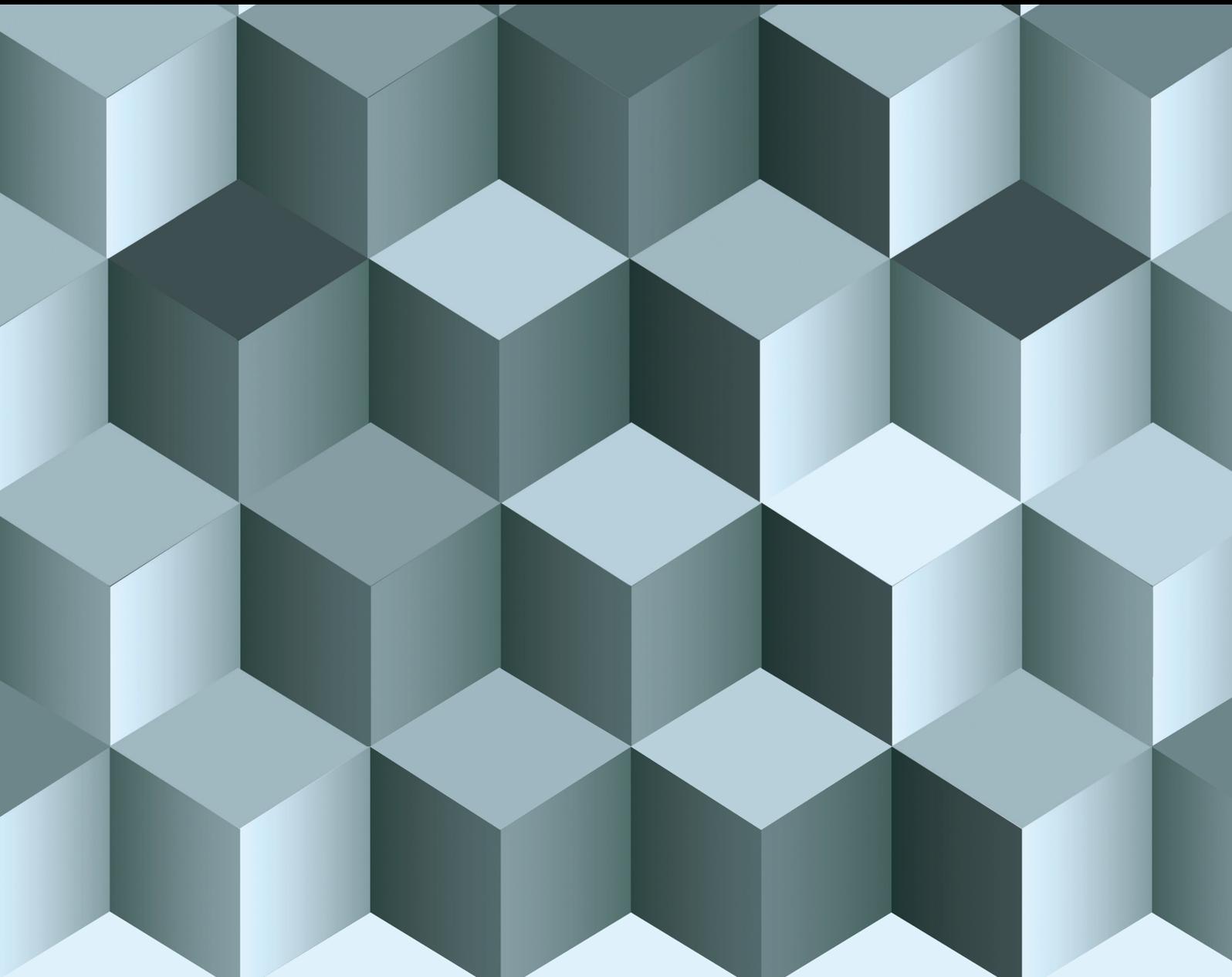


# Fractional Delay Differential Equations and their Numerical Solutions

Lead Guest Editor: Qifeng Zhang

Guest Editors: Ahmed S. Hendy and Mahmoud A. Zaky





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Journal of Function Spaces

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## Corrigendum

# Corrigendum to “Fractional Crank-Nicolson-Galerkin Finite Element Methods for Nonlinear Time Fractional Parabolic Problems with Time Delay”

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Received 28 February 2022; Accepted 28 February 2022; Published 5 May 2022

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In the article titled “Fractional Crank-Nicolson-Galerkin Finite Element Methods for Nonlinear Time Fractional Parabolic Problems with Time Delay” [1], there are a number of minor typographical errors introduced to the equations during the typesetting of the article. The corrected article is as follows.

### Abstract

A linearized numerical scheme is proposed to solve the nonlinear time fractional parabolic problems with time delay. The scheme is based on the standard Galerkin finite element method in the spatial direction, the fractional Crank-Nicolson method, and extrapolation methods in the temporal direction. A novel discrete fractional Grönwall inequality is established. Thanks to the inequality, the error estimate of fully discrete scheme is obtained. Several numerical examples are provided to verify the effectiveness of the fully discrete numerical method.

### 1. Introduction

In this paper, we consider the linearized fractional Crank-Nicolson-Galerkin finite element method for solving the nonlinear time fractional parabolic problems with time delay

$$\begin{cases} {}^R D_t^\alpha u - \Delta u = f(t, u(x, t), u(x, t - \tau)), & \text{in } \Omega \times (0, T], \\ u(x, t) = \varphi(x, t), & \text{in } \Omega \times (-\tau, 0], \\ u(x, t) = 0, & \text{on } \partial\Omega \times (0, T], \end{cases} \quad (1)$$

where  $\Omega$  is a bounded convex and convex polygon in  $R^2$  (or polyhedron in  $R^3$ ) and  $\tau$  is the delay term.  ${}^R D_t^\alpha u$  denotes the Riemann-Liouville fractional derivative, defined by

$${}^R D_t^\alpha u(\cdot, t) = \frac{1}{\Gamma(1-\alpha)} \frac{\partial}{\partial t} \int_0^t (t-s)^{-\alpha} u(\cdot, s) ds, \quad 0 < \alpha < 1. \quad (2)$$

The nonlinear fractional parabolic problems with time delay have attracted significant attention because of their widely range of applications in various fields, such as biology, physics, and engineering [1–9]. Recently, plenty of numerical methods were presented for solving the linear time fractional diffusion equations. For instance, Chen et al. [10] used finite difference methods and the Kansa method to approximate time and space derivatives, respectively. Dehghan et al. [11] presented a full discrete scheme based on the finite difference methods in time direction and the meshless Galerkin method in space direction and proved that the scheme was unconditionally stable and convergent. Murio [12] and Zhuang [13] proposed a fully implicit finite difference numerical scheme and obtained unconditionally stability. Jin et al. [14] derived the time fractional Crank-Nicolson scheme to approximate Riemann-Liouville fractional derivative. Li et al. [15] used a transformation to develop some new schemes for solving the time-fractional problems. The new schemes admit some advantages for both capturing the initial layer and solving the models with small parameter  $\alpha$ . More studies can be found in [16–32].

Recently, it has been one of the hot spots in the investigations of different numerical methods for the nonlinear time fractional problems. For the analysis of the L1-type methods, we refer readers to the paper [33–40]. For the analysis of the convolution quadrature methods or the fractional Crank-Nicolson scheme, we refer to the recent papers [41–46]. The key role in the convergence analysis of the schemes is the fractional Grönwall type inequations. However, as pointed out in [47–49], the similar fractional Grönwall type inequations can not be directly applied to study the convergence of numerical schemes for the nonlinear time fractional problems with delay.

In this paper, we present a linearized numerical scheme for solving the nonlinear fractional parabolic problems with time delay. The time Riemann-Liouville fractional derivative is approximated by fractional Crank-Nicolson type time-stepping scheme, the spatial derivative is approximated by using the standard Galerkin finite element method, and the nonlinear term is approximated by the extrapolation method. To study the numerical behavior of the fully discrete scheme, we construct a novel discrete fractional type Grönwall inequality. With the inequality, we consider the convergence of the numerical methods for the nonlinear fractional parabolic problems with time delay.

The rest of this article is organized as follows. In Section 2, we present a linearized numerical scheme for the nonlinear time fractional parabolic problems with delay and main convergence results. In Section 3, we present a detailed proof of the main results. In Section 4, numerical examples are given to confirm the theoretical results. Finally, the conclusions are presented in Section 5.

## 2. Fractional Crank-Nicolson-Galerkin FEMs

Denote  $\mathcal{T}_h$  is a shape regular, quasi-uniform triangulation of the  $\Omega$  into  $d$ -simplexes. Let  $h = \max_{K \in \mathcal{T}_h} \{\text{diam } K\}$ . Let  $X_h$  be the finite-dimensional subspace of  $H_0^1(\Omega)$  consisting of continuous piecewise function on  $\mathcal{T}_h$ . Let  $\Delta t = \tau/m_\tau$  be the time step size, where  $m_\tau$  is a positive integer. Denote  $N = \lceil T/\Delta t \rceil$ ,  $t_j = j\Delta t$ ,  $j = -m_\tau, -m_\tau + 1, \dots, 0, 1, 2, \dots, N$ .

The approximation to the Riemann-Liouville fractional derivative at point  $t = t_{n-(\alpha/2)}$  is given by [14]:

$$\begin{aligned} {}^R D_{t_{n-(\alpha/2)}}^\alpha u(x, t) &= \Delta t^{-\alpha} \sum_{i=0}^n \omega_{n-i}^{(\alpha)} u(x, t_i) + \mathcal{O}(\Delta t^2) \\ &:= {}^R D_{\Delta t}^\alpha u^n + \mathcal{O}(\Delta t^2), \end{aligned} \quad (3)$$

where

$$\omega_i^{(\alpha)} = (-1)^i \frac{\Gamma(\alpha + 1)}{\Gamma(i + 1)\Gamma(\alpha - i + 1)}. \quad (4)$$

For simplicity, denote  $\|v\| = (\int_\Omega |v(x)|^2 dx)^{1/2}$ ,  $\eta^{n,\alpha} = (1 - (\alpha/2))\eta^n + (\alpha/2)\eta^{n-1}$ ,  $\widehat{\eta}^{n,\alpha} = (2 - (\alpha/2))\eta^{n-1} - (1 - (\alpha/2))\eta^{n-2}$ ,  $t_n^\alpha = (n\Delta t)^\alpha$ .

With the notation, the fully discrete scheme is to find  $U_h^n \in X_h$  such that

$$\begin{aligned} &\langle {}^R D_{\Delta t}^\alpha U_h^n, v \rangle + \langle \nabla U_h^{n,\alpha}, \nabla v \rangle \\ &= \left\langle f\left(t_{n-(\alpha/2)}, \widehat{U}_h^{n,\alpha}, U_h^{n-m_\tau,\alpha}\right), v \right\rangle, \forall v \in X_h, n = 1, 2, \dots, N, \end{aligned} \quad (5)$$

and the initial condition

$$U_h^n = R_h \varphi(x, t_n), \quad n = -m_\tau, -m_\tau + 1, \dots, 0, \quad (6)$$

where  $R_h : H_0^1(\Omega) \rightarrow X_h$  is Ritz projection operator which satisfies following equality [50]

$$\langle \nabla R_h u, \nabla v \rangle = \langle \nabla u, \nabla v \rangle, \forall u \in H_0^1(\Omega) \cap H^2(\Omega), v \in X_h. \quad (7)$$

We present the main convergence results here and leave its proof in the next section.

Theorem 1. Suppose the system (1) has a unique solution  $u$  satisfying

$$\begin{aligned} &\|u_0\|_{H^{r+1}} + \|u\|_{C([0,T];H^{r+1})} + \|u_t\|_{C([0,T];H^{r+1})} \\ &+ \|u_{tt}\|_{C([0,T];H^2)} + \|{}^R D_{\Delta t}^\alpha u\|_{C([0,T];H^{r+1})} \leq K, \end{aligned} \quad (8)$$

and the source term  $f(t, u(x, t), u(x, t - \tau))$  satisfies the Lipschitz condition

$$\begin{aligned} &|f(t, u(x, t), u(x, t - \tau)) - f(t, v(x, t), v(x, t - \tau))| \\ &\leq L_1 |u(x, t) - v(x, t)| + L_2 |u(x, t, \tau) - v(x, t, \tau)|, \end{aligned} \quad (9)$$

where  $K$  is a constant independent of  $n, h$  and  $\Delta t$ ,  $L_1$  and  $L_2$  are given positive constants. Then, there exists a positive constant  $\Delta t^*$  such that for  $\Delta t \leq \Delta t^*$ , the following estimate holds that

$$\|u^n - U_h^n\| \leq C_1^* (\Delta t^2 + h^{r+1}), \quad n = 1, 2, \dots, N, \quad (10)$$

where  $C_1^*$  is a positive constant independent of  $h$  and  $\Delta t$ .

Remark 2. The main contribution of the present study is that we obtain a discrete fractional Grönwall's Grönwall's inequality. Thanks to the inequality, the convergence of the fully discrete scheme for the nonlinear time fractional parabolic problems with delay can be obtained.

Remark 3. At present, the convergence of the proposed scheme is proved without considering the weak singularity of the solutions. In fact, if the initial layer of the problem is

taken into account, some corrected terms are added at the beginning. Then, the scheme can be of order two in the temporal direction for nonsmooth initial data and some incompatible source term. However, we still have the difficulties to get the similar discrete fractional Grönwall’s inequality. We hope to leave the challenging problems in future.

**3. Proof of the Main Results**

In this section, we will present a detailed proof of the main result.

**3.1. Preliminaries and Discrete Fractional Grönwall Inequality**

Firstly, we review the definition of weights  $\omega_i^{(\alpha)}$ , denote  $g_n^{(\alpha)} = \sum_{i=0}^n \omega_i^{(\alpha)}$ . Then, we can get

$$\begin{cases} \omega_0^{(\alpha)} = g_0^{(\alpha)}, \\ \omega_i^{(\alpha)} = g_i^{(\alpha)} - g_{i-1}^{(\alpha)}, \quad 1 \leq i \leq n. \end{cases} \quad (11)$$

Actually, it has been shown [51] that  $\omega_i^{(\alpha)}$  and  $g_n^{(\alpha)}$  process following properties.

- (1) The weights  $\omega_i^{(\alpha)}$  can be evaluated recursively,  $\omega_i^{(\alpha)} = (1 - ((\alpha + 1)/i))\omega_{i-1}^{(\alpha)}, i \geq 1, \omega_0^{(\alpha)} = 1$
- (2) The sequence  $\{\omega_i^{(\alpha)}\}_{i=0}^\infty$  are monotone increasing  $-1 < \omega_i^{(\alpha)} < \omega_{i+1}^{(\alpha)} < 0, i \geq 1$
- (3) The sequence  $\{g_i^{(\alpha)}\}_{i=0}^\infty$  are monotone decreasing,  $g_i^{(\alpha)} > g_{i+1}^{(\alpha)}$  for  $i \geq 0$  and  $g_0^{(\alpha)} = 1$

Noticing the definition of  $g_i^{(\alpha)}$ ,  ${}^R D_{\Delta t}^\alpha u^n$  can be rewritten as

$${}^R D_{\Delta t}^\alpha u^n = \Delta t^{-\alpha} \sum_{i=1}^n (g_i^{(\alpha)} - g_{i-1}^{(\alpha)}) u^{n-i} + \Delta t^{-\alpha} g_0^{(\alpha)} u^n. \quad (12)$$

In fact, rearranging this identity yields

$${}^R D_{\Delta t}^\alpha u^n = \Delta t^{-\alpha} \sum_{i=1}^n g_{n-i}^{(\alpha)} \delta_i u^i + \Delta t^{-\alpha} g_n^{(\alpha)} u^0, \quad (13)$$

where  $\delta_i u^i = u^i - u^{i-1}$ .

Lemma 4 (see [51]). Consider the sequence  $\{\phi_n\}$  given by

$$\phi_0 = 1, \phi_n = \sum_{i=1}^n (g_{i-1}^{(\alpha)} - g_i^{(\alpha)}) \phi_{n-i}, \quad n \geq 1. \quad (14)$$

Then,  $\{\phi_n\}$  satisfies the following properties

- (i)  $0 < \phi_n < 1, \sum_{i=j}^n \phi_{n-i} g_{i-j}^{(\alpha)} = 1, 1 \leq j \leq n$
- (ii)  $(1/\Gamma(\alpha)) \sum_{i=1}^n \phi_{n-i} \leq (n^\alpha/\Gamma(1 + \alpha))$
- (iii)  $(1/(\Gamma(\alpha)\Gamma(1 + (k - 1)\alpha))) \sum_{i=1}^{n-1} \phi_{n-i} i^{(k-1)\alpha} \leq (n^{k\alpha}/\Gamma(1 + \alpha)), k = 1, 2 \dots$

Lemma 5 (see [51]). Consider the matrix

$$W = 2\mu(\Delta t)^\alpha \begin{pmatrix} 0 & \phi_1 & \cdots & \phi_{n-2} & \phi_{n-1} \\ 0 & 0 & \cdots & \phi_{n-3} & \phi_{n-2} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 0 & \phi_1 \\ 0 & 0 & \cdots & 0 & 0 \end{pmatrix}_{n \times n}. \quad (15)$$

Then,  $W$  satisfies the following properties

- (i)  $W^l = 0, l \geq n$
- (ii)  $W^k \vec{e} \leq (1/\Gamma(1 + k\alpha)) [(2\Gamma(\alpha)\mu t_n^\alpha)^k, (2\Gamma(\alpha)\mu t_{n-1}^\alpha)^k, \dots, (2\Gamma(\alpha)\mu t_1^\alpha)^k]^l, k = 0, 1, 2, \dots$
- (iii)  $\sum_{k=0}^l W^k \vec{e} = \sum_{k=0}^{n-1} W^k \vec{e} \leq [E_\alpha(2\Gamma(\alpha)\mu t_n^\alpha), E_\alpha(2\Gamma(\alpha)\mu t_{n-1}^\alpha), \dots, E_\alpha(2\Gamma(\alpha)\mu t_1^\alpha)]^l, l \geq n$

where  $\vec{e} = [1, 1, \dots, 1]^l \in \mathbb{R}^n, \mu$  is a constant.

Theorem 6. Assuming  $\{u^n | n = -m, -m + 1, \dots, 0, 1, 2, \dots\}$  and  $\{f^n | n = 0, 1, 2, \dots\}$  are nonnegative sequence, for  $\lambda_i > 0, i = 1, 2, 3, 4, 5$ , if

$${}^R D_{\Delta t}^\alpha u^j \leq \lambda_1 u^j + \lambda_2 u^{j-1} + \lambda_3 u^{j-2} + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1} + f^j, \quad j = 1, 2 \dots, \quad (16)$$

then there exists a positive constant  $\Delta t^*$ , for  $\Delta t < \Delta t^*$ , the following holds

$$u^n \leq 2 \left( \lambda_4 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1 + \alpha)} M + \lambda_5 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1 + \alpha)} M + \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1 + \alpha)} + 2M + \lambda_2 M \Delta t^\alpha + 2\lambda_3 M \Delta t^\alpha \right) E_\alpha(2\Gamma(\alpha)\lambda t_n^\alpha), \quad 1 \leq n \leq N, \quad (17)$$

where  $\lambda = \lambda_1 + (1/(g_0^{(\alpha)} - g_1^{(\alpha)}))\lambda_2 + (1/(g_1^{(\alpha)} - g_2^{(\alpha)}))\lambda_3 + (1/(g_{m-1}^{(\alpha)} - g_m^{(\alpha)}))\lambda_4 + (1/(g_m^{(\alpha)} - g_{m+1}^{(\alpha)}))\lambda_5, E_\alpha(z) = \sum_{k=0}^\infty (z^k/\Gamma(1 + k\alpha))$  is the Mittag-Leffler function, and  $M = \max \{u^{-m}, u^{-m+1}, \dots, u^0\}$ .

Proof. By using the definition of  ${}^R D_{\Delta t}^\alpha u^n$  in (13), we have

$$\sum_{k=1}^j g_{j-k}^{(\alpha)} \delta_t u^k + g_j^{(\alpha)} u^0 \leq \Delta t^\alpha (\lambda_1 u^j + \lambda_2 u^{j-1} + \lambda_3 u^{j-2} + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1}) + \Delta t^\alpha f^j. \quad (18)$$

Multiplying equation (18) by  $\phi_{n-j}$  and summing the index  $j$  from 1 to  $n$ , we get

$$\begin{aligned} \sum_{j=1}^n \phi_{n-j} \sum_{k=1}^j g_{j-k}^{(\alpha)} \delta_t u^k &\leq \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} (\lambda_1 u^j + \lambda_2 u^{j-1} \\ &\quad + \lambda_3 u^{j-2} + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1}) \\ &\quad + \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} f^j - \sum_{j=1}^n \phi_{n-j} g_j^{(\alpha)} u^0. \end{aligned} \quad (19)$$

We change the order of summation and make use of the definition of  $\phi_{n-j}$  to obtain

$$\sum_{j=1}^n \phi_{n-j} \sum_{k=1}^j g_{j-k}^{(\alpha)} \delta_t u^k = \sum_{k=1}^n \delta_t u^k \sum_{j=1}^k \phi_{n-j} g_{j-k}^{(\alpha)} = \sum_{k=1}^n \delta_t u^k = u^n - u^0, \quad (20)$$

and using Lemma 4, we have

$$\begin{aligned} \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} f^j &\leq \Delta t^\alpha \max_{1 \leq j \leq n} f^j \sum_{j=1}^n \phi_{n-j} \\ &\leq \Delta t^\alpha \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) n^\alpha}{\Gamma(1+\alpha)} = \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)}. \end{aligned} \quad (21)$$

Noticing  $g_j^{(\alpha)}$  is monotone decreasing, and using Lemma 4, we have

$$-\sum_{j=1}^n \phi_{n-j} g_j^{(\alpha)} u^0 \leq \sum_{j=1}^n \phi_{n-j} g_j^{(\alpha)} u^0 \leq u^0 \sum_{j=1}^n \phi_{n-j} g_{j-1}^{(\alpha)} = u^0. \quad (22)$$

Substituting (20), (21), and (22) into (19), we can obtain

$$\begin{aligned} u^n &\leq \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} (\lambda_1 u^j + \lambda_2 u^{j-1} + \lambda_3 u^{j-2} \\ &\quad + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1}) + 2u^0 + \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)}. \end{aligned} \quad (23)$$

Applying Lemma 4, we have

$$\Delta t^\alpha \sum_{j=1}^m \phi_{n-j} u^{j-m} \leq \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M, \quad \Delta t^\alpha \sum_{j=1}^{m+1} \phi_{n-j} u^{j-m-1} \leq \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M. \quad (24)$$

Therefore

$$\begin{aligned} \lambda_4 \Delta t^\alpha \sum_{j=1}^m \phi_{n-j} u^{j-m} + \lambda_5 \Delta t^\alpha \sum_{j=1}^{m+1} \phi_{n-j} u^{j-m-1} + 2u^0 \\ + \lambda_2 \Delta t^\alpha \phi_{n-1} u^0 + \lambda_3 \Delta t^\alpha (\phi_{n-1} u^{-1} + \phi_{n-2} u^0) \\ \leq \lambda_4 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M + \lambda_5 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M + 2M + \lambda_2 M \Delta t^\alpha + 2\lambda_3 M \Delta t^\alpha. \end{aligned} \quad (25)$$

Denote

$$\begin{aligned} \Psi_n &= \lambda_4 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M + \lambda_5 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M + \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} \\ &\quad + 2M + \lambda_2 M \Delta t^\alpha + 2\lambda_3 M \Delta t^\alpha. \end{aligned} \quad (26)$$

(23) can be rewritten as

$$\begin{aligned} (1 - \lambda_1 \Delta t^\alpha) u^n &\leq \lambda_1 \Delta t^\alpha \sum_{j=1}^{n-1} \phi_{n-j} u^j + \lambda_2 \Delta t^\alpha \sum_{j=2}^n \phi_{n-j} u^{j-1} \\ &\quad + \lambda_3 \Delta t^\alpha \sum_{j=3}^n \phi_{n-j} u^{j-2} + \lambda_4 \Delta t^\alpha \sum_{j=m+1}^n \phi_{n-j} u^{j-m} \\ &\quad + \lambda_5 \Delta t^\alpha \sum_{j=m+2}^n \phi_{n-j} u^{j-m-1} + \Psi_n. \end{aligned} \quad (27)$$

Let  $\Delta t^* = \sqrt[\alpha]{1/(2\lambda_1)}$ , when  $\Delta t \leq \Delta t^*$ , we have

$$\begin{aligned} u^n &\leq 2\Psi_n + 2\Delta t^\alpha \left[ \lambda_1 \sum_{j=1}^{n-1} \phi_{n-j} u^j + \lambda_2 \sum_{j=2}^n \phi_{n-j} u^{j-1} \right. \\ &\quad \left. + \lambda_3 \sum_{j=3}^n \phi_{n-j} u^{j-2} + \lambda_4 \sum_{j=m+1}^n \phi_{n-j} u^{j-m} + \lambda_5 \sum_{j=m+2}^n \phi_{n-j} u^{j-m-1} \right]. \end{aligned} \quad (28)$$

Let  $V = (u^n, u^{n-1}, \dots, u^1)^T$ , then (28) can be rewritten in the following matrix form

$$V \leq 2\Psi_n \vec{e} + (\lambda_1 W_1 + \lambda_2 W_2 + \lambda_3 W_3 + \lambda_4 W_4 + \lambda_5 W_5) V, \quad (29)$$

where

$$W_1 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \phi_1 & \phi_2 & \cdots & \phi_{n-2} & \phi_{n-1} \\ 0 & 0 & \phi_1 & \cdots & \phi_{n-3} & \phi_{n-2} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \phi_1 & \phi_2 \\ 0 & 0 & 0 & \cdots & 0 & \phi_1 \\ 0 & 0 & 0 & 0 & \cdots & 0 \end{pmatrix}_{n \times n},$$

$$W_2 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \phi_0 & \phi_1 & \cdots & \phi_{n-3} & \phi_{n-2} \\ 0 & 0 & \phi_0 & \cdots & \phi_{n-4} & \phi_{n-3} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \phi_0 & \phi_1 \\ 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & 0 & 0 & 0 & \cdots & 0 \end{pmatrix}_{n \times n},$$

$$W_3 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & 0 & \phi_0 & \cdots & \phi_{n-4} & \phi_{n-3} \\ 0 & 0 & 0 & \cdots & \phi_{n-5} & \phi_{n-4} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 0 & 0 & \cdots & 0 \end{pmatrix}_{n \times n},$$

$$W_4 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \cdots & 0 & \phi_0 & \phi_1 & \cdots & \phi_{n-m-2} & \phi_{n-m-1} \\ 0 & \cdots & 0 & 0 & \phi_0 & \cdots & \phi_{n-m-3} & \phi_{n-m-2} \\ \vdots & \cdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & \phi_0 & \phi_1 \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & & 0 & 0 & 0 & \cdots & 0 & 0 \\ \vdots & \cdots & \vdots & \vdots & \vdots & \cdots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}_{n \times n},$$

$$W_5 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \cdots & 0 & 0 & \phi_0 & \cdots & \phi_{n-m-3} & \phi_{n-m-2} \\ 0 & \cdots & 0 & 0 & 0 & \cdots & \phi_{n-m-4} & \phi_{n-m-3} \\ \vdots & \cdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 \\ 0 & & 0 & 0 & 0 & \cdots & 0 & 0 \\ \vdots & \cdots & \vdots & \vdots & \vdots & \cdots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}_{n \times n} \tag{30}$$

Since the definition of  $\phi_n$ , we have

$$\phi_{n-j} \leq \frac{1}{g_{j-1}^{(\alpha)} - g_j^{(\alpha)}} \phi_n. \tag{31}$$

Then,

$$\begin{aligned} W_2 V &\leq \frac{1}{g_0^{(\alpha)} - g_1^{(\alpha)}} W_1 V, \\ W_3 V &\leq \frac{1}{g_1^{(\alpha)} - g_2^{(\alpha)}} W_1 V, \\ W_4 V &\leq \frac{1}{g_{m-1}^{(\alpha)} - g_m^{(\alpha)}} W_1 V, \\ W_5 V &\leq \frac{1}{g_m^{(\alpha)} - g_{m+1}^{(\alpha)}} W_1 V. \end{aligned} \tag{32}$$

Hence, (29) can be shown as follows

$$\begin{aligned} V &\leq \left( \lambda_1 + \frac{1}{g_0^{(\alpha)} - g_1^{(\alpha)}} \lambda_2 + \frac{1}{g_1^{(\alpha)} - g_2^{(\alpha)}} \lambda_3 \right. \\ &\quad \left. + \frac{1}{g_{m-1}^{(\alpha)} - g_m^{(\alpha)}} \lambda_4 + \frac{1}{g_m^{(\alpha)} - g_{m+1}^{(\alpha)}} \lambda_5 \right) W_1 V + 2\Psi_n \vec{e} \\ &= W V + 2\Psi_n \vec{e}, \end{aligned} \tag{33}$$

where  $W = \lambda W_1$ .

Therefore,

$$\begin{aligned} V &\leq W V + 2\Psi_n \vec{e} \leq W(W V + 2\Psi_n \vec{e}) + 2\Psi_n \vec{e} \\ &= W^2 V + 2\Psi_n \sum_{j=0}^1 W^j \vec{e} \leq \cdots \leq W^n V + 2\Psi_n \sum_{j=0}^{n-1} W^j \vec{e}. \end{aligned} \tag{34}$$

According to Lemma 5, the result can be proved.

Lemma 7 (see [51]). For any sequence  $\{e^k\}_{k=0}^N \subset X_h$ , the following inequality holds

$$\left\langle {}^R D_{\Delta t}^\alpha e^k, \left(1 - \frac{\alpha}{2}\right) e^k + \frac{\alpha}{2} e^{k-1} \right\rangle \geq \frac{1}{2} {}^R D_{\Delta t}^\alpha \|e^k\|^2, \quad 1 \leq k \leq N. \tag{35}$$

Lemma 8 (see [52]). There exists a positive constant  $C_\Omega$ , independent of  $h$ , for any  $v \in H^s(\Omega) \cap H_0^1(\Omega)$ , such that

$$\|v - R_h v\|_{L^2} + h \|\nabla(v - R_h v)\|_{L^2} \leq C_\Omega h^s \|v\|_{H^s}, \quad 1 \leq s \leq r + 1. \tag{36}$$

### 3.2. Proof of Theorem 1

Now, we are ready to prove our main results.

Proof. Taking  $t = t_{n-(\alpha/2)}$  in the first equation (1), we can find that  $u^n$  satisfies the following equation

$$\langle {}^R D_{\Delta t}^\alpha u^n, v \rangle + \langle \nabla u^{n,\alpha}, \nabla v \rangle = \langle f(t_{n-(\alpha/2)}, \widehat{u}^{n,\alpha}, u^{n-m_r,\alpha}), v \rangle + \langle P^n, v \rangle, \quad (37)$$

for  $n = 1, 2, 3, \dots, N$  and  $\forall v \in X_h$ , where

$$\begin{aligned} P^n &= {}^R D_{\Delta t}^\alpha u^n - {}^R D_{t_{n-(\alpha/2)}}^\alpha u + \Delta u^{n-(\alpha/2)} - \Delta u^{n,\alpha} \\ &\quad + f\left(t_{n-(\alpha/2)}, u^{n-(\alpha/2)}, u^{n-m_r-(\alpha/2)}\right) \\ &\quad - f\left(t_{n-(\alpha/2)}, \widehat{u}^{n,\alpha}, u^{n-m_r,\alpha}\right). \end{aligned} \quad (38)$$

Now, we estimate the error of  $\|P^n\|$ . Actually, from the definition of  $u^{n,\alpha}$  and  $\widehat{u}^{n,\alpha}$  and the regularity of the exact solution (8), we can obtain that

$$\begin{aligned} &\|u^{n-(\alpha/2)} - u^{n,\alpha}\| \\ &= \left\| \left(1 - \frac{\alpha}{2}\right) \left(u^{n-(\alpha/2)} - u^n\right) + \frac{\alpha}{2} \left(u^{n-(\alpha/2)} - u^{n-1}\right) \right\| \\ &= \left\| -\left(1 - \frac{\alpha}{2}\right) \frac{\alpha}{2} \Delta t u'(\xi_1) + \left(1 - \frac{\alpha}{2}\right) \frac{\alpha}{2} \Delta t u'(\xi_2) \right\| \\ &= \left(1 - \frac{\alpha}{2}\right) \frac{\alpha}{2} \Delta t \left\| u'(\xi_2) - u'(\xi_1) \right\| \\ &\leq \left(1 - \frac{\alpha}{2}\right) \frac{\alpha}{2} \Delta t \int_{t_{n-1}}^{t_n} \|u_{tt}(s)\| ds \leq C_1 \Delta t^2, \end{aligned} \quad (39)$$

$$\begin{aligned} &\|u^{n-(\alpha/2)} - \widehat{u}^{n,\alpha}\| \\ &= \left\| u^{n-(\alpha/2)} - \left(2 - \frac{\alpha}{2}\right) u^{n-1} + \left(1 - \frac{\alpha}{2}\right) u^{n-2} \right\| \\ &= \left\| \left(2 - \frac{\alpha}{2}\right) u^{n-(\alpha/2)} - \left(2 - \frac{\alpha}{2}\right) u^{n-1} \right. \\ &\quad \left. + \left(1 - \frac{\alpha}{2}\right) u^{n-2} - \left(1 - \frac{\alpha}{2}\right) u^{n-(\alpha/2)} \right\| \\ &= \left\| \left(2 - \frac{\alpha}{2}\right) \left(u^{n-(\alpha/2)} - u^{n-1}\right) + \left(1 - \frac{\alpha}{2}\right) \left(u^{n-2} - u^{n-(\alpha/2)}\right) \right\| \\ &= \left\| \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t u'(\xi_3) - \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t u'(\xi_4) \right\| \\ &= \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t \left\| u'(\xi_3) - u'(\xi_4) \right\| \\ &\leq \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t \int_{t_{n-2}}^{t_{n-1}} \|u_{tt}(s)\| ds \leq C_2 \Delta t^2, \end{aligned} \quad (40)$$

where  $\xi_1 \in (t_{n-(\alpha/2)}, t_n)$ ,  $\xi_2 \in (t_{n-1}, t_{n-(\alpha/2)})$ ,  $\xi_3 \in (t_{n-(\alpha/2)}, t_{n-1})$ ,  $\xi_4 \in (t_{n-2}, t_{n-(\alpha/2)})$ ,  $C_1 = (1 - (\alpha/2))(\alpha/2)K$ ,  $C_2 = (2 - (\alpha/2))(1 - (\alpha/2))K$  are constants.

Applying (39) and (40) and the Lipschitz condition

$$\begin{aligned} &\left\| f\left(t_{n-(\alpha/2)}, u^{n-(\alpha/2)}, u^{n-m_r-(\alpha/2)}\right) - f\left(t_{n-(\alpha/2)}, \widehat{u}^{n,\alpha}, u^{n-m_r,\alpha}\right) \right\| \\ &\leq (L_1 C_1 + L_2 C_2) \Delta t^2, \end{aligned} \quad (41)$$

$$\left\| \Delta \left(u^{n,\alpha} - u^{n-(\alpha/2)}\right) \right\| \leq C_1 \Delta t^2, \quad (42)$$

which further implies that

$$\|P^n\| \leq C_K (\Delta t)^2, \quad n = 1, 2, 3, \dots, N, \quad (43)$$

here  $C_K = L_1 C_1 + L_2 C_2$ .

Denote  $\theta_h^n = R_h u^n - U_h^n$ ,  $n = 0, 1, \dots, N$ .

Substituting fully scheme (5) from equation (37) and using the property in (7), we can get that

$$\langle {}^R D_{\Delta t}^\alpha \theta_h^n, v \rangle + \langle \nabla \theta_h^{n,\alpha}, v \rangle = \langle R_1^n, v \rangle + \langle P^n, v \rangle - \langle {}^R D_{\Delta t}^\alpha (u^n - R_h u^n), v \rangle, \quad (44)$$

where

$$R_1^n = f\left(t_{n-(\alpha/2)}, \widehat{U}_h^{n,\alpha}, U_h^{n-m_r,\alpha}\right) - f\left(t_{n-(\alpha/2)}, \widehat{u}^{n,\alpha}, u^{n-m_r,\alpha}\right). \quad (45)$$

Setting  $v = \theta_h^{n,\alpha}$  and applying Cauchy-Schwarz inequality, it holds that

$$\begin{aligned} &\langle {}^R D_{\Delta t}^\alpha \theta_h^n, \theta_h^{n,\alpha} \rangle + \|\nabla \theta_h^{n,\alpha}\|^2 \\ &\leq \|R_1^n\| \|\theta_h^{n,\alpha}\| + \|P^n\| \|\theta_h^{n,\alpha}\| + \|{}^R D_{\Delta t}^\alpha (u^n - R_h u^n)\| \|\theta_h^{n,\alpha}\|. \end{aligned} \quad (46)$$

Noticing the fact  $ab \leq 1/2(a^2 + b^2)$  and  $\|\nabla \theta_h^{n,\alpha}\|^2 \geq 0$ ,

$$\begin{aligned} \langle {}^R D_{\Delta t}^\alpha \theta_h^n, \theta_h^{n,\alpha} \rangle &\leq \frac{1}{2} \left( \|R_1^n\|^2 + \|P^n\|^2 + \|{}^R D_{\Delta t}^\alpha (u^n - R_h u^n)\|^2 \right) \\ &\quad + \frac{3}{2} \|\theta_h^{n,\alpha}\|^2. \end{aligned} \quad (47)$$

Together with (9) and (36), we can arrive that

$$\|{}^R D_{\Delta t}^\alpha (u^n - R_h u^n)\| \leq C_\Omega h^{r+1} \|{}^R D_{\Delta t}^\alpha u^n\|_{H^{r+1}} \leq C_\Omega K h^{r+1},$$

$$\begin{aligned} &\|\widehat{u}^{n,\alpha} - R_h \widehat{u}^{n,\alpha}\| \\ &= \left\| \left(2 - \frac{\alpha}{2}\right) u^{n-1} - \left(1 - \frac{\alpha}{2}\right) u^{n-2} \right. \\ &\quad \left. - \left(2 - \frac{\alpha}{2}\right) R_h u^{n-1} + \left(1 - \frac{\alpha}{2}\right) R_h u^{n-2} \right\| \\ &\leq \left(2 - \frac{\alpha}{2}\right) \|u^{n-1} - R_h u^{n-1}\| + \left(1 - \frac{\alpha}{2}\right) \|u^{n-2} - R_h u^{n-2}\| \\ &\leq \left(2 - \frac{\alpha}{2}\right) C_\Omega h^{r+1} \|u^{n-1}\|_{H^{r+1}} + \left(1 - \frac{\alpha}{2}\right) C_\Omega h^{r+1} \|u^{n-2}\|_{H^{r+1}} \\ &\leq \left(2 - \frac{\alpha}{2}\right) C_\Omega K h^{r+1} + \left(1 - \frac{\alpha}{2}\right) C_\Omega K h^{r+1} \leq C_3 h^{r+1}. \end{aligned} \quad (48)$$

Similarly, we have

$$\begin{aligned} & \|u^{n-m_r, \alpha} - R_h u^{n-m_r, \alpha}\| \\ &= \left\| \left(1 - \frac{\alpha}{2}\right) u^{n-m_r} + \frac{\alpha}{2} u^{n-m_r-1} \right. \\ &\quad \left. - \left(1 - \frac{\alpha}{2}\right) R_h u^{n-m_r} - \frac{\alpha}{2} R_h u^{n-m_r-1} \right\| \\ &\leq \left(1 - \frac{\alpha}{2}\right) C_{\Omega} K h^{r+1} + \frac{\alpha}{2} C_{\Omega} K h^{r+1} \leq C_4 h^{r+1}, \end{aligned} \quad (49)$$

where  $C_3 = 2(2 - (\alpha/2))C_{\Omega}K$ ,  $C_4 = 2 \max\{(1 - (\alpha/2)), \alpha/2\}C_{\Omega}K$ .

Therefore

$$\begin{aligned} \|R_1^n\| &= \left\| f\left(t_{n-(\alpha/2)}, \widehat{u}^{n, \alpha}, u^{n-m_r, \alpha}\right) - f\left(t_{n-(\alpha/2)}, \widehat{U}_h^{n, \alpha}, U_h^{n-m_r, \alpha}\right) \right\| \\ &\leq L_1 \left\| \widehat{u}^{n, \alpha} - \widehat{U}_h^{n, \alpha} \right\| + L_2 \left\| u^{n-m_r, \alpha} - U_h^{n-m_r, \alpha} \right\| \\ &\leq L_1 \left\| \widehat{\theta}_h^{n, \alpha} \right\| + L_2 \left\| \theta_h^{n-m_r, \alpha} \right\| + L_1 \left\| \widehat{u}^{n, \alpha} - R_h \widehat{u}^{n, \alpha} \right\| \\ &\quad + L_2 \left\| u^{n-m_r, \alpha} - R_h u^{n-m_r, \alpha} \right\| \\ &\leq L_1 \left\| \widehat{\theta}_h^{n, \alpha} \right\| + L_2 \left\| \theta_h^{n-m_r, \alpha} \right\| + (L_1 C_3 + L_2 C_4) h^{r+1}. \end{aligned} \quad (50)$$

Substituting (43), (48), and (50) into (47) and the fact  $(a + b + c)^2 \leq 3a^2 + 3b^2 + 3c^2$ , we can get

$$\begin{aligned} \langle {}^R D_{\Delta t}^{\alpha} \theta_h^n, \theta_h^{n, \alpha} \rangle &\leq \frac{3}{2} \left\| \theta_h^{n, \alpha} \right\|^2 + \frac{3L_1^2}{2} \left\| \widehat{\theta}_h^{n, \alpha} \right\|^2 \\ &\quad + \frac{3L_2^2}{2} \left\| \theta_h^{n-m_r, \alpha} \right\|^2 + \frac{C_K^2}{2} (\Delta t)^4 \\ &\quad + \frac{1}{2} \left[ 3(L_1^2 C_3^2 + L_2^2 C_4^2) + (C_K K)^2 \right] h^{2(r+1)} \\ &\leq \frac{3}{2} \left\| \theta_h^{n, \alpha} \right\|^2 + \frac{3L_1^2}{2} \left\| \widehat{\theta}_h^{n, \alpha} \right\|^2 \\ &\quad + \frac{3L_2^2}{2} \left\| \theta_h^{n-m_r, \alpha} \right\|^2 + \frac{C_4}{2} (\Delta t^2 + h^{r+1})^2, \end{aligned} \quad (51)$$

where  $C_4 = \max\{C_K^2, 3(L_1^2 C_3^2 + L_2^2 C_4^2) + (C_K K)^2\}$ .

TABLE 1: The errors and convergence orders in temporal direction by using Q-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	1.6856e-03	*	5.3999e-03	*
10	2.9420e-04	2.5184	1.2503e-03	2.1106
20	5.9619e-05	2.3030	3.0266e-04	2.0465
40	1.3851e-05	2.1058	7.4700e-05	2.0185

Applying Lemma 7, we have

$$\begin{aligned} {}^R D_{\Delta t}^{\alpha} \left\| \theta_h^n \right\|^2 &\leq 3 \left\| \theta_h^{n, \alpha} \right\|^2 + 3L_1^2 \left\| \widehat{\theta}_h^{n, \alpha} \right\|^2 \\ &\quad + 3L_2^2 \left\| \theta_h^{n-m_r, \alpha} \right\|^2 + C_4 (\Delta t^2 + h^{r+1})^2. \end{aligned} \quad (52)$$

In terms of the definition of  $\left\| \theta_h^{n, \alpha} \right\|$  and  $\widehat{\theta}_h^{n, \alpha}$ , we obtain

$$\begin{aligned} {}^R D_{\Delta t}^{\alpha} \left\| \theta_h^n \right\|^2 &\leq 3 \left(1 - \frac{\alpha}{2}\right)^2 \left\| \theta_h^n \right\|^2 + \left(3 \left(\frac{\alpha}{2}\right)^2 + 3L_1^2 \left(2 - \frac{\alpha}{2}\right)^2\right) \left\| \theta_h^{n-1} \right\|^2 \\ &\quad + 3L_1^2 \left(1 - \frac{\alpha}{2}\right)^2 \left\| \theta_h^{n-2} \right\|^2 + 3L_2^2 \left(1 - \frac{\alpha}{2}\right)^2 \left\| \theta_h^{n-m_r} \right\|^2 \\ &\quad + 3L_2^2 \left(\frac{\alpha}{2}\right)^2 \left\| \theta_h^{n-m_r-1} \right\|^2 + C_4 (\Delta t^2 + h^{r+1})^2. \end{aligned} \quad (53)$$

Using Theorem 6, we can find a positive constant  $\Delta t^*$  such that  $\Delta t \leq \Delta t^*$ , then

$$\left\| \theta_h^n \right\|^2 \leq C_5 (\Delta t^2 + h^{r+1})^2, \quad (54)$$

where  $C_5$  is a nonnegative constant which only depends on  $L_1, L_2, C_4, C_K, C_{\Omega}$ . In terms of the definition of  $\theta_h^n$ , we have

$$\left\| u^n - U_h^n \right\| \leq \left\| u^n - R_h u^n \right\| + \left\| R_h u^n - U_h^n \right\| \leq C_1^* (\Delta t^2 + h^{r+1}). \quad (55)$$

Then, we complete the proof.

