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GENERAL FRACTIONAL-ORDER ANOMALOUS DIFFUSION WITH NON-SINGULAR POWER-LAW KERNEL

by

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In this paper, we investigate general fractional derivatives with a non-singular power-law kernel. The anomalous diffusion models with non-singular power-law kernel are discussed in detail. The results are efficient for modelling the anomalous behaviors within the frameworks of the Riemann-Liouville and Liouville-Caputo general fractional derivatives.

Key words: *general fractional derivative with non-singular power-law kernel, Riemann-Liouville general fractional derivative, anomalous diffusion, Liouville-Caputo general fractional derivative*

Introduction

The Riemann-Liouville and Liouville-Caputo fractional derivatives (FD) are known to have important roles in engineering applications, such as (for example) in heat transfer, viscoelasticity, and others, see [1-4] and the references cited therein. The theory of the Riemann-Liouville and Liouville-Caputo FD is used to model the anomalous diffusion behaviors. For example, the anomalous diffusion in the rotating flow was observed in [5]. The anomalous diffusion involving the stochastic pathway was discussed in [6]. The anomalous diffusion in the disordered (complex) media was reported in [7]. The anomalous diffusion with the external forces was presented in [8]. The anomalous diffusion related to the thermal equilibrium was considered in [9]. The anomalous diffusion in the sub diffusive case was proposed in [10].

Recently, the Riemann-Liouville and Liouville-Caputo general fractional derivatives (GFD) with non-singular Mittag-Leffler function kernels were introduced in [11] and their applications in the rheological models were discussed in [12]. More recently, the Riemann-Liouville and Liouville-Caputo GFD with non-singular power-law kernel were presented in [13].

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The Liouville-Weyl and Liouville-Caputo GFD with non-singular power-law kernel were proposed to model the anomalous diffusion problems in [14].

In the spirit of the previous ideas, the chief aim of this paper is to model general fractional anomalous diffusion problems with non-singular power-law kernel.

Preliminary

Let \mathbb{R} , \mathbb{R}_+ , \mathbb{R}_- , and \mathbb{N} be the sets of the real numbers, positive real numbers, negative real numbers, and positive integer numbers, respectively.

In order to introduce the derivations of the Riemann-Liouville and Liouville-Caputo GFD with non-singular power-law kernel, we start with the n -fold integral in the form, see [1]:

$$\overbrace{\int_0^x dt \cdots \int_0^x \Theta(t) dt}^{n\text{-times}} = \frac{1}{\Gamma(1+n)} \int_0^x (x-t)^n \Theta(t) dt \quad (1)$$

where $n \in \mathbb{N}$, $x \in \mathbb{R}$, and $\Theta(t)$ is a real function.

From eq. (1) we have, see [1, 4]:

$$\overbrace{\int_0^x dt \cdots \int_0^x \Theta(t) dt}^{n\text{-times}} = \int_0^x \Lambda(x-t) \Theta(t) dt \quad (2)$$

where the kernel is represented in the form, see [1, 4]:

$$\Lambda(x-t) = \frac{(x-t)^n}{\Gamma(1+n)} \quad (3)$$

Replacing n by α in eq. (2), where $\alpha \in \mathbb{R}$, we obtain:

$$\Phi(x) = \int_0^x \frac{(x-t)^\alpha}{\Gamma(1+\alpha)} \Theta(t) dt \quad (4)$$

When $\alpha = -\beta \in \mathbb{R}_-$, from eq. (4) we obtain the generalized Abel integral equation in the form [1]:

$$\Phi(x) = \frac{1}{\Gamma(1-\beta)} \int_0^x \frac{\Theta(t)}{(x-t)^\beta} dt \quad (5)$$

The left-handed Riemann-Liouville FD of the function $\Theta(t)$ of order β is defined as, see [1-4]:

$${}^{\text{RL}}\mathbb{D}_a^{(\beta)} \Theta(x) = \frac{1}{\Gamma(1-\beta)} \frac{d}{dx} \int_a^x \frac{\Theta(t)}{(x-t)^\beta} dt \quad (6)$$

where $a, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The right-handed Riemann-Liouville FD of the function $\Theta(t)$ of order β is defined as, see [1-4]:

$${}^{\text{RL}}\mathbb{D}_b^{(\beta)} \Theta(x) = \frac{1}{\Gamma(1-\beta)} \frac{d}{dx} \int_x^b \frac{\Theta(t)}{(t-x)^\beta} dt \quad (7)$$

