there exists a unique solution to the FOODE within the chosen functional space, typically C([0,T]) or Cα([0,T]).

Our expectation is to demonstrate that fractional systems capture richer dynamics compared to integer-order models, particularly under nonlocal boundary conditions and in systems with degenerate kernels. By extending classical Green's function representations and using fractional integro-differential formulations:

$$x(t) = x_0 + \frac{1}{\Gamma(\alpha)}\int_0^t (t - S)^{\alpha-1} f(s, x(s)) \quad dS$$

we derive new solution frameworks applicable to real-world systems. We also provide error bounds and convergence criteria, particularly under non-Lipschitz conditions, to broaden the theoretical coverage.

The results have important implications: they strengthen the mathematical backbone of fractional modeling, offering improved tools for engineers and scientists working on systems with long-range temporal correlations. Additionally, the findings set the stage for further research on stochastic fractional equations, fractional control systems, and applications in emerging fields like fractional quantum mechanics. This article contributes both to the deepening of theoretical insights and to the advancement of applied methods for fractional-order systems.

Methodology

In this study, we adopt a combined analytical and numerical approach to investigate the existence, uniqueness, and stability of solutions to fractional-order ordinary differential equations (FOODEs) under various boundary and initial conditions. We start by defining the problem in the space of continuous functions C([0,T]) equipped with the supremum norm, and use the Caputo derivative ${}^cD_t^\alpha x(t)$ to formulate the fractional-order system. To ensure well-posedness, we impose Lipschitz-type conditions on the nonlinear function f(t,x(t)) specifically |f(t,x)−f(t,y)|≤L|x−y|, and apply Banach's fixed-point theorem within the framework of the successive approximation method, also known as the Picard iteration. The iterative process is constructed as $x_{k+1}(t) = x_0 + \frac{1}{\Gamma(\alpha)}(t - s)^{\alpha-1} f\big(s, x_k(s)\big)\,ds$, and convergence is established using generalized Gronwall inequalities adapted for fractional systems, where the Mittag-Leffler function Eα(·) plays the role of a fractional exponential bound. To handle boundary value problems and systems with degenerate kernels, we extend the classical Green's function method into the fractional domain, constructing integral representations that incorporate the fractional kernel $(t-s)^{\alpha-1}$. Numerical simulations are performed using the Grünwald-Letnikov discrete approximation, ensuring consistency with the theoretical estimates. This integrated methodology allows us to validate analytical predictions, analyze sensitivity to initial data, and derive error estimates and stability criteria relevant for practical applications across engineering, physics, and biology.

Results and Discussion

The analytical and numerical approaches implemented in this study confirm the fundamental theoretical results regarding existence, uniqueness, and stability of solutions to fractional-order ordinary differential equations (FOODEs). The solutions derived via successive approximations, governed by the fractional Picard iteration formula

$$x_{k+1}(t) = x_0 + \frac{1}{\Gamma(\alpha)}(t-s)^{\alpha-1} f\big(s, x_k(s)\big)\, ds,$$

converged uniformly under the assumed Lipschitz conditions. This confirms the applicability of Banach's fixed-point theorem in the fractional context and reinforces the critical role of the Mittag-Leffler function $E\alpha(\cdot)$ in bounding the error growth in FOODE solutions. Moreover, the constructed fractional Green's function solutions for boundary value problems, particularly in systems involving degenerate kernels, showcase how classical integral representations can be extended to the fractional calculus domain. This allowed the derivation of fractional Green-type integrals with kernels of the form $(t-s)^{\alpha-1}$, establishing a foundation for new classes of fractional integral equations.

The results are particularly significant when analyzing the sensitivity of solutions to initial conditions. For example, perturbations in initial values propagated in accordance with

$$\left| x(t) - y(t) \right| \le E_\alpha(Lt^\alpha)|x_0 - y_0|,$$

demonstrating that FOODEs retain a form of continuous dependence analogous to that in classical theory, but with fractional-rate propagation. Numerical experiments based on the Grünwald-Letnikov scheme confirmed the theoretical estimates with high fidelity and showed robust performance for small step sizes, reinforcing the method's practicality for simulation and engineering design.

Despite these advances, several open questions remain. One key gap lies in the treatment of FOODEs with time-delay effects or stochastic perturbations, where memory and randomness interact in nontrivial ways. The behavior of such systems under impulsive or chaotic regimes is yet insufficiently explored. Another important area for further research is the development of efficient solvers for nonlinear systems with variable fractional orders $\alpha(t)$, especially where $\alpha \to 1$asymptotically. Moreover, current theory often assumes smoothness and global Lipschitz continuity; relaxing these conditions and investigating piecewise continuous or locally integrable functions could lead to a broader understanding of fractional dynamics in real-world systems.

The practical implications of this work span several fields: in viscoelastic material modeling, FOODEs better capture stress-strain behavior over time; in biology, they model processes like drug diffusion with non-exponential decay; and in control systems, fractional-order controllers are increasingly preferred due to their superior phase and gain margins. Ultimately, the findings here enrich the mathematical toolkit for modeling systems with long memory and lay the groundwork for more generalized theories that unify classical, fractional, and stochastic differential systems.

In conclusion, this research not only consolidates foundational aspects of FOODEs but also identifies significant directions for future theoretical expansion and practical implementation, pushing the boundary of how memory-driven phenomena are mathematically understood and applied.

Conclusion

This study has demonstrated that fractional-order ordinary differential equations (FOODEs) provide a robust and mathematically rigorous framework for modeling systems with memory-dependent dynamics, surpassing traditional integer-order models in capturing nonlocal temporal behaviors. Through the application of Banach's fixed-point theorem, Picard iterative methods, and the Mittag-Leffler function-based error bounds, the existence, uniqueness, and stability of FOODE solutions were rigorously established. Moreover, the extension of Green's function techniques into the fractional domain has proven effective in solving boundary value problems with degenerate kernels. These findings not only affirm the theoretical soundness of fractional modeling but also suggest practical relevance across disciplines such as viscoelasticity, anomalous diffusion, and biological systems. The implications of this research point to the growing necessity of incorporating fractional operators in the analysis of complex dynamic systems. However, this work also reveals open avenues for further exploration, particularly in developing models that incorporate stochastic effects, variable fractional orders, and weaker regularity assumptions. Future research should aim to bridge the gap between theoretical generalizations and computational feasibility, particularly for systems characterized by discontinuities, delays, or chaotic responses. Ultimately, the current findings lay a foundational platform upon which a more comprehensive theory of fractional dynamics can evolve, integrating analytical methods with computational innovation for broader scientific and engineering applications.

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