#### 4. Numerical Examples

In this section, we give two examples to verify our theoretical results. The errors are all calculated in L2-norm.

Example 1. Consider the nonlinear time fractional Mackey-Glass-type equation

$$\begin{cases} {}^R D_{\Delta t}^{\alpha} u(x, y, t) = \Delta u(x, y, t) - 2u(x, y, t) + \frac{u(x, y, t - 0.1)}{1 + u^2(x, y, t - 0.1)} + f(x, y, t), & (x, y) \in [0, 1]^2, t \in [0, 1], \\ u(x, y, t) = t^2 \sin(\pi x) \sin(\pi y), & (x, y) \in [0, 1]^2, t \in [-0.1, 0], \end{cases} \quad (56)$$

TABLE 2: The errors and convergence orders in spatial direction by using L-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	7.2603e-02	*	7.2065e-02	*
10	1.9449e-02	1.9003	1.9297e-02	1.9009
20	8.7594e-03	1.9673	8.6948e-03	1.9662
40	4.9508e-03	1.9834	4.9180e-03	1.9807

TABLE 3: The errors and convergence orders in spatial direction by using Q-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	2.0750e-03	*	2.0746e-03	*
10	2.4888e-04	3.0596	2.5148e-04	3.0443
20	7.3251e-05	3.0165	7.5802e-05	2.9577
40	3.0946e-05	2.9952	3.4200e-05	2.7666

where

$$f(x, y, t) = \frac{2t^{2-\alpha}}{\Gamma(3-\alpha)} \sin(\pi x) \sin(\pi y) + 2t^2 \pi^2 \sin(\pi x) \sin(\pi y) - 2t^2 \sin(\pi x) \sin(\pi y) - \frac{(t-0.1)^2 \sin(\pi x) \sin(\pi y)}{1 + [(t-0.1)^2 \sin(\pi x) \sin(\pi y)]^2}. \quad (57)$$

The exact solution is given as

$$u(x, t) = t^2 \sin(\pi x) \sin(\pi y). \quad (58)$$

TABLE 4: The errors and orders in temporal and spatial direction by using L-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	8.3275e-02	*	8.3375e-02	*
10	2.2615e-02	1.8806	2.2732e-02	1.8749
20	5.8356e-03	1.9543	5.8662e-03	1.9542
40	1.4707e-03	1.9884	1.4784e-03	1.9884

TABLE 5: The errors and orders in temporal direction and spatial direction by using Q-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
8	6.7379e-04	*	6.9141e-04	*
$N = M^{(3/2)}$ 10	3.1416e-04	3.0459	3.4945e-04	3.0579
12	1.9415e-04	3.0968	1.9787e-04	3.1196
14	1.1891e-04	3.1806	1.1992e-04	3.2485

In order to test the convergence order in temporal direction, we fixed  $M = 40$  for  $\alpha = 0.4$ ,  $\alpha = 0.6$  and different  $N$ . Similarly, to obtain the convergence order in spatial direction, we fixed  $N = 100$  for  $\alpha = 0.4$ ,  $\alpha = 0.6$  and different  $M$ . Table 1 gives the errors and convergence orders in temporal direction by using the Q-FEM. Table 1 shows that the convergence order in temporal direction is 2. Similarly, Tables 2 and 3 give the errors and convergence orders in spatial direction by using the L-FEM and Q-FEM, respectively. These numerical results correspond to our theoretical convergence order.

Example 2. Consider the following nonlinear time fractional Nicholson's blowflies equation

$$\begin{cases} {}^R D_{\Delta t}^\alpha u(x, y, z, t) = \Delta u(x, y, z, t) - 2u(x, y, z, t) + u(x, y, z, t - 0.1) \exp\{-u(x, y, z, t - 0.1)\} \\ + f(x, y, z, t), \quad (x, y, z) \in [0, 1]^3, \quad t \in [0, 1], \\ u(x, y, z, t) = t^2 \sin(\pi x) \sin(\pi y) \sin(\pi z), \quad (x, y, z) \in [0, 1]^3, \quad t \in [-0.1, 0], \end{cases} \quad (59)$$

where

$$f(x, y, z, t) = \frac{2t^{2-\alpha}}{\Gamma(3-\alpha)} \sin(\pi x) \sin(\pi y) \sin(\pi z) + 2t^2(\pi^2 - 1) \sin(\pi x) \sin(\pi y) \sin(\pi z) - (t-0.1)^2 \sin(\pi x) \sin(\pi y) \sin(\pi z) \exp\{- (t-0.1)^2 \sin(\pi x) \sin(\pi y) \sin(\pi z)\}, \quad (60)$$

the exact solution is given as

$$u(x, t) = t^2 \sin(\pi x) \sin(\pi y) \sin(\pi z). \quad (61)$$

In this example, in order to test the convergence order in temporal and spatial direction, we solve this problem by using the L-FEM with  $M = N$  and the Q-FEM with  $N = M^{(3/2)}$ , respectively. Tables 4 and 5 show that the convergence orders in temporal and spatial direction are 2 and 3, respectively. The numerical results confirm our theoretical convergence order.

## 5. Conclusions

We proposed a linearized fractional Crank-Nicolson-Galerkin FEM for the nonlinear fractional parabolic equations with time delay. A novel fractional Grönwall type inequality is developed. With the help of the inequality, we

prove convergence of the numerical scheme. Numerical examples confirm our theoretical results.

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## Research Article

# Interpolating Stabilized Element Free Galerkin Method for Neutral Delay Fractional Damped Diffusion-Wave Equation

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Received 26 December 2020; Revised 8 June 2021; Accepted 6 October 2021; Published 19 November 2021

Academic Editor: Alberto Lastra

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A numerical solution for neutral delay fractional order partial differential equations involving the Caputo fractional derivative is constructed. In line with this goal, the drift term and the time Caputo fractional derivative are discretized by a finite difference approximation. The energy method is used to investigate the rate of convergence and unconditional stability of the temporal discretization. The interpolation of moving Kriging technique is then used to approximate the space derivative, yielding a meshless numerical formulation. We conclude with some numerical experiments that validate the theoretical findings.

## 1. Introduction

Partial differential equations (PDEs) with time delay play an important role in the mathematical modeling of complex phenomena and processes whose states depend not only on a given moment in time but also on one or more previous moments. We can mention a simple scenario involving the hemodynamic behavior of a person suffering from low or high glucose decompensation. This person can then be given intravenous insulin to compensate for the low level. Because the drug must be introduced into the bloodstream for it to take effect, the preceding scenario can be interpreted as a delay problem. As a result, there is a growing interest in studying biological and physical models with delay. The solutions of delay PDEs may represent voltage, concentrations, temperature, or various particle densities such as bacteria, cells, animals, and chemicals [1–3].

Delay PDEs with fractional derivatives have recently been studied using various numerical and analytical techniques such as [4–8]. It was pointed out in [9] that the derivatives of the dependent variable in the neutral type delay

differential equations are both with and without time delays. Delay differential equations of neutral type appear in a variety of new phenomena, and its theory is even more complicated than the theory of nonneutral delay differential equations. From both a theoretical and practical standpoint, the oscillatory behavior of neutral system solutions is important. For some applications, such as the population growth, motion of radiating electrons, and the spread of epidemics in networks with lossless transmission lines, we refer the interested reader to [9–14].

A consideration of the following fractional PDE with a constant delay is the goal of this paper. For that end, we introduce

$${}_0^C D_t^\nu \Psi(t, x) + \Psi_t(t, x) = \Delta \Psi_t(t, x) + \Delta \Psi(t, x) + \Delta \Psi(t - s, x) + f(t, x), \quad t \in (0, T), x \in \Lambda, \quad (1)$$

with initial and boundary conditions

$$\begin{aligned}\Psi(0, x) &= \psi(x), \left. \frac{\partial \Psi(t, x)}{\partial t} \right|_{t=0} = \varphi(x), x \in \Lambda, \\ \Psi(t, x) &= g(t, x), x \in \partial \Lambda, t \in [0, T], \\ \Psi(t, x) &= \varphi^*(t, x), (t, x) \in (-s, 0] \times \Lambda,\end{aligned}\quad (2)$$

where  ${}^C_0 D_t^\nu$  is the Caputo fractional derivative which is defined by

$${}^C_0 D_t^\nu \Psi(t, x) = \frac{\partial^\nu \Psi(t, x)}{\partial t^\nu} = \frac{1}{\Gamma(2-\nu)} \int_0^t \frac{\partial^2 \Psi(s, x)}{\partial s^2} \cdot (t-s)^{1-\nu} ds, \nu \in (1, 2). \quad (3)$$

A novel interpolating element-free Galerkin approach to approximate the solution of the two-dimensional elastoplasticity problems was constructed in [15] using the interpolating moving least squares scheme for obtaining the shape function. Moreover, an improved element-free Galerkin scheme to solve nonlinear elastic large deformation problems was considered in [16]. The interpolating moving least squares approach using a nonsingular weight function is employed in [17] to approximate the solution of the problem of inhomogeneous swelling of polymer gels, and also the penalty scheme is used to enforce the displacement boundary condition; thus, an improved element-free Galerkin approach was constructed.

The interpolating element free Galerkin method has been developed to solve a variety of problems, including two-dimensional elastoplasticity problems [15, 18], two-dimensional potential problems [19], two- and three-dimensional Stokes flow problems [20], two-dimensional large deformation problems [21], incompressible Navier-Stokes equation [22], steady heat conduction problems [23], two-dimensional transient heat conduction problems [24], three-dimensional wave equations [25], two-dimensional Schrödinger equation [26], two-dimensional large deformation of inhomogeneous swelling of gels [27], biological populations [28], two-dimensional elastodynamics problems [29], and two-dimensional unsteady state heat conduction problems [30]. The theoretical analysis for the complex moving least squares approximation, the properties of its shape function, and its stability was analyzed in [31]. In [32], a variational multiscale interpolating element-free Galerkin scheme was established for solving the Darcy flow. For the numerical solution of generalised Oseen problems, a novel variational multiscale interpolating element-free Galerkin scheme was developed in [33] based on moving Kriging interpolation for obtaining shape functions using the Kronecker delta function. Zaky and Hendy [34] constructed a finite difference/Galerkin spectral approach for solving the Higgs boson equation in the de Sitter spacetime universe, which can inherit the discrete energy dissipation property. A high-order efficient difference/Galerkin spectral approach was proposed in [35] for solving the time-space fractional Ginzburg-Landau equation. Hendy and Zaky [36] proposed a finite difference/spectral method based on the  $L1$  formula on nonuniform meshes for time

stepping and the Legendre-Galerkin spectral approach for solving a coupled system of nonlinear multiterm time-space fractional diffusion equations.

This paper is built up as follows. In Section 2, the temporal discretization is discussed. The analysis of the temporal discretization scheme is constructed in Section 3. The moving Kriging technique and its implementation are demonstrated in Section 4. Finally, numerical experiments are presented in Section 5 to illustrate the analysis of the obtained scheme.

## 2. Temporal Discretization

Assume that  $\tau = s/m$  such that  $m$  is a positive integer. Take  $N = \lceil T/\tau \rceil$  and  $t_n = n\tau, \forall n \in \mathbb{N}^+ \cup \{0\}$ . Also, to make  $t = s, 2s, \dots$  being grid points, the time-variable step size should be surrounded by  $s = m\tau$  instead of  $\tau = T/N_1$  for  $N_1 \in \mathbb{Z}^+$ . Thus,  $t_n = n\tau$  for  $n = -m, -m+1, \dots, 0$ . Here, we present a time-discrete scheme for Equation (1). For any function  $\xi^n = \xi(x, y, t_n)$ , we set

$$\begin{aligned}\xi^{n-(1/2)} &= \frac{1}{2} (\xi^n + \xi^{n-1}), \\ \delta_t \xi^{n-(1/2)} &= \frac{1}{\tau} (\xi^n - \xi^{n-1}).\end{aligned}\quad (4)$$

**Lemma 1** (see [37]). Assume  $\phi(t) \in C^2[0, t_n]$  and  $\nu \in (1, 2)$ . Then

$$\left| \int_0^{t_n} \frac{\phi'(t)}{(t_n-t)^{\nu-1}} dt - \mathcal{B}_C^\nu(\phi(t_n), \phi(t_0)) \right| \leq C_\nu \max_{0 \leq t \leq t_n} |\phi''(t)| \tau^{3-\nu}, \quad (5)$$

in which

$$\begin{aligned}\mathcal{B}_C^\nu(\phi(t_n), \phi(t_0)) &= \frac{1}{\tau} \left[ \lambda_0 \phi(t_n) - \sum_{k=1}^{n-1} (\lambda_{n-k-1} - \lambda_{n-k}) \phi(t_k) - \lambda_{n-1} \phi(t_0) \right], \\ \lambda_k &= \frac{\tau^{2-\nu}}{2-\nu} [(k+1)^{2-\nu} - k^{2-\nu}].\end{aligned}\quad (6)$$

Let  $\Psi$  be the exact solution of (1) and

$$w(t, x, y, z) = \frac{1}{\Gamma(2-\nu)} \int_0^t (t-s)^{1-\nu} \frac{\partial v(s, x, y, z)}{\partial s} ds, \quad (7)$$

where  $v(t, x, y, z) = \partial \Psi(t, x, y, z) / \partial t$ . Thus, Equation (1) at  $(t_n, x, y, z)$  can be rewritten as

$$\begin{aligned}w(t_{n-(1/2)}, \mathbf{x}) + v(t_{n-(1/2)}, \mathbf{x}) &= \Delta v(t_{n-(1/2)}, \mathbf{x}) + \Delta \Psi(t_{n-(1/2)}, \mathbf{x}) \\ &\quad + \Delta \Psi(t_{n-(1/2)-m}, \mathbf{x}) + f(t_{n-(1/2)}, \mathbf{x}), n \\ &\geq 0.\end{aligned}\quad (8)$$

Making use of Taylor expansion yields

$$v^{n-12} = \delta_t \Psi^{n-12} + (e_1)^{n-12}, \tag{9}$$

$$w^{n-(1/2)} + v^{n-(1/2)} = \Delta v^{n-(1/2)} + \Delta \Psi^{n-(1/2)} + \Delta \Psi^{n-(1/2)-s} + f^{n-(1/2)} + (e_2)^{n-(1/2)}. \tag{10}$$

Employing Lemma 1 and putting  $v^0 = v(x, 0) = \varphi(x) = \varphi$  give

$$w^{n-12} = \frac{1}{\Gamma(2-\nu)\tau} \mathcal{B}_C^\nu(v^{n-12}, \varphi) + (e_3)^{n-12}. \tag{11}$$

Furthermore, there is a constant  $c > 0$  that

$$|(e_1)^{n-12}| \leq c\tau^2, |(e_2)^{n-12}| \leq c\tau^2, |(e_3)^{n-12}| \leq c\tau^{3-\nu}. \tag{12}$$

Substituting the above result into (10) arrives at

$$\begin{aligned} & \frac{1}{\Gamma(2-\nu)\tau} \mathcal{B}_C^\nu(\delta_t \Psi^{n-(1/2)}, \varphi) + \delta_t \Psi^{n-(1/2)} \\ &= \Delta \delta_t \Psi^{n-(1/2)} + \Delta \Psi^{n-(1/2)} + \Delta \Psi^{n-(1/2)-m} + f^{n-(1/2)} \\ & \quad + \mathcal{E}_\nu^{n-(1/2)}, n \geq 1, \end{aligned} \tag{13}$$

in which there exists  $C \in \mathbb{R}^+$  such that

$$|\mathcal{E}_\nu^{n-(1/2)}| \leq C\tau^{3-\nu}. \tag{14}$$

Removing  $\mathcal{E}_\nu^{n-(1/2)}$  yields

$$\begin{aligned} & \frac{1}{\Gamma(2-\nu)\tau} \mathcal{B}_C^\nu(\delta_t U^{n-(1/2)}, \varphi) + \delta_t U^{n-(1/2)} \\ &= \Delta \delta_t U^{n-(1/2)} + \Delta U^{n-(1/2)} + \Delta U^{n-(1/2)-m} + f^{n-(1/2)}, n \geq 1. \end{aligned} \tag{15}$$

In the current paper,  $U^n$  is an approximation of exact solution  $\Psi^n$ .

### 3. Analysis of the Temporal Discretization

In the current section, we check the stability of the numerical procedure.

**Lemma 2** (see [38]). *Let  $\omega_s$  be a nonnegative sequence, and the sequence  $\chi_s$  satisfies*

$$\begin{cases} \chi_0 \leq a_0, \\ \chi_s \leq a_0 + \sum_{r=0}^{s-1} b_r + \sum_{r=0}^{s-1} \omega_r \chi_r, \quad s \geq 1, \end{cases} \tag{16}$$

Then, for  $a_0 \geq 0$  and  $b_0 \geq 0$ , we have

$$\chi_s \leq \left( a_0 + \sum_{r=0}^{s-1} b_r \right) \exp \left( \sum_{r=0}^{s-1} \omega_r \right), s \geq 1. \tag{17}$$

**Lemma 3** (see [37]). *For any  $\mathcal{K} = \{\mathcal{K}_1, \mathcal{K}_2, \dots\}$  and  $\mathcal{Q}$ , we obtain*

$$\begin{aligned} & \sum_{r=1}^N \left[ \lambda_0 \mathcal{K}_r - \sum_{s=1}^{r-1} (\lambda_{r-s-1} - \lambda_{r-s}) \mathcal{K}_s - \lambda_{r-1} \mathcal{Q} \right] \mathcal{K}_r \\ & \geq \frac{t_N^{1-\nu}}{2} \tau \sum_{r=1}^N \mathcal{K}_r^2 - \frac{t_N^{2-\nu}}{2(2-\nu)} \mathcal{Q}^2. \end{aligned} \tag{18}$$

**Theorem 4.** *Let  $\Psi^s \in H_0^1(\Lambda)$ ; then scheme (15) is unconditionally stable.*

*Proof.* We define  $\mathcal{W}^s = \Psi^s - U^s$ . Now, we have

$$\begin{aligned} & \frac{1}{\tau \Gamma(2-\nu)} \left\{ \lambda_0 \delta_t \mathcal{W}^{s-(1/2)} - \sum_{k=1}^{s-1} (\lambda_{s-k-1} - \lambda_{s-k}) \delta_t \mathcal{W}^{k-(1/2)} \right\} + \delta_t \mathcal{W}^{s-(1/2)} \\ &= \Delta \mathcal{W}^{s-(1/2)} + \Delta \mathcal{W}^{s-(1/2)-m}. \end{aligned} \tag{19}$$

Multiplying relation (19) by  $\tau \delta_t \mathcal{W}^{s-(1/2)}$ , integrating over  $\Lambda$  and then summing from  $s = 1$  to  $\mathcal{M}$  give

$$\begin{aligned} & \frac{1}{\Gamma(2-\nu)} \sum_{s=1}^{\mathcal{M}} \left\{ \lambda_0 (\delta_t \mathcal{W}^{s-(1/2)}, \delta_t \mathcal{W}^{s-(1/2)}) \right. \\ & \quad \left. - \sum_{k=1}^{s-1} (\lambda_{s-k-1} - \lambda_{s-k}) (\delta_t \mathcal{W}^{k-(1/2)}, \delta_t \mathcal{W}^{s-(1/2)}) \right\} \\ & \quad + \tau \sum_{s=1}^{\mathcal{M}} (\delta_t \mathcal{W}^{s-(1/2)}, \delta_t \mathcal{W}^{s-(1/2)}) \\ &= \tau \sum_{s=1}^{\mathcal{M}} (\Delta \delta_t \mathcal{W}^{s-(1/2)}, \delta_t \mathcal{W}^{s-(1/2)}) + \tau \sum_{s=1}^{\mathcal{M}} (\Delta W^{s-(1/2)}, \delta_t W^{s-(1/2)}) \\ & \quad + \tau \sum_{s=1}^{\mathcal{M}} (\Delta W^{s-(1/2)-m}, \delta_t W^{s-(1/2)}). \end{aligned} \tag{20}$$

Recalling the left hand side of the above relation, invoking Schwartz inequality and Lemma 3 yields

$$\begin{aligned} & \frac{1}{\Gamma(2-\nu)} \sum_{s=1}^{\mathcal{M}} \left\{ \lambda_0 \left\| \delta_t \mathcal{W}^{s-(1/2)} \right\|_{L^2(\Lambda)}^2 - \sum_{k=1}^{s-1} (\lambda_{s-k-1} - \lambda_{s-k}) \right. \\ & \quad \left. \cdot (\delta_t \mathcal{W}^{k-(1/2)}, \delta_t \mathcal{W}^{s-(1/2)}) \right\} \\ & \geq \frac{1}{\Gamma(2-\nu)} \sum_{s=1}^{\mathcal{M}} \left\{ \lambda_0 \left\| \delta_t \mathcal{W}^{s-(1/2)} \right\|_{L^2(\Lambda)}^2 - \sum_{k=1}^{s-1} (\lambda_{s-k-1} - \lambda_{s-k}) \right. \\ & \quad \left. \cdot \left\| \delta_t \mathcal{W}^{k-(1/2)} \right\|_{L^2(\Lambda)} \left\| \delta_t \mathcal{W}^{s-(1/2)} \right\|_{L^2(\Lambda)} \right\} \\ &= \frac{1}{\Gamma(2-\nu)} \sum_{s=1}^{\mathcal{M}} B_C^\nu \left( \left\| \delta_t W^{s-(1/2)} \right\|_{L^2(\Lambda)}, 0 \right) \left\| \delta_t \mathcal{W}^{s-(1/2)} \right\|_{L^2(\Lambda)} \\ & \geq \frac{\tau t_N^{1-\nu}}{2\Gamma(2-\nu)} \sum_{s=1}^{\mathcal{M}} \left\| \delta_t \mathcal{W}^{s-(1/2)} \right\|_{L^2(\Lambda)}^2. \end{aligned} \tag{21}$$

Moreover, for the first term in the right hand side of Equation (20), we have

$$\begin{aligned} \tau \sum_{s=1}^{\mathcal{M}} (\Delta \delta_t \mathcal{W}^{s-12}, \delta_t \mathcal{W}^{s-12}) &= -\tau \sum_{s=1}^{\mathcal{M}} (\nabla \delta_t \mathcal{W}^{s-12}, \nabla \delta_t \mathcal{W}^{s-12}) \\ &= -\tau \sum_{s=1}^{\mathcal{M}} \|\nabla \delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2. \end{aligned} \quad (22)$$

On the other hand, according to some simple mathematical actions, we have

$$\begin{aligned} \tau \sum_{s=1}^{\mathcal{M}} (\Delta \mathcal{W}^{s-(1/2)}, \delta_t \mathcal{W}^{s-(1/2)}) &= -\tau \sum_{s=1}^{\mathcal{M}} (\nabla \mathcal{W}^{s-(1/2)}, \nabla \delta_t \mathcal{W}^{s-(1/2)}) \\ &= -\tau \sum_{s=1}^{\mathcal{M}} \int_{\Lambda} \left( \frac{\nabla \mathcal{W}^s + \nabla \mathcal{W}^{s-1}}{2} \right) \left( \frac{\nabla \mathcal{W}^s - \nabla \mathcal{W}^{s-1}}{\tau} \right) d\Lambda \\ &= -\frac{1}{2} \sum_{s=1}^{\mathcal{M}} \left\{ \int_{\Lambda} [(\nabla \mathcal{W}^s)^2 - (\nabla \mathcal{W}^{s-1})^2] d\Lambda \right\} \\ &= \frac{1}{2} \sum_{s=1}^{\mathcal{M}} \left\{ \int_{\Lambda} (\nabla \mathcal{W}^{s-1})^2 d\Lambda - \int_{\Lambda} (\nabla \mathcal{W}^s)^2 d\Lambda \right\} \\ &= \frac{1}{2} \sum_{s=1}^{\mathcal{M}} \left\{ \|\nabla \mathcal{W}^{s-1}\|_{L^2(\Lambda)}^2 - \|\nabla \mathcal{W}^s\|_{L^2(\Lambda)}^2 \right\} \\ &= \frac{1}{2} \left\{ \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)}^2 - \|\nabla \mathcal{W}^{\mathcal{M}}\|_{L^2(\Lambda)}^2 \right\}. \end{aligned} \quad (23)$$

Also, for the delay term, we arrive at

$$\begin{aligned} \tau \sum_{s=1}^{\mathcal{M}} (\Delta \mathcal{W}^{s-m-12}, \delta_t \mathcal{W}^{s-12}) &= -\tau \sum_{s=1}^{\mathcal{M}} (\nabla \mathcal{W}^{s-m-12}, \nabla \delta_t \mathcal{W}^{s-12}) \\ &\leq \tau \sum_{s=1}^{\mathcal{M}} \|\nabla \mathcal{W}^{s-m-12}\|_{L^2(\Lambda)} \|\nabla \delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)} \\ &\leq \frac{\tau}{2} \sum_{s=1}^{\mathcal{M}} \|\nabla \mathcal{W}^{s-m-(1/2)}\|_{L^2(\Lambda)}^2 + \frac{\tau}{2} \sum_{s=1}^{\mathcal{M}} \|\nabla \delta_t \mathcal{W}^{s-(1/2)}\|_{L^2(\Lambda)}^2. \end{aligned} \quad (24)$$

Replacing the above relations in Equation (20) yields

$$\begin{aligned} &\frac{\tau t_M^{1-\nu}}{2\Gamma(2-\nu)} \sum_{s=1}^{\mathcal{M}} \|\delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2 + \tau \sum_{s=1}^{\mathcal{M}} \|\delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2 \\ &\leq -\tau \sum_{s=1}^{\mathcal{M}} \|\nabla \delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2 + \frac{1}{2} \left\{ \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)}^2 - \|\nabla \mathcal{W}^{\mathcal{M}}\|_{L^2(\Lambda)}^2 \right\} \\ &\quad + \frac{\tau}{2} \sum_{s=1}^{\mathcal{M}} \|\nabla \mathcal{W}^{s-m-12}\|_{L^2(\Lambda)}^2 + \frac{\tau}{2} \sum_{s=1}^{\mathcal{M}} \|\nabla \delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2, \end{aligned} \quad (25)$$

or

$$\begin{aligned} &\frac{\tau t_M^{1-\nu}}{\Gamma(2-\nu)} \sum_{s=1}^{\mathcal{M}} \|\delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2 + 2\tau \sum_{s=1}^{\mathcal{M}} \|\delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2 \\ &\leq -2\tau \sum_{s=1}^{\mathcal{M}} \|\nabla \delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2 + \left\{ \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)}^2 - \|\nabla \mathcal{W}^{\mathcal{M}}\|_{L^2(\Lambda)}^2 \right\} \\ &\quad + \tau \sum_{s=1}^{\mathcal{M}} \|\nabla \mathcal{W}^{s-m-12}\|_{L^2(\Lambda)}^2 + \tau \sum_{s=1}^{\mathcal{M}} \|\nabla \delta_t \mathcal{W}^{s-12}\|_{L^2(\Lambda)}^2. \end{aligned} \quad (26)$$

Now, Equation (26) can be simplified as

$$\|\nabla \mathcal{W}^{\mathcal{M}}\|_{L^2(\Lambda)}^2 \leq \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)}^2 + \tau \sum_{s=1}^{\mathcal{M}} \|\nabla \mathcal{W}^{s-m-12}\|_{L^2(\Lambda)}^2. \quad (27)$$

Changing index from  $\mathcal{M}$  to  $s$  arrives at

$$\begin{aligned} \|\nabla \mathcal{W}^s\|_{L^2(\Lambda)} &\leq \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)} + 2\tau \sum_{k=1}^s \|\nabla \mathcal{W}^{k-m}\|_{L^2(\Lambda)} \\ &= \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)} + 2\tau \sum_{k=1}^s \|\nabla(\varphi^*)^{k-m}\|_{L^2(\Lambda)}. \end{aligned} \quad (28)$$

The use of Equation (29) and Lemma 2 yields

$$\begin{aligned} \|\nabla \mathcal{W}^s\|_{L^2(\Lambda)} &\leq \left[ \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)} + 2\tau \sum_{k=1}^s \|\nabla(\varphi^*)^{k-m}\|_{L^2(\Lambda)} \right] \exp(2s\tau) \\ &\leq \left[ \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)} + 2\tau \sum_{k=1}^s \|\nabla(\varphi^*)^{k-m}\|_{L^2(\Lambda)} \right] \exp(2T). \end{aligned} \quad (29)$$

Thus, there exists  $C \in \mathbb{R}^+$  that

$$\|\nabla \mathcal{W}^s\|_{L^2(\Lambda)} \leq C \left[ \|\nabla \mathcal{W}^0\|_{L^2(\Lambda)} + 2\tau \sum_{k=1}^s \|\nabla(\varphi^*)^{k-m}\|_{L^2(\Lambda)} \right]. \quad (30)$$

□

#### 4. Moving Kriging Interpolation and Its Implementation

Following [39, 40], we will invoke the technique of moving Kriging. Up to our knowledge and armed by the fact of the advantage of less CPU time consuming needed for the element free Galerkin approach based on the shape functions of moving Kriging than what needed for the element free Galerkin approach based on the shape functions of moving least squares approximation. In the meantime, the shape functions of moving Kriging interpolation can be deduced, which is analogous to moving least squares approximation over subdomain  $\Lambda_1 \subset \Lambda$ . Let  $\Psi_h(\mathbf{x})$  is the approximate solution of  $\Psi(\mathbf{x})$  on  $\Lambda$ . The local approximation is formulated for any subdomain as

$$\Psi^h(x) = \sum_{r=1}^m q_r(x) a_r + S(x) = \mathbf{q}^T(\mathbf{x}) \mathbf{a} + S(\mathbf{x}), \quad (31)$$

such that  $q_r$  and  $a_r$  are monomial basis functions and monomial coefficients, respectively. Also,  $S(\mathbf{x})$  be the realization of a stochastic process. The covariance matrix of  $S(\mathbf{x})$  is given as

$$\text{cov} \{S(\mathbf{x}_i), S(\mathbf{x}_r)\} = \sigma^2 \mathbf{E}[E(\mathbf{x}_i, \mathbf{x}_r)], \quad (32)$$

in which

- (i)  $E[E(\mathbf{x}_i, \mathbf{x}_r)]$  is the correlation matrix
- (ii)  $E(\mathbf{x}_i, \mathbf{x}_r)$  is the correlation function between any pair of nodes located at  $\mathbf{x}_i$  and  $\mathbf{x}_r$

The correlation function is defined as [39, 40]

$$E(\mathbf{x}_i, \mathbf{x}_r) = \exp(-\theta r_{ir}^2), \quad r_{ir} = \|\mathbf{x}_i - \mathbf{x}_r\|, \quad (33)$$

such that  $\theta > 0$  is a value of the correlation parameter [39, 40]. Using the best linear unbiased (BLUP) [39], we can write Equation (31) as follows [39, 40]

$$\Psi^h(\mathbf{x}) = \mathbf{q}^T(\mathbf{x}) \boldsymbol{\eta} + \mathbf{r}^T(\mathbf{x}) \mathbf{E}^{-1}(\mathbf{u} - \mathbf{Q} \boldsymbol{\eta}), \quad (34)$$

in which

$$\boldsymbol{\eta} = (\mathbf{Q}^T \mathbf{E}^{-1} \mathbf{Q})^{-1} \mathbf{Q}^T \mathbf{E}^{-1} \mathbf{u}. \quad (35)$$

We will introduce some notations. The vector of known  $m$  functions can be written as follows [39, 40]

$$\mathbf{q}(\mathbf{x}) = \begin{bmatrix} q_1(\mathbf{x}) \\ q_2(\mathbf{x}) \\ \vdots \\ q_m(\mathbf{x}) \end{bmatrix}_{1 \times m}, \quad (36)$$

and the matrix of defined function values at the nodes  $x_1, x_2, \dots, x_n$  has the following representation [39, 40]

$$\mathbf{Q} = \begin{bmatrix} q_1(x_1) & q_2(x_1) & \cdots & q_m(x_1) \\ q_1(x_2) & q_2(x_2) & \cdots & q_m(x_2) \\ \vdots & \vdots & \ddots & \vdots \\ q_1(x_n) & q_2(x_n) & \cdots & q_m(x_n) \end{bmatrix}_{n \times m}. \quad (37)$$

The correlation matrix is given as [39, 40]

$$\mathbf{E}[E(\mathbf{x}_i, \mathbf{x}_r)] = \begin{bmatrix} 1 & E(\mathbf{x}_1, \mathbf{x}_2) & \cdots & E(\mathbf{x}_1, \mathbf{x}_n) \\ E(\mathbf{x}_2, \mathbf{x}_1) & 1 & \cdots & E(\mathbf{x}_2, \mathbf{x}_n) \\ \vdots & \vdots & \ddots & \vdots \\ E(\mathbf{x}_n, \mathbf{x}_1) & E(\mathbf{x}_n, \mathbf{x}_2) & \cdots & 1 \end{bmatrix}_{n \times n}. \quad (38)$$

The correlation vector at the nodes  $x_1, x_2, \dots, x_n$  has the following form

$$\mathbf{r}(\mathbf{x}) = \begin{bmatrix} E(\mathbf{x}_1, \mathbf{x}) \\ E(\mathbf{x}_2, \mathbf{x}) \\ \vdots \\ E(\mathbf{x}_n, \mathbf{x}) \end{bmatrix}. \quad (39)$$

The matrices  $\mathbf{A}$  and  $\mathbf{B}$  are given as

$$\begin{aligned} \mathbf{A} &= (\mathbf{Q}^T \mathbf{E}^{-1} \mathbf{Q})^{-1} \mathbf{Q}^T \mathbf{E}^{-1}, \\ \mathbf{B} &= \mathbf{E}^{-1} (\mathbf{I} - \mathbf{Q} \mathbf{A}), \end{aligned} \quad (40)$$

where  $\mathbf{I}$  is the  $n \times n$  identity matrix. Accordingly, Equation (34) can be written as follows [39, 40]

$$\Psi^h(\mathbf{x}) = \mathbf{q}^T(\mathbf{x}) \mathbf{A} \mathbf{u} + \mathbf{r}^T(\mathbf{x}) \mathbf{B} \mathbf{u}, \quad (41)$$

or

$$\Psi^h(\mathbf{x}) = [\mathbf{q}^T(\mathbf{x}) \mathbf{A} + \mathbf{r}^T(\mathbf{x}) \mathbf{B}] \mathbf{u} = \sum_{k=1}^n \phi_k(\mathbf{x}) \Psi_k = \boldsymbol{\varphi}(\mathbf{x}) \mathbf{u}, \quad (42)$$

where the moving Kriging approach's shape functions are as follows [39, 40]:

$$\boldsymbol{\varphi}(\mathbf{x}) = (\mathbf{q}^T(\mathbf{x}) \mathbf{A} + \mathbf{r}^T(\mathbf{x}) \mathbf{B})_r = [\phi_1, \phi_2, \dots, \phi_n]^T. \quad (43)$$

Now, we are ready to implement that kind of interpolation to the problem under consideration. Let the approximation solution of this equation be

$$U^n(x, y, z) = \sum_{j=1}^N \bar{\omega}_j^n \phi_j(x, y, z), \quad (44)$$

in which  $\phi_j(\mathbf{x})$  are shape functions of moving Kriging approximation. Substituting Equation (44) in relation (15) gives

TABLE 1: Results obtained with 500 collocation points for Example 1.

$\tau$	$\nu = 1.1$		$\nu = 1.2$		$\nu = 1.9$		CPU time(s)
	$L_\infty$	$C_\tau$ -order	$L_\infty$	$C_\tau$ -order	$L_\infty$	$C_\tau$ -order	
0.1	$1.20 \times 10^{-1}$	—	$1.04 \times 10^{-1}$	—	$7.74 \times 10^{-1}$	—	0.5
0.05	$3.00 \times 10^{-2}$	2.00	$2.69 \times 10^{-2}$	1.94	$6.02 \times 10^{-1}$	0.36	0.9
0.025	$7.51 \times 10^{-3}$	1.99	$7.20 \times 10^{-3}$	1.90	$3.31 \times 10^{-1}$	0.86	3.2
0.0125	$1.88 \times 10^{-3}$	1.99	$1.97 \times 10^{-3}$	1.87	$1.61 \times 10^{-1}$	1.04	10.4
0.00625	$4.70 \times 10^{-4}$	1.99	$5.46 \times 10^{-4}$	1.85	$7.37 \times 10^{-2}$	1.13	37.1
0.003125	$1.17 \times 10^{-4}$	1.99	$1.53 \times 10^{-4}$	1.83	$3.29 \times 10^{-2}$	1.16	87.5
0.0015625	$2.94 \times 10^{-5}$	1.99	$4.36 \times 10^{-5}$	1.81	$1.45 \times 10^{-2}$	1.18	163.4
0.00078125	$7.38 \times 10^{-6}$	1.99	$1.25 \times 10^{-5}$	1.80	$6.35 \times 10^{-3}$	1.19	277.3
TO		1.9		1.8		1.1	

$$\begin{aligned}
& \frac{1}{\Gamma(2-\nu)\tau} \mathfrak{B}_C^\nu \left( \delta_t \sum_{j=1}^N \bar{\omega}_j^{n-(1/2)} \phi_j(x, y, z), \varphi \right) + \sum_{j=1}^N \delta_t \bar{\omega}_j^{n-(1/2)} \phi_j(x, y, z) \\
&= \sum_{j=1}^N \delta_t \bar{\omega}_j^{n-(1/2)} \Delta \phi_j(x, y, z) + \sum_{j=1}^N \bar{\omega}_j^{n-(1/2)} \Delta \phi_j(x, y, z) \\
&+ \sum_{j=1}^N \delta_t \bar{\omega}_j^{n-(1/2)-m} \Delta \phi_j(x, y, z) + f^{n-(1/2)}.
\end{aligned} \tag{45}$$

By collocating a set of arbitrary distributed nodes  $\{(x_i, y_i, z_i)\}_{i=1}^N$  in the computational domain  $\Lambda$  concludes

$$\begin{aligned}
& \frac{1}{\Gamma(2-\nu)\tau} \mathfrak{B}_C^\nu \left( \delta_t \sum_{j=1}^N \bar{\omega}_j^{n-(1/2)} \phi_j(x_i, y_i, z_i), \varphi \right) + \sum_{j=1}^N \delta_t \bar{\omega}_j^{n-(1/2)} \phi_j(x_i, y_i, z_i) \\
&= \sum_{j=1}^N \delta_t \bar{\omega}_j^{n-(1/2)} \Delta \phi_j(x_i, y_i, z_i) + \sum_{j=1}^N \bar{\omega}_j^{n-(1/2)} \Delta \phi_j(x_i, y_i, z_i) \\
&+ \sum_{j=1}^N \delta_t \bar{\omega}_j^{n-(1/2)-m} \Delta \phi_j(x_i, y_i, z_i) + f^{n-(1/2)}(x_i, y_i, z_i).
\end{aligned} \tag{46}$$

After doing some simplifications, we have

$$\begin{aligned}
& (\mu\lambda_0 + 1) \sum_{j=1}^N \bar{\omega}_j^n \phi_j(x_i, y_i, z_i) - \left(1 + \frac{\tau}{2}\right) \sum_{j=1}^N \bar{\omega}_j^n \Delta \phi_j(x_i, y_i, z_i) \\
&= (\mu\lambda_0 + 1) \sum_{j=1}^N \bar{\omega}_j^{n-1} \phi_j(x_i, y_i, z_i)(x, y, z) \\
&+ \left(-1 + \frac{\tau}{2}\right) \sum_{j=1}^N \bar{\omega}_j^{n-1} \Delta \phi_j(x_i, y_i, z_i) + \mu\tau\lambda_{n-1}\varphi \\
&+ \mu\tau \sum_{k=1}^{n-1} (\lambda_{n-k-1} - \lambda_{n-k}) \left( \sum_{j=1}^N \bar{\omega}_j^k \phi_j(x_i, y_i, z_i) - \sum_{j=1}^N \bar{\omega}_j^{k-1} \phi_j(x_i, y_i, z_i) \right) \\
&+ \frac{\tau}{2} \left( \sum_{j=1}^N \bar{\omega}_j^{n-m} \phi_j(x_i, y_i, z_i) - \sum_{j=1}^N \bar{\omega}_j^{n-m-1} \phi_j(x_i, y_i, z_i) \right) + \tau f^{n-(1/2)},
\end{aligned} \tag{47}$$

where  $\mu = 1/\Gamma(2-\nu)\tau$ . Now, the above formulation yields the following system of equations

$$\mathbf{A}\mathbf{\Lambda}^n = \mathbf{F}^n, \tag{48}$$

in which

$$A_{ij} = (\mu\lambda_0 + 1)\phi_j(x_i, y_i, z_i) - \left(1 + \frac{\tau}{2}\right)\Delta\phi_j(x_i, y_i, z_i),$$

$$\begin{aligned}
F_i = & (\mu\lambda_0 + 1) \sum_{j=1}^N \bar{\omega}_j^{n-1} \phi_j(x, y, z) + \left(-1 + \frac{\tau}{2}\right) \sum_{j=1}^N \bar{\omega}_j^{n-1} \Delta \phi_j(x, y, z) \\
& + \mu\tau \sum_{k=1}^{n-1} (\lambda_{n-k-1} - \lambda_{n-k}) \left( \sum_{j=1}^N \bar{\omega}_j^k \phi_j(x, y, z) - \sum_{j=1}^N \bar{\omega}_j^{k-1} \phi_j(x, y, z) \right) \\
& + \mu\tau\lambda_{n-1}\varphi + \frac{\tau}{2} \left( \sum_{j=1}^N \bar{\omega}_j^{n-m} \phi_j(x, y, z) - \sum_{j=1}^N \bar{\omega}_j^{n-m-1} \phi_j(x, y, z) \right) \\
& + \tau f^{n-(1/2)}.
\end{aligned} \tag{49}$$

## 5. Numerical Verification

In the current section, we investigate the convergence, capability, and stability of the developed numerical procedure. Also, the computational rate is calculated by

$$C\text{-order} = (\log(2))^{-1} \times \log \left( \frac{E(h, 2\tau)}{E(h, \tau)} \right). \tag{50}$$

We consider the following problem

$$\begin{aligned}
& \frac{1}{\Gamma(2-\nu)} \int_0^t \frac{\partial^2 \Psi(x, y, s)}{\partial s^2} \frac{ds}{(t-s)^{\nu-1}} + \frac{\partial \Psi(x, y, t)}{\partial t} \\
&= \frac{\partial}{\partial t} \left( \frac{\partial^2 \Psi(x, y, t)}{\partial x^2} + \frac{\partial^2 \Psi(x, y, t)}{\partial y^2} \right) + \frac{\partial^2 \Psi(x, y, t)}{\partial x^2} \\
&+ \frac{\partial^2 \Psi(x, y, t)}{\partial y^2} + \frac{\partial^2 \Psi(x, y, t-s)}{\partial x^2} + \frac{\partial^2 \Psi(x, y, t-s)}{\partial y^2} + f(x, y, t),
\end{aligned} \tag{51}$$