where $b, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The left-handed Riemann-Liouville FD of the function $\Theta(t)$ of order β is defined as, see [4]:

$${}^{\text{RL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{1}{\Gamma(m-\beta)} \left(\frac{d}{dx}\right)^m \int_a^x \frac{\Theta(t)}{(x-t)^{\beta-m+1}} dt \quad (8)$$

where $a, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

The right-handed Riemann-Liouville FD of the function $\Theta(t)$ of order β is defined as, see [4]:

$${}^{\text{RL}}\mathbb{D}_b^{(\beta)}\Theta(x) = \frac{1}{\Gamma(m-\beta)} \left(\frac{d}{dx}\right)^m \int_x^b \frac{\Theta(t)}{(t-x)^{\beta-m+1}} dt \quad (9)$$

where $b, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

The left-handed Liouville-Caputo FD of the function $\Theta(t)$ of order β is defined as, see [2-4]:

$${}^{\text{LC}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1-\beta)} \int_a^x \frac{1}{(x-t)^\beta} \frac{d\Theta(t)}{dx} dt \quad (10)$$

where $a, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The right-handed Liouville-Caputo FD of the function $\Theta(t)$ of order β is defined as, see [2-4]:

$${}^{\text{LC}}\mathbb{D}_b^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1-\beta)} \int_x^b \frac{1}{(t-x)^\beta} \frac{d\Theta(t)}{dx} dt \quad (11)$$

where $b, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The left-handed Liouville-Caputo FD of the function $\Theta(t)$ of order β is defined as, see [2-4]:

$${}^{\text{LC}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{1}{\Gamma(m-\beta)} \int_a^x \frac{1}{(x-t)^{\beta-m+1}} \frac{d^m\Theta(t)}{dx^m} dt \quad (12)$$

where $a, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

The right-handed Liouville-Caputo FD of the function $\Theta(t)$ of order β is defined as, see [2-4]:

$${}^{\text{LC}}\mathbb{D}_b^{(\beta)}\Theta(x) = \frac{1}{\Gamma(m-\beta)} \int_x^b \frac{1}{(t-x)^{\beta-m+1}} \frac{d^m\Theta(t)}{dx^m} dt \quad (13)$$

where $b, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

For $0 < \beta < 1$, one has [1, 4]:

$${}^{\text{RL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1-\beta)} \frac{\Theta(a)}{(x-a)^\beta} + {}^{\text{LC}}\mathbb{D}_a^{(\beta)}\Theta(x) \quad (14)$$

$${}^{\text{RL}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1-\beta)} \frac{\Theta(b)}{(b-x)^\beta} - {}^{\text{LC}}\mathbb{D}_x^{(\beta)}\Theta(x) \quad (15)$$

Remark 1. For more details of the Riemann-Liouville and Liouville-Caputo FD, readers refer to see [1-10].

General fractional-order derivatives

When $\alpha = -\beta \in \mathbb{R}_+$, from eq. (4) we obtain:

$$\Phi(x) = \frac{1}{\Gamma(1+\beta)} \int_0^x (x-t)^\beta \Theta(t) dt \quad (16)$$

The left-handed Riemann-Liouville GFD of the function $\Theta(t)$ of order β is defined as [13]:

$${}^{\text{GRL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1+\beta)} \frac{d}{dx} \int_a^x (x-t)^\beta \Theta(t) dt \quad (17)$$

where $a, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The right-handed Riemann-Liouville GFD of the function $\Theta(t)$ of order β is defined:

$${}^{\text{GRL}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1+\beta)} \frac{d}{dx} \int_x^b (t-x)^\beta \Theta(t) dt \quad (18)$$

where $b, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The left-handed Riemann-Liouville GFD of the function $\Theta(t)$ of order β is defined as [13]:

$${}^{\text{GRL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{1}{\Gamma(m+\beta)} \left(\frac{d}{dx} \right)^m \int_a^x (x-t)^{\beta+m-1} \Theta(t) dt \quad (19)$$

where $a, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

The right-handed Riemann-Liouville GFD of the function $\Theta(t)$ of order β is defined:

$${}^{\text{GRL}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{1}{\Gamma(m+\beta)} \left(\frac{d}{dx} \right)^m \int_x^b (t-x)^{\beta+m-1} \Theta(t) dt \quad (20)$$