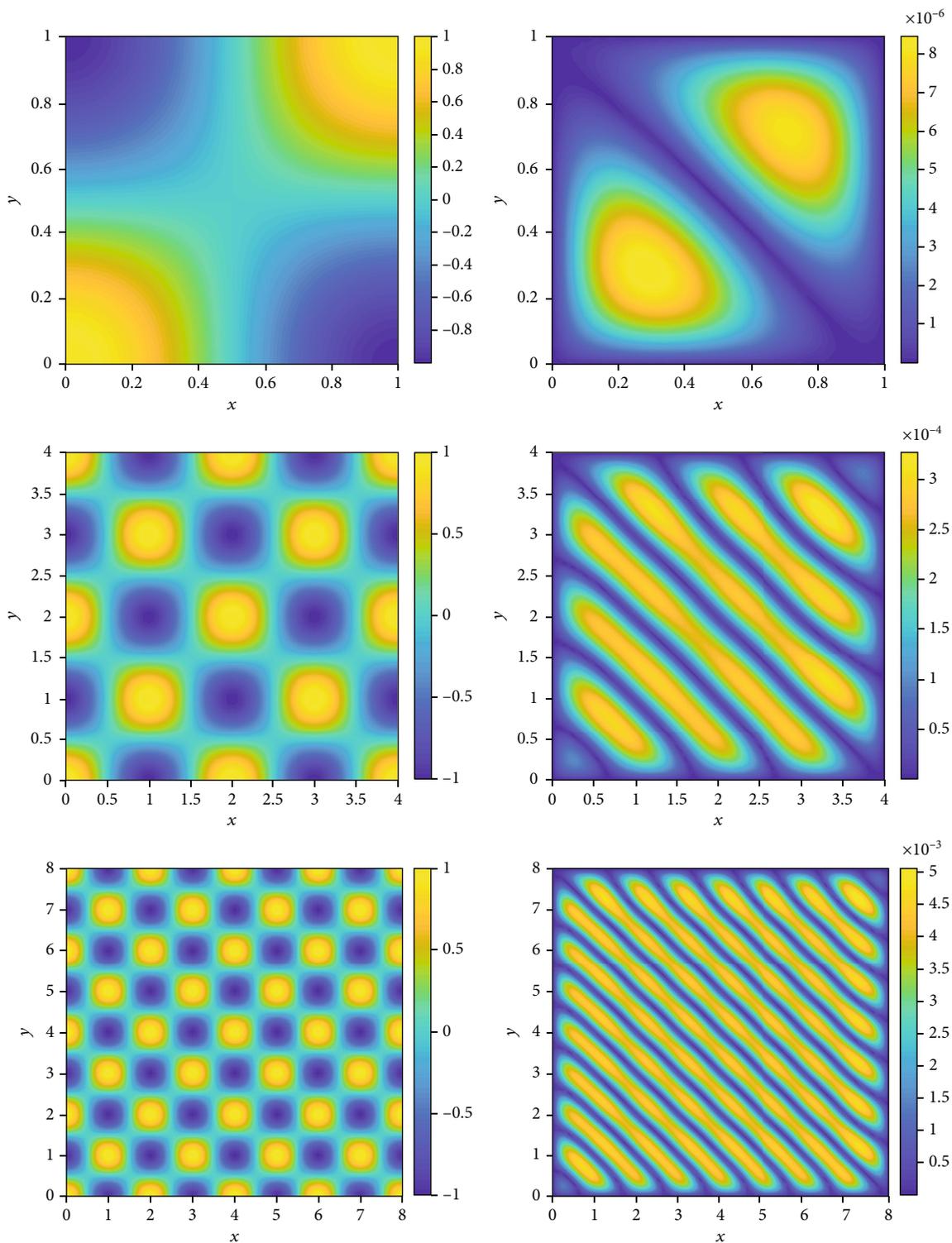


FIGURE 1: Approximate solution and its absolute error on square domains.

in which

$$f(x, y, t) = \cos(\pi x) \cos(\pi y) [2t + 2\pi^2(s - t)^2 + 4\pi^2 t + 2\pi^2 t^2], \tag{52}$$

the initial conditions are

$$\Psi(x, y, t)|_{t=0} = 0, \frac{\partial \Psi(x, y, t)}{\partial t} \Big|_{t=0} = 0, (x, y) \in \Lambda, \tag{53}$$

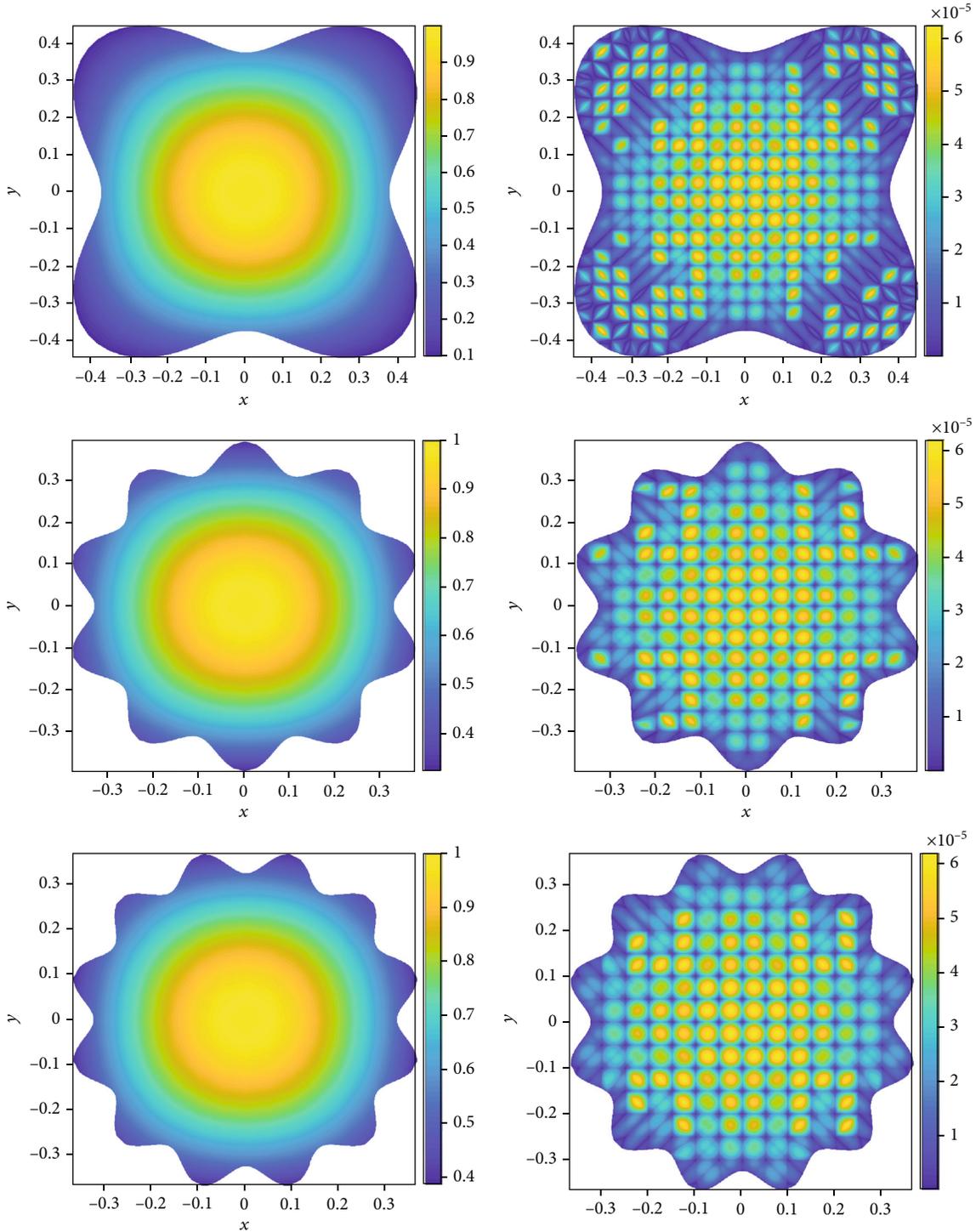


FIGURE 2: Approximate solution and its absolute error on irregular domains.

and also

$$\Psi(x, y, t) = t^2 \cos(\pi x) \cos(\pi y), (x, y, t) \in \Lambda \times (-s, 0], \quad (54)$$

with no-flux boundary condition. The exact solution is  $\Psi(x, y, t) = t^2 \cos(\pi x) \cos(\pi y)$ .

Table 1 shows the results obtained based on the 500 collocation points,  $\nu = 1.1$ ,  $\nu = 1.2$ ,  $\nu = 1.9$ , and different values of  $\tau$ . Table 1 confirms that the theoretical order (TO) in temporal direction is near to the computational order, i.e.,  $3 - \nu$ . Figure 1 demonstrates the approximate solutions (a) and its absolute errors (b) on square domains  $[0, 1] \times [0, 1]$  (top figures),  $[0, 4] \times [0, 4]$  (middle figures), and  $[0, 8] \times [0, 8]$  (bottom figures) with  $\tau = 0.001$ ,  $\nu = 1.5$ , and also 1000

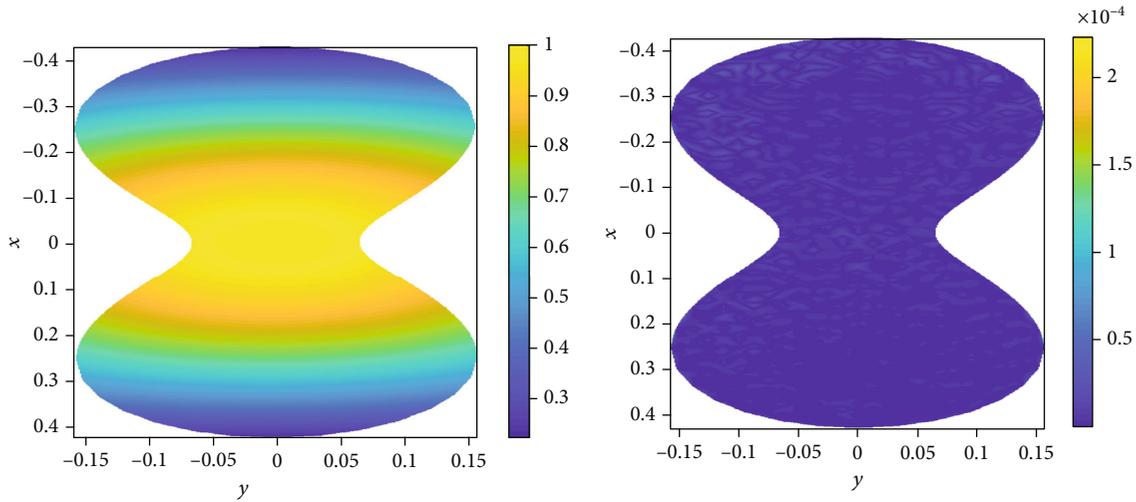


FIGURE 3: Approximate solution and its absolute error on irregular domains.

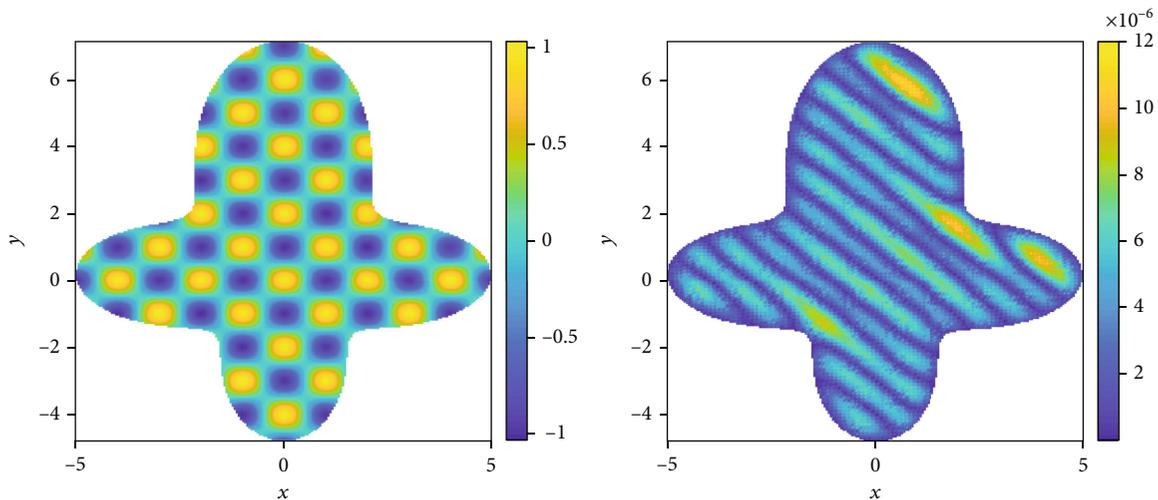


FIGURE 4: Approximate solution and its absolute error on irregular domains.

collocation points. Figure 2 illustrates the approximate solutions (a) and its absolute errors (b) on irregular domains

$$r(\theta) = \frac{3}{10n^2} (1 + 2n + n.^2 - (n + 1) \cos (n\theta)), \quad (55)$$

where  $n = 4$  (top figures),  $n = 8$  (middle figures), and  $n = 12$  (bottom figures) with  $\tau = 0.001$ ,  $\nu = 1.5$ , and also 1000 collocation points. Figure 3 presents the approximate solutions (a) and its absolute errors (b) on irregular domains

$$r(\theta) = \frac{3}{10n^2} (1 + 2n + n.^2 - (n + 1) \cos (n\theta)), \quad (56)$$

with  $\tau = 0.001$ ,  $\nu = 1.5$ , and also 1000 collocation points. Figure 4 presents the approximate solutions (a) and its absolute errors (b) on irregular domains

$$r(\theta) = 0.3 \sqrt{\cos (2\theta) + \text{sqrt} \left( \sqrt{1.1 - \sin (\theta)^2} \right)}, \quad (57)$$

with  $\tau = 0.001$ ,  $\nu = 1.5$ , and also 1000 collocation points.

### 6. Conclusion

The current paper presented a new numerical procedure for solving fractional damped diffusion-wave equations with delay. In this process, the time derivative is discretized by a finite difference scheme, and we constructed a time-discrete scheme. The stability and convergence of the proposed numerical formulation are studied, analytically and numerically. Then, the moving Kriging interpolation technique, as a meshless method, is used to get a fully discrete scheme. The proposed numerical method is flexible to simulate a wide range of PDEs including delay PDEs on irregular computational domains. Finally, an example is

provided to demonstrate the stability and convergence of the new technique.

### Data Availability

The data used to support the findings of this study are included within the article.

### Conflicts of Interest

The authors declare that they have no competing interests.

### Authors' Contributions

M. Abbaszadeh contributed to the conceptualization, writing—original draft, data curation, figure preparation, and methodology. M. Dehghan contributed to the supervision and formal analysis and provided expert advice and validation. M. A. Zaky contributed to the writing—review and editing and carried out the experiments and formal analysis. A.S. Hendy contributed to the writing—review and editing and carried out the experiments and formal analysis. All coauthors contributed to editing the manuscript. All authors contributed significantly in writing this article. All authors read and approved the final manuscript.

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## Research Article

# Numerical Analysis of Time-Fractional Diffusion Equations via a Novel Approach

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Received 15 March 2021; Revised 9 April 2021; Accepted 16 April 2021; Published 27 May 2021

Academic Editor: Qifeng Zhang

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The aim of this paper is a new semianalytical technique called the variational iteration transform method for solving fractional-order diffusion equations. In the variational iteration technique, identifying of the Lagrange multiplier is an essential rule, and variational theory is commonly used for this purpose. The current technique has the edge over other methods as it does not need extra parameters and polynomials. The validity of the proposed method is verified by considering some numerical problems. The solution achieved has shown that the better accuracy of the proposed technique. This paper proposes a simpler method to calculate the multiplier using the Shehu transformation, making a valuable technique to researchers dealing with various linear and nonlinear problems.

## 1. Introduction

In the last decade, significant achievements have been made to applying and the theory of fractional differential equations (FDEs). These problems are increasingly implemented to model equations in research fields as diverse as mechanical schemes, dynamical schemes, chaos, continuous-time random walks, control, chaos synchronization, subdiffusive systems and anomalous diffusive, wave propagation phenomena and unification of diffusion, and so on. The benefits of the fractional-order scheme are that it allows more significant degrees of freedom in the problem. An integer-order differential operator (DO) is a local operator, while a fractional-order DO is a nonlocal operator, taking into account that a potential state depends not only on the current state but also on the past of all its previous instances. Fractional-order schemes have become famous for this valuable property. Another explanation for applying fractional-order derivatives is that they are naturally linked to memory structures that prevail in most physical and scientific structure models. The book by Spanier and Oldham [1] continued to play an

essential role in the improvement of the subject. A few other primary results connected to the solution of FDEs can be identified in the books of Ross and Miller [2], Podlubny [3], and Kilbas et al. [4].

Adolf Fick introduces the laws of diffusion of Fick in 1885. After that, the second law of Fick became identified as the diffusion equation. Diffusion is the mesh atom's movement from a high chemical potential or higher concentration field to a lower concentration or low chemical potential field. Investigators have investigated classical wave and diffusion equations to many physical schemes, such as classical diffusion, slow diffusion, diffusion-wave combination, and classical wave equation. Many diffusion equation implementations, such as phase transformation, electrochemistry, magnetic fields, filtration, microbiology, acoustics, astrophysics, and biochemical group structures. Diffusion is determined by the gradient of the potential energy of the diffusing form. The gradient is the difference in the value of a number, e.g., concentration, strain, or temperature, with differences in one or more variables is often differentiated. Researchers have been seeking to recognize and reduce manufacturing systems problems to

reach better productivity. In applied science schemes, there are various causes for entropy production. In heat engines, heat transfer, the primary source of entropy production is a mass transfer, the coupling between heat, entropy generation and chemical reaction, electrical conduction, as described in the seminal sequence of publications by Bejan et al. [5, 6]. Scholars have utilized different methods for the analysis of diffusion equations such as Chebyshev collocation technique [7], finite difference technique [8], finite volume element technique [9], variational iteration technique [10], two-step Adomian decomposition technique [11], finite volume technique [12], and Laplace transform [10].

In this paper, we implemented the variational iteration transform method to solve the fractional-order diffusion equations.

The fractional-order two-dimensional diffusion equation is given as

$$\frac{\partial^\delta \mu}{\partial \eta^\delta} = \frac{\partial^2 \mu}{\partial \zeta^2} + \frac{\partial^2 \mu}{\partial \psi^2}, 0 < \delta \leq 1, \eta \geq 0, \quad (1)$$

with initial condition

$$\mu(\zeta, \psi, 0) = g(\zeta, \psi). \quad (2)$$

The fractional-order three-dimensional diffusion equation

$$\frac{\partial^\delta \mu}{\partial \eta^\delta} = \frac{\partial^2 \mu}{\partial \zeta^2} + \frac{\partial^2 \mu}{\partial \psi^2} + \frac{\partial^2 \mu}{\partial \mathfrak{F}^2}, 0 < \delta \leq 1, \eta \geq 0, \quad (3)$$

with initial condition

$$\mu(\zeta, \psi, \mathfrak{F}, 0) = g(\zeta, \psi, \mathfrak{F}). \quad (4)$$

A Lagrange multiplier technique has been widely utilized to solve different types of nonlinear equations [13]. This occurs in mathematics and physics or certain related fields but has been established as a basic analytical method, i.e., a variational iteration method (VIM) to model differential equations [14]. The VIM was first recommended by He [15] and was implemented effectively to address the heat transformation problem [15–17]. Recently, several researchers have widely used this method to solve linear and nonlinear equations. The approach offers a consistent and efficient mechanism for a wide variety of applications in engineering and science. It is based on a specific Lagrange multiplier and has the merits of simplicity and easy implementation. Unlike conventional numerical approaches, VIM does not require linearization, discretion, or perturbation. The successive approximation provides quick convergence for the exact result [18–21]. The variational iteration method was introduced in 2010 using the modified Riemann-Liouville derivative [22]. Recently, a procedure combining in this sense Laplace transformation and VIM was proposed [23, 24], and Wu developed a modification via fractional calculus and Laplace transformation [25]. LVIM for solving nonlinear PDEs [26] and system of fractional PDEs [27].

## 2. Basic Definitions

**2.1. Definition.** The fractional-order Riemann-Liouville integral is defined as [28, 29]

$$I_0^\delta h(\eta) = \frac{1}{\Gamma(\delta)} \int_0^\eta (\eta - s)^{\delta-1} h(s) ds. \quad (5)$$

**2.2. Definition.** The fractional-order Caputo's derivative of  $f(\eta)$  is given as [28, 29]

$$D_\eta^\delta f(\eta) = I^{J-\delta} f^j, J-1 < \delta < J, J \in \mathbb{N};$$

$$\frac{d^j}{d\eta^j} h(\eta), \delta = J, J \in \mathbb{N}. \quad (6)$$

**2.3. Definition.** Shehu transformation is new and identical to other integral transformations defined for exponential order functions. In Set A, the function is defined by [30–32]

$$A = \{v(\eta): \exists, \rho_1, \rho_2 > 0, |v(\eta)| < M e^{\frac{\eta}{\rho_1}}, \text{ if } \eta \in [0, \infty). \quad (7)$$

The Shehu transform which is described as  $S(\cdot)$  for a function  $v(\eta)$  is defined as

$$S\{v(\eta)\} = V(s, u) = \int_0^\infty e^{-\frac{s\eta}{u}} v(\eta) d\eta, \eta > 0, s > 0. \quad (8)$$

The Shehu transform of a function  $v(\eta)$  is  $V(s, u)$ : then,  $v(\eta)$  is called the inverse of  $V(s, u)$  which is given as

$$S^{-1}\{V(s, u)\} = v(\eta), \text{ for } \eta \geq 0, S^{-1} \text{ is inverse Shehu transform.} \quad (9)$$

**2.4. Definition.** Shehu transform for  $n$ th derivatives is given as [30–32]

$$S\{v^{(j)}(\eta)\} = \frac{s^j}{u^j} V(s, u) - \sum_{k=0}^{j-1} \left(\frac{s}{u}\right)^{j-k-1} v^{(k)}(0). \quad (10)$$

**2.5. Definition.** The fractional-order derivatives of Shehu transformation are defined as [30–32]

$$S\{v^{(\delta)}(\eta)\} = \frac{s^\delta}{u^\delta} V(s, u) - \sum_{k=0}^{j-1} \left(\frac{s}{u}\right)^{\delta-k-1} v^{(k)}(0), 0 < \beta \leq n. \quad (11)$$

**2.6. Definition.** The Mittag-Leffler function,  $E_\delta(z)$  for  $\delta > 0$ , is given as

$$E_\delta(z) = \sum_{j=0}^{\infty} \frac{z^j}{\Gamma(\delta j + 1)}, \delta > 0, z \in \mathbb{C}. \quad (12)$$

### 3. The Methodology of VITM

This section introduces the general producer of VITM to solve time-fractional partial differential equation [23].

$$D_{\eta}^{\delta} \mu(\zeta, \eta) + \mathcal{M}(\zeta, \eta) + \mathcal{N}(\zeta, \eta) - \mathcal{K}(\zeta, \eta) = 0, 0 < \delta \leq 1, \tag{13}$$

with the initial sources

$$\mu(\zeta, 0) = g_1(\zeta), \tag{14}$$

where  $D_{\eta}^{\delta} = \partial^{\delta} / (\partial \eta^{\delta})$  is the fractional-order Caputo derivative and  $\delta, \mathcal{M}$ , and  $\mathcal{N}$ , are linear and nonlinear functions, respectively, and sources function  $\mathcal{K}$ .

The implementation of Shehu transformation to Eq. (13)

$$S[D_{\eta}^{\delta} \mu(\zeta, \eta)] + S[\mathcal{M}(\zeta, \eta) + \mathcal{N}(\zeta, \eta) - \mathcal{K}(\zeta, \eta)] = 0. \tag{15}$$

Using the differentiation property of Shehu transformation, we get

$$S[\mu(\zeta, \eta)] - \sum_{k=0}^{m-1} \frac{s^{\delta-k-1}}{u^{\delta-k}} \frac{\partial^k \mu(\zeta, \eta)}{\partial \zeta^k} \Big|_{\eta=0} = -S[\mathcal{M}(\zeta, \eta) + \mathcal{N}(\zeta, \eta) - \mathcal{K}(\zeta, \eta)]. \tag{16}$$

The Lagrange multiplier of the iterative system as

$$S[\mu_{m+1}(\zeta, \eta)] = S[\mu_m(\zeta, \eta)] + \lambda(s) \left[ \frac{s^{\delta}}{u^{\delta}} \mu_m(\zeta, \eta) - \sum_{k=0}^{m-1} \frac{s^{\delta-k-1}}{u^{\delta-k}} \frac{\partial^k \mu(\zeta, \eta)}{\partial \zeta^k} \Big|_{\eta=0} - S[\mathcal{K}(\zeta, \eta)] - S\{\mathcal{M}(\zeta, \eta) + \mathcal{N}(\zeta, \eta)\} \right]. \tag{17}$$

A Lagrange multiplier as

$$\lambda(s) = -\frac{u^{\delta}}{s^{\delta}}. \tag{18}$$

Applying inverse Shehu transform  $S^{-1}$ , Eq. (17) can be defined as

$$\mu_{m+1}(\zeta, \eta) = \mu_m(\zeta, \eta) - S^{-1} \left[ \frac{u^{\delta}}{s^{\delta}} \left[ \sum_{k=0}^{m-1} \frac{s^{\delta-k-1}}{u^{\delta-k}} \frac{\partial^k \mu(\zeta, \eta)}{\partial \zeta^k} \Big|_{\eta=0} - S[\mathcal{K}(\zeta, \eta)] - S\{\mathcal{M}(\zeta, \eta) + \mathcal{N}(\zeta, \eta)\} \right] \right], \tag{19}$$

the initial value can be described as

$$\mu_0(\zeta, \eta) = S^{-1} \left[ \frac{u^{\delta}}{s^{\delta}} \left\{ \sum_{k=0}^{m-1} \frac{s^{\delta-k-1}}{u^{\delta-k}} \frac{\partial^k \mu(\zeta, \eta)}{\partial \zeta^k} \Big|_{\eta=0} \right\} \right]. \tag{20}$$

### 4. Implementation of VITM

4.1. Problem. Consider the fractional-order diffusion equation [11]

$$\frac{\partial^{\delta} \mu}{\partial \eta^{\delta}} = \frac{\partial^2 \mu}{\partial \zeta^2} - \frac{\partial \mu}{\partial \zeta} + \mu \frac{\partial^2 \mu}{\partial \zeta^2} - \mu^2 + \mu, 0 < \alpha \leq 1, \tag{21}$$

with the initial condition

$$\mu(\zeta, 0) = e^{\zeta}. \tag{22}$$

Applying VITM on equation (21), we have

$$\mu_{m+1}(\zeta, \eta) = S^{-1} \left[ \frac{\mu_m(\zeta, \eta)}{s} \right] + S^{-1} \cdot \left[ \lambda(s) S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} - \frac{\partial \mu_m}{\partial \zeta} + \mu_m \frac{\partial^2 \mu_m}{\partial \zeta^2} - \mu_m^2 + \mu_m \right\} \right], \tag{23}$$

where the Lagrange multiplier is  $\lambda(s)$

$$\lambda(s) = -\frac{u^{\delta}}{s^{\delta}}, \mu_{m+1}(\zeta, \eta) = S^{-1} \left[ \frac{\mu_m(\zeta, \eta)}{s} \right] - S^{-1} \cdot \left[ \frac{u^{\delta}}{s^{\delta}} S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} - \frac{\partial \mu_m}{\partial \zeta} + \mu_m \frac{\partial^2 \mu_m}{\partial \zeta^2} - \mu_m^2 + \mu_m \right\} \right]. \tag{24}$$

Now take,

$$\mu_0(\zeta, \eta) = e^{\zeta}, \tag{25}$$

consequently, we get

$$m = 0, 1, 2, 3 \dots \mu_1(\zeta, \eta) = S^{-1} \left[ \frac{\mu_0(\zeta, \eta)}{s} \right] - S^{-1} \left[ \frac{u^{\delta}}{s^{\delta}} S \left\{ \frac{\partial^2 \mu_0}{\partial \zeta^2} - \frac{\partial \mu_0}{\partial \zeta} + \mu_0 \frac{\partial^2 \mu_0}{\partial \zeta^2} - \mu_0^2 + \mu_0 \right\} \right], \mu_1(\zeta, \eta) = e^{\zeta} + \frac{e^{\zeta} \eta^{\delta}}{\Gamma(\delta + 1)}, \mu_2(\zeta, \eta) = S^{-1} \left[ \frac{\mu_1(\zeta, \eta)}{s} \right] - S^{-1} \left[ \frac{u^{\delta}}{s^{\delta}} S \left\{ \frac{\partial^2 \mu_1}{\partial \zeta^2} - \frac{\partial \mu_1}{\partial \zeta} + \mu_1 \frac{\partial^2 \mu_1}{\partial \zeta^2} - \mu_1^2 + \mu_1 \right\} \right], \mu_2(\zeta, \eta) = e^{\zeta} + \frac{e^{\zeta} \eta^{\delta}}{\Gamma(\delta + 1)} + \frac{e^{\zeta} \eta^{2\delta}}{\Gamma(2\delta + 1)}, \mu_3(\zeta, \eta) = S^{-1} \left[ \frac{\mu_2(\zeta, \eta)}{s} \right] - S^{-1} \left[ \frac{u^{\delta}}{s^{\delta}} S \left\{ \frac{\partial^2 \mu_2}{\partial \zeta^2} - \frac{\partial \mu_2}{\partial \zeta} + \mu_2 \frac{\partial^2 \mu_2}{\partial \zeta^2} - \mu_2^2 + \mu_2 \right\} \right], \mu_3(\zeta, \eta) = e^{\zeta} + \frac{e^{\zeta} \eta^{\delta}}{\Gamma(\delta + 1)} + \frac{e^{\zeta} \eta^{2\delta}}{\Gamma(2\delta + 1)} + \frac{e^{\zeta} \eta^{3\delta}}{\Gamma(3\delta + 1)}. \tag{26}$$

The approximate result of equation (21) can be achieved as

$$\begin{aligned} \mu(\zeta, \eta) &= e^\zeta + \frac{e^\zeta \eta^\delta}{\Gamma(\delta+1)} + \frac{e^\zeta \eta^{2\delta}}{\Gamma(2\delta+1)} + \frac{e^\zeta \eta^{3\delta}}{\Gamma(3\delta+1)} + \dots + \frac{e^\zeta \eta^{m\delta}}{\Gamma(m\delta+1)}, \\ \mu(\zeta, \eta) &= e^\zeta \sum_{m=0}^{\infty} \frac{(\eta^\delta)^m}{\Gamma(m\delta+1)} = e^\zeta E_\delta(\eta^\delta). \end{aligned} \tag{27}$$

The exact result of equation (21)

$$\mu(\zeta, \eta) = e^{(\zeta+\eta)}. \tag{28}$$

In Figure 1, the exact and the VITM solutions of problem 1 at  $\delta = 1$  are show by subgraphs, respectively. From the given figures, it can be seen that both the VITM and exact results are in close contact with each other. Also, in Figure 2, the VITM results of problem 1 are investigated at different fractional-order  $\delta = 0.8$  and  $0.6$  of 3D and 2D. It is analyzed that in Table 1, the time-fractional problem results are convergent to an integer order effect as time-fractional analysis to integer order.

4.2. *Problem.* Consider the two-dimensional fractional-order diffusion equation [11]

$$\frac{\partial^\delta \mu}{\partial \eta^\delta} = \frac{\partial^2 \mu}{\partial \zeta^2} + \frac{\partial^2 \mu}{\partial \psi^2} \quad 0 < \delta \leq 1, \tag{29}$$

with the initial condition

$$\mu(\zeta, \psi, 0) = (1 - \psi)e^\zeta. \tag{30}$$

Applying VITM on equation (38), we have

$$\mu_{m+1}(\zeta, \psi, \eta) = S^{-1} \left[ \frac{\mu_m(\zeta, \psi, \eta)}{s} \right] + S^{-1} \left[ \lambda(s) S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} + \frac{\partial^2 \mu_m}{\partial \psi^2} \right\} \right], \tag{31}$$

where the Lagrange multiplier  $\lambda(s)$  is

$$\lambda(s) = -\frac{u^\delta}{s^\delta},$$

$$\mu_{m+1}(\zeta, \psi, \eta) = S^{-1} \left[ \frac{\mu_m(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} + \frac{\partial^2 \mu_m}{\partial \psi^2} \right\} \right]. \tag{32}$$

Now take,

$$\mu_0(\zeta, \psi, \eta) = (1 - \psi)e^\zeta, \tag{33}$$

consequently, we get

$$m = 0, 1, 2, 3 \dots$$

$$\mu_1(\zeta, \psi, \eta) = S^{-1} \left[ \frac{\mu_0(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_0}{\partial \zeta^2} + \frac{\partial^2 \mu_0}{\partial \psi^2} \right\} \right],$$

$$\begin{aligned} \mu_1(\zeta, \psi, \eta) &= (1 - \psi)e^\zeta + (1 - \psi)e^\zeta \frac{\eta^\delta}{\Gamma(\delta+1)}, \\ \mu_2(\zeta, \psi, \eta) &= S^{-1} \left[ \frac{\mu_1(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_1}{\partial \zeta^2} + \frac{\partial^2 \mu_1}{\partial \psi^2} \right\} \right], \\ \mu_2(\zeta, \psi, \eta) &= (1 - \psi)e^\zeta + (1 - \psi)e^\zeta \frac{\eta^\delta}{\Gamma(\delta+1)} + (1 - \psi)e^\zeta \frac{\eta^{2\delta}}{\Gamma(2\delta+1)}, \\ \mu_3(\zeta, \psi, \eta) &= S^{-1} \left[ \frac{\mu_2(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_2}{\partial \zeta^2} + \frac{\partial^2 \mu_2}{\partial \psi^2} \right\} \right], \\ \mu_3(\zeta, \psi, \eta) &= (1 - \psi)e^\zeta + (1 - \psi)e^\zeta \frac{\eta^\delta}{\Gamma(\delta+1)} + (1 - \psi)e^\zeta \frac{\eta^{2\delta}}{\Gamma(2\delta+1)} \\ &\quad + (1 - \psi)e^\zeta \frac{\eta^{3\delta}}{\Gamma(3\delta+1)}. \\ &\vdots \end{aligned} \tag{34}$$

The approximate result of equation (38) can be achieved as

$$\begin{aligned} \mu(\zeta, \psi, \eta) &= (1 - \psi)e^\zeta + (1 - \psi)e^\zeta \frac{\eta^\delta}{\Gamma(\delta+1)} + (1 - \psi)e^\zeta \frac{\eta^{2\delta}}{\Gamma(2\delta+1)} \\ &\quad + (1 - \psi)e^\zeta \frac{\eta^{3\delta}}{\Gamma(3\delta+1)} + \dots + (1 - \psi)e^\zeta \frac{\eta^{m\delta}}{\Gamma(m\delta+1)}. \end{aligned} \tag{35}$$

When  $\alpha = 1$ , the VITM solution is

$$\mu(\zeta, \psi, \eta) = (1 - \psi)e^\zeta \sum_{m=0}^{\infty} \frac{(\eta)^m}{m!}. \tag{36}$$

The exact solution in closed form is

$$\mu(\zeta, \psi, \eta) = (1 - \psi)e^{(\zeta+\eta)}. \tag{37}$$

In Figure 3, the exact and the VITM solutions of problem 2 at  $\delta = 1$  are shown by subgraphs, respectively. From the given figures, it can be seen that both the VITM and exact results are in close contact with each other. Also, in Figure 4, the VITM results of problem 2 are investigated at different fractional-order  $\delta = 0.8$  and  $0.6$  of 3D and 2D. It is analyzed that in Table 2, the time-fractional problem results are convergent to an integer order effect as time-fractional analysis to integer order.

4.3. *Problem.* Consider the two-dimensional fractional-order diffusion equation [11]

$$\frac{\partial^\delta \mu}{\partial \eta^\delta} = \frac{\partial^2 \mu}{\partial \zeta^2} + \frac{\partial^2 \mu}{\partial \psi^2} \quad 0 < \delta \leq 1, \tag{38}$$

with the initial condition

$$\mu(\zeta, \psi, 0) = e^{(\zeta+\psi)}. \tag{39}$$

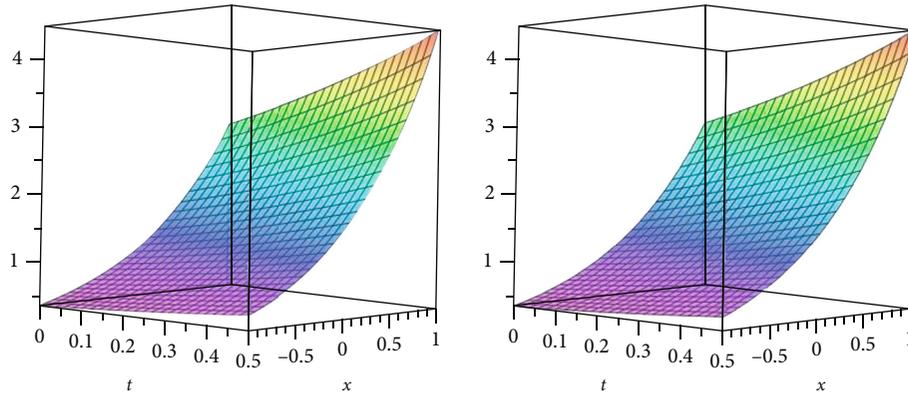


FIGURE 1: Graph of exact and analytical results of Problem 3.1.

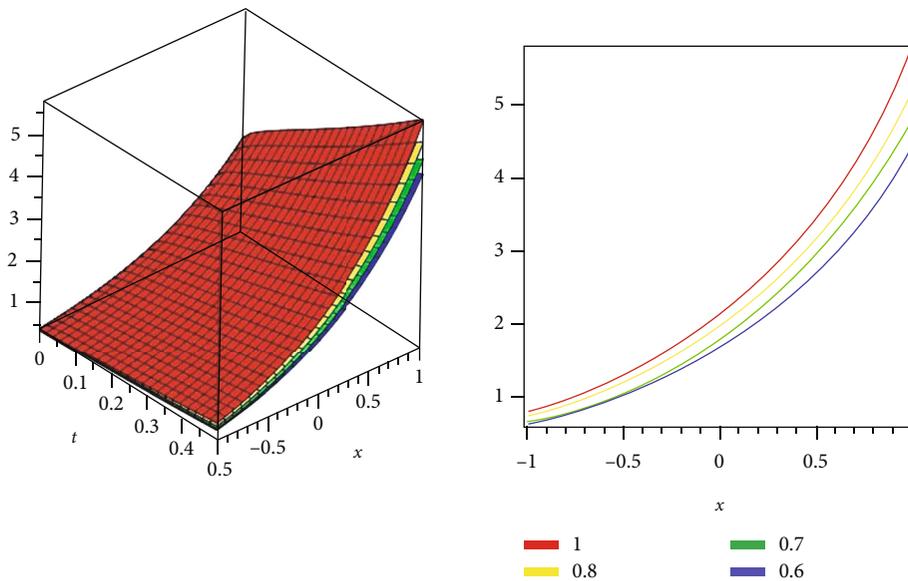


FIGURE 2: The different fractional-order graphs of Problem 3.1.

Applying VITM on equation (38), we have

$$\mu_{m+1}(\zeta, \psi, \eta) = S^{-1} \left[ \frac{\mu_m(\zeta, \psi, \eta)}{s} \right] + S^{-1} \left[ \lambda(s) S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} + \frac{\partial^2 \mu_m}{\partial \psi^2} \right\} \right], \tag{40}$$

where the Lagrange multiplier  $\lambda(s)$  is

$$\lambda(s) = -\frac{u^\delta}{s^\delta},$$

$$\mu_{m+1}(\zeta, \psi, \eta) = S^{-1} \left[ \frac{\mu_m(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} + \frac{\partial^2 \mu_m}{\partial \psi^2} \right\} \right]. \tag{41}$$

Now take,

$$\mu_0(\zeta, \psi, \eta) = e^{(\zeta+\psi)}, \tag{42}$$

consequently, we get

$$\begin{aligned} m &= 0, 1, 2, 3 \dots \\ \mu_1(\zeta, \psi, \eta) &= S^{-1} \left[ \frac{\mu_0(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_0}{\partial \zeta^2} + \frac{\partial^2 \mu_0}{\partial \psi^2} \right\} \right], \\ \mu_1(\zeta, \psi, \eta) &= e^{(\zeta+\psi)} + 2e^{(\zeta+\psi)} \frac{\eta^\delta}{\Gamma(\delta+1)}, \\ \mu_2(\zeta, \psi, \eta) &= S^{-1} \left[ \frac{\mu_1(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_1}{\partial \zeta^2} + \frac{\partial^2 \mu_1}{\partial \psi^2} \right\} \right], \\ \mu_2(\zeta, \psi, \eta) &= e^{(\zeta+\psi)} + 2e^{(\zeta+\psi)} \frac{\eta^\delta}{\Gamma(\delta+1)} + 4e^{(\zeta+\psi)} \frac{\eta^{2\delta}}{\Gamma(2\delta+1)}, \\ \mu_3(\zeta, \psi, \eta) &= S^{-1} \left[ \frac{\mu_2(\zeta, \psi, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_2}{\partial \zeta^2} + \frac{\partial^2 \mu_2}{\partial \psi^2} \right\} \right], \\ \mu_3(\zeta, \psi, \eta) &= e^{(\zeta+\psi)} + 2e^{(\zeta+\psi)} \frac{\eta^\delta}{\Gamma(\delta+1)} + 4e^{(\zeta+\psi)} \frac{\eta^{2\delta}}{\Gamma(2\delta+1)} \\ &\quad + 16e^{(\zeta+\psi)} \frac{\eta^{3\delta}}{\Gamma(3\delta+1)}, \\ &\quad \vdots \end{aligned} \tag{43}$$

TABLE 1: VITM at fractional-order value  $\delta = 0.8$  and absolute error  $\delta = 1$  of example 1.

$\eta$	$\zeta$	$\delta = 0.75$	$\delta = 1$	Exact	AE( $\delta = 1$ )
0.5	1	0.853687662	0.7165300518	0.7165306597	7.56E-08
	2	0.383587401	0.3331299364	0.3331301601	3.37E-08
	3	0.210647180	0.0930849163	0.0930849986	9.35E-09
	4	0.048026028	0.0411973531	0.0411973834	4.24E-09
	5	0.024621114	0.0222089854	0.0222089965	2.10E-09
1	1	1.389724464	0.9988367591	1.0000000000	9.35E-06
	2	0.580784320	0.4778488184	0.4778794412	4.42E-06
	3	0.283191872	0.2453240178	0.2453352832	2.24E-06
	4	0.074713729	0.0587829240	0.0587870683	5.45E-07
	5	0.034438971	0.0193141142	0.0193156388	2.32E-07

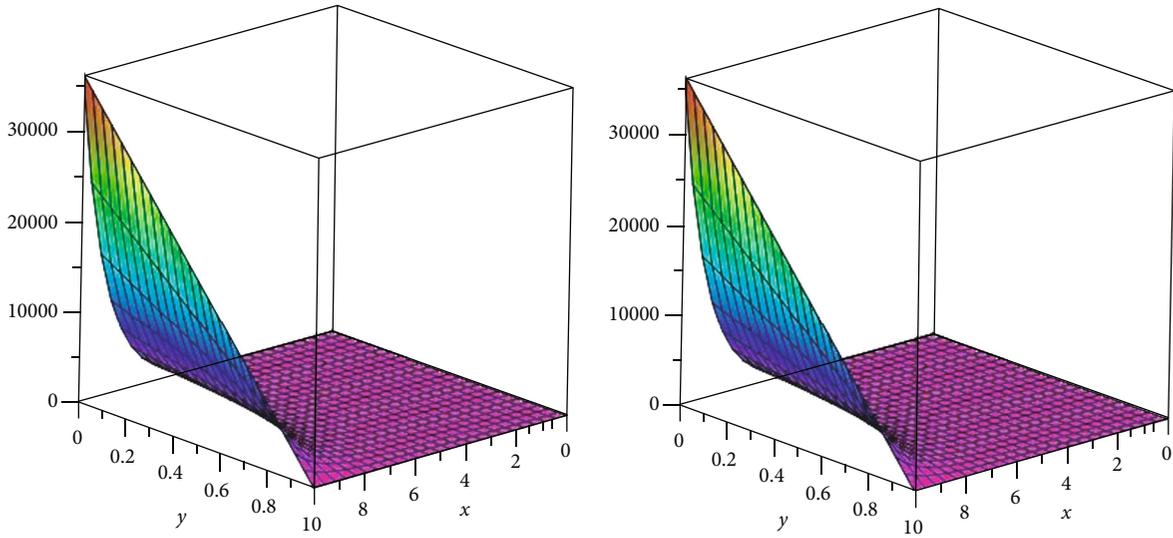


FIGURE 3: Graph of exact and approximate solutions of Problem 3.2.

The approximate result of equation (38) can be achieved as

$$\begin{aligned} \mu(\zeta, \psi, \eta) &= e^{(\zeta+\psi)} + 2e^{(\zeta+\psi)} \frac{\eta^\delta}{\Gamma(\delta+1)} + 4e^{(\zeta+\psi)} \frac{\eta^{2\delta}}{\Gamma(2\delta+1)} \\ &\quad + 16e^{(\zeta+\psi)} \frac{\eta^{3\delta}}{\Gamma(3\delta+1)} + \dots + (2)^m e^{(\zeta+\psi)} \frac{\eta^{m\delta}}{\Gamma(m\delta+1)}, \\ \mu(\zeta, \psi, \eta) &= e^{(\zeta+\psi)} \left( 1 + \frac{2\eta^\delta}{\Gamma(\delta+1)} + \frac{(2\eta^\delta)^2}{\Gamma(2\delta+1)} + \frac{(2\eta^\delta)^3}{\Gamma(3\delta+1)} \right. \\ &\quad \left. + \frac{(2\eta^\delta)^4}{\Gamma(4\delta+1)} + \dots + \frac{(2\eta^\delta)^m}{\Gamma(m\delta+1)} \right), \\ \mu(\zeta, \psi, \eta) &= e^{(\zeta+\psi)} \sum_{m=0}^{\infty} \frac{(\eta^\delta)^m}{\Gamma(m\delta+1)} = (1-\psi)e^\zeta E_\delta(\eta^\delta). \end{aligned} \quad (44)$$

When  $\delta = 1$ , then the VITM solution is

$$\mu(\zeta, \psi, \eta) = e^{(\zeta+\psi)} \sum_{m=0}^{\infty} \frac{(\eta)^m}{m!}. \quad (45)$$

The exact solution in closed form is

$$\mu(\zeta, \psi, \eta) = e^{(\zeta+\psi+\eta)}. \quad (46)$$

In Figure 5, the exact and the VITM solutions of problem 3 at  $\delta = 1$  are shown by subgraphs, respectively. From the given figures, it can be seen that both the VITM and exact results are in close contact with each other. Also, in Figure 6, the VITM results of problem 3 are investigated at different fractional-order  $\delta = 0.8$  and  $0.6$  of 3D and 2D. It is analyzed that time-fractional problem results are convergent to an integer order effect as time-fractional analysis to integer order.

4.4. Problem. Consider the three-dimensional fractional-order diffusion equation [11]

$$\frac{\partial^\delta \mu}{\partial \eta^\delta} = \frac{\partial^2 \mu}{\partial \zeta^2} + \frac{\partial^2 \mu}{\partial \psi^2} + \frac{\partial^2 \mu}{\partial \mathfrak{S}^2}, \quad 0 < \delta \leq 1, \eta \geq 0, \quad (47)$$

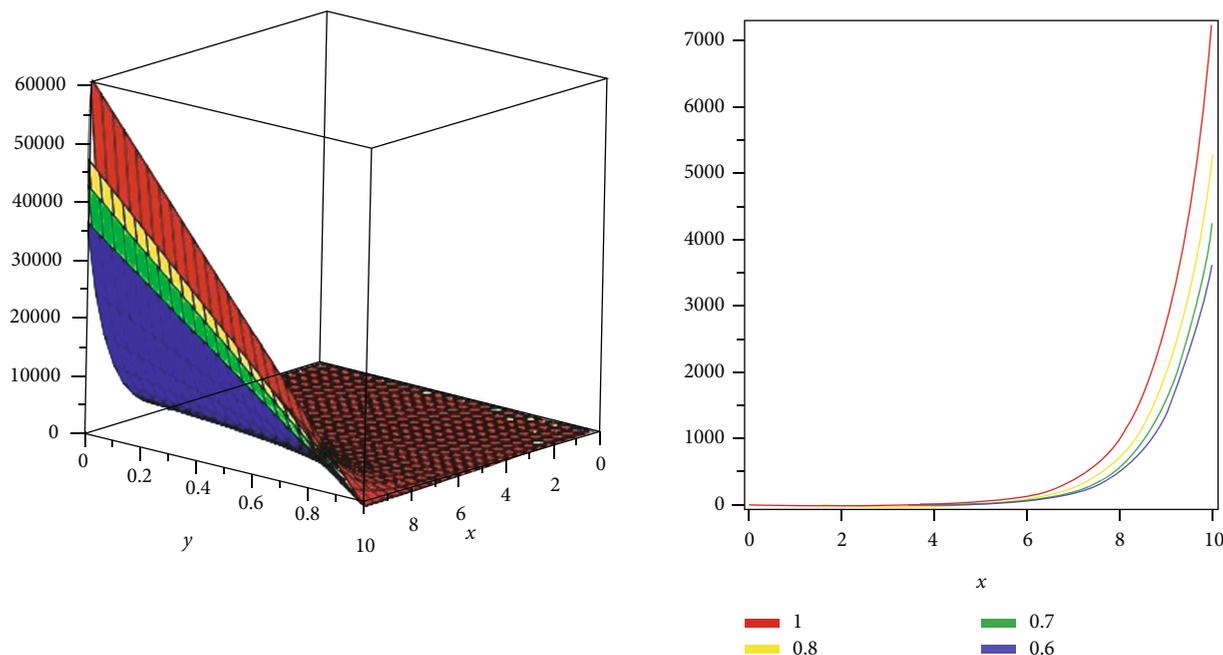


FIGURE 4: The different fractional-order  $\delta$  graphs of Problem 3.2.

TABLE 2: VITM at fractional-order value  $\delta = 0.8$  and absolute error  $\delta = 1$  of example 2.

$\eta$	$\zeta$	$\delta = 0.75$	$\delta = 1$	Exact	AE( $\delta = 1$ )
0.5	1	0.6873975264	0.4262266609	0.326227766	2.23E-07
	2	0.0687397526	0.0426226660	0.042622776	2.34E-08
	3	0.0067739752	0.0042622666	0.004262277	0.21E-09
	4	0.0006773975	0.0004362266	0.000436227	1.12E-10
	5	0.0000687397	0.0000446226	0.000044622	2.14E-10
1	1	2.7771190120	0.9984599728	1.000000000	4.56E-05
	2	0.3567119012	0.0998953372	0.100000000	5.89E-07
	3	0.0376711901	0.0098746437	0.010000000	7.12E-07
	4	0.0042671190	0.0009988544	0.001000000	7.89E-08
	5	0.0004567119	0.0000998459	0.000100000	7.22E-09

with the initial condition

$$\mu(\zeta, \psi, \mathfrak{F}, 0) = \sin \zeta \sin \psi \sin \mathfrak{F}. \tag{48}$$

Applying VITM on equation (47), we have

$$\begin{aligned} \mu_{m+1}(\zeta, \psi, \mathfrak{F}, \eta) = & S^{-1} \left[ \frac{\mu_m(\zeta, \psi, \mathfrak{F}, \eta)}{s} \right] \\ & + S^{-1} \left[ \lambda(s) S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} + \frac{\partial^2 \mu_m}{\partial \psi^2} + \frac{\partial^2 \mu_m}{\partial \mathfrak{F}^2} \right\} \right], \end{aligned} \tag{49}$$

where the Lagrange multiplier  $\lambda(s)$  is

$$\lambda(s) = -\frac{u^\delta}{s^\delta},$$

$$\begin{aligned} \mu_{m+1}(\zeta, \psi, \mathfrak{F}, \eta) = & S^{-1} \left[ \frac{\mu_m(\zeta, \psi, \mathfrak{F}, \eta)}{s} \right] \\ & - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} + \frac{\partial^2 \mu_m}{\partial \psi^2} + \frac{\partial^2 \mu_m}{\partial \mathfrak{F}^2} \right\} \right]. \end{aligned} \tag{50}$$

Now take,

$$\mu_0(\zeta, \psi, \mathfrak{F}, \eta) = \sin \zeta \sin \psi \sin \mathfrak{F}, \tag{51}$$

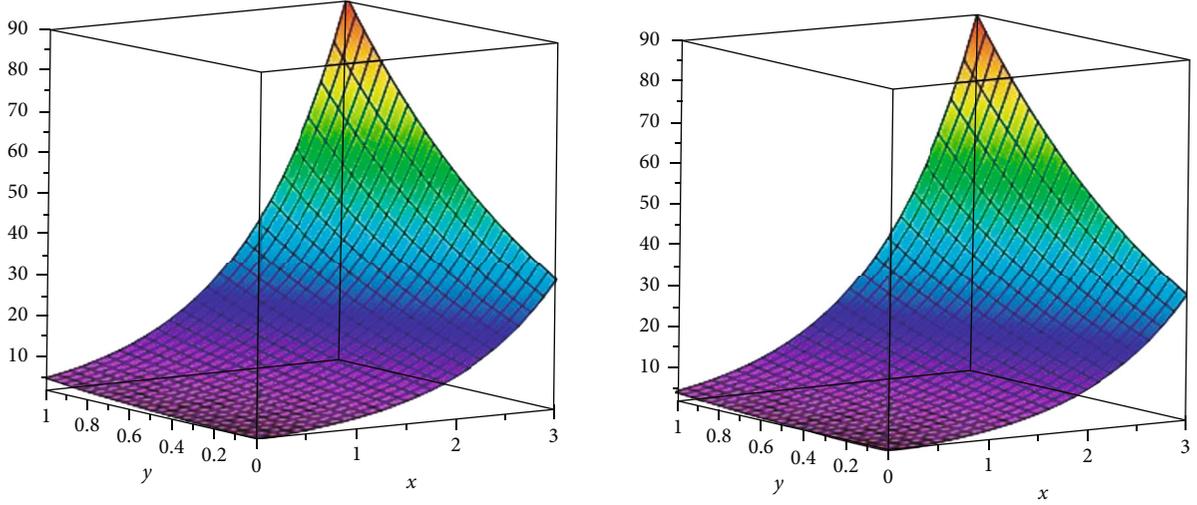


FIGURE 5: Graph of exact and approximate solutions of Problem 3.3.

consequently, we get

$$\begin{aligned}
 m &= 0, 1, 2, 3 \dots \\
 \mu_1(\zeta, \psi, \mathfrak{F}, \eta) &= S^{-1} \left[ \frac{\mu_0(\zeta, \psi, \mathfrak{F}, \eta)}{s} \right] \\
 &\quad - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_0}{\partial \zeta^2} + \frac{\partial^2 \mu_0}{\partial \psi^2} + \frac{\partial^2 \mu_0}{\partial \mathfrak{F}^2} \right\} \right], \\
 \mu_1(\zeta, \psi, \mathfrak{F}, \eta) &= \sin \zeta \sin \psi \sin \mathfrak{F} \left( 1 - 3 \frac{\eta^\delta}{\Gamma(\delta+1)} \right), \\
 \mu_2(\zeta, \psi, \mathfrak{F}, \eta) &= S^{-1} \left[ \frac{\mu_1(\zeta, \psi, \mathfrak{F}, \eta)}{s} \right] \\
 &\quad - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_1}{\partial \zeta^2} + \frac{\partial^2 \mu_1}{\partial \psi^2} + \frac{\partial^2 \mu_1}{\partial \mathfrak{F}^2} \right\} \right], \\
 \mu_2(\zeta, \psi, \mathfrak{F}, \eta) &= \sin \zeta \sin \psi \sin \mathfrak{F} \left( 1 - 3 \frac{\eta^\delta}{\Gamma(\delta+1)} \right. \\
 &\quad \left. + (-3)^2 \frac{\eta^{2\delta}}{\Gamma(2\delta+1)} \right), \\
 \mu_3(\zeta, \psi, \mathfrak{F}, \eta) &= S^{-1} \left[ \frac{\mu_2(\zeta, \psi, \mathfrak{F}, \eta)}{s} \right] \\
 &\quad - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_2}{\partial \zeta^2} + \frac{\partial^2 \mu_2}{\partial \psi^2} + \frac{\partial^2 \mu_2}{\partial \mathfrak{F}^2} \right\} \right], \\
 \mu_3(\zeta, \psi, \mathfrak{F}, \eta) &= \sin \zeta \sin \psi \sin \mathfrak{F} \left( 1 - 3 \frac{\eta^\delta}{\Gamma(\delta+1)} \right. \\
 &\quad \left. + (-3)^2 \frac{\eta^{2\delta}}{\Gamma(2\delta+1)} + (-3)^3 \frac{\eta^{3\delta}}{\Gamma(3\delta+1)} \right), \\
 &\quad \vdots
 \end{aligned} \tag{52}$$

The approximate result of equation (47) can be achieved as

$$\begin{aligned}
 u(\zeta, \psi, \mathfrak{F}, \eta) &= \sin \zeta \sin \psi \sin \mathfrak{F} \\
 &\quad \cdot \left( 1 - 3 \frac{\eta^\delta}{\Gamma(\delta+1)} + (-3)^2 \frac{\eta^{2\delta}}{\Gamma(2\delta+1)} \right. \\
 &\quad \left. + (-3)^3 \frac{\eta^{3\delta}}{\Gamma(3\delta+1)} + \dots + (-3)^m \frac{\eta^{m\delta}}{\Gamma(m\delta+1)} \right).
 \end{aligned} \tag{53}$$

When  $\delta = 1$ , then the VITM solution in a closed form is

$$\begin{aligned}
 \mu(\zeta, \psi, \mathfrak{F}, \eta) &= \sin \zeta \sin \psi \sin \mathfrak{F} \\
 &\quad \cdot \left( 1 - 3\eta + \frac{(-3\eta)^2}{2!} + \frac{(-3\eta)^3}{3!} + \frac{(-3\eta)^4}{4!} + \dots \right).
 \end{aligned} \tag{54}$$

The exact solution in closed form is

$$\mu(\zeta, \psi, \mathfrak{F}, \eta) = e^{-3\eta} \sin \zeta \sin \psi \sin \mathfrak{F}. \tag{55}$$

In Figure 7, the exact and the VITM solutions of problem 4 at  $\delta = 1$  are shown by subgraphs, respectively. From the given figures, it can be seen that both the VITM and exact results are in close contact with each other. Also, in Figure 8, the VITM results of problem 4 are investigated at different fractional-order  $\delta = 0.8$  and  $0.6$ . It is analyzed that time-fractional-order problem results are convergent to an integer order effect as time-fractional analysis to integer order.

**4.5. Example.** Consider the fractional-order nonlinear convection-diffusion equation

$$\frac{\partial^\delta \mu}{\partial \eta^\delta} = \frac{\partial^2 \mu}{\partial \zeta^2} - \frac{\partial \mu}{\partial \zeta} + \frac{\partial}{\partial \eta} \left( \mu \frac{\partial^2 \mu}{\partial \zeta^2} \right) - 2\zeta, 0 < \zeta \leq 1, 0 < \delta \leq 1, \eta > 0, \tag{56}$$

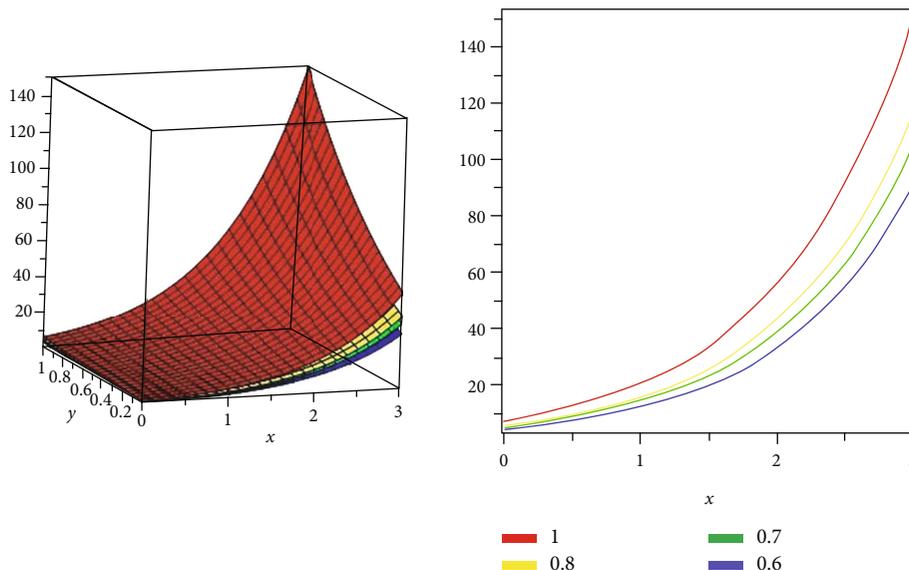


FIGURE 6: The different fractional-order graphs of  $\delta$  Problem 3.3.

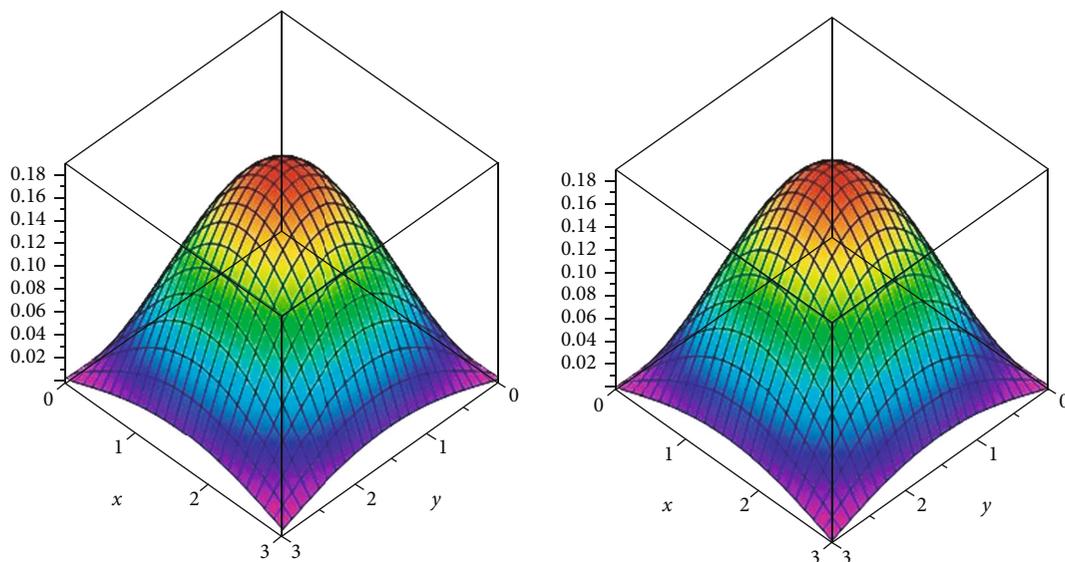


FIGURE 7: Graph of exact and approximate solutions of Problem 3.4.

with the boundary conditions

$$\mu(0, \eta) = 2\eta, \mu(1, \eta) = 1 + 2\eta, \tag{57}$$

and initial condition

$$\mu(\zeta, 0) = \zeta^2, \tag{58}$$

Applying VITM on equation (56), we have

$$\begin{aligned} \mu_{m+1}(\zeta, \eta) = & S^{-1} \left[ \frac{\mu_m(\zeta, \eta)}{s} \right] \\ & + S^{-1} \left[ \lambda(s) S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} - \frac{\partial \mu_m}{\partial \zeta} + \frac{\partial}{\partial \eta} \left( \mu_m \frac{\partial^2 \mu_m}{\partial \zeta^2} \right) - 2\zeta \right\} \right], \end{aligned} \tag{59}$$

where the Lagrange multiplier is  $\lambda(s)$ .

$$\lambda(s) = -\frac{u^\delta}{s^\delta},$$

$$\begin{aligned} \mu_{m+1}(\zeta, \eta) = & S^{-1} \left[ \frac{\mu_m(\zeta, \eta)}{s} \right] \\ & - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_m}{\partial \zeta^2} - \frac{\partial \mu_m}{\partial \zeta} + \frac{\partial}{\partial \eta} \left( \mu_m \frac{\partial^2 \mu_m}{\partial \zeta^2} \right) - 2\zeta \right\} \right]. \end{aligned} \tag{60}$$

Now take,

$$\mu_0(\zeta, \eta) = \zeta^2, \tag{61}$$

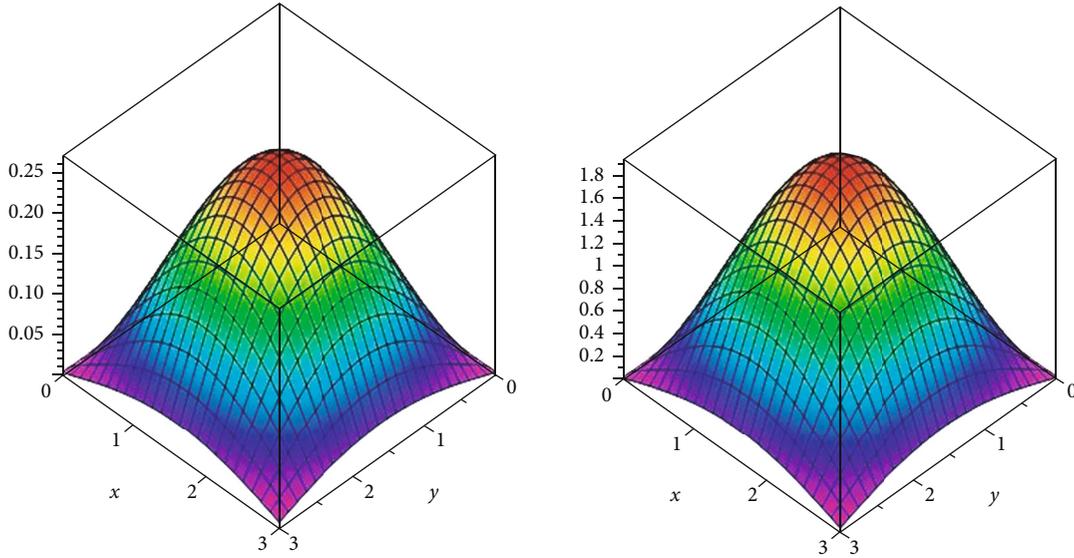


FIGURE 8: The fractional-order of  $\delta = 0.8$  and  $0.6$  of Problem 3.4.

consequently, we get

$$m = 0, 1, 2, 3 \dots$$

$$\mu_1(\zeta, \eta) = S^{-1} \left[ \frac{\mu_0(\zeta, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_0}{\partial \zeta^2} - \frac{\partial \mu_0}{\partial \zeta} + \frac{\partial}{\partial \eta} \left( \mu_0 \frac{\partial^2 \mu_0}{\partial \zeta^2} \right) - 2\zeta \right\} \right],$$

$$\mu_1(\zeta, \eta) = \zeta^2 + (2 - 4\zeta) \frac{\eta^\delta}{\Gamma(\delta + 1)},$$

$$\mu_2(\zeta, \eta) = S^{-1} \left[ \frac{\mu_1(\zeta, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_1}{\partial \zeta^2} - \frac{\partial \mu_1}{\partial \zeta} + \frac{\partial}{\partial \eta} \left( \mu_1 \frac{\partial^2 \mu_1}{\partial \zeta^2} \right) - 2\zeta \right\} \right],$$

$$\mu_2(\zeta, \eta) = \zeta^2 + (2 - 4\zeta) \frac{\eta^\delta}{\Gamma(\delta + 1)} + 4 \frac{\eta^{2\delta}}{\Gamma(2\delta + 1)} - 4\zeta(3\zeta - 1) \frac{\eta^{2\delta-1}}{\Gamma(2\delta)},$$

$$\mu_3(\zeta, \eta) = S^{-1} \left[ \frac{\mu_2(\zeta, \eta)}{s} \right] - S^{-1} \left[ \frac{u^\delta}{s^\delta} S \left\{ \frac{\partial^2 \mu_2}{\partial \zeta^2} - \frac{\partial \mu_2}{\partial \zeta} + \frac{\partial}{\partial \eta} \left( \mu_2 \frac{\partial^2 \mu_2}{\partial \zeta^2} \right) - 2\zeta \right\} \right],$$

$$\begin{aligned} \mu_3(\zeta, \eta) &= \zeta^2 + (2 - 4\zeta) \frac{\eta^\delta}{\Gamma(\delta + 1)} + 4 \frac{\eta^{2\delta}}{\Gamma(2\delta + 1)} \\ &\quad - 4\zeta(3\zeta - 1) \frac{\eta^{2\delta-1}}{\Gamma(2\delta)} - 24 \frac{\eta^{3\delta-1}}{\Gamma(3\delta)} - 4(6\zeta + 1) \frac{\eta^{3\delta-1}}{\Gamma(3\delta)} \\ &\quad - 4\zeta^2(6\zeta - 1) \frac{\eta^{3\delta-2}}{\Gamma(3\delta - 1)} - 8(1 - 2\zeta) \frac{\Gamma(2\delta + 1)\eta^{3\delta-1}}{\Gamma(3\delta)(\Gamma(\delta + 1))^2} \\ &\quad + 8\zeta \frac{\eta^{3\delta-1}}{\Gamma(3\delta)} + 8\zeta^2(1 - 3\zeta) \frac{\eta^{3\delta-2}}{\Gamma(3\delta - 1)}. \end{aligned}$$

(62)

The approximate result of equation (56) can be achieved as

$$\begin{aligned} \mu(\zeta, \eta) &= \zeta^2 + (2 - 4\zeta) \frac{\eta^\delta}{\Gamma(\delta + 1)} + 4 \frac{\eta^{2\delta}}{\Gamma(2\delta + 1)} \\ &\quad - 4\zeta(3\zeta - 1) \frac{\eta^{2\delta-1}}{\Gamma(2\delta)} - 24 \frac{\eta^{3\delta-1}}{\Gamma(3\delta)} \\ &\quad - 4(6\zeta + 1) \frac{\eta^{3\delta-1}}{\Gamma(3\delta)} - 4\zeta^2(6\zeta - 1) \frac{\eta^{3\delta-2}}{\Gamma(3\delta - 1)} \quad (63) \\ &\quad - 8(1 - 2\zeta) \frac{\Gamma(2\delta + 1)\eta^{3\delta-1}}{\Gamma(3\delta)(\Gamma(\delta + 1))^2} + 8\zeta \frac{\eta^{3\delta-1}}{\Gamma(3\delta)} \\ &\quad + 8\zeta^2(1 - 3\zeta) \frac{\eta^{3\delta-2}}{\Gamma(3\delta - 1)} + \dots \end{aligned}$$

The exact result of equation (56) is

$$\mu(\zeta, \eta) = \zeta^2 + 2\eta. \quad (64)$$

### 5. Conclusion

In this article, an extended variational iteration transform method is implemented to achieve the analytical result of time-fractional diffusion equations. The suggested method is an effective and simple tool to solve fractional-order partial differential equations, because it applies the Lagrange multiplier directly to solve fractional-order partial differential equations. In conclusion, the current technique has the small number of calculations and straightforward implementation and therefore can be applied to other fractional-order partial differential equation, which frequently arises in applied science.

## Abbreviations

VITM: Variational iteration transform method  
 ST: Shehu transform  
 DE: Diffusion equation  
 FC: Fractional calculus  
 PDEs: Partial differential equations  
 ADM: Adomian decomposition method.

## Data Availability

The numerical data used to support the findings of this study are included within the article.

## Conflicts of Interest

The authors declare that they have no conflicts of interest.

## Authors' Contributions

Nehad Ali Shah and Jae Dong Chung contributed equally to this work and are first coauthors.

## Acknowledgments

The authors extend their appreciation to the Deanship of Scientific Research at King Khalid University for funding this work through a research group program under Grant No. RGP.2/38/42. This work was supported by Korea Institute of Energy Technology Evaluation and Planning (KETEP) grant funded by the Korea government (MOTIE) (20202020900060, The Development and Application of Operational Technology in Smart Farm Utilizing Waste Heat from Particulates Reduced Smokestack)

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## Research Article

# Qualitative Analysis of a Three-Species Reaction-Diffusion Model with Modified Leslie-Gower Scheme

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Received 10 December 2020; Revised 27 March 2021; Accepted 5 April 2021; Published 4 May 2021

Academic Editor: Qifeng Zhang

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The qualitative analysis of a three-species reaction-diffusion model with a modified Leslie-Gower scheme under the Neumann boundary condition is obtained. The existence and the stability of the constant solutions for the ODE system and PDE system are discussed, respectively. And then, the priori estimates of positive steady states are given by the maximum principle and Harnack inequality. Moreover, the nonexistence of nonconstant positive steady states is derived by using Poincaré inequality. Finally, the existence of nonconstant positive steady states is established based on the Leray-Schauder degree theory.

## 1. Introduction

Three-species reaction-diffusion models with Holling-type II functional response have been a familiar subject for the analysis. Taking more practical factors into consideration, a model with a modified Leslie-Gower scheme is worthy to explore. Leslie-Gower's scheme indicates that the carrying capacity of the predator is proportional to the population size of the prey. The existing works [1–3] are all about models with this scheme. As a matter of fact, predators prefer to prey on other prey in the event of a shortage of favorite prey, so the research of the modified Leslie-Gower model springs up. Aziz-Alaoui and Okiye [4] focused on a two-dimensional continuous time dynamical system modeling a predator-prey food chain and gave the main result of the boundedness of solutions, the existence of an attracting set, and the global stability of the coexisting interior equilibrium, which was based on a modified version of the Leslie-Gower scheme and Holling-type II scheme. Singh and Gakkhar [5] investigated the stabilization problem of the modified Leslie-Gower type prey-predator model with the Holling-type II functional response. The analysis of models with a modified Leslie-Gower scheme can be also found in [6–10].

Nonconstant positive steady states have received increasing attention in recent years, see [11–18] and references

therein. Ko and Ryu [19] showed that the predator-prey model with Leslie-Gower functional response had no nonconstant positive solution in homogeneous environment, but the system with a general functional response might have at least one nonconstant positive steady state under some conditions. Zhang and Zhao [20] analyzed a diffusive predator-prey model with toxins under the homogeneous Neumann boundary condition, including the existence and nonexistence of nonconstant positive steady states of this model by considering the effect of large diffusivity. Shen and Wei [21] considered a reaction-diffusion mussel-algae model with state-dependent mussel mortality which involved a positive feedback scheme. Wang and his partners [22] considered a tumor-immune model with diffusion and nonlinear functional response and investigated the effect of diffusion on the existence of nonconstant positive steady states and the steady-state bifurcations. Hu and Li [23] were concerned about a strongly coupled diffusive predator-prey system with a modified Leslie-Gower scheme and established the existence of nonconstant positive steady states. Qiu and Guo [24] analyzed a stationary Leslie-Gower model with diffusion and advection.

Motivated by the mentioned above, we consider a three-species reaction-diffusion model with a modified Leslie-Gower and Holling-type II scheme under the homogeneous Neumann boundary condition as follows:

$$\begin{cases} \frac{\partial u}{\partial t} = u \left( A - A_1 u - B_1 v - \frac{C_1 w}{1 + D_1 u} \right), & t > 0, \\ \frac{\partial v}{\partial t} = v(B - A_2 v - B_2 u), & t > 0, \\ \frac{\partial w}{\partial t} = w \left( C - \frac{C_2 w}{1 + D_2 u} \right), & t > 0, \end{cases} \quad (1)$$

where  $u$  and  $v$  represent the density of two competitors, respectively, while  $w$  stands for the density of the predator who preys on  $u$ .  $A$ ,  $B$ , and  $C$  are all positive as the intrinsic growth rates,  $A_1$  and  $A_2$  regard as influencing factors within diverse populations themselves while  $B_1$  and  $B_2$  are influencing factors between different populations. All of them are nonnegative.  $C_1 w / (1 + D_1 u)$  and  $C_2 w / (1 + D_2 u)$  are the modified Leslie-Gower scheme, and  $C_1$ ,  $C_2$ ,  $D_1$ , and  $D_2$  are positive. Applying the following scaling to (1), as well as assuming  $C_1 D_2 / D_1 C_2 = 1$  for simplicity of calculation:

$$m_1 = \frac{D_1}{C_1} u, m_2 = \frac{A_2 D_1}{A_1 C_1} v, m_3 = \frac{D_1}{A_1 C_1} w, s = \frac{A_1 C_1}{D_1} t, \quad (2)$$

still using  $u, v, w, t$  replace  $m_1, m_2, m_3, s$ , the following ODE system can be logically obtained:

$$\begin{cases} \frac{\partial u}{\partial t} = u \left( a - u - \alpha_1 v - \frac{w}{\beta_1 + u} \right), & t > 0, \\ \frac{\partial v}{\partial t} = v(b - v - \alpha_2 u), & t > 0, \\ \frac{\partial w}{\partial t} = w \left( c - \frac{w}{\beta_2 + u} \right), & t > 0, \\ u(0) \geq 0, v(0) \geq 0, w(0) \geq 0, \end{cases} \quad (3)$$

where  $a = AD_1/A_1C_1$ ,  $b = BD_1/A_1C_1$ ,  $c = CD_1/A_1C_1$ ,  $\alpha_1 = B_1/A_2$ ,  $\alpha_2 = B_2/A_1$ ,  $\beta_1 = 1/C_1$ ,  $\beta_2 = 1/C_2$ .

It is clear that  $(0, 0, 0)$ ,  $(a, 0, 0)$ ,  $(0, b, 0)$ ,  $(0, 0, c\beta_2)$ , and  $(0, b, c\beta_2)$  are nonnegative constant solutions of system (3).  $((a - \alpha_1 b)/(1 - \alpha_1 \alpha_2), (b - \alpha_2 a)/(1 - \alpha_1 \alpha_2), 0)$  is a semitrivial solution when it satisfies  $(a - \alpha_1 b)(b - \alpha_2 a) > 0$ . When  $a\beta_1 > c\beta_2$ ,  $(\dot{u}, 0, \dot{w})$  is a semitrivial solution where

$$\dot{u} = \frac{a - \beta_1 - c + \sqrt{(\beta_1 - a + c)^2 - 4c\beta_2 + 4a\beta_1}}{2}, \quad (4)$$

$$\dot{w} = c(\beta_2 + u_0). \quad (5)$$

System (3) yields that

$$\begin{aligned} & (\alpha_1 \alpha_2 - 1)u^2 + (a - \beta_1 - \alpha_1 b + \alpha_1 \alpha_2 \beta_1 - c)u \\ & + \beta_1 a - \alpha_1 \beta_1 b - \beta_2 c = 0. \end{aligned} \quad (6)$$

If the following alternative conditions hold:

$$(i) \alpha_1 \alpha_2 > 1 \text{ and } a < \frac{b}{\alpha_2}, \quad (7)$$

$$(ii) \alpha_1 b + c \frac{\beta_2}{\beta_1} < a < \frac{b}{\alpha_2}, \quad (8)$$

there exists the unique positive equilibrium  $(u^*, v^*, w^*)$  as

$$\begin{aligned} u^* &= \frac{-a + \beta_1 + \alpha_1 b - \alpha_1 \alpha_2 \beta_1 + c + \sqrt{\Delta}}{2(\alpha_1 \alpha_2 - 1)}, \\ v^* &= b - \alpha_2 u^*, \\ w^* &= c(\beta_2 + u^*), \end{aligned} \quad (9)$$

where

$$\begin{aligned} \Delta &= (a - \beta_1 - \alpha_1 b + \alpha_1 \alpha_2 \beta_1 - c)^2 \\ &\quad - 4(\alpha_1 \alpha_2 - 1)(\beta_1 a - \alpha_1 \beta_1 b - \beta_2 c). \end{aligned} \quad (10)$$

Taking the diffusion into account, the corresponding PDE system can be written as

$$\begin{cases} \frac{\partial u}{\partial t} - d_1 \Delta u = u \left( a - u - \alpha_1 v - \frac{w}{\beta_1 + u} \right), & t > 0, x \in \Omega, \\ \frac{\partial v}{\partial t} - d_2 \Delta v = v(b - v - \alpha_2 u), & t > 0, x \in \Omega, \\ \frac{\partial w}{\partial t} - d_3 \Delta w = w \left( c - \frac{w}{\beta_2 + u} \right), & t > 0, x \in \Omega, \\ \frac{\partial u}{\partial n} = \frac{\partial v}{\partial n} = \frac{\partial w}{\partial n} = 0, & t > 0, x \in \partial\Omega, \\ u(x, 0) = u_0(x), v(x, 0) = v_0(x), w(x, 0) = w_0(x), & x \in \bar{\Omega}, \end{cases} \quad (11)$$

where  $\Omega \subset \mathbb{R}^N$  is a smooth bounded domain,  $n$  is the outward unit normal vector on  $\partial\Omega$ ,  $\Delta$  is the Laplace operator, and diffusion coefficients are  $d_1, d_2, d_3 > 0$ .

The rest of this paper is arranged as follows. In Section 2, the stability of constant solutions for the ODE system is discussed. In Section 3, the stability of constant solutions for the PDE system is studied. In Section 4, we focus on the priori estimates of positive steady states. In the last two sections, we have a discussion about the nonexistence and existence of nonconstant positive steady states under different conditions.

## 2. Stability of Constant Solutions for the ODE System

In this section, we discuss the stability of constant solutions with the condition of their existence for the ODE system.

**Theorem 1.** For the ODE system (3), let  $\Gamma = \{a, b, c, \alpha_1, \alpha_2, \beta_1, \beta_2\}$  and  $1/(\beta_1 + u^*) \triangleq B$ .

(i)  $(0, 0, 0)$ ,  $(a, 0, 0)$ ,  $(0, b, 0)$ ,  $(0, 0, c\beta_2)$  and  $((a - \alpha_1 b)/(1 - \alpha_1 \alpha_2), (b - \alpha_2 a)/(1 - \alpha_1 \alpha_2), 0)$  are all unconditionally unstable

(ii) If  $\Gamma$  satisfies  $a < b/\alpha_2$ , then  $(\dot{u}, 0, \dot{w})$  is unstable; if  $b < \alpha_2(a - \beta_1 - c)$  holds,  $(\dot{u}, 0, \dot{w})$  is local asymptotically stable

(iii) If  $\Gamma$  satisfies  $a > \alpha_1 b + c(\beta_2/\beta_1)$ , then  $(0, b, c\beta_2)$  is unstable; if  $a < \alpha_1 b + c(\beta_2/\beta_1)$  holds,  $(0, b, c\beta_2)$  is local asymptotically stable

(iv) If  $\Gamma$  and  $B$  satisfy  $2u^* - a + (\alpha_1 + 1)(b - \alpha_2 u^*) + \beta_1 c B^2(\beta_2 + u^*) + c < 0$ , then  $(u^*, v^*, w^*)$  is unstable; if  $2u^* - a - c \geq 0$  and  $c - \alpha_1 \alpha_2 u^* \geq 0$  holds,  $(u^*, v^*, w^*)$  is local asymptotically stable

*Proof.* The Jacobian matrix of the ODE system (3) is

$$J = \begin{pmatrix} a - 2u - \alpha_1 v - \frac{\beta_1 w}{(\beta_1 + u)^2} & -\alpha_1 u & -\frac{u}{\beta_1 + u} \\ -\alpha_2 v & b - \alpha_2 u - 2v & 0 \\ \frac{w^2}{(\beta_2 + u)^2} & 0 & c - \frac{2w}{\beta_2 + u} \end{pmatrix}. \tag{12}$$

Obviously, we can obtain

$$J = \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{pmatrix} \tag{13}$$

at  $(0, 0, 0)$  and its corresponding characteristic polynomial is

$$\varphi(\lambda) = (\lambda - a)(\lambda - b)(\lambda - c) = 0, \tag{14}$$

so its eigenvalues are  $\lambda_1 = a > 0$ ,  $\lambda_2 = b > 0$ , and  $\lambda_3 = c > 0$ . Therefore,  $(0, 0, 0)$  is unstable to system (3).

By the same manner, we know that  $(a, 0, 0)$ ,  $(0, b, 0)$ ,  $(0, 0, c\beta_2)$ , and  $((a - \alpha_1 b)/(1 - \alpha_1 \alpha_2), (b - \alpha_2 a)/(1 - \alpha_1 \alpha_2), 0)$  are all unstable to ODE system (3).

The Jacobian matrix of the ODE system at  $(\dot{u}, 0, \dot{w})$  is

$$J = \begin{pmatrix} -\dot{u} + \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} & -\alpha_1 \dot{u} & -\frac{\dot{u}}{\beta_1 + \dot{u}} \\ 0 & b - \alpha_2 \dot{u} & 0 \\ c^2 & 0 & -c \end{pmatrix}. \tag{15}$$

The characteristic polynomial is

$$[\lambda - (b - \alpha_2 \dot{u})] \left[ \left( \lambda + \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} \right) (\lambda + c) + \frac{c^2 \dot{u}}{\beta_1 + \dot{u}} \right] = 0. \tag{16}$$

When the eigenvalue satisfies  $\lambda_1 = b - \alpha_2 \dot{u} > 0$ , it deduces that  $a < b/\alpha_2$ , so we can see that  $(\dot{u}, 0, \dot{w})$  is unstable to ODE system (3). When  $\lambda_1 = b - \alpha_2 \dot{u} < 0$ , we consider that

$$\lambda^2 + \left( \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} + c \right) \lambda + c \dot{u} - \frac{c \dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} + \frac{c^2 \dot{u}}{\beta_1 + \dot{u}} = 0. \tag{17}$$

Let  $p_1 = \dot{u} - (\dot{u}(a - \dot{u})/(\beta_1 + \dot{u}) + c)$ ,  $p_2 = c \dot{u} - (c \dot{u}(a - \dot{u})/(\beta_1 + \dot{u}) + (c^2 \dot{u}/(\beta_1 + \dot{u}))$  and take value for  $\dot{u}, \dot{w}$  as (4) and (5), we know that  $p_1 = (\dot{u}^2 + a\beta_1 - c\beta_2 + c\beta_1)/(\beta_1 + \dot{u})$ ,  $p_2 = ((c \dot{u}(2\dot{u} + \beta_1 + c - a))/(\beta_1 + \dot{u})) > 0$ . With the existence condition  $a\beta_1 > c\beta_2$ ,  $p_1 > 0$  and  $p_2 > 0$  hold, such that equation (17) has two solutions with negative real parts.

Because of  $a\beta_1 > c\beta_2$ ,

$$\lambda_1 = b - \alpha_2 \dot{u} = b - \alpha_2 \frac{a - \beta_1 - c + \sqrt{(\beta_1 - a + c)^2 - 4c\beta_2 + 4a\beta_1}}{2} < b - \alpha_2 \frac{a - \beta_1 - c + \sqrt{(\beta_1 - a + c)^2}}{2} \tag{18}$$

holds, then  $\lambda_1 < 0$  if  $b - \alpha_2(a - \beta_1 - c) < 0$ . So we can conclude that when  $b < \alpha_2(a - \beta_1 - c)$ ,  $(\dot{u}, 0, \dot{w})$  is local asymptotically stable to ODE system (3).

The Jacobian matrix of the ODE system at  $(0, b, c\beta_2)$  is

$$J = \begin{pmatrix} a - \alpha_1 b - c \frac{\beta_2}{\beta_1} & 0 & 0 \\ -\alpha_2 b & -b & 0 \\ c^2 & 0 & -c \end{pmatrix}. \tag{19}$$

The characteristic polynomial is

$$\left( \lambda - a + \alpha_1 b + c \frac{\beta_2}{\beta_1} \right) (\lambda + b)(\lambda + c) = 0. \tag{20}$$

The corresponding eigenvalues are  $\lambda_1 = a - \alpha_1 b - c(\beta_2/\beta_1)$ ,  $\lambda_2 = -b < 0$ ,  $\lambda_3 = -c < 0$ . If  $a > \alpha_1 b + c(\beta_2/\beta_1)$ ,  $(0, b, c\beta_2)$  is unstable. Otherwise,  $a < \alpha_1 b + c(\beta_2/\beta_1)$ ,  $(0, b, c\beta_2)$  is local asymptotically stable to ODE system (3).

The Jacobian matrix of the ODE system at  $(u^*, v^*, w^*)$  is

$$J = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} = \begin{pmatrix} a - 2u^* - \alpha_1(b - \alpha_2 u^*) - \beta_1 c B^2(\beta_2 + u^*) & -\alpha_1 u^* & -u^* B \\ -\alpha_2(b - \alpha_2 u^*) & -b + \alpha_2 u^* & 0 \\ c^2 & 0 & -c \end{pmatrix}. \tag{21}$$

The corresponding characteristic polynomial is  $\lambda^3 + A_1 \lambda^2 + A_2 \lambda + A_3 = 0$ , where

$$\begin{cases} A_1 = 2u^* - a + (\alpha_1 + 1)(b - \alpha_2 u^*) + \beta_1 c B^2(\beta_2 + u^*) + c, \\ A_2 = [a - 2u^* - \alpha_1(b - \alpha_2 u^*) - \beta_1 c B^2(\beta_2 + u^*)](\alpha_2 u^* - b - c) + c^2 u^* B + (\alpha_1 \alpha_2 u^* - c)(\alpha_2 u^* - b), \\ A_3 = c(\alpha_2 u^* - b)[a - 2u^* - \alpha_1(b - \alpha_2 u^*) - \beta_1 c B^2(\beta_2 + u^*) - c u^* B]. \end{cases} \quad (22)$$

When  $\Gamma$  satisfies  $2u^* - a + (\alpha_1 + 1)(b - \alpha_2 u^*) + \beta_1 c B^2(\beta_2 + u^*) + c < 0$ , then  $A_1 < 0$ ,  $(u^*, v^*, w^*)$  is unstable applying the Hurwitz criterion [25]. When  $2u^* - a - c \geq 0$ ,  $c - \alpha_1 \alpha_2 u^* \geq 0$ , we can find  $A_1 > 0$ ,  $A_2 > 0$ ,  $A_3 > 0$ ,  $A_1 A_2 - A_3 > 0$ . So  $(u^*, v^*, w^*)$  is local asymptotically stable to ODE system (3).