where $b, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

The left-handed Liouville-Caputo GFD of the function $\Theta(t)$ of order β is defined as, see [13]:

$${}^{\text{GLC}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1+\beta)} \int_a^x (x-t)^\beta \frac{d\Theta(t)}{dt} dt \quad (21)$$

where $a, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The right-handed Liouville-Caputo GFD of the function $\Theta(t)$ of order β is defined:

$${}^{\text{GLC}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{1}{\Gamma(1+\beta)} \int_x^b (t-x)^\beta \frac{d\Theta(t)}{dt} dt \quad (22)$$

where $b, \beta \in \mathbb{R}$ and $0 < \beta < 1$.

The left-handed Liouville-Caputo GFD of the function $\Theta(t)$ of order β is defined as, see [13]:

$${}^{\text{GLC}}_a \mathbb{D}_x^{(\beta)} \Theta(x) = \frac{1}{\Gamma(m + \beta)} \int_a^x (x-t)^{\beta+m-1} \frac{d^m \Theta(t)}{dx^m} dt \quad (23)$$

where $a, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

The right-handed Liouville-Caputo GFD of the function $\Theta(t)$ of order β is defined as:

$${}^{\text{GLC}}_x \mathbb{D}_b^{(\beta)} \Theta(x) = \frac{1}{\Gamma(m + \beta)} \int_x^b (t-x)^{\beta+m-1} \frac{d^m \Theta(t)}{dx^m} dt \quad (24)$$

where $b, \beta \in \mathbb{R}$ and $m-1 < \beta < m$.

For $0 < \beta < 1$, we obtain:

$${}^{\text{GRL}}_a \mathbb{D}_x^{(\beta)} \Theta(x) = \frac{(x-a)^\beta \Theta(a)}{\Gamma(1-\beta)} + {}^{\text{GLC}}_a \mathbb{D}_x^{(\beta)} \Theta(x) \quad (25)$$

$${}^{\text{GRL}}_x \mathbb{D}_b^{(\beta)} \Theta(x) = \frac{(b-x)^\beta \Theta(b)}{\Gamma(1-\beta)} - {}^{\text{GLC}}_x \mathbb{D}_b^{(\beta)} \Theta(x) \quad (26)$$

Remark 2. For more details of the definitions of the left-handed Riemann-Liouville and Liouville-Caputo GFD with non-singular power-law and Mittag-Leffler-function kernels, readers refer to [11-18].

The Laplace transforms of eqs. (18) and (21) are as follows [13]:

$$\mathbb{L} \left[\left({}^{\text{GRL}}_0 \mathbb{D}_x^{(\beta)} \Theta \right) (x) \right] = \frac{1}{s^\beta} \Theta(s) \quad (27)$$

$$\mathbb{L} \left[\left({}^{\text{GLC}}_0 \mathbb{D}_x^{(\beta)} \Theta \right) (x) \right] = \frac{1}{s^{1+\beta}} [s\Theta(s) - \Theta(0)] \quad (28)$$

where the Laplace transform is defined by [1, 4]:

$$\mathbb{L} [\Phi(x)] = \Phi(s) := \int_0^\infty e^{-sx} \Phi(x) dx \quad (29)$$

Remark 3. For more details of the definitions of the left-handed Riemann-Liouville and Liouville-Caputo FD and GFD, readers refer to [1-22].

New results

Let us consider the following expressions of the GFD with non-singular power-law kernel:

$${}^{\text{GRL}}_a \mathbb{D}_x^{(i\beta)} \Theta(x) = \frac{1}{\Gamma(1+i\beta)} \frac{d}{dx} \int_a^x (x-t)^{i\beta} \Theta(t) dt \quad (30)$$

$${}^{\text{GRL}}_x \mathbb{D}_b^{(i\beta)} \Theta(x) = \frac{1}{\Gamma(1+i\beta)} \frac{d}{dx} \int_x^b (t-x)^{i\beta} \Theta(t) dt \quad (31)$$

$${}^{\text{GLC}}\mathbb{D}_a^{(i\beta)}\Theta(x) = \frac{1}{\Gamma(1+i\beta)} \int_a^x (x-t)^{i\beta} \frac{d\Theta(t)}{dt} dt \quad (32)$$

$${}^{\text{GLC}}\mathbb{D}_x^{(i\beta)}\Theta(x) = \frac{1}{\Gamma(1+i\beta)} \int_x^b (t-x)^{i\beta} \frac{d\Theta(t)}{dt} dt \quad (33)$$