The proof is complete.

### 3. Stability of Constant Solutions for the PDE System

In this section, the stability of the constant solutions with the condition of their existence for the PDE system is discussed.

Let  $0 = \mu_0 < \mu_1 < \mu_2 < \mu_3 < \dots$  as the eigenvalues of the operator  $-\Delta$  over  $\Omega$  under the homogeneous Neumann boundary condition and  $E(\mu_i)$  be the corresponding eigenspace while  $\{\varphi_{ij} \mid j = 1, 2, \dots, \dim E(\mu_i)\}$  is a set of the orthogonal basis of  $E(\mu_i)$ ,  $\mathbf{X} = \{U \in C^1(\bar{\Omega}) \times C^1(\bar{\Omega}) \times C^1(\bar{\Omega}) \mid \partial_n U = 0, x \in \partial\Omega\}$ , and  $\mathbf{X}_{ij} = \{c\varphi_{ij} \mid c \in \mathbb{R}^3\}$ . Then,  $\mathbf{X} = \bigoplus_{i=0}^{\infty} \bigoplus_{j=1}^{\dim E(\mu_i)} \mathbf{X}_{ij}$ .

**Theorem 2.** For the PDE system (11), let  $\Gamma = \{a, b, c, \alpha_1, \alpha_2, \beta_1, \beta_2\}$  and  $1/(\beta_1 + u^*) \triangleq B$ .

(i)  $(0, 0, 0)$ ,  $(a, 0, 0)$ ,  $(0, b, 0)$ ,  $(0, 0, c\beta_2)$  and  $((a - \alpha_1 b)/(1 - \alpha_1 \alpha_2), (b - \alpha_2 a)/(1 - \alpha_1 \alpha_2), 0)$  are all unconditionally unstable

(ii) If  $\Gamma$  satisfies  $a < b/\alpha_2$ , then  $(\dot{u}, 0, \dot{w})$  is unstable; if  $b < \alpha_2(a - \beta_1 - c)$  and  $d_1/d_3 > (a + \beta_2)/\beta_1$  holds,  $(\dot{u}, 0, \dot{w})$  is uniformly asymptotically stable

(iii) If  $\Gamma$  satisfies  $a > \alpha_1 b + c(\beta_2/\beta_1)$ , then  $(0, b, c\beta_2)$  is unstable; if  $a < \alpha_1 b + c(\beta_2/\beta_1)$  holds,  $(0, b, c\beta_2)$  is uniformly asymptotically stable

(iv) If  $\Gamma$  and  $B$  satisfy  $2u^* - a + (\alpha_1 + 1)(b - \alpha_2 u^*) + \beta_1 c B^2(\beta_2 + u^*) + c < 0$ , then  $(u^*, v^*, w^*)$  is unstable; if  $2u^* - a - c \geq 0$  and  $c - \alpha_1 \alpha_2 u^* \geq 0$  holds,  $(u^*, v^*, w^*)$  is uniformly asymptotically stable

*Proof.* The linearization of (11) at the positive constant solution  $U^*$  can be expressed by  $U_t = (D\Delta + G_U(U^*))U$  where  $U = (u, v, w)^T$ ,  $U^* = (u^*, v^*, w^*)^T$ ,  $D = \text{diag}(d_1, d_2, d_3)$  and  $G_U(U^*)$  is the Jacobian matrix at  $U^*$ . For each  $i \geq 0$ ,  $\bigoplus_{j=1}^{\dim E(\mu_i)} \mathbf{X}_{ij}$  is invariant under the operator  $D\Delta + G_U(U^*)$ . And  $\lambda$  is an eigenvalue of  $D\Delta + G_U(U^*)$  on  $\bigoplus_{j=1}^{\dim E(\mu_i)} \mathbf{X}_{ij}$  if and only if  $\lambda$  is an eigenvalue of the matrix  $-\mu_i D + G_U(U^*)$ . The Jacobian matrix of PDE system (11) is

$$J = \begin{pmatrix} a - 2u - \alpha_1 v - \frac{\beta_1 w}{(\beta_1 + u)^2} - d_1 \mu_i & -\alpha_1 u & -\frac{u}{\beta_1 + u} \\ -\alpha_2 v & b - \alpha_2 u - 2v - d_2 \mu_i & 0 \\ \frac{w^2}{(\beta_1 + u)^2} & 0 & c - \frac{2w}{\beta_2 + u} - d_3 \mu_i \end{pmatrix}. \quad (23)$$

According to the Theorem 1,  $(0, 0, 0)$ ,  $(a, 0, 0)$ ,  $(0, b, 0)$ ,  $(0, 0, c\beta_2)$ ,  $((a - \alpha_1 b)/(1 - \alpha_1 \alpha_2), (b - \alpha_2 a)/(1 - \alpha_1 \alpha_2), 0)$  are all unstable to ODE system (3). Hence, there exist the eigenvalue with positive real parts in the PDE system. It means that  $(0, 0, 0)$ ,  $(a, 0, 0)$ ,  $(0, b, 0)$ ,  $(0, 0, c\beta_2)$ ,  $((a - \alpha_1 b)/(1 - \alpha_1 \alpha_2), (b - \alpha_2 a)/(1 - \alpha_1 \alpha_2), 0)$  are all unstable to PDE system (11).

The Jacobian matrix of the PDE system at  $(\dot{u}, 0, \dot{w})$  is

$$J = \begin{pmatrix} -\dot{u} + \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} - d_1 \mu_i & -\alpha_1 \dot{u} & -\frac{\dot{u}}{\beta_1 + \dot{u}} \\ 0 & b - \alpha_2 \dot{u} - d_2 \mu_i & 0 \\ c^2 & 0 & -c - d_3 \mu_i \end{pmatrix}. \quad (24)$$

The characteristic polynomial is

$$\begin{aligned} & [\lambda - (b - \alpha_2 \dot{u} - d_2 \mu_i)] \left[ \left( \lambda + \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} + d_1 \mu_i \right) \right. \\ & \left. \cdot (\lambda + c + d_3 \mu_i) + \frac{c^2 \dot{u}}{\beta_1 + \dot{u}} \right] = 0. \end{aligned} \quad (25)$$

When the eigenvalue satisfies  $\lambda_1 = b - \alpha_2 \dot{u} > 0$ , it deduces that  $a < b/\alpha_2$ , there exists an eigenvalue with positive real part, and  $(\dot{u}, 0, \dot{w})$  is unstable to PDE system (11).

It is clear that eigenvalue  $\lambda_{1\mu_i} = b - \alpha_2 \dot{u} - d_2 \mu_i < 0$  as  $\lambda_1 = b - \alpha_2 \dot{u} < 0$ . Then, we discuss the following equation emphatically:

$$\lambda^2 + \left( \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} + d_1\mu_i + c + d_3\mu_i \right) \lambda + \left( \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} + d_1\mu_i \right) (c + d_3\mu_i) + \frac{c^2\dot{u}}{\beta_1 + \dot{u}} = 0. \tag{26}$$

Let

$$p_3 = \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} + d_1\mu_i + c + d_3\mu_i = (d_1 + d_3)\mu_i + p_1, \\ p_4 = \left( \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} + d_1\mu_i \right) (c + d_3\mu_i) + \frac{c^2\dot{u}}{\beta_1 + \dot{u}} \\ = d_1d_3\mu_i^2 + \left\{ cd_1 + \left[ \dot{u} - \frac{\dot{u}(a - \dot{u})}{\beta_1 + \dot{u}} \right] d_3 \right\} \mu_i + p_2. \tag{27}$$

It shows that  $p_3 > 0$  on account of  $p_1 > 0$ . When  $cd_1 + [\dot{u} - ((\dot{u}(a - \dot{u})) / (\beta_1 + \dot{u}))] d_3 > 0$ , we know  $p_4 > 0$  holds. So the eigenvalues all have negative real parts.

The Jacobian matrix of PDE system (11) at  $(0, b, c\beta_2)$  can be written as

$$\begin{pmatrix} a - \alpha_1 b - c \frac{\beta_2}{\beta_1} - d_1\mu_i & 0 & 0 \\ -\alpha_2 b & -b - d_2\mu_i & 0 \\ c^2 & 0 & -c - d_3\mu_i \end{pmatrix}. \tag{28}$$

The characteristic polynomial is

$$\left( \lambda - a + \alpha_1 b + c \frac{\beta_2}{\beta_1} + d_1\mu_i \right) (\lambda + b + d_2\mu_i) (\lambda + c + d_3\mu_i) = 0. \tag{29}$$

The corresponding eigenvalues are  $\lambda_{1\mu_i} = a - \alpha_1 b - c(\beta_2/\beta_1) - d_1\mu_i$ ,  $\lambda_{2\mu_i} = -b - d_2\mu_i < 0$  and  $\lambda_{3\mu_i} = -c - d_3\mu_i < 0$ . If  $a > \alpha_1 b + c(\beta_2/\beta_1)$ , there exists an eigenvalue with positive real part;  $(0, b, c\beta_2)$  is unstable to PDE system (11). On the contrary, if  $a < \alpha_1 b + c(\beta_2/\beta_1)$ , the eigenvalues all have negative real parts.

The Jacobian matrix of the PDE system at  $(u^*, v^*, w^*)$  is

$$G_U(U^*) = \begin{pmatrix} a - 2u^* - \alpha_1(b - \alpha_2 u^*) - \beta_1 c B^2(\beta_2 + u^*) - d_1\mu_i & -\alpha_1 u^* & -u^* B \\ -\alpha_2(b - \alpha_2 u^*) & -b + \alpha_2 u^* - d_2\mu_i & 0 \\ c^2 & 0 & -c - d_3\mu_i \end{pmatrix}. \tag{30}$$

Its characteristic polynomial is  $\lambda^3 + A_{1\mu_i}\lambda^2 + A_{2\mu_i}\lambda + A_{3\mu_i} = 0$ , where

$$\begin{cases} A_{1\mu_i} = (d_1 + d_2 + d_3)\mu_i + A_1, \\ A_{2\mu_i} = (d_1d_2 + d_1d_3 + d_2d_3)\mu_i^2 - (d_1a_{22} + d_2a_{11} + d_1a_{33} + d_3a_{11} + d_2a_{33} + d_3a_{22})\mu_i + A_2, \\ A_{3\mu_i} = d_1d_2d_3\mu_i^3 - (d_1d_2a_{33} + d_1d_3a_{22} + d_2d_3a_{11})\mu_i^2 + (d_3a_{11}a_{22} + d_2a_{11}a_{33} + d_1a_{22}a_{33} - d_3a_{12}a_{21} - d_2a_{13}a_{31})\mu_i + A_3. \end{cases} \tag{31}$$

When  $2u^* - a + (\alpha_1 + 1)(b - \alpha_2 u^*) + \beta_1 c B^2(\beta_2 + u^*) + c < 0$ , there exists an eigenvalue with positive real part;  $(u^*, v^*, w^*)$  is unstable to PDE system (11).

When  $A_1 > 0$  and  $d_1, d_2, d_3 > 0$ ,  $A_{1\mu_i} > 0$  holds. Similarly,  $A_{2\mu_i} > 0$  since  $A_2 > 0$  and  $d_1, d_2, d_3 > 0$ . If  $2u^* - a - c \geq 0, c - \alpha_1\alpha_2 u^* \geq 0$ , we have  $d_3a_{11}a_{22} + d_2a_{11}a_{33} + d_1a_{22}a_{33} - d_3a_{12}a_{21} - d_2a_{13}a_{31} > 0$  and  $d_1d_2a_{33} + d_1d_3a_{22} + d_2d_3a_{11} < 0$ . As a result of  $A_3 > 0$  and  $d_1, d_2, d_3 > 0$ ,  $A_{3\mu_i} > 0$  can be obtained. What is more,  $A_1A_2 - A_3 > 0$  leads to  $A_{1\mu_i}A_{2\mu_i} - A_{3\mu_i} > 0$ . Thus, the eigenvalues all have negative real parts.

In the following, we shall prove that there exists a positive constant  $\kappa$  when the corresponding eigenvalues all have negative real parts, such that

$$\text{Re}(\lambda_{1\mu_i}), \text{Re}(\lambda_{2\mu_i}), \text{Re}(\lambda_{3\mu_i}) < -\kappa, \quad \text{for all } i \geq 1. \tag{32}$$

Let  $\lambda = \mu_i\zeta$ , then

$$\psi_i(\lambda) = \mu_i^3\zeta^3 + A_{1\mu_i}\mu_i^2\zeta^2 + A_{2\mu_i}\mu_i\zeta + A_{3\mu_i} \triangleq \tilde{\psi}_i(\zeta). \tag{33}$$

Since  $\mu_i \rightarrow \infty$  as  $i \rightarrow \infty$ , it follows that

$$\lim_{i \rightarrow \infty} \left\{ \frac{\bar{\psi}_i(\zeta)}{\mu_i^3} \right\} = \zeta^3 + (d_2 + d_2 + d_3)\zeta^2 + (d_1d_2 + d_1d_3 + d_2d_3)\zeta + d_1d_2d_3 \triangleq \bar{\psi}(\zeta). \quad (34)$$

Applying the Hurwitz criterion, the three roots  $\zeta_1, \zeta_2, \zeta_3$  of  $\bar{\psi}(\zeta) = 0$  all have negative real parts. Thus, there exists a positive constant  $\kappa'$  such that  $\operatorname{Re}(\zeta_1), \operatorname{Re}(\zeta_2), \operatorname{Re}(\zeta_3) \leq -\kappa'$ . By continuity, there exists  $i_0$  such that the three roots  $\zeta_{i1}, \zeta_{i2}, \zeta_{i3}$  of  $\bar{\psi}(\zeta) = 0$  satisfy

$$\operatorname{Re}\{\zeta_{i1}\}, \operatorname{Re}\{\zeta_{i2}\}, \operatorname{Re}\{\zeta_{i3}\} \leq -\frac{\kappa'}{2}, \quad \text{for all } i \geq i_0. \quad (35)$$

Hence,  $\operatorname{Re}(\lambda_{1\mu_i}), \operatorname{Re}(\lambda_{2\mu_i}), \operatorname{Re}(\lambda_{3\mu_i}) \leq -\mu_i\kappa'/2 \leq -\kappa'/2$  for all  $i \geq i_0$ .

Let  $-\kappa'' = \max_{1 \leq i \leq i_0} \{\operatorname{Re}(\lambda_{1\mu_i}), \operatorname{Re}(\lambda_{2\mu_i}), \operatorname{Re}(\lambda_{3\mu_i})\}$ ,  $\kappa = \min\{\kappa', \kappa''\}$ . Then, for  $i \geq 1$ ,

$$\operatorname{Re}(\lambda_{1\mu_i}), \operatorname{Re}(\lambda_{2\mu_i}), \operatorname{Re}(\lambda_{3\mu_i}) < -\kappa. \quad (36)$$

Therefore, the constant solutions are uniformly asymptotically stable when the corresponding eigenvalues all have negative real parts.

The proof is complete.

#### 4. A Priori Estimates of Positive Steady States

The corresponding steady-state problem of system (11) is

$$\begin{cases} -d_1 \Delta u = u \left( a - u - \alpha_1 v - \frac{w}{\beta_1 + u} \right), & x \in \Omega, \\ -d_2 \Delta v = v(b - v - \alpha_2 u), & x \in \Omega, \\ -d_3 \Delta w = w \left( c - \frac{w}{\beta_2 + u} \right), & x \in \Omega, \\ \frac{\partial u}{\partial n} = \frac{\partial v}{\partial n} = \frac{\partial w}{\partial n} = 0, & x \in \partial\Omega. \end{cases} \quad (37)$$

Two lemmas are listed here for the preliminary.

**Lemma 3.** (Harnack inequality [26]).

Let  $\omega(x) \in C^2(\Omega) \cap C^1(\bar{\Omega})$  be a positive solution to  $\Delta\omega + c(x)\omega = 0, x \in \Omega$ , where  $c(x) \in C(\bar{\Omega})$ , satisfying the homogeneous Neumann boundary condition. Then, there exists a positive constant  $C_* = C_*(N, \Omega, \|c\|_\infty)$  such that

$$\max_{\bar{\Omega}} \omega \leq C_* \min_{\bar{\Omega}} \omega. \quad (38)$$

**Lemma 4.** (maximum principle [27]).

Suppose that  $g \in C(\Omega \times \mathbb{R}^1)$  and  $b_j \in C(\bar{\Omega}), j = 1, 2, \dots, N$ .

(i) if  $\omega(x) \in C^2(\Omega) \cap C^1(\bar{\Omega})$  satisfies

$$\Delta\omega + \sum_{j=1}^N b_j(x)\omega_{x_j} + g(x, \omega(x)) \geq 0, \quad x \in \Omega, \quad (39)$$

$$\frac{\partial\omega}{\partial\nu} \leq 0, \quad x \in \partial\Omega,$$

and  $\omega(x_0) = \max_{\bar{\Omega}} \omega(x)$ , then  $g(x_0, \omega(x_0)) \geq 0$ .

(ii) if  $\omega(x) \in C^2(\Omega) \cap C^1(\bar{\Omega})$  satisfies

$$\Delta\omega + \sum_{j=1}^N b_j(x)\omega_{x_j} + g(x, \omega(x)) \leq 0, \quad x \in \Omega, \quad (40)$$

$$\frac{\partial\omega}{\partial\nu} \geq 0, \quad x \in \partial\Omega,$$

and  $\omega(x_0) = \min_{\bar{\Omega}} \omega(x)$ , then  $g(x_0, \omega(x_0)) \leq 0$ .

The results of upper and lower bounds can be stated as follows.

**Theorem 5.** (upper bounds).

Assuming that  $(u, v, w)$  is a positive solution of system (37), we get

$$\max_{\bar{\Omega}} u \leq a, \quad (41)$$

$$\max_{\bar{\Omega}} v \leq b, \quad (42)$$

$$\max_{\bar{\Omega}} w \leq c(\beta_2 + a). \quad (43)$$

*Proof.* Since  $u(a - u - \alpha_1 v - w/(\beta_1 + u)) \leq u(a - u)$  and  $v(b - v - \alpha_2 u) \leq v(b - v)$ , such that  $\max_{\bar{\Omega}} u \leq a, \max_{\bar{\Omega}} v \leq b$

according to Lemma 4. Because of  $\max_{\bar{\Omega}} u \leq a$ , it is evident

that  $\max_{\bar{\Omega}} w \leq c(\beta_2 + a)$ .

The proof is complete.

**Theorem 6.** (lower bounds).

Fix  $\Gamma$  and  $\underline{d}_1, \underline{d}_2, \underline{d}_3$  as positive constants. Assume that

$$(d_1, d_2, d_3) \in [\underline{d}_1, \infty) \times [\underline{d}_2, \infty) \times [\underline{d}_3, \infty), \quad (44)$$

then there exists a positive constant  $\underline{C} = \underline{C}(\Gamma, \Omega, N, \underline{d}_1, \underline{d}_2, \underline{d}_3)$  who can make every positive solution  $(u, v, w)$  of system (37) satisfy

$$\min_{\bar{\Omega}} u(x) > \underline{C}, \quad (45)$$

$$\min_{\bar{\Omega}} v(x) > \underline{C}, \quad (46)$$

$$\min_{\Omega} w(x) > \underline{C}. \tag{47}$$

*Proof.* Let

$$\begin{cases} c_1(x) = d_1^{-1} \left( a - u - \alpha_1 v - \frac{w}{\beta_1 + u} \right), \\ c_2(x) = d_2^{-1} (b - v - \alpha_2 u), \\ c_3(x) = d_3^{-1} \left( c - \frac{w}{\beta_2 + u} \right). \end{cases} \tag{48}$$

In view of (41), (42), and (43), a positive constant  $\bar{C} = \bar{C}(\Omega, N, \bar{D}, \Gamma)$  can be easily found, such that

$$\|c_1(x)\|_{\infty}, \|c_2(x)\|_{\infty}, \|c_3(x)\|_{\infty} \leq \bar{C}, \tag{49}$$

where  $d_1, d_2, d_3 > \bar{D}$ . Thus,  $u, v$ , and  $w$  satisfy that

$$\begin{aligned} \Delta u + c_1(x)u &= 0, & x \in \Omega, \\ \frac{\partial u}{\partial n} &= 0, & x \in \partial\Omega, \\ \Delta v + c_2(x)v &= 0, & x \in \Omega, \\ \frac{\partial v}{\partial n} &= 0, & x \in \partial\Omega, \\ \Delta w + c_3(x)w &= 0, & x \in \Omega, \\ \frac{\partial w}{\partial n} &= 0, & x \in \partial\Omega. \end{aligned} \tag{50}$$

According to the Harnack inequality in Lemma 3, there must be a positive constant  $C_* = C_*(\Omega, N, \bar{D}, \Gamma)$ , such that

$$\begin{aligned} \max_{\Omega} u &\leq C_* \min_{\Omega} u, \\ \max_{\Omega} v &\leq C_* \min_{\Omega} v, \\ \max_{\Omega} w &\leq C_* \min_{\Omega} w. \end{aligned} \tag{51}$$

Suppose that (45), (46), and (47) hold of no account.

There must be a sequence  $\{(d_{1i}, d_{2i}, d_{3i})\}_{i=1}^{\infty}$  with  $(d_{1i}, d_{2i}, d_{3i}) \in [\underline{d}_1, \infty) \times [\underline{d}_2, \infty) \times [\underline{d}_3, \infty)$ , such that the corresponding positive solutions  $(u_i, v_i, w_i)$  of system (37) reach the qualification

$$\max_{\Omega} u_i \rightarrow 0, \text{ or } \max_{\Omega} v_i \rightarrow 0 \text{ or } \max_{\Omega} w_i \rightarrow 0 (i \rightarrow \infty). \tag{52}$$

Then, we apply  $(u_i, v_i, w_i)$  to the system of (37) and integrate by parts, so we obtain that

$$\begin{aligned} \int_{\Omega} u_i \left( a - u_i - \alpha_1 v_i - \frac{w_i}{\beta_1 + u_i} \right) dx &= 0, \\ \int_{\Omega} v_i (b - v_i - \alpha_2 u_i) dx &= 0, \\ \int_{\Omega} w_i \left( c - \frac{w_i}{\beta_2 + u_i} \right) dx &= 0. \end{aligned} \tag{53}$$

There exists a subsequence of  $\{(d_{1i}, d_{2i}, d_{3i})\}_{i=1}^{\infty}$  according to the  $L^p$ -regularity theory and Sobolev embedding theorem, but we still use  $\{(d_{1i}, d_{2i}, d_{3i})\}_{i=1}^{\infty}$  to represent for convenience. So there must be  $u^*, v^*, w^*$  and  $(\bar{d}_1, \bar{d}_2, \bar{d}_3)$  as the limiting of  $(u_i, v_i, w_i)$  and  $(d_{1i}, d_{2i}, d_{3i})$  when  $i \rightarrow \infty$ . They can be written as follows:

$$\begin{aligned} (u_i, v_i, w_i) &\rightarrow (u^*, v^*, w^*) \in C^2(\Omega) \times C^2(\Omega) \times C^2(\Omega), \\ (d_{1i}, d_{2i}, d_{3i}) &\rightarrow (\bar{d}_1, \bar{d}_2, \bar{d}_3) \in [\underline{d}_1, \infty) \times [\underline{d}_2, \infty) \times [\underline{d}_3, \infty). \end{aligned} \tag{54}$$

Let  $i \rightarrow \infty$ , we get that

$$\begin{aligned} \int_{\Omega} u_* \left( a - u_* - \alpha_1 v_* - \frac{w_*}{\beta_1 + u_*} \right) dx &= 0, \\ \int_{\Omega} v_* (b - v_* - \alpha_2 u_*) dx &= 0, \\ \int_{\Omega} w_* \left( c - \frac{w_*}{\beta_2 + u_*} \right) dx &= 0. \end{aligned} \tag{55}$$

We now discuss the following three cases.

*Case 1.*  $u^* \equiv 0$ . Since  $v_i \rightarrow v^*$  as  $i \rightarrow \infty$ ,  $b - v_i - \alpha_2 u_i > 0$ ,  $x \in \bar{\Omega}$  holds for every  $i \gg 1$ , so that

$$\int_{\Omega} v_i (b - v_i - \alpha_2 u_i) dx > 0, \tag{56}$$

which contradicts with (55).

*Case 2.*  $v^* \equiv 0, u^* \neq 0$ . Since  $u_i \rightarrow u^*$  as  $i \rightarrow \infty$ ,  $a - u_i - \alpha_1 v_i - w_i/(\beta_1 + u_i) > 0$ ,  $x \in \bar{\Omega}$  holds for every  $i \gg 1$ , so that

$$\int_{\Omega} u_i \left( a - u_i - \alpha_1 v_i - \frac{w_i}{\beta_1 + u_i} \right) dx > 0, \tag{57}$$

which contradicts with (55).

*Case 3.*  $w^* \equiv 0, u^* \neq 0, v^* \neq 0$ . Since  $w_i \rightarrow w^*$  as  $i \rightarrow \infty$ ,  $c - w_i/(\beta_2 + u_i) > 0$ ,  $x \in \bar{\Omega}$  holds for every  $i \gg 1$ , so that

$$\int_{\Omega} w_i \left( c - \frac{w_i}{\beta_2 + u_i} \right) dx > 0, \tag{58}$$

which contradicts with (55).

The proof is complete.

## 5. Nonexistence of Nonconstant Positive Steady States

We prove the nonexistence of nonconstant positive steady states of system (37) in this section.

**Theorem 7.** *Let  $\mu_1$  is the smallest positive eigenvalue of operator  $-\Delta$  over  $\Omega$  under the homogeneous Neumann boundary conditions and fixed positive constants  $d_2^*, d_3^*$  satisfy  $\mu_1 d_2^* > b$  and  $\mu_1 d_3^* > c + 1$ , then there exists a positive constant  $D_1 = D_1(\Gamma, d_2^*, d_3^*)$  such that when  $d_1 > D_1$ ,  $d_2 \geq d_2^*$  and  $d_3 \geq d_3^*$ , system (37) has no nonconstant positive steady states.*

*Proof.* Assume that  $(u, v, w)$  is the positive solution of (37). For any  $\phi \in L^1(\Omega)$ , let  $\bar{\phi} = (1/|\Omega|) \int_{\Omega} \phi dx$ . The differential equation (37) multiplies  $u - \bar{u}, v - \bar{v}, w - \bar{w}$  and integrates by parts over  $\Omega$  to get

$$\begin{aligned} & \int_{\Omega} d_1 |\nabla u|^2 dx \\ &= \int_{\Omega} \left[ u \left( a - u - \alpha_1 v - \frac{w}{\beta_1 + u} \right) \right. \\ & \quad \left. - u \left( a - u - \alpha_1 v - \frac{w}{\beta_1 + u} \right) \right] (u - \bar{u}) dx \\ &= \int_{\Omega} \left[ a(u - \bar{u})^2 - (u + \bar{u})(u - \bar{u})^2 \right. \\ & \quad \left. - \alpha_1(uv - \bar{u}\bar{v})(u - \bar{u}) \right. \\ & \quad \left. - \frac{uw(\beta_1 + u)(u - \bar{u}) - \bar{u}\bar{w}(\beta_1 + \bar{u})(\bar{u} - \bar{u})}{(\beta_1 + u)(\beta_1 + \bar{u})} \right] dx, \end{aligned} \quad (59)$$

$$\begin{aligned} & \int_{\Omega} d_2 |\nabla v|^2 dx \\ &= \int_{\Omega} [v(b - v - \alpha_2 u) - \bar{v}(b - \bar{v} - \alpha_2 \bar{u})] \\ & \quad \cdot (v - \bar{v}) dx \\ &= \int_{\Omega} [b(v - \bar{v})^2 - \alpha_2(uv - \bar{u}\bar{v})(v - \bar{v}) \\ & \quad - (v + \bar{v})(v - \bar{v})^2] dx, \end{aligned} \quad (60)$$

$$\begin{aligned} & \int_{\Omega} d_3 |\nabla w|^2 dx \\ &= \int_{\Omega} \left[ \int_{\Omega} \left[ w \left( c - \frac{w}{\beta_2 + u} \right) - \bar{w} \left( c - \frac{w}{\beta_2 + u} \right) \right] \right. \\ & \quad \cdot (w - \bar{w}) dx \\ &= \int_{\Omega} [c(w - \bar{w})^2 \\ & \quad \left. - \frac{w^2(\beta_2 + u)(w - \bar{w}) - \bar{w}^2(\beta_2 + \bar{u})(\bar{w} - \bar{w})}{(\beta_2 + u)(\beta_2 + \bar{u})} \right] dx. \end{aligned} \quad (61)$$

Combine (59), (60), and (61), we have

$$\begin{aligned} & \int_{\Omega} (d_1 |\nabla u|^2 + d_2 |\nabla v|^2 + d_3 |\nabla w|^2) dx \\ & \leq \int_{\Omega} [a(u - \bar{u})^2 + b(v - \bar{v})^2 + c(w - \bar{w})^2 \\ & \quad + (\alpha_1 u + \alpha_2 v) |u - \bar{u}| |v - \bar{v}| \\ & \quad + \left( 1 + \frac{w^2}{\beta_2^2} \right) |u - \bar{u}| |w - \bar{w}|] dx \\ & \leq \int_{\Omega} \left[ a + \frac{\alpha_1 a + \alpha_2 b}{2\varepsilon_1} + 1 + \frac{c^2(\beta_2 + a)^2}{2\varepsilon_2 \beta_2^2} \right] \\ & \quad \cdot (u - \bar{u})^2 dx \\ & \quad + \int_{\Omega} \left[ b + \frac{\varepsilon_1(\alpha_1 a + \alpha_2 b)}{2} \right] (v - \bar{v})^2 dx \\ & \quad + \int_{\Omega} \left[ c + 1 + \frac{\varepsilon_2 c^2(\beta_2 + a)^2}{2\beta_2^2} \right] (w - \bar{w})^2 dx, \end{aligned} \quad (62)$$

where  $\varepsilon_1, \varepsilon_2$  are the arbitrary small positive constants arising from Young inequality. Meanwhile, applying the Poincaré inequality  $\mu_1 \int_{\Omega} (f - \bar{f})^2 dx \leq \int_{\Omega} |\nabla f|^2 dx$ , we gain that

$$\begin{aligned} & \mu_1 \int_{\Omega} [d_1 (u - \bar{u})^2 + d_2 (v - \bar{v})^2 + d_3 (w - \bar{w})^2] dx \\ & \leq \int_{\Omega} [a + 1 + C_1^*(\varepsilon_1, \varepsilon_2)] (u - \bar{u})^2 dx \\ & \quad + \int_{\Omega} \left[ b + \frac{\varepsilon_1(\alpha_1 a + \alpha_2 b)}{2} \right] (v - \bar{v})^2 dx \\ & \quad + \int_{\Omega} \left[ c + 1 + \frac{\varepsilon_2 c^2(\beta_2 + a)^2}{2\beta_2^2} \right] (w - \bar{w})^2 dx \end{aligned} \quad (63)$$

for some positive constants  $C_1^*(\varepsilon_1, \varepsilon_2)$ . Choose  $\varepsilon_1, \varepsilon_2 > 0$  very small such that

$$\mu_1 d_2^* \geq b + \frac{\varepsilon_1(\alpha_1 a + \alpha_2 b)}{2}, \quad (64)$$

$$\mu_1 d_3^* \geq c + 1 + \frac{\varepsilon_2 c^2(\beta_2 + a)^2}{2\beta_2^2}. \quad (65)$$

Hence, (65) implies that  $v = \bar{v} = \text{constant}$ ,  $w = \bar{w} = \text{constant}$ , and  $u = \bar{u} = \text{constant}$  if  $d_1 > D_1 \triangleq \mu_1^{-1} [a + 1 + C_1^*(\varepsilon_1, \varepsilon_2)]$ .

The proof is complete.

## 6. Existence of Nonconstant Positive Steady States

In this part, we discuss the existence of nonconstant positive solutions of (37) by using the degree theorem.

Fix the  $\Gamma, d_1, d_3$  still as positive number and define  $\mathbf{X}^+ = \{U \in \mathbf{X} \mid U > 0, x \in \bar{\Omega}, i = 1, 2, 3\}$ ,  $B(l) = \{U \in \mathbf{X} \mid l^{-1} < u, v, w < l, x \in \bar{\Omega}\}, l > 0$ . Then, (37) can be noted as

$$\begin{cases} -D\Delta U = G(U), & x \in \Omega, \\ \frac{\partial U}{\partial n} = 0, & x \in \partial\Omega. \end{cases} \quad (66)$$

So  $U$  is a positive solution to (37) if and only if

$$\mathbf{F}(U) \triangleq U - (\mathbf{I} - \Delta)^{-1} \{D^{-1}G(U) + U\} = 0, \quad U \in \mathbf{X}^+, \quad (67)$$

where  $(I - \Delta)^{-1}$  is the inverse of  $\mathbf{I} - \Delta$  in  $\mathbf{X}$  under the homogeneous Neumann boundary condition. And if  $\mathbf{F}(U) \neq 0$  on  $\partial B$ , the Leray-Schauder degree  $\deg(\mathbf{F}(\cdot), 0, B)$  can be well defined. Besides, we note that

$$D_U \mathbf{F}(U^*) \triangleq \mathbf{I} - (\mathbf{I} - \Delta)^{-1} \{D^{-1}G_U(U^*) + \mathbf{I}\}. \quad (68)$$

The index of  $\mathbf{F}(U)$  at  $U^*$  can be either 1 or -1 if  $D_U \mathbf{F}(U^*)$  is invertible, which is defined as  $\text{index}(\mathbf{F}(\cdot), U^*) = (-1)^r$ , where  $r$  is the total number of eigenvalues with negative real parts of  $D_U \mathbf{F}(U^*)$ .

Let  $\lambda$  be an eigenvalue of  $D_U \mathbf{F}(U^*)$  on  $X_{ij}$  for each integer  $i \geq 1$  and each integer  $1 \leq j \leq \dim E(\mu_i)$ , if and only if it is an eigenvalue of the matrix

$$\mathbf{I} - \frac{1}{1 + \mu_i} [D^{-1}G_U(U^*) + \mathbf{I}] = \frac{1}{1 + \mu_i} [\mu_i \mathbf{I} - D^{-1}G_U(U^*)]. \quad (69)$$

Hence,  $D_U \mathbf{F}(U^*)$  is invertible if and only if, for all  $i \geq 1$ ,  $i \in Z$ , the matrix  $\mathbf{I} - (1/(1 + \mu_i))[D^{-1}G_U(U^*) + \mathbf{I}]$  is nonsingular. Let

$$\begin{aligned} H(\mu) &= H(U^*; \mu) = \det \{ \mu \mathbf{I} - D^{-1}G_U(U^*) \} \\ &= \frac{1}{d_1 d_2 d_3} \det \{ \mu D - G_U(U^*) \}. \end{aligned} \quad (70)$$

We can know that if  $H(\mu_i) \neq 0$ , the number of negative eigenvalues of  $D_U \mathbf{F}(U^*)$  on  $X_{ij}$  is odd if and only if  $H(\mu_i) < 0$  for every  $1 \leq j \leq \dim E(\mu_i)$ . According to this, we can form the following result.

**Proposition 8.** Assume that the matrix  $\mu_i \mathbf{I} - D^{-1}G_U(U^*)$  is nonsingular for all  $i \geq 1$ , then

$$\text{index}(\mathbf{F}(\cdot), U^*) = (-1)^\sigma, \quad (71)$$

where  $\sigma = \sum_{i \geq 1, H(\mu_i) < 0} \dim E(\mu_i)$ .

For calculating the sign of  $H(\mu_i)$ , we firstly consider the index of  $(\mathbf{F}(\cdot), U^*)$ . The calculation shows that

$$\begin{aligned} \det \{ \mu D - G_U(U^*) \} &= \Phi_3(d_2) \mu^3 + \Phi_2(d_2) \mu^2 \\ &\quad + \Phi_1(d_2) \mu - \det \{ G_U(U^*) \} \\ &\triangleq \Phi(d_2; \mu), \end{aligned} \quad (72)$$

with

$$\begin{aligned} \Phi_1(d_2) &= d_3 a_{11} a_{22} + d_2 a_{11} a_{33} + d_1 a_{22} a_{33} - d_3 a_{12} a_{21} - d_2 a_{13} a_{31}, \\ \Phi_2(d_2) &= -(d_2 d_3 a_{11} + d_1 d_3 a_{22} + d_1 d_2 a_{33}), \\ \Phi_3(d_2) &= d_1 d_2 d_3, \end{aligned} \quad (73)$$

where  $a_{ij}$  are shown as (21).

Consider the dependence of  $\Phi$  on  $d_2$ . Let  $\bar{\mu}_1(d_2)$ ,  $\bar{\mu}_2(d_2)$ , and  $\bar{\mu}_3(d_2)$  be the three roots of  $\Phi(d_2; \mu) = 0$ , so that  $\bar{\mu}_1(d_2) \bar{\mu}_2(d_2) \bar{\mu}_3(d_2) = \det \{ G_U(U^*) \} / (\Phi_3(d_2))$ . The computation leads to  $\det \{ G_U(U^*) \} < 0$ . Therefore, one of  $\bar{\mu}_1(d_2)$ ,  $\bar{\mu}_2(d_2)$ ,  $\bar{\mu}_3(d_2)$  is real and negative, and the product of the other two is positive.

Considering the following limits:

$$\begin{aligned} \lim_{d_2 \rightarrow \infty} \frac{\Phi_3(d_2)}{d_2} &= d_1 d_3, \\ \lim_{d_2 \rightarrow \infty} \frac{\Phi_2(d_2)}{d_2} &= -(d_1 a_{33} + d_3 a_{11}), \\ \lim_{d_2 \rightarrow \infty} \frac{\Phi_1(d_2)}{d_2} &= a_{11} a_{33} - a_{13} a_{31}, \\ \lim_{d_2 \rightarrow \infty} \frac{\Phi(d_2)}{d_2} &= \mu [d_1 d_3 \mu^2 - (d_1 a_{33} + d_3 a_{11}) \mu + a_{11} a_{33} - a_{13} a_{31}]. \end{aligned} \quad (74)$$

We establish the following result.

**Proposition 9.** Assume the parameters satisfy (7) or (8) and satisfy  $2u^* - a + (\alpha_1 + 1)(b - \alpha_2 u^*) + \beta_1 c B^2 (\beta_2 + u^*) + c < 0$ . If  $a_{11} a_{33} - a_{13} a_{31} < 0$ , there is a positive constant  $D_2$ , such that when  $d_2 \geq D_2$ , the three roots  $\bar{\mu}_1(d_2)$ ,  $\bar{\mu}_2(d_2)$ ,  $\bar{\mu}_3(d_2)$  of  $\Phi(d_2; \mu) = 0$  are all real and satisfy

$$\begin{aligned} \lim_{d_2 \rightarrow \infty} \bar{\mu}_1(d_2) &= \frac{(d_1 a_{33} + d_3 a_{11}) - \sqrt{(d_1 a_{33} + d_3 a_{11})^2 + 4d_1 d_3 (a_{13} a_{31} - a_{11} a_{33})}}{2d_1 d_3} < 0, \\ \lim_{d_2 \rightarrow \infty} \bar{\mu}_2(d_2) &= 0, \\ \lim_{d_2 \rightarrow \infty} \bar{\mu}_3(d_2) &= \frac{(d_1 a_{33} + d_3 a_{11}) + \sqrt{(d_1 a_{33} + d_3 a_{11})^2 + 4d_1 d_3 (a_{13} a_{31} - a_{11} a_{33})}}{2d_1 d_3} \triangleq \bar{\mu} > 0, \end{aligned} \quad (75)$$

$$-\infty < \bar{\mu}_1(d_2) < 0 < \bar{\mu}_2(d_2) < \bar{\mu}_3(d_2), \tag{76}$$

$$\Phi(d_2; \mu) < 0, \mu \in (-\infty, \bar{\mu}_1(d_2)) \cup (\bar{\mu}_2(d_2), \bar{\mu}_3(d_2)), \tag{77}$$

$$\Phi(d_2; \mu) > 0, \mu \in (\bar{\mu}_1(d_2), \bar{\mu}_2(d_2)) \cup (\bar{\mu}_3(d_2), +\infty). \tag{78}$$

Now, we prove the existence of nonconstant positive solutions of (37) when  $d_2$  is sufficiently large.

**Theorem 10.** *Let the parameters  $d_1, d_3$  are fixed,  $\Gamma$  satisfies (7) or (8), and satisfies  $2u^* - a + (\alpha_1 + 1)(b - \alpha_2 u^*) + \beta_1 c B^2 (\beta_2 + u^*) + c < 0$ . If  $a_{11}a_{33} - a_{13}a_{31} < 0$ ,  $\tilde{\mu} \in (\mu_n, \mu_{n+1})$  for some  $n \geq 1$ , and the sum  $\sigma_n = \sum_{i=1}^n \dim E(\mu_i)$  is odd. Then,  $D_2$  must be as a positive constant such that (37) has one nonconstant positive solution at least if  $d_2 \geq D_2$ .*

*Proof.* There exists a positive constant  $D_2$  by Proposition 9, such that for  $d_2 \geq D_2$ , (76), (77), and (78) hold and

$$0 = \mu_0 < \bar{\mu}_2(d_2) < \mu_1, \bar{\mu}_3(d_2) \in (\mu_n, \mu_{n+1}). \tag{79}$$

We will testify that for any  $d_2 \geq D_2$ , system (37) has at least one nonconstant positive solution and the proof is proved by contradiction. Assume on the contrary that the statement is not true for some  $\bar{d}_2 \geq D_2$ . Afterwards, we fix  $d_2 = \bar{d}_2$ ,  $d_1^* = C_1^*/\mu_{1i}$ ,  $d_2^* = C_2^*/\mu_{1i}$ ,  $d_3^* = C_3^*/\mu_{1i}$ , and

$$\begin{aligned} \hat{d}_1 &\geq \max \{d_1^*, d_1\}, \\ \hat{d}_2 &\geq d_2^*, \\ \hat{d}_3 &\geq \max \{d_3^*, d_3\}. \end{aligned} \tag{80}$$

As for  $t \in [0, 1]$ , make  $D(t) = \text{diag}(d_1(t), d_2(t), d_3(t))$  with  $d_i(t) = td_i + (1-t)\hat{d}_i, i = 1, 2, 3$  and think about the problem

$$\begin{cases} -D(t)\Delta U = G(U), & x \in \Omega, \\ \frac{\partial U}{\partial n} = 0, & x \in \partial\Omega. \end{cases} \tag{81}$$

$U$  is a nonconstant positive solution of (37) if and only if it is a positive solution of (81) when  $t = 1$ . Obviously for any  $0 \leq t \leq 1$ ,  $U^*$  is the unique constant positive solution of (81).  $U$  is a positive solution of (81) if and only if

$$\mathbf{F}(t; U) \triangleq U - (\mathbf{I} - \Delta)^{-1} \{D^{-1}(t)G(U) + U\} = 0, \quad U \in \mathbf{X}^+. \tag{82}$$

It is evident that  $\mathbf{F}(1; U) = \mathbf{F}(U)$ .  $\mathbf{F}(0; U) = 0$  has been shown in Theorem 7, which has only positive solution  $U^*$  in  $\mathbf{X}^+$ . After computing, we get that

$$D_U \mathbf{F}(t; U^*) = \mathbf{I} - (\mathbf{I} - \Delta)^{-1} \{D^{-1}(t)G_U(U^*) + \mathbf{I}\}. \tag{83}$$

Specifically,

$$\begin{aligned} D_U \mathbf{F}(0; U^*) &= \mathbf{I} - (\mathbf{I} - \Delta)^{-1} \{D\Delta^{-1}G_U(U^*) + \mathbf{I}\}, \\ D_U \mathbf{F}(1; U^*) &= \mathbf{I} - (\mathbf{I} - \Delta)^{-1} \{D^{-1}G_U(U^*) + \mathbf{I}\} = D_U \mathbf{F}(U^*), \end{aligned} \tag{84}$$

where  $\hat{D} = \text{diag}(\hat{d}_1, \hat{d}_2, \hat{d}_3)$ . From (70) and (72), we know that

$$H(\mu) = \frac{1}{d_1 d_2 d_3} \Phi(d_2; \mu). \tag{85}$$

In view of (76) - (79), and (85), it follows that

$$\begin{aligned} H(\mu_0) &= H(0) > 0, \\ H(\mu_i) &< 0, \quad 1 \leq i \leq n, \\ H(\mu_i) &> 0, \quad i \geq n + 1. \end{aligned} \tag{86}$$

Thus, 0 is not an eigenvalue of the matrix  $\mu_i \mathbf{I} - D^{-1}G_U(U^*)$  for any  $i \geq 1$ , and

$$\sum_{i \geq 0, H(\mu_i) < 0} \dim E(\mu_i) = \sum_{i=1}^n \dim E(\mu_i), \tag{87}$$

which is odd. Because of Proposition 8, it can be true that

$$\text{index}(\mathbf{F}(1; \cdot), U^*) = (-1)^r = (-1)^{\sigma_n} = -1. \tag{88}$$

The same method is available to index  $((\mathbf{F}(0; \cdot), U^*)) = (-1)^0 = 1$ .