For $0 < \beta < 1$, we have the following GFD with non-singular power-law kernel:

$${}^{\text{GRL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{d}{dx} \int_a^x \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1+i\beta)} (x-t)^{i\beta} \right] \Theta(t) dt = \frac{d}{dx} \int_a^x E_{\beta} [(x-t)^{\beta}] \Theta(t) dt \quad (34)$$

$${}^{\text{GRL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{d}{dx} \int_a^x \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1+i\beta)} (x-t)^{i\beta} \right] \Theta(t) dt = \frac{d}{dx} \int_a^x E_{\beta} [-(x-t)^{\beta}] \Theta(t) dt \quad (35)$$

$${}^{\text{GRL}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{d}{dx} \int_x^b \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1+i\beta)} (t-x)^{i\beta} \right] \Theta(t) dt = \frac{d}{dx} \int_x^b E_{\beta} [(t-x)^{\beta}] \Theta(t) dt \quad (36)$$

$${}^{\text{GRL}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{d}{dx} \int_x^b \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1+i\beta)} (t-x)^{i\beta} \right] \Theta(t) dt = \frac{d}{dx} \int_x^b E_{\beta} [-(t-x)^{\beta}] \Theta(t) dt \quad (37)$$

$${}^{\text{GLC}}\mathbb{D}_a^{(\beta)}\Theta(x) = \int_a^x \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1+i\beta)} (x-t)^{i\beta} \right] \frac{d\Theta(t)}{dt} dt = \int_a^x E_{\beta} [(x-t)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (38)$$

$${}^{\text{GLC}}\mathbb{D}_a^{(\beta)}\Theta(x) = \int_a^x \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1+i\beta)} (x-t)^{i\beta} \right] \frac{d\Theta(t)}{dt} dt = \int_a^x E_{\beta} [-(x-t)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (39)$$

$${}^{\text{GLC}}\mathbb{D}_x^{(\beta)}\Theta(x) = \int_x^b \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1+i\beta)} (t-x)^{i\beta} \right] \frac{d\Theta(t)}{dt} dt = \int_x^b E_{\beta} [(t-x)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (40)$$

$${}^{\text{GLC}}\mathbb{D}_x^{(\beta)}\Theta(x) = \int_x^b \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1+i\beta)} (t-x)^{i\beta} \right] \frac{d\Theta(t)}{dt} dt = \int_x^b E_{\beta} [-(t-x)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (41)$$

where the Mittag-Leffler function is defined as in [1]:

$$E_{\beta} [(x-t)^{\beta}] = \sum_{i=0}^{\infty} \frac{(x-t)^{i\beta}}{\Gamma(1+i\beta)}$$

In a similar way, from eqs. (17), (18), (21), and (22) we find for $0 < \beta < 1$ that:

$${}^{\text{GRL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{d}{dx} \int_a^x \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1-i\beta)} \frac{1}{(x-t)^{i\beta}} \right] \Theta(t) dt = \frac{d}{dx} \int_a^x \Xi_{\beta} [(x-t)^{\beta}] \Theta(t) dt \quad (42)$$

$${}^{\text{GRL}}\mathbb{D}_a^{(\beta)}\Theta(x) = \frac{d}{dx} \int_a^x \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1-i\beta)} \frac{1}{(x-t)^{i\beta}} \right] \Theta(t) dt = \frac{d}{dx} \int_a^x \Xi_{\beta} [-(x-t)^{\beta}] \Theta(t) dt \quad (43)$$

$${}^{\text{GRL}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{d}{dx} \int_x^b \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1-i\beta)} \frac{1}{(t-x)^{i\beta}} \right] \Theta(t) dt = \frac{d}{dx} \int_x^b \Xi_{\beta} [(t-x)^{\beta}] \Theta(t) dt \quad (44)$$

$${}^{\text{GRL}}\mathbb{D}_x^{(\beta)}\Theta(x) = \frac{d}{dx} \int_x^b \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1+i\beta)} \frac{1}{(t-x)^{i\beta}} \right] \Theta(t) dt = \frac{d}{dx} \int_x^b \Xi_{\beta} [-(t-x)^{\beta}] \Theta(t) dt \quad (45)$$