According to Theorems 5 and 6, we can find a positive constant  $C$ , such that the positive solutions of (81) can meet the demand  $C^{-1} < u, v, w < C$  for all  $\forall 0 \leq t \leq 1$ . So,  $F(t; U) \neq 0$  on  $\partial B(C)$ . By using the homotopy invariance of the topological degree, it is clear that

$$\text{deg}(\mathbf{F}(1; \cdot), 0, B(C)) = \text{deg}(\mathbf{F}(0; \cdot), 0, B(C)). \tag{89}$$

Moreover, by our assumption, both equations  $\mathbf{F}(1; \cdot) = 0$  and  $\mathbf{F}(0; \cdot) = 0$  have only the positive solution  $U^*$  in  $B(C)$ , so

$$\begin{aligned} \text{deg}(\mathbf{F}(0; \cdot), 0, B(C)) &= \text{index}(\mathbf{F}(0; \cdot), U^*) = 1, \\ \text{deg}(\mathbf{F}(1; \cdot), 0, B(C)) &= \text{index}(\mathbf{F}(1; \cdot), U^*) = -1, \end{aligned} \tag{90}$$

which is contradictory with (89). The proof is complete.

### Data Availability

No data were used to support this study.

### Conflicts of Interest

The authors declare that they have no conflicts of interest.

## Acknowledgments

This work is supported by the National Natural Science Foundation of China (Nos. 61872227 and 11771259).

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## Research Article

# Fast High-Order Difference Scheme for the Modified Anomalous Subdiffusion Equation Based on Fast Discrete Sine Transform

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Received 12 March 2021; Revised 11 April 2021; Accepted 15 April 2021; Published 27 April 2021

Academic Editor: Qifeng Zhang

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The modified anomalous subdiffusion equation plays an important role in the modeling of the processes that become less anomalous as time evolves. In this paper, we consider the efficient difference scheme for solving such time-fractional equation in two space dimensions. By using the modified L1 method and the compact difference operator with fast discrete sine transform technique, we develop a fast Crank-Nicolson compact difference scheme which is proved to be stable with the accuracy of  $O(\tau^{\min(1+\alpha, 1+\beta)} + \mathbf{h}^4)$ . Here,  $\alpha$  and  $\beta$  are the fractional orders which both range from 0 to 1, and  $\tau$  and  $\mathbf{h}$  are, respectively, the temporal and spatial stepsizes. We also consider the method of adding correction terms to efficiently deal with the nonsmooth problems. Numerical examples are provided to verify the effectiveness of the proposed scheme.

## 1. Introduction

In this paper, we focus on the numerical method for the time-fractional modified subdiffusion equation [1]:

$$\partial_t u(\mathbf{x}, t) = \left( \kappa_{1RL} D_{0,t}^{1-\alpha} + \kappa_{2RL} D_{0,t}^{1-\beta} \right) \Delta u + f(\mathbf{x}, t), \quad (\mathbf{x}, t) \in \Omega \times (0, T], \quad (1)$$

with the initial condition  $u(\mathbf{x}, 0) = v(\mathbf{x})$  and the homogeneous Dirichlet boundary condition. Here,  $\mathbf{x} = (x_1, x_2)$ ,  $\Omega$  is the rectangle domain,  $T > 0$ , and  $\Delta$  is the Laplacian defined by  $\Delta = \partial^2 / \partial x_1^2 + \partial^2 / \partial x_2^2$ . The parameters  $\kappa_1$  and  $\kappa_2$  are some fixed positive constants,  $f$  and  $v$  are two given functions,  $0 < \alpha, \beta < 1$ , and  ${}_{RL}D_{0,t}^\gamma$  is the Riemann-Liouville derivative of order  $\gamma$  given by:

$${}_{RL}D_{0,t}^\gamma u(\cdot, t) = \frac{1}{\Gamma(n-\gamma)} \frac{\partial^n}{\partial t^n} \int_0^t (t-s)^{n-\gamma-1} u(\cdot, s) ds, \quad n-1 < \gamma < n, \quad n \in \mathbb{N}, \quad (2)$$

where  $\Gamma(\cdot)$  is the Gamma function.

Anomalous diffusion is ubiquitous in nature and it can be characterized by the method of mean square particle displacement at the microscopic level. When the mean square displacement (MSD) is linear with time, the particle is precisely in classical Brownian motion. If the MSD grows either sublinearly or superlinearly with time, then this phenomenon is regarded as the subdiffusion and superdiffusion, respectively. Numerous experimental studies have shown that the anomalous diffusion may adequately describe a number of physical processes in recent decades [2, 3]. Equation (1) is an important class of anomalous diffusion models in which the physical processes are observed to become less anomalous as time evolves [4].

In [4], the author presented the solution of a one-dimensional modified anomalous subdiffusion equation on an infinite domain. The analytical solution the author obtained contains the infinite series of Fox special functions, which is of complex form that makes it difficult to apply to practical numerical simulations. So, one needs to resort to the numerical methods for efficiently solving equation (1). Many efficient numerical methods for solving fractional models have emerged in recent years, see the book [5] and the two review papers [2, 6]. For equation (1), some

TABLE 1: The  $L^2$ -norm errors in time for nonsmooth case in Example 1 with  $h = 1/64$ .

$(\alpha, \beta)$	$n_T$	$m = 0$		$m = 1$		$m = 3$	
		$L^2$ error	Rate	$L^2$ error	Rate	$L^2$ error	Rate
(0.3,0.8)	80	3.58E-03	—	1.71E-03	—	3.53E-04	—
	160	2.24E-03	0.67	1.03E-03	0.73	2.07E-04	0.77
	320	1.42E-03	0.66	6.28E-04	0.72	1.22E-04	0.76
	640	9.06E-04	0.65	3.83E-04	0.71	7.31E-05	0.74
(0.5,0.6)	80	1.45E-03	—	7.86E-04	—	2.93E-04	—
	160	8.52E-04	0.76	4.11E-04	0.94	1.54E-04	0.93
	320	5.24E-04	0.70	2.15E-04	0.93	8.05E-05	0.93
	640	3.36E-04	0.64	1.13E-04	0.93	4.21E-05	0.94
(0.7,0.4)	80	2.04E-03	—	1.05E-03	—	3.14E-04	—
	160	1.22E-03	0.73	5.86E-04	0.85	1.72E-04	0.87
	320	7.54E-04	0.70	3.28E-04	0.84	9.43E-05	0.87
	640	4.76E-04	0.66	1.84E-04	0.83	5.20E-05	0.86

numerical schemes have been developed. Ding and Li applied two kinds of high-order compact finite difference methods to construct efficient numerical schemes. The stability and convergence analysis are proved by the Fourier method [7]. In [8], the authors developed the compact difference scheme based on the second-order compact approximation formula of the first-order derivative. The two papers mentioned above both focus on the one-dimensional case.

For the two-dimensional case, Chen and Li employed the modified L1 method and compact difference method and proposed a compact alternating direction implicit scheme. By utilizing the energy method, they proved that their scheme is stable with an accuracy of  $O(\tau^2 \min(\alpha, \beta) + \mathbf{h}^4)$  in the new defined norm which is equivalent with  $H^1$ -norm, under the assumption that the solution is sufficiently smooth [1]. Such assumption may be too restrictive to limit the scope of application of their scheme. To address this issue, Chen proposed two robust fully discrete finite element methods by convolution quadrature in time. He proved that the schemes are convergent under data regularity without relying on the assumption of the solution regularity. In addition, he also proposed a Crank-Nicolson finite element scheme to numerically compare and verify the robustness of the convolution-based schemes in solving nonsmooth solution problems, but no detailed theoretical analysis of the scheme was given [9]. It seems that the numerical methods for equation (1) have not been sufficiently studied. This motivates us to design efficient numerical schemes for (1), especially for high-dimensional problems where the solutions are not sufficiently smooth.

As the further work on the high-dimensional equation (1), we focus on designing numerical schemes that are computationally efficient and can handle the nonsmooth solution case. In [10], Li et al. implemented the fourth-order compact difference operator by a fast discrete sine transform (DST) via the FFT algorithm, which greatly reduces the computational cost and storage requirement. Notice that the DST technology can avoid solving matrix inversion directly and has been successfully applied in the discretization of classical models, such as Poisson equation [11] and general order

semilinear evolution equations [12], just to name a few. On the other hand, the weak singularity of the fractional model has gradually attracted the attention of scholars in the fractional community, and some kinds of methods have been proposed to resolve this issue, such as nonuniform meshes [13–16] and convolution quadrature [9, 17, 18]. The method of adding correction terms is also an efficient way of dealing with nonsmooth solutions problems. However, this method is generally not very stable as the starting weights need to be obtained through a linear system which involves the ill-conditioned exponential Vandermonde matrix. To resolve this issue, Zeng et al. theoretically and numerically shown that the accuracy of numerical solution can be efficiently improved with only a few correction terms [19]. Since then, a variety of numerical schemes based on the addition of correction terms have emerged for fractional problems with nonsmooth solutions, see [3, 20, 21]. To the best of our knowledge, it seems that the method of adding correction terms with DST for solving equation (1) has not been considered in the existing literatures yet.

The contributions of this paper are as follows. First, we apply the modified L1 method to discrete the Riemann-Liouville derivative and compact difference operator with DST to discrete the Laplacian and then naturally obtain the fast Crank-Nicolson compact difference scheme for the two-dimensional problem (1), see (7). Second, the stability and error estimate are rigorously proved by the energy method, see Theorems 2 and 3. Specially, we improve the convergence results in [1] and guarantee computational efficiency but without sacrificing the accuracy of the scheme. Note that the small term added during the construction of the ADI scheme in [1] destroys the accuracy of their original scheme. Third, by using the method of adding correction terms, we successfully improve the accuracy of the proposed scheme in solving the nonsmooth problem with no impact on the stability of the original scheme, see (9). Finally, we provide concrete numerical tests to show the effectiveness of the scheme in solving the high-dimensional problem with nonsmooth solution, see Table 1 and Figures 1–3.

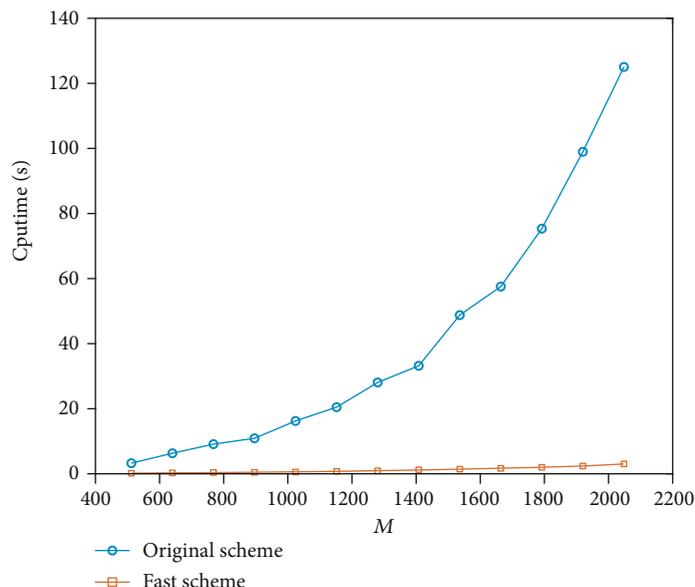


FIGURE 1: Comparison of CPU execution time between original and fast schemes with fixed  $\alpha = 0.3$  and  $\beta = 0.8$ .

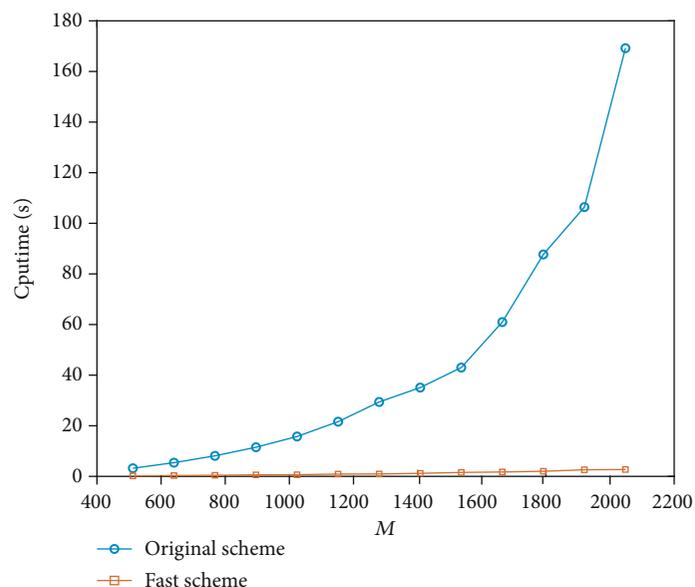


FIGURE 2: Comparison of CPU execution time between original and fast schemes with fixed  $\alpha = 0.5$  and  $\beta = 0.6$ .

The rest of the paper is organized as follows. In Section 2, we derive the fast Crank-Nicolson compact difference scheme by the modified L1 method and the compact difference operator with DST. In Section 3, we prove that the proposed numerical scheme is stable with an accuracy of  $O(\tau^{\min(1+\alpha, 1+\beta)} + h^4)$  under the assumption that the solution is sufficiently smooth. To weaken the assumption and make the scheme more robust in solving nonsmooth solution problems, we present the improved version in Section 4 with the method of adding correction terms. Numerical examples are given in Section 5 to confirm the effectiveness of the proposed scheme. Finally, we present the conclusions of this paper in Section 6.

Throughout this paper, we shall let the symbol  $c$  (with or without subscript) be a positive constant which may vary at different locations but is always independent of the temporal and spatial stepsizes.

## 2. The Compact Difference Scheme with Fast Solver

In this section, we derive the fast compact difference scheme for (1).

We first introduce the temporal discretization. The time stepsize  $\tau$  is given by  $\tau = T/n_T$  with the positive integer  $n_T$ . The grid point is denoted by  $t_n = n\tau$  for  $n \geq 0$ . Let  $t_{n+1/2} =$

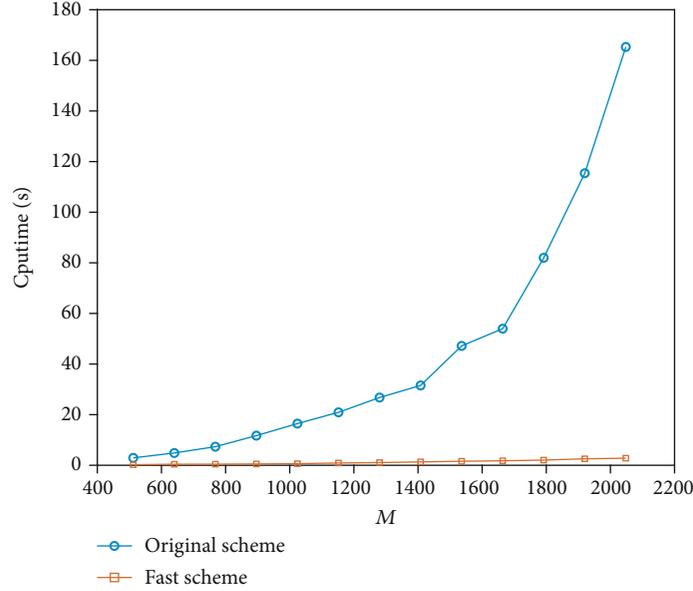


FIGURE 3: Comparison of CPU execution time between original and fast schemes with fixed  $\alpha = 0.7$  and  $\beta = 0.4$

$(t_n + t_{n+1})/2$ . For  $g(t) \in C^2[0, T]$ , the modified L1 method for the approximation of Riemann-Liouville derivative  ${}_{RL}D_{0,t}^\gamma g(t)$  with  $\gamma \in (0, 1)$  at  $t = t_{n+1/2}$  is described as:

$${}_{RL}D_{0,t}^\gamma g\left(t_{n+\frac{1}{2}}\right) = \bar{D}_\tau^\gamma g^{n+1/2} + R^{n+1/2}, \quad (3)$$

where  $|R^{n+1/2}| \leq c\tau^{2-\gamma} \max_{t \in [0, T]} |g''(t)|$  ([22], Lemma 1). The operator  $\bar{D}_\tau^\gamma$  in (2) is given by

$$\begin{aligned} \bar{D}_\tau^\gamma g^{n+1/2} &= b_0^{(\gamma)} g\left(t_{n+\frac{1}{2}}\right) - \sum_{k=1}^n \left(b_{n-k}^{(\gamma)} - b_{n-k+1}^{(\gamma)}\right) g\left(t_{k-\frac{1}{2}}\right) \\ &\quad - \left(b_n^{(\gamma)} - B_n^{(\gamma)}\right) g\left(t_{\frac{1}{2}}\right) - A_n^{(\gamma)} g(t_0), \end{aligned} \quad (4)$$

where

$$\begin{cases} b_k^{(\gamma)} &= \frac{\tau^{-\gamma}}{\Gamma(2-\gamma)} \left( (k+1)^{1-\gamma} - k^{1-\gamma} \right), \\ B_k^{(\gamma)} &= \frac{\tau^{-\gamma}}{\Gamma(2-\gamma)} \left( \left( k + \frac{1}{2} \right)^{1-\gamma} - k^{1-\gamma} \right), \\ A_n^{(\gamma)} &= B_n^{(\gamma)} - \frac{(1-\gamma)\tau^{-\gamma}}{\Gamma(2-\gamma)} \left( n + \frac{1}{2} \right)^{-\gamma}. \end{cases} \quad (5)$$

So, applying the difference discretization  $\partial_t u(x, t_{n+1/2}) = \delta_t u^{n+1/2} + O(\tau^2)$  with  $\delta_t u^{n+1/2} = (u^{n+1} - u^n)/\tau$ , we derive that

$$\delta_t u^{n+1/2} = \left( \kappa_1 \bar{D}_\tau^{1-\alpha} + \kappa_2 \bar{D}_\tau^{1-\beta} \right) \Delta u^{n+1/2} + f^{n+1/2} + R_x^{n+1/2}, \quad (6)$$

where the local truncation error  $R_x^{n+1/2} = O(\tau^{\min(1+\alpha, 1+\beta)})$  and  $u^{n+1/2} = (u^{n+1} + u^n)/2$ .

Next, we consider the spatial discretization for (4). In order to make our discussion more general, we follow the notations presented in [10] and always set the symbol  $d = 2$  unless otherwise noted. Denote the domain  $\Omega = [x_1^L, x_1^R] \times [x_2^L, x_2^R] \times \cdots \times [x_d^L, x_d^R]$ . Let  $M_k$  ( $1 \leq k \leq d$ ) be a positive integer. The spatial stepsize is then denoted as  $h_k = (x_k^R - x_k^L)/M_k$  and  $x_{k,j_k} = x_k^L + j_k h_k$  for  $j_k = 0, 1, \dots, M_k$ . The fully discrete grids in space are denoted by  $\bar{\Omega}_h = \{x_h = (x_{1,j_1}, x_{2,j_2}, \dots, x_{d,j_d}) \mid 0 \leq j_k \leq M_k, 1 \leq k \leq d\}$ . We further denote that  $\Omega_h = \bar{\Omega}_h \cap \Omega$  and the boundary  $\partial\Omega_h = \bar{\Omega}_h \cap \partial\Omega$ . The space of grid function is denoted as  $V_h = \{v \mid v = (v_h)_{x_h} \text{ and } v_h = 0 \text{ for } x_h \in \partial\Omega_h\}$ . For the grid function  $v_h = v(x_h)$  with the index vector  $h = (i_1, i_2, \dots, i_d)$  at  $k$ th position, we denote the compact difference operator as  $\bar{\Delta}_k v_{i_k} = \delta_k^2 / \mathcal{A}_k v_{i_k}$ , with the difference operator  $\mathcal{A}_k v_{i_k} := (I + h_k^2/12\delta_k^2) v_{i_k}$ . Here,  $I$  is the identity operator,  $\delta_k^2 v_{i_k} = (\delta_k v_{i_k+1/2} - \delta_k v_{i_k-1/2})/h_k$  and  $\delta_k v_{i_k+1/2} := (v_{i_k+1} - v_{i_k})/h_k$ . So, the fourth-order spatial approximation of  $\Delta v(x_h)$  for  $x_h \in \Omega_h$  is given by  $\bar{\Delta}_h v_h := \sum_k \bar{\Delta}_k v_h$ .

Combining the compact difference approximation in space with (4), we have

$$\delta_t u(x_h)^{n+1/2} = \left( \kappa_1 \bar{D}_\tau^{1-\alpha} + \kappa_2 \bar{D}_\tau^{1-\beta} \right) \bar{\Delta}_h u(x_h)^{n+1/2} + f^{n+1/2} + R_{xt}^{n+1/2}, \quad (7)$$

where the local truncation error is given by  $R_{xt}^{n+1/2} = O(\tau^{\min(1+\alpha, 1+\beta)} + h^4)$ . Here,  $h^4 = h_1^4 + h_2^4 + \cdots + h_d^4$ . Omitting the small term  $R_{xt}^{n+1/2}$ , we obtain the following Crank-Nicolson compact difference scheme for (1): find  $u_h^n$  of  $u(x_h, t_n)$  for  $n \geq 1$ , such that

$$\delta_t u_h^{n+1/2} = \left( \kappa_1 \bar{D}_\tau^{1-\alpha} + \kappa_2 \bar{D}_\tau^{1-\beta} \right) \bar{\Delta}_h u_h^{n+1/2} + f^{n+1/2}, \quad (8)$$

where  $u_h^0 = v(x_h)$  and  $u(x_h)|_{x_h \in \partial\Omega_h} = 0$ .

If we solve the discretized system (6) directly, the computational cost will be  $O((M_1 M_2 \cdots M_d)^2)$  on each time level due to the calculation of matrix inversion. Next, we employ the fast discrete sine transform based on FFT to reduce the computational cost to  $O((M_1 M_2 \cdots M_d) \log(M_1 M_2 \cdots M_d))$  [11], which greatly improves the computational performance. Since the discrete sine transform of the grid function  $v_h$  at the  $k$ th position is provided by  $v_{i_k} = \sum_{j_k=1}^{M_k-1} \widehat{v}_{j_k} \sin(i_k j_k \pi / M_k)$ , it follows from the definition of the compact difference operator  $\bar{\Delta}_k$  that

$$\widehat{v'_{j_k}} \approx \widehat{v_{j_k}} \frac{12}{h_k^2} \cdot \frac{s_{j_k} - 1}{s_{j_k} + 5} = \widehat{v_{j_k}} \lambda^{(j_k, M_k)}, \quad (9)$$

where  $s_{j_k} = \cos(j_k \pi / M_k)$  and  $1 \leq j_k \leq M_k - 1$ . One can refer to [11] or [10] for the derivation. Denote the index set  $\nu = \{(j_1, j_2, \dots, j_d) \mid 1 \leq j_k \leq M_k - 1, 1 \leq k \leq d\}$ . Therefore, the scheme (6) is equivalent to

$$\delta_t \widehat{u_\nu^{n+1/2}} = \left( \kappa_1 \bar{D}_\tau^{1-\alpha} + \kappa_2 \bar{D}_\tau^{1-\beta} \right) \left( \sum_{k=1}^d \lambda^{(j_k, M_k)} \right) \widehat{u_\nu^{n+1/2}} + f \wedge^{n+1/2}. \quad (10)$$

The computational procedure is described as follows:

- For  $n \geq 0$ , we first computed  $\widehat{u_\nu^n}$  and  $f \wedge^{n+1/2}$  from  $u_h^n$  and  $f^{n+1/2}$  by means of DST
- And then we solve equation (10) from which the numerical solution  $u_h^n$  is obtained from  $\widehat{u_\nu^n}$  by the inverse of DST.

### 3. Stability and Error Estimates

In this part, we demonstrate the stability and error estimates for the compact difference scheme (6).

We first introduce some useful notations. For any grid function  $v \in V_h$ , the discrete  $L^2$ -norm is given by  $\|v\| = \sqrt{(v, v)_h}$  with the discrete inner product  $(u, v)_h = (\prod_{k=1}^d h_k) \sum_{\mathbf{x}_h \in \Omega_h} u_h v_h$ . The discrete  $H^1$  seminorm and  $H^1$  norm are denoted as  $|v|_1 = \sqrt{\|\nabla_h v_h\|^2} = \sqrt{\sum_{k=1}^d \|\delta_k v_h\|^2}$  and  $\|v\|_1 = \sqrt{\|v\|^2 + |v|_1^2}$ . Here,  $\nabla_h = (\delta_1, \delta_2, \dots, \delta_d)$ . One can readily have the equivalence of  $|v|_1$  and  $\|v\|_1$  for any  $v \in V_h$  in view of the embedding theorem.

We shall first need the following lemma.

**Lemma 1.** *The operator  $\bar{D}_\tau^\alpha$  given by (3) satisfies the inequality:*

$$-2(\bar{D}_\tau^\alpha v^{n+1/2}, v^{n+1/2})_h \leq \sum_{k=1}^n b_{n-k}^{(y)} \|v^{k-1/2}\|^2 - \sum_{k=1}^{n+1} b_{n+1-k}^{(y)} \|v^{k-1/2}\|^2 + A_n^{(y)} \|v^0\|^2, \quad (11)$$

where  $v^n \in V_h, n \geq 0$ .

*Proof.* The proof of the lemma can be obtained in view of Lemma 4.2 in [22] or Lemma 4.4 in [1], thus, the details are omitted here.

We are ready to present the stability of the scheme (6).

**Theorem 2.** *The Crank-Nicolson compact difference scheme (6) is stable in the sense that*

$$\|u_h^{n+1}\|^2 \leq c \left( \|u_h^0\|^2 + (c_1 \tau^\alpha + c_2 \tau^\beta) \|\nabla_h u_h^0\|^2 + \tau \sum_{k=1}^{n+1} \|f^{k-1/2}\|^2 \right). \quad (12)$$

*Proof.* By taking the discrete inner product on both sides of (6) with  $2\tau u_h^{n+1/2}$ , we get

$$2\tau (\delta_t u_h^{n+1/2}, u_h^{n+1/2})_h = 2\tau \left( (\kappa_1 \bar{D}_\tau^{1-\alpha} + \kappa_2 \bar{D}_\tau^{1-\beta}) \bar{\Delta}_h u_h^{n+1/2}, u_h^{n+1/2} \right)_h + 2\tau (f^{n+1/2}, u_h^{n+1/2})_h. \quad (13)$$

Notice that the difference operator  $\bar{\Delta}_h$  is bounded in discrete inner product ([10], Theorem 2):

$$\frac{3}{2} (\Delta_h u_h^{n+1/2}, u_h^{n+1/2})_h < (\bar{\Delta}_h u_h^{n+1/2}, u_h^{n+1/2})_h < (\Delta_h u_h^{n+1/2}, u_h^{n+1/2})_h, \quad (14)$$

with the notation  $\Delta_h u_h^n = \sum_{k=1}^d \delta_k^2 u_h^n$ . By the identity  $(\Delta_h u_h^{n+1/2}, u_h^{n+1/2})_h = -(\nabla_h u_h^{n+1/2}, \nabla_h u_h^{n+1/2})_h$ , the Lemma 1 yields

$$\|u_h^{n+1}\|^2 - \|u_h^n\|^2 \leq \tau \left( \sum_{k=1}^n b_{n-k} \|\nabla_h u_h^{k-1/2}\|^2 - \sum_{k=1}^{n+1} b_{n+1-k} \|\nabla_h u_h^{k-1/2}\|^2 + A_n \|\nabla_h u_h^0\|^2 \right) + 2\tau (f^{n+1/2}, u_h^{n+1/2})_h, \quad (15)$$

where  $b_k = b_k^{(1-\alpha)} + b_k^{(1-\beta)}$ ,  $B_k = B_k^{(1-\alpha)} + B_k^{(1-\beta)}$ , and  $A_n = A_n^{(1-\alpha)} + A_n^{(1-\beta)}$ . With  $G^n = \|u_h^n\|^2 + \tau \sum_{k=1}^n b_{n-k} \|\nabla_h u_h^{k-1/2}\|^2$ , we write the above inequality as:

$$G^{n+1} \leq G^n + \tau A_n \|\nabla_h u_h^0\|^2 + 2\tau (f^{n+1/2}, u_h^{n+1/2})_h. \quad (16)$$

We sum up  $n$  from 1 to  $m$  and replace  $m$  with  $n$  to get

$$G^{n+1} \leq G^1 + \tau \sum_{k=1}^n A_k \|\nabla_h u_h^0\|^2 + 2\tau \sum_{k=1}^n (f^{k+1/2}, u_h^{k+1/2})_h. \quad (17)$$

By the Cauchy-Schwarz inequality and the inequality  $\|v_h\| \leq c \|v_h\|_1$  with the equivalence of  $\|v_h\|_1$  and  $\|\nabla_h v_h\|$ , we obtain the estimate:

$$2\tau \sum_{k=1}^n \left( f^{k+1/2}, u_h^{k+1/2} \right)_h \leq \tau \sum_{k=1}^{n+1} b_{n+1-k} \left\| \nabla_h u_h^{k-1/2} \right\|^2 + \tau \sum_{k=2}^{n+1} \frac{1}{b_{n+1-k}} \left\| f^{k-1/2} \right\|^2, \quad (18)$$

from which we derive that

$$\left\| u_h^{n+1} \right\|^2 \leq G^1 + \tau \sum_{k=1}^n A_k \left\| \nabla_h u_h^0 \right\|^2 + \tau \sum_{k=2}^{n+1} \frac{1}{b_{n+1-k}} \left\| f^{k-1/2} \right\|^2. \quad (19)$$

Next, we consider the case  $n=0$  for the scheme (6) for the estimate of  $G^1$ . By a similar procedure, we take the discrete inner product for (6) with  $2\tau u_h^{1/2}$  when  $n=0$ , we have

$$2\tau \left( \delta_t u_h^{1/2}, u_h^{1/2} \right)_h = 2\tau \left( \left( \kappa_1 \bar{D}_\tau^{1-\alpha} + \kappa_2 \bar{D}_\tau^{1-\beta} \right) \bar{\Delta}_h u_h^{1/2}, u_h^{1/2} \right)_h + 2\tau \left( f^{1/2}, u_h^{1/2} \right)_h, \quad (20)$$

from which we have

$$\left\| u_h^1 \right\|^2 + 2\tau B_0 \left\| \nabla_h u_h^{1/2} \right\|^2 = \left\| u_h^0 \right\|^2 + 2A_0 \tau \left( \nabla_h u_h^0, \nabla_h u_h^{1/2} \right)_h + 2\tau \left( f^{1/2}, u_h^{1/2} \right)_h, \quad (21)$$

where  $B_0 = \kappa_1 B_0^{(1-\alpha)} + \kappa_2 B_0^{(1-\beta)}$  and  $A_0 = \kappa_1 A_0^{(1-\alpha)} + \kappa_2 A_0^{(1-\beta)}$ . Utilizing the Cauchy-Schwarz inequality again, we arrive at the estimate for the last two terms on the right-hand of the above inequality:

$$2A_0 \tau \left( \nabla_h u_h^0, \nabla_h u_h^{1/2} \right)_h + 2\tau \left( f^{1/2}, u_h^{1/2} \right)_h \leq 2A_0 \tau \left( \frac{1}{4\varepsilon_1} \left\| \nabla_h u_h^0 \right\|^2 + \varepsilon_1 \left\| \nabla_h u_h^{1/2} \right\|^2 \right) + 2\tau \left( \frac{1}{4\varepsilon_2} \left\| f^{1/2} \right\|^2 + \varepsilon_2 \left\| u_h^{1/2} \right\|^2 \right). \quad (22)$$

By letting the constants  $\varepsilon_1 = B_0/(4A_0)$  and  $\varepsilon_2 = B_0/4$  and the equivalence of the  $\|v_h\|_1$  and  $|v_h|_1$ , we further get

$$2A_0 \tau \left( \nabla_h u_h^0, \nabla_h u_h^{1/2} \right)_h + 2\tau \left( f^{1/2}, u_h^{1/2} \right)_h \leq 2\tau \frac{A_0^2}{B_0} \left\| \nabla_h u_h^0 \right\|^2 + B_0 \tau \left\| \nabla_h u_h^{1/2} \right\|^2 + 2\tau \frac{1}{B_0} \left\| f^{1/2} \right\|^2, \quad (23)$$

which implies that the  $G^1$  has the following estimate:

$$G^1 = \left\| u_h^1 \right\|^2 + \tau b_0 \left\| u_h^{1/2} \right\|^2 \leq \left\| u_h^0 \right\|^2 + \tau B_0 \left\| u_h^{1/2} \right\|^2 \leq \left\| u_h^0 \right\|^2 + 2\tau \frac{A_0^2}{B_0} \left\| \nabla_h u_h^0 \right\|^2 + 2\tau \frac{1}{B_0} \left\| f^{1/2} \right\|^2. \quad (24)$$

Therefore, the inequality (8) yields

$$\left\| u_h^{n+1} \right\|^2 \leq \left\| u_h^0 \right\|^2 + 2\tau \frac{A_0^2}{B_0} \left\| \nabla_h u_h^0 \right\|^2 + 2\tau \frac{1}{B_0} \left\| f^{1/2} \right\|^2 + \tau \sum_{k=1}^n A_k \left\| \nabla_h u_h^0 \right\|^2 + \tau \sum_{k=2}^{n+1} \frac{1}{b_{n+1-k}} \left\| f^{1/2} \right\|^2. \quad (25)$$

By the mean value theorem, one can readily check that the coefficients appearing in the above inequality are all bounded, that is, we formally have  $A_0^2/B_0 \leq B_0 = c_1 \tau^{\alpha-1} + c_2 \tau^{\beta-1}$ ,  $1/B_0 \leq c_3 \tau^{\min(1-\alpha, 1-\beta)}$ ,  $\tau \sum_{k=1}^n A_k \leq c_4 \tau^\alpha + c_5 \tau^\beta$ , and  $\sum_{k=2}^{n+1} 1/b_{n+1-k} \leq c_5 \max(T^{1-\alpha}, T^{1-\beta})$ . Thus, the proof is completed.

By means of the error equation and the stability conclusion, we have the following convergence result.

**Theorem 3.** *Suppose that  $u \in C^2(0, T; C^6(\Omega))$ , then we have the discrete  $L^2$ -norm error estimate: For  $n \geq 1$ ,*

$$\left\| u(t_n) - u_h^n \right\| \leq c \left( \tau^{\min(1+\alpha, 1+\beta)} + \mathbf{h}^4 \right). \quad (26)$$

*Proof.* The error equation can be obtained by subtracting (6) from (5), that is, by letting the error  $e_h^n = u(\mathbf{x}_h, t_n) - u_h^n$  for  $\mathbf{x}_h \in \Omega_h$ , we have

$$\delta_t e_h^{n+1/2} = \left( \kappa_1 \bar{D}_\tau^{1-\alpha} + \kappa_2 \bar{D}_\tau^{1-\beta} \right) \bar{\Delta}_h e_h^{n+1/2} + R_{\mathbf{x}t}^{n+1/2}. \quad (27)$$

It follows from Theorem 2 that

$$\left\| e_h^n \right\|^2 \leq c \left( \left\| e_h^0 \right\|^2 + \left( c_1 \tau^\alpha + c_2 \tau^\beta \right) \left\| \nabla_h e_h^0 \right\|^2 + \tau \sum_{k=1}^n \left\| R_{\mathbf{x}t}^{k-1/2} \right\|^2 \right) \leq c \left( \tau^{\min(1+\alpha, 1+\beta)} + \mathbf{h}^4 \right)^2, \quad (28)$$

which leads to the desired convergence result.

#### 4. Numerical Implementation for Nonsmooth Problems

In general, the solution of equation (1) may not have the regularity required in Theorem 3. If the nonsmooth solution problems are directly solved by the fast Crank-Nicolson compact difference scheme (7), unsatisfactory accuracy may be obtained. In this part, we apply the method of adding suitable correction terms when dealing with such nonsmooth issue.

Following the idea presented in [3], we, respectively, take the numerical approximations of  ${}_{RL}D_{0,t}^\nu g(t)$  and the first-order time derivative  $dg(t)/dt$  at  $t = t_{n+1/2}$  as follows:

$$\begin{aligned}
{}_{RL}D_{0,t}^{\gamma}g(t)|_{t=t_{n+1/2}} &\approx \bar{D}_{\tau}^{\gamma}g(t_{n+1/2})\text{red} + \sum_{k=1}^m w_{n,k}^{(\gamma)}(g(t_k) - g(0)), \\
\frac{dg(t)}{dt}\Big|_{t=t_{n+1/2}} &\approx \delta_t g(t_{n+1/2})\text{red} + \sum_{k=1}^m w_{n,k}^{(1)}(g(t_k) - g(0)).
\end{aligned} \tag{29}$$

Here,  $w_{n,k}^{(\gamma)}$  and  $w_{n,k}^{(1)}$  are the starting weights which are chosen such that the above schemes are exact for some power functions  $g(t) = t^{\zeta_j}$  with  $0 < \zeta_j < \zeta_{j+1}$  and  $0 \leq j \leq m$ , that is, they can be determined by the two linear systems:

$$\begin{aligned}
\sum_{k=1}^m w_{n,k}^{(\gamma)} t_k^{\zeta_j} &= \frac{\Gamma(1 + \zeta_j)}{\Gamma(1 + \zeta_j - \gamma)} t_{n+1/2}^{\zeta_j - \gamma} - \bar{D}_{\tau}^{\gamma} t_{n+1/2}^{\zeta_j}, \\
\sum_{k=1}^m w_{n,k}^{(1)} t_k^{\zeta_j} &= \zeta_j t_{n+1/2}^{\zeta_j - 1} - \frac{t_{n+1}^{\zeta_j} - t_n^{\zeta_j}}{\tau},
\end{aligned} \tag{30}$$

respectively. So, we have the following fast Crank-Nicolson compact difference scheme with correction terms: for  $n \geq 0$ ,

$$\begin{aligned}
\delta_t \hat{u}_v^{n+1/2} + \sum_{k=1}^m w_{n,k}^{(1)} \hat{u}_v^k &= \left( \kappa_1 \bar{D}_{\tau}^{1-\alpha} + \kappa_2 \bar{D}_{\tau}^{1-\beta} \right) \left( \sum_{k=1}^d \lambda^{(j_k, M_k)} \right) \hat{u}_v^{n+1/2} \\
&\quad + \sum_{k=1}^m \left( w_{n,k}^{(1-\alpha)} + w_{n,k}^{(1-\beta)} \right) \left( \sum_{k=1}^d \lambda^{(j_k, M_k)} \right) \hat{u}_v^k \\
&\quad + f \wedge^{n+1/2}.
\end{aligned} \tag{31}$$

The execution procedure of the above scheme is similar to that of (7). We can observe that the scheme (9) is stable and effective in solving nonsmooth problems, which will be verified by numerical examples in the next section. We remark that the method of adding correction terms is based on the assumption that the problem solution can be divided into two terms: low regularity and high regularity terms (with respect to time). Such assumption is valid for equation (1) in view of the solution formulation discussed in [4]. By using the starting weights in the correction terms, one can improve the accuracy of the proposed scheme for dealing with the nonsmooth solution problem. For further details about the parameters  $m$  and  $\zeta_j$ , one may refer to [19].

## 5. Numerical Examples

In this part, we present two numerical examples to verify the accuracy and effectiveness of the scheme (9). The  $L^2$ -norm error at  $t = t_n$  is obtained by  $e(n, h) = \|u(\mathbf{x}_n, t_n) - u_h^n\|$ , and the convergence orders in time and in space are calculated by  $\log(e(n, h)/e(2n, h))$  and  $\log(e(n, h)/e(n, h/2))$ , respectively. For simplicity, we set the parameters  $\kappa_1$  and  $\kappa_2$  in (1) to be one and restrict the computational domain to be  $\Omega = (0, 1)^2$ . We remark that the numerical tests in this paper are implemented by MATLAB software (R2020a) on an Apple

OS platform with a quad-core 2.3 GHz processor and 8 GB of memory.

*Example 1.* (Accuracy). Consider the following problem with zero Dirichlet boundary conditions:

$$\begin{cases} \partial_t u(x, y, t) = \left( {}_{RL}D_{0,t}^{1-\alpha} + {}_{RL}D_{0,t}^{1-\beta} \right) \Delta u(x, y, t) + f(x, y, t), & (x, y) \in \Omega, \\ u(x, y, 0) = c \sin(\pi x) \sin(\pi y), \end{cases} \tag{32}$$

where

$$\begin{aligned}
f(x, y, t) &= \sin(\pi x) \sin(\pi y) \left( \gamma t^{\gamma-1} + 2\pi^2 c \frac{t^{\alpha-1}}{\Gamma(\alpha)} + 2\pi^2 c \frac{t^{\beta-1}}{\Gamma(\beta)} \right. \\
&\quad \left. + 2\pi^2 \frac{\Gamma(\gamma+1)}{\Gamma(\gamma+\alpha)} t^{\gamma+\alpha-1} + 2\pi^2 \frac{\Gamma(\gamma+1)}{\Gamma(\gamma+\beta)} t^{\gamma+\beta-1} \right).
\end{aligned} \tag{33}$$

The exact solution is  $u = \sin(\pi x) \sin(\pi y)(c + t^{\gamma})$  with the two given nonnegative parameters  $c$  and  $\gamma$ .

We verify the accuracy of the proposed scheme (9) using two cases: the smooth and nonsmooth solutions. We first let  $c = 1$  and  $\gamma = 2.1$ . The numerical results are obtained at  $T = 1$  by fast Crank-Nicolson compact difference scheme (9) with no correction terms and demonstrated in Tables 2 and 3. One can observe that accuracy of the scheme is  $O(\tau^{\min(1+\alpha, 1+\beta)} + \mathbf{h}^4)$  for different fractional orders  $\alpha$  and  $\beta$ , which is in agreement with the theoretical analysis.

Next, for the nonsmooth case, we let  $c = 0$  and  $\gamma = 0.4$ . One can see that the first-order partial derivative of  $u$  with respect to  $t$  is  $\partial_t u(x, y, t) = \gamma t^{\gamma-1} \sin(\pi x) \sin(\pi y)$ , which is unbounded at  $t = 0$  when  $\gamma = 0.4$ . By using the fast Crank-Nicolson compact difference scheme with correction terms (9), we compute the  $L^2$ -norm errors at  $T = 0.5$  and present the results in Tables 1 and 4. We can see from Table 1 that when  $m = 0$ , that is, no correction term is added to the scheme, the accuracy of the numerical solution suffers from the low regularity of the analytic solution. In contrast, when  $m$  is greater than 0, the accuracy of the numerical solution seems to be improved to some extents. Similar phenomenon is also observed in Table 4. This suggests that adding a small number of correction terms does improve the accuracy of the numerical solution in nonsmooth problems. Thus, the fast Crank-Nicolson compact difference scheme with correction terms (9) is valid for solving non-smooth solution problems.

*Example 2.* (Computational efficiency). In this example, we investigate the computational efficiency of the fast Crank-Nicolson compact difference scheme (7). So, we consider the comparison between results from the schemes with fast solver and the direct solver, that is, fast scheme (7) and original scheme (6). We separately solve the smooth solution case in Example 1 with the two numerical schemes and report the numerical results obtained in Figures 1–3. For the given fractional orders  $\alpha$  and  $\beta$ , by fixing the time stepsize  $\tau = 1/4$  and

TABLE 2: The  $L^2$ -norm errors in time for smooth case in Example 1 with  $h = 1/64$ .

$n_T$	(0.3,0.8)		(0.5,0.6)		(0.7,0.4)	
	$L^2$ error	Rate	$L^2$ error	Rate	$L^2$ error	Rate
20	3.87E-03	—	1.95E-03	—	2.55E-03	—
40	1.63E-03	1.25	7.32E-04	1.41	1.00E-03	1.34
80	6.74E-04	1.27	2.67E-04	1.45	3.87E-04	1.37
160	2.76E-04	1.29	9.59E-05	1.48	1.48E-04	1.39

TABLE 3: The  $L^2$ -norm errors in space for smooth case in Example 1 with  $\tau = T/8000$ .

$M$	(0.3,0.8)		(0.5,0.6)		(0.7,0.4)	
	$L^2$ error	Rate	$L^2$ error	Rate	$L^2$ error	Rate
4	1.57E-03	—	1.58E-03	—	1.58E-03	—
8	9.82E-05	4.00	9.73E-05	4.02	9.75E-05	4.02
16	7.72E-06	3.67	6.30E-06	3.95	6.63E-06	3.88

TABLE 4: The  $L^2$ -norm errors in space for nonsmooth case in Example 1 with  $\tau = T/8000$ .

$\alpha$	$M$	$m = 0$		$m = 1$		$m = 2$	
		$L^2$ error	Rate	$L^2$ error	Rate	$L^2$ error	Rate
(0.3,0.8)	4	4.01E-04	—	5.32E-04	—	5.79E-04	—
	8	1.59E-04	1.34	2.76E-05	4.27	1.91E-05	4.92
	16	1.93E-04	-0.28	6.19E-05	-1.16	1.52E-05	0.33
(0.5,0.6)	4	5.08E-04	—	5.87E-04	—	5.93E-04	—
	8	5.28E-05	3.27	2.59E-05	4.50	3.16E-05	4.23
	16	8.72E-05	-0.72	8.49E-06	1.61	2.80E-06	3.50
(0.7,0.4)	4	4.86E-04	—	5.74E-04	—	5.89E-04	—
	8	7.49E-05	2.70	1.34E-05	5.42	2.81E-05	4.39
	16	1.09E-04	-0.54	2.09E-05	-0.64	6.22E-06	2.18

varying the stepsize in each spatial direction simultaneously, we obtain the CPU execution time at  $T = 1$  for both schemes. The comparison shows that the execution time spent using the direct solver in numerical scheme is more expensive than that using the DST technique, especially when the spatial stepsize is getting smaller. This is due to the fact that the direct solver requires to solve matrix inversion on each time level, and such operation would be extremely inefficient when the size of the matrix is large. It is clear that the DST technique can speed up the computational efficiency, thus, the proposed scheme (7) has more potential than the direct solver (6) in high-dimensional problems.

## 6. Conclusions

In this paper, we propose the efficient compact difference scheme for solving the modified anomalous subdiffusion equation based on the modified L1 method in time and compact difference operator in space. By combining the DST technology, we improve the effectiveness of the scheme for the two-dimensional problem. The stability and error estimate of the scheme are provided rigorously. We also improve the accuracy of the scheme for the nonsmooth solu-

tion problems with the method of adding correction terms. Numerical examples illustrate the effectiveness and accuracy of the proposed scheme.

The results of this paper can be readily generalized to three-dimensional problems. In addition, for inhomogeneous boundary conditions, one can convert them into homogeneous boundary condition problems by variable substitution. For other types of boundary condition problems, such as Neumann, Robin, or other combinations of boundary conditions, we do not discuss them in this paper. In [23], the authors introduced the augmented matched interface and boundary (AMIB) method to efficiently solving the Poisson equation via the FFT. The authors also pointed out that the AMIB method can easily handle different types of boundary conditions. So, it may be possible to combine this method with the correction terms to rapidly solve high-dimensional problems with complex boundary conditions, and this is the possible one of the future research directions.

## Data Availability

The data of numerical simulation used to support the findings of this study are included within the article.

## Conflicts of Interest

The authors declare that there is no conflict of interest regarding the publication of this paper.

## Acknowledgments

This research was funded by Guangxi Natural Science Foundation (grant numbers 2018GXNSFBA281020 and 2018GXNSFAA138121).

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## Research Article

# A Newton Linearized Crank-Nicolson Method for the Nonlinear Space Fractional Sobolev Equation

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Received 16 March 2021; Accepted 10 April 2021; Published 27 April 2021

Academic Editor: Maria Alessandra Ragusa

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In this paper, one class of finite difference scheme is proposed to solve nonlinear space fractional Sobolev equation based on the Crank-Nicolson (CN) method. Firstly, a fractional centered finite difference method in space and the CN method in time are utilized to discretize the original equation. Next, the existence, uniqueness, stability, and convergence of the numerical method are analyzed at length, and the convergence orders are proved to be  $O(\tau^2 + h^2)$  in the sense of  $l^2$ -norm,  $H^{\alpha/2}$ -norm, and  $l^\infty$ -norm. Finally, the extensive numerical examples are carried out to verify our theoretical results and show the effectiveness of our algorithm in simulating spatial fractional Sobolev equation.

## 1. Introduction

The main propose of this paper is to construct one class of the Newton linearized finite difference method based on CN discretization in temporal direction to efficiently solve the following spatial fractional Sobolev equation:

$$\begin{cases} \partial_t u - \mu \partial_x^\alpha \partial_t u = \kappa \partial_x^\beta u + f(u), & \text{in } \mathbb{R} \times (0, T], \\ u(x, 0) = u_0(x), & \text{in } \mathbb{R} \times \{0\}. \end{cases} \quad (1)$$

where  $1 < \alpha, \beta \leq 2$ ,  $\mu$  and  $\kappa$  are given positive constants,  $u_0(x)$  and  $f(u)$  are known sufficiently smooth functions.  $\partial_x^\alpha$  in (1) denotes the Riesz fractional derivative operator for  $1 < \alpha \leq 2$  and is defined in [1] as follows:

$$\partial_x^\alpha u(x, t) = -\frac{1}{2 \cos(\pi\alpha/2)\Gamma(2-\alpha)} \frac{\partial^2}{\partial x^2} \int_{-\infty}^{\infty} |x - \xi|^{1-\alpha} u(\xi, t) d\xi. \quad (2)$$

This type of equation is widely used as a mathematical model for fluid flow through thermodynamics [2], shear in second-order fluids [3], consolidation of clay [4], and so on. Note that some special forms of equation (1) are frequently

encountered in many fields. For example, taking  $\alpha, \beta = 2$ , (1) reduces to a one-dimensional integral-order Sobolev equation in the bounded domain [5]. When  $f(u) = \sum_{i=1}^p \gamma_i u^p$  with integer  $p$  and given constants  $\gamma_i (i = 1, 2, \dots, p)$ , then the equation is called a semiconductor equation [6]. When  $f(u) = 0$ , it is reduced to a homogeneous space fractional Sobolev equation. When  $\mu = 0$ , (1) is reduced to the classical nonlinear reaction-diffusion equations. Recently, many scholars are dedicated to the numerical investigation on fractional diffusion equations and Sobolev equations based on finite difference or finite element methods in the literature. For example, Çelik and Duman [7] investigated the CN method to approximate the fractional diffusion equation with the Riesz fractional derivative in a finite domain. Wang et al. [8] studied the finite difference method for the space fractional Schrödinger equations under the framework of the fractional Sobolev space. Ran and He [9] investigated the nonlinear multidelay fractional diffusion equation based on the CN method in time and the fractional centered difference in space. Chen et al. [5] proposed a Newton linearized compact finite difference scheme to numerically solve a class of Sobolev equations based on the CN method and proved the unique solvability, convergence, and stability of the proposed scheme. Wang and Huang [10] constructed a conservative

linearized difference scheme for the nonlinear fractional Schrödinger equation. Zhang et al. [11] established the numerical asymptotic stability result of the compact  $\theta$ -method for the generalized delay diffusion equation. More researches on delay fractional problems can be referred to [12, 13] and the references therein.

The main work in this paper is to develop an efficient Newton linearized CN method to solve the nonlinear space fractional Sobolev problem (1). The existence, uniqueness, stability, and convergence of the proposed numerical scheme are demonstrated, and the convergent orders are obtained in the sense of  $l^2$ -norm,  $H^{\alpha/2}$ -norm, and  $l^\infty$ -norm. Besides, we also prove that the convergence orders of the constructed linearized numerical scheme are  $O(\tau^2 + h^2)$  under three types of norms. The extensive numerical examples are proposed to argue a second-order accuracy in both temporal and spatial dimensions.

The organization of this paper is as follows. In Section 2, we define the fractional Sobolev norm and introduce the second-order centered finite difference approximation for the space Riesz derivative. In Section 3, we construct a CN finite difference scheme for the space fractional Sobolev equation. The existence, uniqueness, stability, and convergence of the proposed scheme in three classes of conventional norms are proved. Finally, the theoretical results are verified by several numerical examples.

## 2. Preliminaries

Firstly, we present some notations and lemmas which will be used to construct and analyze our numerical scheme.

**2.1. Fractional Sobolev Norm.** Firstly, we define the fractional Sobolev norm (cf. [14]). Let  $h\mathbb{Z}$  be denoted by the infinite grid with grid points  $x_j = jh$  ( $j \in \mathbb{Z}$ ). For arbitrary grid functions  $u = \{u_j\}$ ,  $v = \{v_j\}$  on  $h\mathbb{Z}$ , we define the discrete inner products and the corresponding  $l^2$ -norm and  $l^\infty$ -norm

$$(u, v) = h \sum_{j \in \mathbb{Z}} u_j v_j, \|u\|^2 = (u, u), \|u\|_{l^\infty} = \sup_{j \in \mathbb{Z}} |u_j|. \quad (3)$$

Denote  $l^2 := \{u \mid u = \{u_j\}, \|u\|^2 < +\infty\}$ . For  $u \in l^2$ , the semidiscrete Fourier transformation  $\hat{u}$  is written as

$$\hat{u}(k) := \frac{1}{\sqrt{2\pi}} h \sum_{j \in \mathbb{Z}} u_j e^{-ikx_j}. \quad (4)$$

It is easy to get  $\hat{u} \in L^2[-\pi/h, \pi/h]$  due to  $u \in l^2$ . The inversion formula is defined by

$$u_j = \frac{1}{\sqrt{2\pi}} \int_{-\pi/h}^{\pi/h} \hat{u}(k) e^{ikx_j} dk, \quad (5)$$

then we can easily check that Parseval's equality

$$(u, v) = \int_{-\pi/h}^{\pi/h} \hat{u}(k) \hat{v}(k) dk, \quad (6)$$

holds. Moreover, For the given constant  $0 \leq \sigma \leq 1$ , the fractional Sobolev norm  $\|\cdot\|_{H^\sigma}$  and seminorm  $|\cdot|_{H^\sigma}$  are defined as follows:

$$\|u\|_{H^\sigma}^2 = \int_{-\pi/h}^{\pi/h} (1 + |k|^{2\sigma}) |u \wedge(k)|^2 dk, |u|_{H^\sigma}^2 = \int_{-\pi/h}^{\pi/h} |k|^{2\sigma} |u \wedge(k)|^2 dk. \quad (7)$$

Obviously,  $\|u\|_{H^\sigma}^2 = \|u\| + |u|_{H^\sigma}^2$ .

**2.2. Second-Order Approximation of Spatial Riesz Fractional Derivative.** In this section, we will review a second-order approximation for the Riesz fractional derivative. Introduce

$$\mathcal{C}^{n+\alpha}(\mathbb{R}) = \left\{ f \mid \int_{-\infty}^{\infty} (1 + |\omega|)^{n+\alpha} |\hat{f}(\omega)| d\omega < \infty, f \in L^1(\mathbb{R}) \right\}, \quad (8)$$

where  $\hat{f}(\omega) = \int_{-\infty}^{\infty} e^{i\omega t} f(t) dt$  denotes the Fourier transformation of  $f(x)$ .

**Lemma 1.** (cf. [7]). Suppose the function  $f(\cdot) \in \mathcal{C}^{2+\alpha}(\mathbb{R})$  and the fractional central difference is defined as follows:

$$\delta_x^\alpha f(x) = -h^{-\alpha} \sum_{k=-\infty}^{+\infty} g_k^{(\alpha)} f(x - kh). \quad (9)$$

Then, it holds

$$\delta_x^\alpha f(x) = \partial_x^\alpha f(x) + O(h^2). \quad (10)$$

$g_k^{(\alpha)}$  is defined as

$$g_k^{(\alpha)} = \frac{(-1)^k \Gamma(\alpha + 1)}{\Gamma(\alpha/2 - k + 1) \Gamma(\alpha/2 + k + 1)}, k \in \mathbb{Z}. \quad (11)$$

This is consistently established for arbitrary  $x \in \mathbb{R}$ .

**Remark 2.** (cf. [15, 16]). If we define  $f^*$  by

$$f^*(x) = \begin{cases} f(x), & x \in [a, b], \\ 0, & x \notin [a, b], \end{cases} \quad (12)$$

such that  $f^*(x) \in \mathcal{C}^{2+\alpha}(\mathbb{R})$ . We get

$$\delta_x^\alpha f(x) = -h^{-\alpha} \sum_{k=-\lceil(b-x)/h\rceil}^{\lfloor(x-a)/h\rfloor} g_k^{(\alpha)} f(x - kh) + O(h^2). \quad (13)$$

For any  $t \in [0, T]$ , we define

$$u^*(x) = \begin{cases} u(x), & x \in [a, b], \\ 0, & x \notin [a, b], \end{cases} \quad (14)$$

and suppose  $u^*(x) \in \mathcal{C}^{2+\alpha}(\mathbb{R})$ .

### 3. Second-Order CN Method and Theoretical Analysis

In this section, we are concentrated on the derivation and theoretical analysis of the finite different scheme. In practical computation, it is necessary to truncate the whole space problem onto a finite interval (boundaries are usually chosen sufficient large such that the truncation error is negligible or the exact solution has compact support in the bounded domain [17]). Here, we will truncate (1) on the interval  $\Omega = (a, b)$  as follows:

$$\partial_t u - \mu \partial_x^\alpha \partial_t u = \kappa \partial_x^\beta u + f(u), \text{ in } \Omega \times (0, T], \quad (15)$$

$$u(x, 0) = u_0(x), \text{ in } \mathbb{R} \times \{0\}, \quad (16)$$

$$u(x, t) = 0, \text{ on } \mathbb{R} \setminus \Omega \times [0, T]. \quad (17)$$

**3.1. The Derivation of the Linearized Numerical Scheme.** Take positive integers  $M, N$  and let  $\tau = T/N$ ,  $h = (b - a)/M$  be the temporal and spatial step sizes, respectively. Denote  $x_i = a + ih$ ,  $0 \leq i \leq M$ ;  $t_k = k\tau$ ,  $0 \leq k \leq N$ ;  $t_{k+1/2} = (k + 1/2)\tau$ ,  $0 \leq k \leq N - 1$ ;  $\Omega_h = \{x_i \mid 0 \leq i \leq M\}$ ,  $\Omega_\tau = \{t_k \mid 0 \leq k \leq N\}$ . Define  $\bar{\omega} = \{j \mid j = 0, 1, \dots, M\}$ ,  $\omega = \{j \mid j = 1, 2, \dots, M - 1\}$ ,  $\partial\omega = \bar{\omega} \setminus \omega$ . Let  $V_h = \{u \mid u = u_i^k \mid 0 \leq i \leq M, 0 \leq k \leq N, u_0^k = u_M^k = 0\}$  be grid function space defined on  $\Omega_{h\tau} = \Omega_h \times \Omega_\tau$ . Then, for a given grid function  $u \in V_h$ , we introduce the following notations:

$$u_i^{k+(1/2)} = \frac{1}{2} (u_i^{k+1} + u_i^k), \delta_t u_i^{k+(1/2)} = \frac{1}{\tau} (u_i^{k+1} - u_i^k). \quad (18)$$

Define the grid function

$$U_i^k = u(x_i, t_k), i \in \bar{\omega}, 0 \leq k \leq N. \quad (19)$$

Then, we consider (15) at the point  $(x_i, t_{k+(1/2)})$  and have

$$\begin{aligned} & \partial_t u(x_i, t_{k+(1/2)}) - \mu \partial_x^\alpha \partial_t u(x_i, t_{k+(1/2)}) \\ &= \kappa \partial_x^\beta u(x_i, t_{k+(1/2)}) + f(u(x_i, t_{k+(1/2)})), i \in \omega, 0 \leq k \leq N - 1. \end{aligned} \quad (20)$$

Utilizing the Taylor expansion, the first term on the left hand side (LHS) in (20) can be estimated as

$$\partial_t u(x_i, t_{k+(1/2)}) = \delta_t U_i^{k+(1/2)} + O(\tau^2). \quad (21)$$

Noticing Lemma 1, for the second term on LHS in (20), we have

$$\begin{aligned} \partial_x^\alpha \partial_t u(x_i, t_{k+(1/2)}) &= -\frac{1}{h^\alpha} \sum_{j=0}^M g_{i-j}^{(\alpha)} \delta_t U_j^{k+(1/2)} + O(\tau^2 + h^2) \\ &= \delta_t \delta_x^\alpha U_i^{k+(1/2)} + O(\tau^2 + h^2). \end{aligned} \quad (22)$$

For the first term on the right hand side (RHS) in (20), it yields

$$\begin{aligned} \partial_x^\beta u(x_i, t_{k+(1/2)}) &= -\frac{1}{h^\beta} \sum_{j=0}^M g_{i-j}^{(\beta)} U_j^{k+(1/2)} + O(\tau^2 + h^2) \\ &= \delta_x^\beta U_i^{k+(1/2)} + O(\tau^2 + h^2). \end{aligned} \quad (23)$$

Moreover, we have

$$\begin{aligned} u(x_i, t_{k+(1/2)}) &= \frac{1}{2} (U_i^{k+1} + U_i^k) + O(\tau^2), \\ u(x_i, t_{k+1}) - u(x_i, t_k) &= O(\tau) \leq c_0 \tau, \end{aligned} \quad (24)$$

where  $c_0$  is a positive constant.

Applying the Newton linearized method to the nonlinear term  $f$  on RHS in (20) and using Taylor expansion at the point  $U_i^k$ , it yields

$$\begin{aligned} f(u(x_i, t_{k+(1/2)})) &= f(U_i^k) + (U_i^{k+(1/2)} - U_i^k) f'(U_i^k) + O(\tau^2) \\ &= f(U_i^k) + \frac{1}{2} (U_i^{k+1} - U_i^k) f'(U_i^k) + O(\tau^2), \end{aligned} \quad (25)$$

where  $f'(U_i^k) = \partial_U f|_{U=U_i^k}$ . Plugging (21)–(23) and substituting (25) into (20), we have

$$\begin{aligned} \delta_t U_i^{k+(1/2)} - \mu \delta_t \delta_x^\alpha U_i^{k+(1/2)} &= \kappa \delta_x^\beta U_i^{k+(1/2)} + f(U_i^k) \\ &+ \frac{1}{2} f'(U_i^k) (U_i^{k+1} - U_i^k) + R_i^k, i \in \omega, 0 \leq k \leq N - 1. \end{aligned} \quad (26)$$

There exists a positive constant  $c_1 > 0$  such that

$$|R_i^k| \leq c_1 (\tau^2 + h^2), i \in \omega, 0 \leq k \leq N - 1. \quad (27)$$

Omitting  $R_i^k$  in (26), replacing  $U_i^{k+(1/2)}$  with  $u_i^{k+(1/2)}$  in (26), then the finite difference scheme reads

$$\begin{aligned} \delta_t u_i^{k+(1/2)} - \mu \delta_t \delta_x^\alpha u_i^{k+(1/2)} &= \kappa \delta_x^\beta u_i^{k+(1/2)} + f(u_i^k) + \frac{1}{2} f'(u_i^k) \\ &\cdot (u_i^{k+1} - u_i^k), i \in \omega, 0 \leq k \leq N - 1, \end{aligned} \quad (28)$$

$$u_i^0 = u_0(x_i), i \in \bar{\omega}, \quad (29)$$

$$u_i^k = 0, i \in \partial\omega, 1 \leq k \leq N. \quad (30)$$

**3.2. The Unique Solvability of Finite Difference Scheme.** This section is concerned with the solvability of scheme (28)–(30). Now, we give some lemmas which will be used in the demonstration of solvability.

**Lemma 3.** (cf. [7]). Let

$$A^\alpha = \begin{pmatrix} g_0^{(\alpha)} & g_{-1}^{(\alpha)} & \cdots & g_{3-M}^{(\alpha)} & g_{2-M}^{(\alpha)} \\ g_1^{(\alpha)} & g_0^{(\alpha)} & g_{-1}^{(\alpha)} & \cdots & g_{3-M}^{(\alpha)} \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ g_{M-3}^{(\alpha)} & \cdots & g_1^{(\alpha)} & g_0^{(\alpha)} & g_{-1}^{(\alpha)} \\ g_{M-2}^{(\alpha)} & g_{M-3}^{(\alpha)} & \cdots & g_1^{(\alpha)} & g_0^{(\alpha)} \end{pmatrix}. \quad (31)$$

It holds

$$g_0^{(\alpha)} = \frac{\Gamma(\alpha+1)}{\Gamma^2(\alpha/2+1)} \leq 0, \quad \sum_{j=-\infty}^{+\infty} g_j^{(\alpha)} = 0, \quad g_j^{(\alpha)} = g_{-j}^{(\alpha)} \leq 0, \quad (32)$$

where for any  $|j| \leq 1$ , and  $0 < \lambda_i < 2g_0^{(\alpha)}$  ( $i \in \omega$ ),  $\lambda_i$  is the  $i$ th the eigenvalue of matrix  $A^\alpha$ .  $A^\beta$  is given in a similar way. It implies that the matrices  $A^\alpha$  and  $A^\beta$  are real symmetric positive definite matrices.

**Lemma 4.** (discrete Sobolev inequality (cf. [14])) For every  $1/2 < \sigma \leq 1$ , there exists a constant  $C_\sigma = C(\sigma) > 0$ , independent of  $h > 0$ , such that

$$\|v\|_{r^\infty} \leq C_\sigma \|v\|_{H^\sigma}. \quad (33)$$

**Lemma 5.** (cf. [8]). For any  $1 < \alpha \leq 2$  and any grid function  $v \in V_h$ , we have

$$C_\alpha |v|_{H^{\alpha/2}}^2 \leq (-\delta_x^\alpha v, v) \leq |v|_{H^{\alpha/2}}^2, \quad (34)$$

where  $C_\alpha = (\pi/2)^\alpha$ .

**Lemma 6.** (cf. [17]). For any grid function  $v \in V_h$ , there exists a fractional symmetric positive quotient operator  $\delta_x^{\alpha/2}$ , such that

$$(-\delta_x^\alpha v, v) = \left( \delta_x^{\alpha/2} v, \delta_x^{\alpha/2} v \right). \quad (35)$$

**Lemma 7.** (cf. [18]) (discrete uniform Sobolev inequality). For every  $1/2 < \sigma \leq 1$ , there exists a constant  $C_\sigma = C(\sigma) > 0$  independent of  $h > 0$  such that

$$\|u\|_{r^\infty} \leq \|u\|_{H^\sigma}. \quad (36)$$

**Lemma 8.** (cf. [19]). Suppose  $\{F^k\}_{k=0}^\infty$  be nonnegative sequence and satisfy

$$F^k \leq c\tau \sum_{l=0}^{k-1} F^l + g, \quad k = 0, 1, 2, \dots, \quad (37)$$

Then, we have

$$F^k \leq g e^{ck\tau}, \quad k = 0, 1, 2, \dots, \quad (38)$$

where  $c$  and  $g$  are nonnegative constants.

**Theorem 9.** The linearized finite difference scheme (28)–(30) is uniquely solvable.

*Proof.* Denote  $u^k = (u_1^k, u_2^k, \dots, u_{M-1}^k)^T$ . We will prove the above result by the mathematical induction. Obviously, (29) is true for  $k=0$ . Now, we suppose  $u^l$  ( $0 \leq k \leq l \leq N-1$ ) has been uniquely determined; then, we only need to prove that  $u^{l+1}$  is uniquely determined by (28). We can rewrite (28) in the following matrix form

$$\begin{aligned} & \left( I + \frac{\mu}{h^\alpha} A^\alpha + \frac{\tau\kappa}{2h^\beta} A^\beta - \frac{\tau}{2} \text{diag} \left( f' \left( u^l \right) \right) \right) u^{l+1} \\ & = \left( I + \frac{\mu}{h^\alpha} A^\alpha - \frac{\tau\kappa}{2h^\beta} A^\beta - \frac{\tau}{2} \text{diag} \left( f' \left( u^l \right) \right) \right) u^l \\ & \quad + \tau f \left( u^l \right) + \tilde{G}^{l+1}, \end{aligned} \quad (39)$$

where  $\tilde{G}^{l+1}$  is a vector which depends only on the boundary value. By using Lemma 3, when  $\tau$  is sufficiently small, it is easy to verify that the coefficient matrix of (39) is strictly diagonally dominant, which implies that there exists a unique solution  $u^{l+1}$ . This completes the proof.

**3.3. The Convergence and Stability of the Finite Difference Scheme.** Firstly, we easily have the estimation of the local truncation error, according to (27).

**Lemma 10.** Let  $u(x, \cdot) \in \mathcal{C}^{(2+\alpha)}(x, \cdot)$  be the solution of the problem (15)–(17). Then, we have

$$\|R^k\|^2 \leq (b-a)c_1^2(\tau^2 + h^2)^2, \quad 0 \leq k \leq N-1, \quad (40)$$

where  $c_1$  is a positive constant independent of  $\tau$  and  $h$ .

Denote

$$e_i^k = U_i^k - u_i^k, \quad i \in \omega, \quad 0 \leq k \leq N. \quad (41)$$

We will obtain the main convergence result.

**Theorem 11.** Let  $u(x, \cdot) \in \mathcal{C}^{(2+\alpha)}(x, \cdot)$  be the solution of the problem (15)–(17). Then, there exist positive constants  $\tau_0$  and  $h_0$ , when  $\tau < \tau_0$  and  $h < h_0$ , for  $0 \leq k \leq N$ , we have

$$\|e^k\| \leq C_1(\tau^2 + h^2), \quad \left| e^k \right|_{H^{\alpha/2}} \leq C_2(\tau^2 + h^2), \quad \|e^k\|_{r^\infty} \leq C_3(\tau^2 + h^2), \quad (42)$$

where  $C_1, C_2, C_3 > 0$  are positive constants independent of  $\tau$  and  $h$ .

*Proof.* The mathematical induction will be employed. Firstly, it is obvious (42) is true for  $k=0$ , via (29). Then, it assumes that (42) is true for  $1 \leq k \leq m \leq N-1$ . We will discuss that (42) holds for  $k=m+1$ . According to the hypothesis, we can obtain the following estimation:

$$\|u^k\|_{r^0} \leq \|e^k\|_{r^0} + \|U^k\|_{r^0} \leq C_3(\tau^2 + h^2) + \tilde{c}_0 \leq 1 + \tilde{c}_0, \quad 1 \leq k \leq m, \quad (43)$$

where  $\tau < \tau_0 = (2C_3)^{-1/2}$ ,  $h < h_0 = (2C_3)^{-1/2}$ , and  $\tilde{c}_0 =$

$$\max_{(x,t) \in \Omega \times [0,T]} |U(x,t)|.$$

In the view of Lipschitz condition, we have

$$|f(U_i^k) - f(u_i^k)| \leq c_2 |e_i^k|, \quad i \in \bar{\omega}, \quad 0 \leq k \leq N, \quad (44)$$

$$|f'(U_i^k) - f'(u_i^k)| \leq c_3 |e_i^k|, \quad i \in \bar{\omega}, \quad 0 \leq k \leq N, \quad (45)$$

$$|f'(u_i^k)| \leq c_4, \quad i \in \bar{\omega}, \quad 0 \leq k \leq N, \quad (46)$$

where  $c_2$ ,  $c_3$ , and  $c_4$  are positive constants independent of  $\tau$  and  $h$ .

Now, subtracting (28) from (26), we can obtain the error equation

$$\delta_t e_i^{k+(1/2)} - \mu \delta_t \delta_x^\alpha e_i^{k+(1/2)} = \kappa \delta_x^\beta e_i^{k+(1/2)} + P_i^k + R_i^k, \quad i \in \omega, \quad 0 \leq k \leq N-1, \quad (47)$$

where

$$P_i^k = f(U_i^k) - f(u_i^k) + \frac{1}{2} (f'(U_i^k)(U_i^{k+1} - U_i^k) - f'(u_i^k)(u_i^{k+1} - u_i^k)). \quad (48)$$

Firstly, we establish  $l^2$ -error estimation. Taking the discrete inner product of (47) with  $e^{k+(1/2)}$ , we have

$$\begin{aligned} & (\delta_t e^{k+(1/2)}, e^{k+(1/2)}) - \mu (\delta_t \delta_x^\alpha e^{k+(1/2)}, e^{k+(1/2)}) \\ &= \kappa (\delta_x^\beta e^{k+(1/2)}, e^{k+(1/2)}) + (P^k, e^{k+(1/2)}) + (R^k, e^{k+(1/2)}). \end{aligned} \quad (49)$$

Now, we estimate each term in (49). The first term on LHS in (49) can be estimated as

$$(\delta_t e^{k+(1/2)}, e^{k+(1/2)}) = \frac{1}{2\tau} (\|e^{k+1}\|^2 - \|e^k\|^2). \quad (50)$$

Noticing Lemma 6, for the second term on the LHS in (49), we have

$$\begin{aligned} (\delta_t \delta_x^\alpha e^{k+(1/2)}, e^{k+(1/2)}) &= - \left( \delta_x^{\alpha/2} \left( \frac{e^{k+1} - e^k}{\tau} \right), \delta_x^{\alpha/2} \left( \frac{e^{k+1} + e^k}{2} \right) \right) \\ &= - \frac{1}{2\tau} (\|\delta_x^{\alpha/2} e^{k+1}\|^2 - \|\delta_x^{\alpha/2} e^k\|^2). \end{aligned} \quad (51)$$

Similarly, the first term on RHS in (49) can be obtained by

$$\begin{aligned} (\delta_x^\beta e^{k+(1/2)}, e^{k+(1/2)}) &= - \left( \delta_x^{\beta/2} \left( \frac{e^{k+1} + e^k}{2} \right), \delta_x^{\beta/2} \left( \frac{e^{k+1} + e^k}{2} \right) \right) \\ &= - \frac{1}{4} \|\delta_x^{\beta/2} (e^{k+1} + e^k)\|^2. \end{aligned} \quad (52)$$

According to (44)–(46), we have

$$\begin{aligned} |P_i^k| &= \left| f(U_i^k) - f(u_i^k) + \frac{1}{2} \left( (f'(U_i^k) - f'(u_i^k)) \right. \right. \\ &\quad \cdot (U_i^{k+1} - U_i^k) + f'(u_i^k) (e_i^{k+1} - e_i^k) \left. \left. \right) \right| \\ &\leq c_2 |e_i^k| + \frac{1}{2} (c_3 c_0 \tau |e_i^k| + c_4 |e_i^{k+1} - e_i^k|). \end{aligned} \quad (53)$$

Using the Cauchy-Schwarz inequality and Young inequality, the second term on the RHS in (49) becomes

$$\begin{aligned} (P^k, e^{k+(1/2)}) &\leq \|P^k\| \|e^{k+(1/2)}\| \leq \frac{3}{4} \|P^k\|^2 + \frac{1}{3} \|e^{k+(1/2)}\|^2 \\ &\leq \frac{9}{4} \left( c_2^2 \|e^k\|^2 + \frac{1}{4} c_3^2 c_0^2 \tau^2 \|e^k\|^2 + \frac{1}{4} c_4^2 \|e^{k+1} - e^k\|^2 \right) \\ &\quad + \frac{1}{6} (\|e^{k+1}\|^2 + \|e^k\|^2) \\ &\leq \left( \frac{9c_2^2}{4} + \frac{9c_3^2 c_0^2 \tau^2}{16} + \frac{9}{8} c_4^2 + \frac{1}{6} \right) \|e^k\|^2 \\ &\quad + \left( \frac{9c_4^2}{8} + \frac{1}{6} \right) \|e^{k+1}\|^2. \end{aligned} \quad (54)$$

The last term of RHS in (49) is estimated as

$$\begin{aligned} (R^k, e^{k+(1/2)}) &\leq \|R^k\| \|e^{k+(1/2)}\| \leq \frac{3}{4} \|R^k\|^2 + \frac{1}{3} \|e^{k+(1/2)}\|^2 \\ &\leq \frac{3}{4} (b-a) c_1^2 (\tau^2 + h^2)^2 + \frac{1}{6} (\|e^{k+1}\|^2 + \|e^k\|^2). \end{aligned} \quad (55)$$

Substituting (50)–(55) into (49), we get

$$\begin{aligned} \frac{\|e^{k+1}\|^2 - \|e^k\|^2}{2\tau} + \mu \frac{\|\delta_x^{\alpha/2} e^{k+1}\|^2 - \|\delta_x^{\alpha/2} e^k\|^2}{2\tau} + \kappa \frac{\|\delta_x^{\beta/2} (e^{k+1} + e^k)\|^2}{4} \\ \leq c_5 (\|e^{k+1}\|^2 + \|e^k\|^2) + \frac{3}{4} (b-a) c_1^2 (\tau^2 + h^2)^2, \end{aligned} \quad (56)$$

where  $c_5 = (9c_2^2/4) + (9c_3^2 c_0^2 \tau^2/16) + ((9/8)9/8c_4^2) + (1/3)$ .

Summing for  $k$  from 0 to  $m$ , we have

$$\begin{aligned} \frac{\|e^{m+1}\|^2 - \|e^0\|^2}{2\tau} + \mu \frac{\|\delta_x^{\alpha/2} e^{m+1}\|^2 - \|\delta_x^{\alpha/2} e^0\|^2}{2\tau} + \frac{\kappa}{4} \sum_{k=0}^m \|\delta_x^{\beta/2} (e^{k+1} + e^k)\|^2 \\ \leq c_5 \sum_{k=0}^m (\|e^{k+1}\|^2 + \|e^k\|^2) + \frac{3}{4} (b-a) c_1^2 \sum_{k=0}^m (\tau^2 + h^2)^2. \end{aligned} \quad (57)$$

Noticing that  $e^0 = 0$  and  $\kappa > 0$ , we have

$$\begin{aligned} \|e^{m+1}\|^2 + \mu \|\delta_x^{\alpha/2} e^{m+1}\|^2 \leq 4\tau c_5 \sum_{k=0}^m \|e^k\|^2 + 2\tau c_5 \|e^{m+1}\|^2 \\ + \frac{3\tau}{2} (b-a) c_1^2 \sum_{k=0}^m (\tau^2 + h^2)^2. \end{aligned} \quad (58)$$

Let  $F^m = \|e^m\|^2 + \mu \|\delta_x^{\alpha/2} e^m\|^2$ , we have

$$F^{m+1} \leq 4c_5\tau \sum_{k=0}^m F^k + 2c_5\tau F^{m+1} + \frac{3\tau}{2} (b-a) c_1^2 \sum_{k=0}^m (\tau^2 + h^2)^2. \quad (59)$$

It implies when  $\tau \leq \tau_0 = 1/3c_5$ , we have

$$F^{m+1} \leq 12\tau c_5 \sum_{k=0}^m F^k + \frac{9}{2} \tau (b-a) c_1^2 \sum_{k=0}^m (\tau^2 + h^2)^2. \quad (60)$$

Using Gronwall Lemma 8, we have

$$F^{m+1} \leq \exp(12c_5 m\tau) \left( \frac{9}{2} \tau (b-a) c_1^2 \sum_{k=0}^m (\tau^2 + h^2)^2 \right). \quad (61)$$

Therefore, we have

$$\|e^{m+1}\| \leq C_1 (\tau^2 + h^2), \quad (62)$$

where  $C_1 := \sqrt{(9(b-a)c_1^2 T \exp(12c_5 T))}/2$ .

Similarly, applying Lemma 5 yields

$$|e^{m+1}|_{H^{\alpha/2}} \leq C_2 (\tau^2 + h^2), \quad (63)$$

where  $C_2 := \sqrt{(9(b-a)c_1^2 T \exp(12c_5 T))/2C_\alpha \mu}$ .

Finally, we can establish  $l^\infty$ -error estimate by combining (62) with (63). Denoting  $C_3 := C_\sigma \sqrt{C_1^2 + C_2^2}$ , it follows from Lemma 7 that

$$\|e^{m+1}\|_{l^\infty} \leq C_3 (\tau^2 + h^2). \quad (64)$$

We complete the proof.

Next, we will analyze the stability of the scheme (28)–(30). Let  $\{v_i^k \mid 0 \leq i \leq M, 0 \leq k \leq N\}$  be the solution of the fractional Sobolev equation

$$\begin{aligned} \delta_t v_i^{k+(1/2)} - \mu \delta_t \delta_x^\alpha v_i^{k+(1/2)} = \kappa \delta_x^\beta v_i^{k+(1/2)} + f(v_i^k) + \frac{1}{2} f'(v_i^k) \\ \cdot (v_i^{k+1} - v_i^k), \quad i \in \omega, 0 \leq k \leq N-1, \end{aligned} \quad (65)$$

$$v_i^0 = u_0(x_i) + \phi_i^0, \quad i \in \bar{\omega}, \quad (66)$$

$$v_i^k = 0, \quad i \in \partial\omega, 1 \leq k \leq N, \quad (67)$$

where  $\phi_i^0$  is the perturbation of the initial value. Subtracting (65)–(67) from (28)–(30) and denoting  $\rho_i^k = v_i^k - u_i^k$ , we have

$$\begin{aligned} \delta_t \rho_i^{k+(1/2)} - \mu \delta_t \delta_x^\alpha \rho_i^{k+(1/2)} = \kappa \delta_x^\beta \rho_i^{k+(1/2)} + f(v_i^k) - f(u_i^k) + \frac{1}{2} \\ \cdot [f'(v_i^k)(v_i^{k+1} - v_i^k) - f'(u_i^k)(u_i^{k+1} - u_i^k)], \end{aligned}$$

$$i \in \omega, 0 \leq k \leq N-1,$$

$$\rho_i^0 = \phi_i^0, \quad i \in \bar{\omega},$$

$$\rho_i^k = 0, \quad i \in \partial\omega, 1 \leq k \leq N. \quad (68)$$

Similar to the proof of Theorem 11, we have the following result.

**Theorem 12.** Denote  $\rho_i^k = v_i^k - u_i^k$ ,  $i \in \bar{\omega}$ ,  $0 \leq k \leq N$ . Then, there exist positive constants  $\tau_0$  and  $h_0$ , when  $\tau < \tau_0$  and  $h < h_0$ , we have

$$\|\rho^k\| \leq C_4 \|\rho^0\|, \quad |\rho^k|_{H^{\alpha/2}} \leq C_5 |\rho^0|_{H^{\alpha/2}}, \quad \|\rho^k\|_{l^\infty} \leq C_6 \|\rho^0\|_{l^\infty}, \quad (69)$$

where  $C_4, C_5, C_6 > 0$  are positive constants independent of  $\tau$  and  $h$ .

## 4. Numerical Examples

In this section, we will provide extensive numerical examples to testify the theoretical results. we will define the discrete  $l^2$ -norm and  $l^\infty$ -norm separately and the corresponding convergence orders are defined as follows:

$$E(h, \tau) = \sqrt{h \sum_{i=0}^M (U_i^N - u_i^N)^2}, \quad E_\infty(h, \tau) = \max_{0 \leq i \leq M, 0 \leq k \leq N} |U_i^k - u_i^k|,$$

$$\text{Ord}_2 = \log_2 \left( \frac{\|E(h, \tau)\|}{\|E(h/2, \tau/2)\|} \right),$$

$$\text{Ord}_\infty = \log_2 \left( \frac{\|E(h, \tau)\|_{l^\infty}}{\|E(h/2, \tau/2)\|_{l^\infty}} \right). \quad (70)$$

TABLE 1:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha < 2$  in the spatial direction for (72) with fixed time step  $\tau = 1/2000$  for Example 1.

$(\alpha, \beta)$	$h$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.2,1.8)	1/10	$7.5025e-4$	–	$1.0862e-3$	–
	1/20	$1.7359e-4$	2.1117	$2.5686e-4$	2.0802
	1/40	$4.0650e-5$	2.0702	$6.1167e-5$	2.0702
(1.5,1.5)	1/10	$7.7557e-4$	–	$1.1391e-3$	–
	1/20	$1.7445e-4$	2.1524	$2.6326e-4$	2.1133
	1/40	$3.9827e-5$	2.1310	$6.1202e-5$	2.1048
(1.8,1.2)	1/10	$1.1777e-3$	–	$1.6525e-3$	–
	1/20	$2.7908e-4$	2.0773	$3.9673e-4$	2.0584
	1/40	$6.6203e-5$	2.0757	$9.5326e-5$	2.0572

TABLE 2:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha < 2$  in the temporal direction for (72) with fixed spatial step  $h = 1/2000$  for Example 1.

$(\alpha, \beta)$	$\tau$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.2,1.8)	1/10	$1.9481e-4$	–	$3.1163e-4$	–
	1/20	$4.8708e-5$	1.9998	$7.7916e-5$	1.9998
	1/40	$1.2169e-5$	2.0010	$1.9465e-5$	2.0010
(1.5,1.5)	1/10	$1.5223e-4$	–	$2.4163e-4$	–
	1/20	$3.8057e-5$	2.0000	$6.0406e-5$	2.0001
	1/40	$9.5069e-6$	2.0011	$1.5088e-5$	2.0013
(1.8,1.2)	1/10	$1.2416e-4$	–	$1.9507e-4$	–
	1/20	$3.1025e-5$	2.0006	$4.8747e-5$	2.0006
	1/40	$7.7412e-6$	2.0028	$1.2163e-5$	2.0028

TABLE 3:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha < 2$  in the spatial direction for (73) with  $\tau = 1/2000$  for Example 2.

$(\alpha, \beta)$	$h$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.1,1.9)	1/100	$1.3736e-4$	–	$2.9683e-4$	–
	1/200	$4.9959e-5$	1.4591	$9.9718e-5$	1.5737
	1/400	$1.6497e-5$	1.5985	$3.1155e-5$	1.6784
(1.5,1.5)	1/100	$4.6568e-4$	–	$6.5750e-4$	–
	1/200	$1.3983e-4$	1.7357	$2.0089e-4$	1.7106
	1/400	$4.0066e-5$	1.8032	$5.8340e-5$	1.7839
(1.9,1.1)	1/100	$1.7483e-4$	–	$2.1547e-4$	–
	1/200	$4.6475e-5$	1.9115	$5.7682e-5$	1.9013
	1/400	$1.2052e-5$	1.9471	$1.5024e-5$	1.9408

Example 1. We firstly consider the following fractional Sobolev equation as

$$\partial_t u - \mu \partial_x^\alpha \partial_t u = \kappa \partial_x^\beta u + \sin(u) + g(x, t), \quad (x, t) \in (0, 1) \times (0, 1], \quad (71)$$

The exact solution is

$$u(x, t) = t^3 x^2 (1 - x)^2. \quad (72)$$

The initial boundary conditions and  $g(x, t)$  are determined by (72).

TABLE 4:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha < 2$  in the temporal direction for (73) with  $h = 1/1000$  for Example 2.

$(\alpha, \beta)$	$\tau$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.1,1.9)	1/100	$2.0697e-2$	–	$5.6643e-2$	–
	1/200	$8.1358e-3$	1.3471	$1.3366e-2$	2.0833
	1/400	$2.0509e-3$	1.9880	$2.9698e-3$	2.1701
(1.5,1.5)	1/100	$2.0526e-2$	–	$5.6522e-2$	–
	1/200	$8.1446e-3$	1.3336	$1.3303e-2$	2.0871
	1/400	$2.0523e-3$	1.9886	$2.9423e-3$	2.1767
(1.9,1.1)	1/100	$2.0734e-2$	–	$5.6310e-2$	–
	1/200	$8.1558e-3$	1.3461	$1.3202e-2$	2.0927
	1/400	$2.0536e-3$	1.9897	$2.9033e-3$	2.1850

TABLE 5:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha < 2$  in the spatial direction for (75) with  $\tau = 1/1000$  for Example 3.

$(\alpha, \beta)$	$h$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.3,1.7)	1/10	$1.4761e-2$	–	$1.6303e-2$	–
	1/20	$3.3659e-3$	2.1327	$3.8460e-3$	2.0837
	1/40	$8.0373e-4$	2.0662	$9.0995e-4$	2.0795
(1.5,1.5)	1/10	$1.6167e-2$	–	$1.8043e-2$	–
	1/20	$3.6642e-3$	2.1414	$4.2293e-3$	2.0930
	1/40	$8.7053e-4$	2.0735	$9.9262e-4$	2.0911
(1.7,1.3)	1/10	$2.0933e-2$	–	$2.2257e-2$	–
	1/20	$4.8190e-3$	2.1190	$5.3128e-3$	2.0667
	1/40	$1.1227e-3$	2.1018	$1.2648e-3$	2.0705

TABLE 6:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha < 2$  in the temporal direction for (75) with  $h = 1/1000$  for Example 3.

$(\alpha, \beta)$	$\tau$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.3,1.7)	1/10	$9.1725e-3$	–	$1.0470e-2$	–
	1/20	$2.5218e-3$	1.8629	$2.8729e-3$	1.8657
	1/40	$6.6380e-4$	1.9256	$7.5586e-4$	1.9263
(1.5,1.5)	1/10	$8.7813e-3$	–	$9.8734e-3$	–
	1/20	$2.4228e-3$	1.8578	$2.7208e-3$	1.8595
	1/40	$6.3844e-4$	1.9240	$7.1689e-4$	1.9242
(1.7,1.3)	1/10	$8.2127e-3$	–	$9.1056e-3$	–
	1/20	$2.2771e-3$	1.8507	$2.5228e-3$	1.8517
	1/40	$6.0134e-4$	1.9209	$6.6620e-4$	1.9210

Taking  $\mu = 1$ ,  $\kappa = 1$ , the linearized numerical scheme (28)–(30) with  $\tau = h$  is applied to solve the above Sobolev equation. The global numerical errors and convergence orders with respect to different  $\alpha$  and  $\beta$  are listed in the following tables. Table 1 lists the  $l^2$ -norm and  $l^\infty$ -norm errors and spatial convergence orders with fixed time step  $\tau = 1/2000$ . Table 2

tests the temporal convergence orders with fixed spatial step  $h = 1/2000$ . It demonstrates that the convergence orders of the scheme (28)–(30) is second-order accurate in both spatial and temporal directions which is consistent with Theorem 11.