$${}^{\text{GLC}}\mathbb{D}_a^{(\beta)}\Theta(x) = \int_a^x \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1-i\beta)} \frac{1}{(x-t)^{i\beta}} \right] \frac{d\Theta(t)}{dt} dt = \int_a^x \Xi_{\beta} [(x-t)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (46)$$

$${}^{\text{GLC}}\mathbb{D}_a^{(\beta)}\Theta(x) = \int_a^x \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1-i\beta)} \frac{1}{(x-t)^{i\beta}} \right] \frac{d\Theta(t)}{dt} dt = \int_a^x \Xi_{\beta} [-(x-t)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (47)$$

$${}^{\text{GLC}}\mathbb{D}_x^{(\beta)}\Theta(x) = \int_x^b \left[\sum_{i=0}^{\infty} \frac{1}{\Gamma(1+i\beta)} \frac{1}{(t-x)^{i\beta}} \right] \frac{d\Theta(t)}{dt} dt = \int_x^b \Xi_{\beta} [(t-x)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (48)$$

$${}^{\text{GLC}}\mathbb{D}_x^{(\beta)}\Theta(x) = \int_x^b \left[\sum_{i=0}^{\infty} \frac{(-1)^i}{\Gamma(1-i\beta)} \frac{1}{(t-x)^{i\beta}} \right] \frac{d\Theta(t)}{dt} dt = \int_x^b \Xi_{\beta} [-(t-x)^{\beta}] \frac{d\Theta(t)}{dt} dt \quad (49)$$

where

$$\Xi_{\beta} [(x-t)^{\beta}] = \sum_{i=0}^{\infty} \frac{1}{\Gamma(1+i\beta)} \frac{1}{(x-t)^{i\beta}}$$

Modelling the general fractional anomalous diffusion with non-singular power-law kernel

We now consider the Riemann-Liouville general fractional time anomalous diffusion with non-singular power-law kernel:

$${}^{\text{GRL}}\mathbb{D}_{\tau}^{(\beta)}\Theta(x, \tau) = \kappa \frac{\partial^2 \Theta(x, \tau)}{\partial x^2} \quad (50)$$

subject to the initial condition

$$\Theta(x, 0) = g(x) \quad (51)$$

where κ is the diffusion coefficient and the Riemann-Liouville general fractional partial derivative of the function $\Theta(x, \tau)$ of order β with respect to the time variable, τ , is defined by:

$${}^{\text{GRL}}\mathbb{D}_{\tau}^{(\beta)}\Theta(x, \tau) = \frac{1}{\Gamma(1+\beta)} \frac{d}{d\tau} \int_0^{\tau} (\tau-t)^{\beta} \Theta(x, t) dt \quad (52)$$

Let us consider the Liouville-Caputo general fractional time anomalous diffusion with non-singular power-law kernel:

$${}^{\text{GLC}}\mathbb{D}_{\tau}^{(\beta)}\Theta(x, \tau) = \kappa \frac{\partial^2 \Theta(x, \tau)}{\partial x^2} \quad (53)$$

subject to the initial condition

$$\Theta(x, 0) = \delta(x) \quad (54)$$

where $\delta(x)$ is the Dirac delta function [4] and the Liouville-Caputo general fractional partial derivative of the function $\Theta(x, \tau)$ of order β with respect to the time variable, τ , is defined by:

$${}_{0}^{\text{GLC}}\mathbb{D}_{\tau}^{(\beta)}\Theta(x, \tau) = \frac{1}{\Gamma(1+\beta)} \int_0^{\tau} (\tau-t)^{\beta} \frac{d\Theta(x, t)}{dt} dt \quad (55)$$

Conclusion

The present study addressed the derivations of the Riemann-Liouville and Liouville-Caputo GFD with non-singular power-law kernel. The relationship between the GFD with non-singular power-law and Mittag-Leffler function kernels were discussed. The Riemann-Liouville and Liouville-Caputo general fractional time anomalous diffusion models with non-singular power-law kernel were obtained. The models are successfully adopted to model the anomalous behaviors of the complex phenomena.

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Nomenclature

t – time co-ordinate, [s]
 x – space co-ordinate, [m]

Greek symbols
 β – fractional order, [-]
 κ – diffusion coefficient, [m²s⁻¹]

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