All the data are referred to MATLAB codes in Example 1 in the supplementary files.

TABLE 7:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha \leq 2$  in the spatial direction with  $\tau = 1/1000$  for Example 4.

$(\alpha, \beta)$	$h$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.2,1.8)	1/40	$1.7548e-2$	–	$1.1092e-2$	–
	1/80	$3.9216e-3$	2.1618	$2.3542e-3$	2.2362
	1/160	$9.5790e-4$	2.0558	$5.6623e-4$	2.0558
(1.5,1.5)	1/40	$1.2035e-2$	–	$7.0740e-3$	–
	1/80	$2.5833e-3$	2.2199	$1.4349e-3$	2.3016
	1/160	$6.2934e-4$	2.0373	$3.4473e-4$	2.0574
(1.8,1.2)	1/40	$7.8751e-3$	–	$3.5547e-3$	–
	1/80	$1.6022e-3$	2.2972	$8.7242e-4$	2.0266
	1/160	$3.9110e-4$	2.0345	$2.1876e-4$	1.9957
(2.0,2.0)	1/40	$1.4624e-2$	–	$8.1939e-3$	–
	1/80	$3.1088e-3$	2.2339	$1.5922e-3$	2.3635
	1/160	$7.5817e-4$	2.0358	$3.8083e-4$	2.0638

TABLE 8:  $l^2$ - and  $l^\infty$ -errors and their convergence orders of (28)–(30) for  $1 < \alpha \leq 2$  in the temporal direction with  $h = 1/1000$  for Example 4.

$(\alpha, \beta)$	$\tau$	$\ e\ $	$\text{Ord}_2$	$\ e\ _\infty$	$\text{Ord}_\infty$
(1.2,1.8)	1/40	$9.2300e-9$	–	$5.5579e-9$	–
	1/80	$2.3078e-9$	1.9998	$1.3897e-9$	1.9998
	1/160	$5.7564e-10$	2.0033	$3.4662e-10$	2.0034
(1.5,1.5)	1/40	$7.5499e-9$	–	$3.2739e-9$	–
	1/80	$1.8868e-9$	2.0005	$8.1803e-10$	2.0008
	1/160	$4.7057e-10$	2.0034	$2.0378e-10$	2.0051
(1.8,1.2)	1/40	$6.7080e-9$	–	$2.7409e-9$	–
	1/80	$1.6769e-9$	2.0001	$6.8522e-10$	2.0000
	1/160	$4.1960e-10$	1.9987	$1.7116e-10$	2.0012
(2.0,2.0)	1/40	$9.2576e-9$	–	$4.4312e-9$	–
	1/80	$2.3143e-9$	2.0001	$1.1077e-9$	2.0001
	1/160	$5.7857e-10$	2.0000	$2.7694e-10$	2.0000

*Example 2.* Next, we consider the nonlinear fractional Sobolev equation as

The exact solution

$$u(x, t) = \sin(t+1)(2+x)^2(2-x)^2 \quad (73)$$

is oscillatory along with the temporal direction, where  $\mu = 1$  and  $\kappa = 1$ . And the initial boundary conditions and  $g(x, t)$  are determined by (73).

In this example, we examine the spatial convergence orders with the fixed time step  $\tau = 1/2000$  and the temporal convergence orders with the fixed spatial step  $h = 1/1000$  in  $l^2$ -norm and  $l^\infty$ -norm errors, respectively. All the numerical results in the example are listed in Tables 3 and 4. Similar results are observed. All the data are referred to MATLAB codes in Example 2 in the supplementary files.

*Example 3.* Then, we calculate the nonlinear fractional Sobolev equation as

$$\partial_t u - \partial_x^\alpha \partial_t u = \partial_x^\beta u + u^2 - u^4 + g(x, t), \quad (x, t) \in (-1, 1) \times (0, 1], \quad (74)$$

We choose the exact solution

$$u(x, t) = (t+t^3)(1+x)^2(1-x)^2. \quad (75)$$

The initial boundary conditions and  $g(x, t)$  are determined by (75).

Similar to above example, Tables 5 and 6 list the  $l^2$ -norm and  $l^\infty$ -norm errors and corresponding spatial and temporal convergence orders of (28)–(30), respectively. To testify the spatial convergence orders, we fixed the time step  $\tau = 1/1000$ . Similarly, we take the fixed spatial step  $h = 1/1000$  to obtain the temporal convergence orders. The numerical

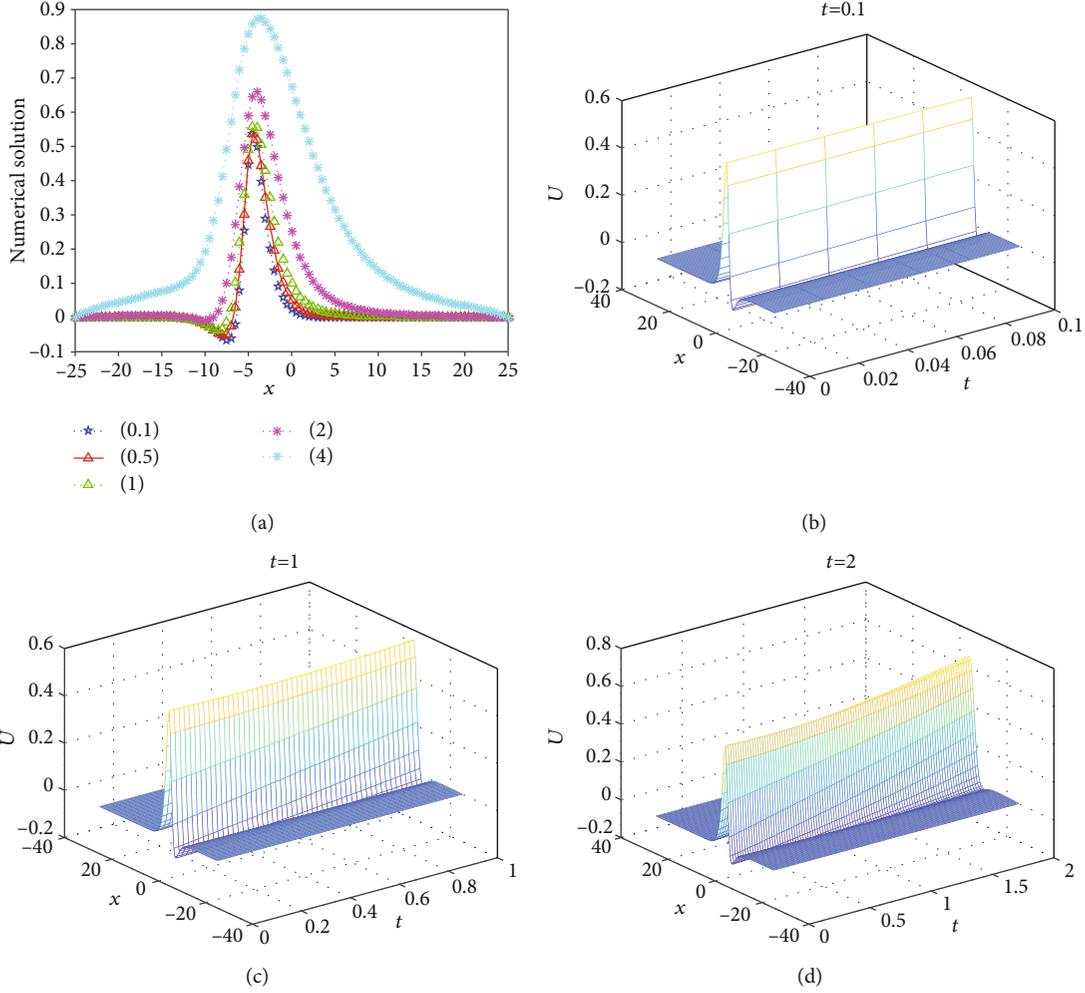


FIGURE 1: Using scheme (28)–(30), curves of  $u(x, t)$  with respect to  $x$  at different time with  $h = 0.5$ ,  $\tau = 0.02$  (a) and the evolutionary surfaces of  $u(x, t)$  at  $T = 0.1$  (b),  $T = 1$  (c), and  $T = 2$  (d) in Example 4.

results show that (28)–(30) is close to second-order accurate in spatial and temporal directions.

All the data are referred to MATLAB codes in Example 3 in the supplementary files.

In the following model, the exact solution is unknown, we test convergence orders using the posterior error estimation

$$\begin{aligned} \text{Ord}_2 &= \log_2 \left( \frac{\|u(h, \tau) - u(h, \tau/2)\|}{\|u(h, \tau/2) - u(h, \tau/4)\|} \right), \text{Ord}_\infty \\ &= \log_2 \left( \frac{\|u(h, \tau) - u(h, \tau/2)\|_\infty}{\|u(h, \tau/2) - u(h, \tau/4)\|_\infty} \right). \end{aligned} \quad (76)$$

*Example 4.* We consider the following equation:

$$\begin{aligned} \partial_t u - \partial_x^\alpha \partial_t u &= \partial_x^\beta u + u - u^2, \quad (x, t) \in (-25, 25) \times (0, 0.1], \\ u(x, 0) &= \sqrt{2} \text{sech}(x + 5) \cos(4/x), x \in [-25, 25], \\ u(-25, t) &= u(25, t) = 0, t \in [0, 0.1], \end{aligned} \quad (77)$$

with the exact solution is unknown.

In the computation, we take different spatial and temporal step sizes. The  $l^2$ -norm,  $l^\infty$ -norm errors, and their convergence orders of (28)–(30) are listed in Table 7 with the fixed temporal step size  $\tau = 1/1000$ . Similarly, the spatial step size fixed at  $h = 1/1000$  in Table 8. Tables 7 and 8 show that the numerical results have second-order accurate in spatial and temporal directions. Figure 1 presents curves of  $u(x, t)$  with respect to  $x$  at different time with the step sizes  $h = 0.5$  and  $\tau = 0.02$ . All the data are referred to MATLAB codes in Example 4 in the supplementary files.

## 5. Conclusion

In the article, we establish an efficient finite difference scheme for nonlinear spatial fractional Sobolev equation based on Newton linearized technique. We have proved that the numerical solution of the scheme is unique solvable, stable, and convergent. The pointwise error estimate is proved with the convergence order  $O(\tau^2 + h^2)$ . Extensive numerical examples are carried out to testify the numerical theoretical results. Extending the current work to high dimensional cases is possible, which will leave as our future work.

## Data Availability

All the data are available and referred to the supplementary file.

## Conflicts of Interest

The authors declare that they have no competing interests.

## Acknowledgments

This work was supported by Zhejiang Provincial Natural Science Foundation of China under Grant LY18D060009.

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## Research Article

# The New Semianalytical Technique for the Solution of Fractional-Order Navier-Stokes Equation

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Received 1 March 2021; Revised 29 March 2021; Accepted 3 April 2021; Published 20 April 2021

Academic Editor: Qifeng Zhang

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In this paper, we introduce a modified method which is constructed by mixing the residual power series method and the Elzaki transformation. Precisely, we provide the details of implementing the suggested technique to investigate the fractional-order nonlinear models. Second, we test the efficiency and the validity of the technique on the fractional-order Navier-Stokes models. Then, we apply this new method to analyze the fractional-order nonlinear system of Navier-Stokes models. Finally, we provide 3-D graphical plots to support the impact of the fractional derivative acting on the behavior of the obtained profile solutions to the suggested models.

## 1. Introduction

The fractional-order Navier-Stokes equation (NSE) has been extensively analyzed. These equations model the fluid motion defined by several physical processes, such as the movement of blood, the ocean's current, the flow of liquid in vessels, and the airflow around an aircraft's arms [1–3]. The classical NSEs were generalized by El-Shahed and Salem [4] by replacing the first time derivative with a Caputo fractional derivative of order  $\alpha$ , where  $0 < \alpha \leq 1$ . Using Hankel transform, Fourier sine transform, and Laplace transform, the researchers achieved the exact solution for three different equations. In 2006, Momani and Odibat [5] solve fractional-order NSEs using the Adomian decomposition method. Ganji et al. [6] applied an analytical technique, the homotopy perturbation method, for solving the fractional-order NSEs in polar coordinates, and the results achieved were expressed in a closed form. Singh and Kumar [7] solved the fractional-order reduced differential transformation method (FRDTM) to achieve an approximated analytical result of fractional-order multidimensional NSE. Oliveira and Oliveira [8] analyzed the residual power series method (RPSM) to find the result of the nonlinear fractional-order two-dimensional

NSEs. Zhang and Wang [9] suggested numerical analysis for a class of NSEs with fractional-order derivatives; Ravindran, the exact boundary controllability of Galerkin approximations of a Navier-Stokes system for solet convection [10]; and Cibik and Yilmaz, the Brezzi-Pitkaranta stabilization and a priori error analysis for the Stokes control [11].

Some researchers mix two powerful techniques to achieve another result technique to solve equations and systems of fractional-order NSEs. Below, we define some of these combinations: a combination of the Laplace transformation and Adomian decomposition method; Kumar et al. [12] introduced the homotopy perturbation transform method (HPTM), combined Laplace transformation with the homotopy perturbation method, and solved fractional-order NSEs in a tube. Jena and Chakraverty [13] implemented the homotopy perturbation transformation method (HPETM), and this technique consists in the mixture of Elzaki transformation technique and homotopy perturbation technique; Prakash et. al [1] suggested  $q$ -homotopy analysis transformation technique to achieve a result of coupled fractional-order NSEs. This technique mixture of the Laplace transformation and residual power series method is defined:

$$\begin{cases} D_{\tau}^{\alpha} u + (u \cdot \nabla) u = -\frac{1}{\rho} \nabla p + \nu \nabla^2 u, & 0 < \alpha \leq 1, \\ \nabla u = 0, \end{cases} \quad (1)$$

where  $D_{\tau}^{\alpha} u$  is the Caputo derivative of order  $\alpha$ ,  $u$  is the velocity vector,  $\tau$  is the time,  $\nu$  is kinematics viscosity,  $p$  is the pressure, and  $\rho$  is the density.

In this work, we consider two special cases. First, we consider unsteady, one-dimensional motion of a viscous fluid in a tube. The fractional-order Navier-Stokes equations in cylindrical coordinates that governs the flow field in the tube are given by

$$D_{\tau}^{\alpha} u + P + \nu \left( \frac{\partial^2 u}{\partial \psi^2} + \frac{1}{\psi} \frac{\partial u}{\partial \psi} \right), \quad 0 < \alpha \leq 1, \quad (2)$$

with initial condition

$$u(\psi, 0) = g(\psi), \quad (3)$$

where  $P = -1/\rho \partial p / \partial z$  and  $g(\psi)$  is a function depending only on  $\psi$ .

Consider that the fractional-order two-dimensional Navier-Stokes equations is defined as

$$\begin{aligned} D_{\tau}^{\alpha} u &= \rho_0 \left( \frac{\partial^2}{\partial \psi^2} u + \frac{\partial^2}{\partial \varphi^2} u \right) - u \frac{\partial}{\partial \psi} u - \nu \frac{\partial}{\partial \varphi} u + g, \\ D_{\tau}^{\alpha} v &= \rho_0 \left( \frac{\partial^2}{\partial \psi^2} v + \frac{\partial^2}{\partial \varphi^2} v \right) - u \frac{\partial}{\partial \psi} v - \nu \frac{\partial}{\partial \varphi} v - g, \end{aligned} \quad (4)$$

with initial conditions

$$\begin{aligned} u(\psi, \varphi, \tau) &= f(\psi, \varphi), \\ v(\psi, \varphi, \tau) &= g(\psi, \varphi), \end{aligned} \quad (5)$$

where  $u = u(\psi, \varphi, \tau)$ ,  $v = v(\psi, \varphi, \tau)$ ,  $\rho$ ,  $\tau$ ,  $p$  denote as constant density, time, and pressure, respectively.  $\psi$ ,  $\varphi$  are the spatial components, and  $f(\psi, \varphi)$  and  $g(\psi, \varphi)$  are two functions depending only on  $\psi$  and  $\varphi$ .

The residual power series method (RPSM) is a simple and efficient technique for constructing a power series result for extremely linear and nonlinear equations without perturbation, linearization, and discretization. Unlike the classical power series technique, the RPS approach does not need to compare the coefficients of the corresponding terms and a recursion relation is not required. This approach calculates the power series coefficients by a series of algebraic equations of one or more variables, and its reliance on derivation, which is much simpler and more precise than integration, which is the basis of most other solution approaches, is the main advantage of this methodology. This method is, in effect, an alternative strategy for obtaining theoretical results for the fractional-order partial differential equations [14].

The RPSM was introduced as an essential tool for assessing the power series solution's values for the first and

second-order fuzzy DEs [15]. It has been successfully implemented in the approximate result of the generalized Lane-Emden equation [16], which is a highly nonlinear singular DE, in the inaccurate work of higher-order regular DEs [17], in the solution of composite and noncomposite fractional-order DEs [18], in predicting and showing the diversity of results to the fractional-order boundary value equations [19], and in the numerical development of the nonlinear fractional-order KdV and Burgers equation [20], in addition to some other implementations [21–23], and recently, it has been applied to investigate the approximate result of a fractional-order two-component evolutionary scheme [24].

This paper introduces the modified analytical technique: the residual power series transform method (RPSTM) is implemented to investigate the fractional-order NS equations. The result of certain illustrative cases is discussed to explain the feasibility of the suggested method. The results of fractional-order models and integral-order models are defined by using the current techniques. The new approach has lower computing costs and higher rate convergence. The suggested method is also constructive for addressing other fractional orders of linear and nonlinear PDEs.

## 2. Preliminaries

*Definition 1.* The Abel-Riemann of fractional operator  $D^{\alpha}$  of order  $\alpha$  is given as [25–27]

$$D^{\alpha} v(\zeta) = \begin{cases} \frac{d^j}{d\zeta^j} v(\zeta), & \alpha = j, \\ \frac{1}{\Gamma(j-\alpha)} \frac{d}{d\zeta^j} \int_0^{\zeta} \frac{v(\zeta)}{(\zeta-\psi)^{\alpha-j+1}} d\psi, & j-1 < \alpha < j, \end{cases} \quad (6)$$

where  $j \in \mathbb{Z}^+$ ,  $\alpha \in \mathbb{R}^+$  and

$$D^{-\alpha} v(\zeta) = \frac{1}{\Gamma(\alpha)} \int_0^{\zeta} (\zeta-\psi)^{\alpha-1} v(\psi) d\psi, \quad 0 < \alpha \leq 1. \quad (7)$$

*Definition 2.* The fractional-order Abel-Riemann integration operator  $J^{\alpha}$  is defined as [25–27]

$$J^{\alpha} v(\zeta) = \frac{1}{\Gamma(\alpha)} \int_0^{\zeta} (\zeta-\psi)^{\alpha-1} v(\zeta) d\zeta, \quad \zeta > 0, \alpha > 0. \quad (8)$$

The operator of basic properties

$$\begin{aligned} J^{\alpha} \zeta^j &= \frac{\Gamma(j+1)}{\Gamma(j+\alpha+1)} \zeta^{j+\alpha}, \\ D^{\alpha} \zeta^j &= \frac{\Gamma(j+1)}{\Gamma(j-\alpha+1)} \zeta^{j-\alpha}. \end{aligned} \quad (9)$$

*Definition 3.* The Caputo fractional operator  ${}^C D^{\alpha}$  of  $\alpha$  is defined as [25–27]

$${}^c D^\alpha \nu(\zeta) = \begin{cases} \frac{1}{\Gamma(j-\alpha)} \int_0^\zeta \frac{\nu^j(\psi)}{(\zeta-\psi)^{\alpha-j+1}} d\psi, & j-1 < \alpha < j, \\ \frac{d^j}{d\zeta^j} \nu(\zeta), & j = \alpha. \end{cases} \tag{10}$$

**Definition 4.** The fractional-order Caputo operator of Elzaki transform is given as [25–27]

$$E[D_\zeta^\alpha g(\zeta)] = s^{-\alpha} E[g(\zeta)] - \sum_{k=0}^{j-1} s^{2-\alpha+k} g^{(k)}(0), \text{ where } j-1 < \alpha < j. \tag{11}$$

**Definition 5.** A power series definition of the form [14]

$$\sum_{m=0}^\infty P_m (\tau - \psi)^{m\alpha} = P_0 + P_1 (\tau - \psi) + P_2 (\tau - \psi)^{2\alpha} + \dots, \tag{12}$$

where  $0 \leq m-1 < \alpha \leq m$  and  $\tau \leq \psi$  is called fractional power series (FPS) about  $\psi$ , where  $P_m$  are the constants called the coefficients of the series. If  $\psi = 0$ , then the fractional power series will be reduced to the fractional Maclaurin series.

**Theorem 6.** Assume that  $f_o$  has a fractional power series representation at  $\tau = \psi$  of the form [14]

$$f_o(\tau) = \sum_{m=0}^\infty P_m (\tau - \psi)^{m\alpha}. \tag{13}$$

For  $m \in NU\{0\}$ , if  $D^{m\alpha} f_o(\tau)$  are continuous on  $(\psi, \psi + R_o)$ , then the coefficients  $P_m$  can be written as

$$P_m = \frac{D^{m\alpha} f_o(\psi)}{\Gamma(1 + m\alpha)}, \tag{14}$$

where  $\psi \leq \tau < \psi + R_o$ , and  $R_o$  is the radius of convergence.

**Definition 7.** The expansion of power series of the form [14]

$$\sum_{m=0}^\infty G_m(\phi) (\tau - \psi)^{m\alpha} \tag{15}$$

is said to be multifractional power series at  $\tau = \psi$ , where  $G_m(\phi)$  are the coefficients of multifractional power series.

**Theorem 8.** Let us assume that  $u_o(\phi, \tau)$  which has the multifractional power representation at  $\tau = \psi$  can be written as [14]

$$u_o(\phi, \tau) = \sum_{m=0}^\infty G_m(x) (\tau - \psi)^{m\alpha}. \tag{16}$$

For  $m \in NU\{0\}$ , if  $D_\tau^{m\alpha} u_o(\phi, \tau)$  are the continuous on  $I_o \times (\psi, \psi + R_o)$ , then the coefficients  $G_m$  are given by

$$G_m(x) = \frac{D_\tau^{m\alpha} u_o(\phi, \tau)}{\Gamma(1 + m\alpha)}, \tag{17}$$

where  $\psi \in I_o$  and  $\psi \leq \tau < \psi + R_o$ .

So, we can write the fractional power expansion of  $u_o(\phi, \tau)$  of the form

$$\mu(\phi, \tau) = \sum_{m=0}^\infty \frac{D_\tau^{m\alpha} \mu(\phi, \tau)}{\Gamma(1 + m\alpha)} (\tau - \psi)^{m\alpha}, \tag{18}$$

which is the generalized Taylor expansion. If we consider  $\alpha = 1$ , then the generalized Taylor formula will be converted to classical Taylor series.

**Corollary 9.** Let us assume that  $\mu(\phi, \varphi, \tau)$  has a multifractional power series representation about  $\tau = \psi$  as [14]

$$u_o(\phi, \varphi, \tau) = \sum_{m=0}^\infty G_m(\phi, \varphi) (\tau - \psi)^{m\alpha}. \tag{19}$$

For  $m \in NU\{0\}$  if  $D_\tau^{m\alpha} \mu(\phi, \varphi, \tau)$  are continuous on  $I_1 \times I_2 \times (\psi, \psi + R_o)$ , then

$$G_m(\psi, \varphi) = \frac{D_\tau^{m\alpha} \mu(\phi, \varphi, \tau)}{\Gamma(1 + m\alpha)}, \tag{20}$$

where  $(\phi, \varphi) \in I_1 \times I_2, \psi \leq \tau < \psi + R_o$ .

### 3. The Procedure of RPSTM

In this section, we explain the steps of RPSTM for solving the fractional-order partial differential equation

$$D_\tau^\alpha u(\psi, \tau) = a D_\psi^2 u(\psi, \tau) + bu(\psi, \tau) - cu^q(\psi, \tau), \tag{21}$$

with initial condition

$$u(\psi, 0) = f_0(\psi). \tag{22}$$

First, we use the Elzaki transform to (21); we get

$$\mathcal{E}[D_\tau^\alpha u(\psi, \tau)] = a \mathcal{E}[D_\psi^2 u(\psi, \tau)] + b \mathcal{E}[u(\psi, \tau)] - c \mathcal{E}[u^q(\psi, \tau)]. \tag{23}$$

By the fact that  $\mathcal{E}[D_\tau^\alpha u(\psi, \tau)] = 1/s^\alpha \mathcal{E}[u(\psi, \tau)] - s^{1-\alpha} u(\psi, 0)$  and using the initial condition (22), we can write (23) as

$$U(\psi, s) = s^2 f_0(\psi) + s^\alpha a D_x^2 U(\psi, s) + b s^\alpha U(\psi, s) - c s^\alpha \mathcal{E}^{-1}[(\mathcal{E}[U(\psi, s)])^q], \tag{24}$$

where  $U(\psi, s) = \mathcal{E}[u(\psi, \tau)]$ .

Second, we define the transform function  $U(\psi, s)$  as the following formula:

$$U(\psi, s) = \sum_{n=0}^\infty s^{n\alpha+1} f_n(x). \tag{25}$$

We write the  $k$ th truncated series of (25) as

$$U(\psi, s) = \sum_{n=0}^{\infty} s^{n\alpha+1} f_n(x) = s^2 f_0(x) + \sum_{n=1}^{\infty} s^{n\alpha+1} f_n(x). \quad (26)$$

As stated in [25], the definition of Elzaki residual function to (25) is

$$\begin{aligned} \mathcal{E}\text{Res}(\psi, s) &= U(\psi, s) - f_0(x)s^2 - as^\alpha D_x^2 U(\psi, s) - bs^\alpha U(\psi, s) \\ &\quad + cs^\alpha \mathcal{E}^{-1}[(\mathcal{E}[U(\psi, s)])^q], \end{aligned} \quad (27)$$

and the  $k$ th Elzaki residual function of (27) is

$$\begin{aligned} \mathcal{E}\text{Res}(\psi, s) &= U_k(\psi, s) - f_0(x)s^2 - as^\alpha D_x^2 U_k(\psi, s) \\ &\quad - bs^\alpha U_k(\psi, s) + cs^\alpha \mathcal{E}[(\mathcal{E}^{-1}[U_k(\psi, s)])^q]. \end{aligned} \quad (28)$$

Third, we expand a few of the properties arising in the basic RPSM to find out certain facts:

$$(i) \quad \mathcal{E}\text{Res}(\psi, s) = 0 \text{ and } \lim_{k \rightarrow \infty} \mathcal{E} \text{ Re } s_k(\psi, s) = \mathcal{E}\text{Res}(\psi, s) \text{ for each } s > 0$$

$$\lim_{k \rightarrow \infty} \mathcal{E}\text{Res}(\psi, s) = 0 \Rightarrow \lim_{k \rightarrow \infty} s \mathcal{E} \text{ Re } s_k(\psi, s) = 0 \quad (29)$$

$$(ii) \quad \lim_{k \rightarrow \infty} s^{k\alpha+1} \mathcal{E}\text{Res}(\psi, s) = \lim_{k \rightarrow \infty} s^{k\alpha+1} \mathcal{E} \text{ Re } s_k(\psi, s) = 0, \quad 0 < \alpha \leq 1, \quad k = 1, 2, 3, \dots$$

Furthermore, to evaluate the coefficient functions  $f_n(\psi)$ , we can recursively solve the following scheme

$$\lim_{s \rightarrow \infty} (s^{k\alpha+1} \mathcal{E} \text{ Re } s_k(\psi, s)) = 0, \quad 0 < \alpha \leq 1, \quad k = 1, 2, 3, \dots \quad (30)$$

Finally, we implemented the Elzaki inverse to  $U_k(\psi, s)$  to achieve the  $k$ th approximate supportive solution  $u_k(\psi, \tau)$ .

#### 4. Numerical Results

*Example 1.* Consider the time-fractional-order one-dimensional NS equation of the form

$$D_\tau^\alpha u(\psi, \tau) = P + \frac{\partial^2 u}{\partial \psi^2} + \frac{1}{\psi} \frac{\partial u}{\partial \psi}, \quad 0 < \alpha \leq 1. \quad (31)$$

Subject to the initial condition

$$u(\psi, 0) = 1 - \psi^2. \quad (32)$$

Applying Elzaki transform to (31) and using the initial condition given in (32), we get

$$\begin{aligned} U(\psi, s) &= s^2(1 - \psi^2) + s^\alpha \mathcal{E}_\tau[P] + s^\alpha \mathcal{E}_\tau \\ &\quad \cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U(\psi, s) \right\} \right] + s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{1}{\psi} \frac{\partial}{\partial \psi} U(\psi, s) \right\} \right]. \end{aligned} \quad (33)$$

The  $k$ th truncated term series of (33) is

$$U_k(\psi, s) = s^2(1 - \psi^2) + \sum_{n=1}^k s^{n\alpha+2} f_n(\psi), \quad (34)$$

and the  $k$ th Elzaki residual function is

$$\begin{aligned} \mathcal{E}_\tau \text{ Re } s_k &= U_k(\psi, s) - s^2(1 - \psi^2) - s^{\alpha+2} P - s^\alpha \mathcal{E}_\tau \\ &\quad \cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U_k(\psi, s) \right\} \right] - s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{1}{\psi} \frac{\partial}{\partial x} U_k(\psi, s) \right\} \right]. \end{aligned} \quad (35)$$

Now, to determine  $f_k(\psi)$ ,  $k = 1, 2, 3, \dots$ , we substitute the  $k$ th truncated series (34) into the  $k$ th Elzaki residual function (35), multiply the resulting equation by  $s^{k\alpha+2}$ , and then solve recursively the relation  $\lim_{s \rightarrow \infty} [s^{k\alpha+2} \text{Re } s_k(\psi, s)] = 0$ ,  $k = 1, 2, 3, \dots$ , for  $f_k(\psi)$ . The following are the first several components of the series  $f_k(\psi, \varphi)$ :

$$\begin{aligned} f_1(\psi) &= p - 4, \\ f_2(\psi) &= 0, \\ f_3(\psi) &= 0, \\ &\vdots \end{aligned} \quad (36)$$

Putting the values of  $f_n(\psi)$  ( $n \geq 1$ ) in (34), we get

$$U(\psi, s) = s^2(1 - \psi^2) + s^{\alpha+2} f_1(\psi) + s^{2\alpha+2} f_2(\psi) + s^{3\alpha+2} f_3(\psi) + \dots,$$

$$U(\psi, s) = s^2(1 - \psi^2) + s^{\alpha+2}(P - 4) + s^{2\alpha+2}(0) + s^{3\alpha+2}(0) + \dots, \quad (37)$$

$$U(\psi, s) = s^2(1 - \psi^2) + s^{\alpha+2}(P - 4). \quad (38)$$

Using inverse Elzaki transform to (38), we get

$$u(\psi, \tau) = 1 - \psi^2 + \frac{(P - 4)\tau^\alpha}{\Gamma(\alpha + 2)}. \quad (39)$$

Putting  $\alpha = 1$ , we have

$$u(\psi, \tau) = 1 - \psi^2 + (P - 4)\tau. \quad (40)$$

In Figure 1, the RPSTM and the exact results of Example 1 at  $\alpha = 1$  are shown by plots (a) and (b), respectively. From the given figures, it can be seen that both the exact and the EDM results are in close contact with each other. Also, in the Figure 2 subgraph, the RPSTM results of Example 1 are calculated at different fractional-order  $\alpha = 0.8$  and  $0.6$ . It is investigated that fractional-order problem results are

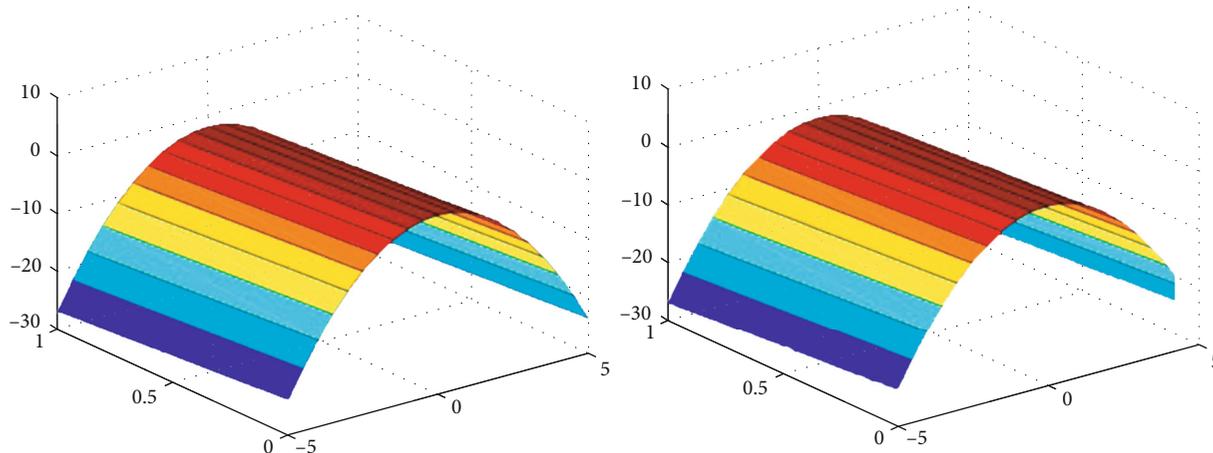


FIGURE 1: Graph of exact and analytical results of Problem 1.

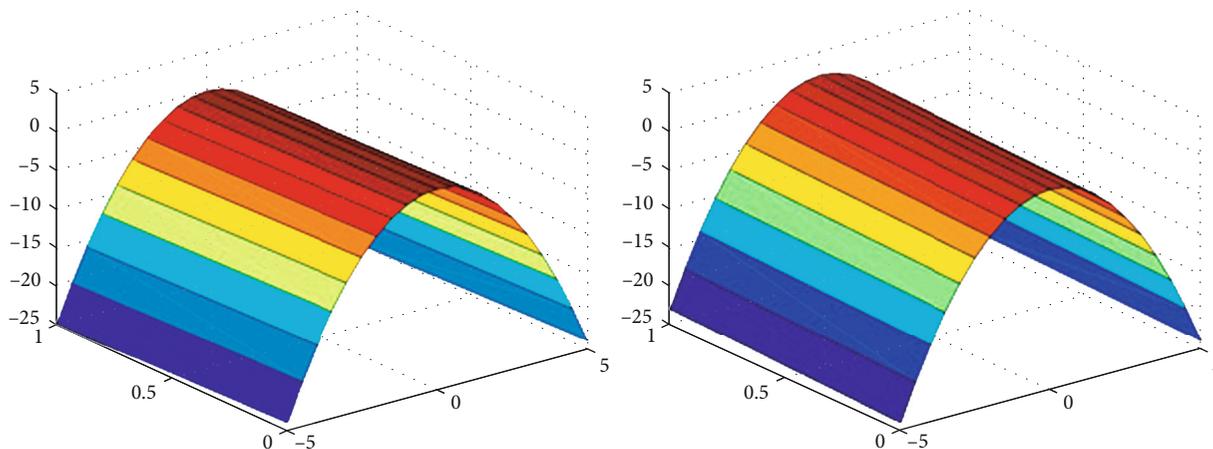


FIGURE 2: The fractional order of  $\alpha = 0.8$  and  $0.6$  of Problem 1.

convergent to an integer-order effect as fractional-order analysis to integer-order. The same phenomenon of convergence of fractional-order solutions towards integral-order solutions is observed.

*Example 2.* Consider the fractional-order one-dimensional NS equation of the form

$$D_\tau^\alpha u(\psi, \tau) = \frac{\partial^2 u}{\partial \psi^2} + \frac{1}{\psi} \frac{\partial u}{\partial \psi}, \quad 0 < \alpha \leq 1. \quad (41)$$

Subject to the initial condition,

$$u(\psi, 0) = \psi. \quad (42)$$

Applying Elzaki transform to (41) and using the initial condition given in (42), we get

$$U(\psi, s) = s^2(\psi) + s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U(\psi, s) \right\} \right] + s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{1}{\psi} \frac{\partial}{\partial x} U(\psi, s) \right\} \right]. \quad (43)$$

The  $k$ th truncated term series of (43) is

$$U_k(\psi, s) = s^2(\psi) + \sum_{n=1}^k s^{n\alpha+2} f_n(\psi), \quad (44)$$

and the  $k$ th Elzaki residual function is

$$\begin{aligned} \mathcal{E}_\tau \text{Re } s_k &= U_k(\psi, s) - s^2(\psi) - s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U_k(\psi, s) \right\} \right] \\ &\quad - s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{1}{\psi} \frac{\partial}{\partial x} U_k(\psi, s) \right\} \right]. \end{aligned} \quad (45)$$

Now, to determine  $f_k(\psi)$ ,  $k = 1, 2, 3, \dots$ , we substitute the  $k$ th truncated series (44) into the  $k$ th Elzaki residual function (45), multiply the resulting equation by  $s^{k\alpha+2}$ , and then solve recursively the relation  $\lim_{s \rightarrow \infty} [s^{k\alpha+2} \text{Re } s_k(\psi, s)] = 0$ ,  $k = 1, 2, 3, \dots$ , for  $f_k(\psi)$ . The following are the first several components of the series  $f_k(\psi, \varphi)$ :

$$\begin{aligned}
f_1(\psi) &= \frac{1}{\psi}, \\
f_2(\psi) &= \frac{1}{\psi^3}, \\
f_3(\psi) &= 3^3 \frac{1}{\psi^5}, \\
f_4(\psi) &= 5^2 \frac{1}{\psi^7}, \\
&\vdots
\end{aligned} \tag{46}$$

Putting the values of  $f_n(\psi)$  ( $n \geq 1$ ) in (44), we get

$$U(\psi, s) = s^2(\psi) + s^{\alpha+2}f_1(\psi) + s^{2\alpha+2}f_2(\psi) + s^{3\alpha+2}f_3(\psi) + \dots, \tag{47}$$

$$U(\psi, s) = s^2(\psi) + \frac{s^{\alpha+2}}{\psi} + \frac{s^{2\alpha+2}}{\psi^3} + \frac{3^2 s^{3\alpha+2}}{\psi^5} + \dots. \tag{48}$$

Using inverse Elzaki transform to (48), we get

$$\begin{aligned}
u(\psi, \tau) = \psi + \frac{1}{\psi} \frac{\tau^\alpha}{\Gamma(\alpha+2)} + \frac{1}{\psi^3} \frac{\tau^{2\alpha}}{\Gamma(2\alpha+2)} + \frac{3^2}{\psi^5} \frac{\tau^{3\alpha}}{\Gamma(3\alpha+2)} + \dots.
\end{aligned} \tag{49}$$

Putting  $\alpha = 1$ , we have

$$\begin{aligned}
u(\psi, \tau) &= \psi + \frac{1}{\psi} \tau + \frac{1}{\psi^3} \frac{\tau^2}{2!} + \frac{3^2}{\psi^5} \frac{\tau^3}{3!} + \dots, \\
u(\psi, \tau) &= \psi + \sum_{n=1}^{\infty} \frac{1^2 \times 3^2 \times 5^3 \times \dots \times (2n-3)^2 \tau^n}{r^{2n-1} n!}.
\end{aligned} \tag{50}$$

In Figure 3, the RPSTM and the exact results of Example 2 at  $\alpha = 1$  are shown by graphs, respectively. From the given figures, it can be seen that both the exact and the EDM results are in close contact with each other. Also, in the Figure 4 sub-graph, the RPSTM results of Example 2 are calculated at different fractional-order  $\alpha = 0.8$  and  $0.6$ . It is investigated that fractional-order problem results are convergent to an integer-order effect as fractional-order analysis to integer-order. The same phenomenon of convergence of fractional-order solutions towards integral-order solutions is observed.

*Example 3.* Consider the fractional-order two-dimensional NS equation of the form

$$\begin{aligned}
D_\tau^\alpha u &= \rho_0 \left( \frac{\partial^2}{\partial \psi^2} u + \frac{\partial^2}{\partial \varphi^2} u \right) - u \frac{\partial}{\partial \psi} u - v \frac{\partial}{\partial \varphi} u + g, \\
D_\tau^\alpha v &= \rho_0 \left( \frac{\partial^2}{\partial \psi^2} v + \frac{\partial^2}{\partial \varphi^2} v \right) - u \frac{\partial}{\partial \psi} v - v \frac{\partial}{\partial \varphi} v - g,
\end{aligned} \tag{51}$$

with initial condition

$$\begin{aligned}
u(\psi, \varphi, 0) &= -\sin(\psi + \varphi), \\
v(\psi, \varphi, 0) &= \sin(\psi + \varphi).
\end{aligned} \tag{52}$$

Applying Elzaki transform to (51) and using (52), we get

$$\begin{aligned}
U(\psi, \varphi, s) &= s^2(-\sin(\psi + \varphi)) + \rho_0 s^\alpha \mathcal{E}_\tau \\
&\cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U_k(\psi, \varphi, s) + \frac{\partial^2}{\partial \varphi^2} U_k(\psi, \varphi, s) \right\} \right] \\
&- s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U(\psi, \varphi, s) \frac{\partial}{\partial \psi} U(\psi, \varphi, s) \right\} \right] \\
&- s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ v(\psi, \varphi, s) \frac{\partial}{\partial \varphi} U(\psi, \varphi, s) \right\} \right] + s^\alpha \mathcal{E}_\tau [g], \\
V(\psi, \varphi, s) &= s^2(\sin(\psi + \varphi)) + \rho_0 s^\alpha \mathcal{E}_\tau \\
&\cdot \left[ \mathcal{E}_\tau^{-1} \left( \frac{\partial^2}{\partial \psi^2} V(\psi, \varphi, s) + \frac{\partial^2}{\partial \varphi^2} V(\psi, \varphi, s) \right) \right] \\
&- s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U(\psi, \varphi, s) \frac{\partial}{\partial \psi} V(\psi, \varphi, s) \right\} \right] \\
&- s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left( V(\psi, \varphi, s) \frac{\partial}{\partial \varphi} V(\psi, \varphi, s) \right) \right] - s^\alpha \mathcal{E}_\tau [g].
\end{aligned} \tag{53}$$

The  $k$ th truncated term series of (53) is

$$\begin{aligned}
U_k(\psi, \varphi, s) &= -\sin(\psi + \varphi) s^2 + \sum_{n=1}^k s^{n\alpha+2} f_n(\psi, \varphi), \\
V_k(\psi, \varphi, s) &= \sin(\psi + \varphi) s^2 + \sum_{n=1}^k s^{n\alpha+2} g_n(\psi, \varphi),
\end{aligned} \tag{54}$$

and the  $k$ th Elzaki residual function is

$$\begin{aligned}
\mathcal{E}_\tau \text{ Re } s_k(\psi, \varphi, s) &= U_k(\psi, \varphi, s) - (-\sin(\psi + \varphi)) s^2 - \rho_0 s^\alpha \mathcal{E}_\tau \\
&\cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U_k(\psi, \varphi, s) + \frac{\partial^2}{\partial \varphi^2} U_k(\psi, \varphi, s) \right\} \right] \\
&+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U_k(\psi, \varphi, s) \frac{\partial}{\partial \psi} U_k(\psi, \varphi, s) \right\} \right] \\
&+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ V_k(\psi, \varphi, s) \frac{\partial}{\partial \varphi} U_k(\psi, \varphi, s) \right\} \right] \\
&- g s^{\alpha+2}, \\
\mathcal{E}_\tau \text{ Re } s_k(\psi, \varphi, s) &= V_k(\psi, \varphi, s) - \sin(\psi + \varphi) s^2 - \rho_0 s^\alpha \mathcal{E}_\tau \\
&\cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} V_k(\psi, \varphi, s) + \frac{\partial^2}{\partial \varphi^2} V_k(\psi, \varphi, s) \right\} \right] \\
&+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U_k(\psi, \varphi, s) \frac{\partial}{\partial \psi} V_k(\psi, \varphi, s) \right\} \right] \\
&+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ V_k(\psi, \varphi, s) \frac{\partial}{\partial \varphi} V_k(\psi, \varphi, s) \right\} \right] \\
&+ g s^{\alpha+2}.
\end{aligned} \tag{55}$$

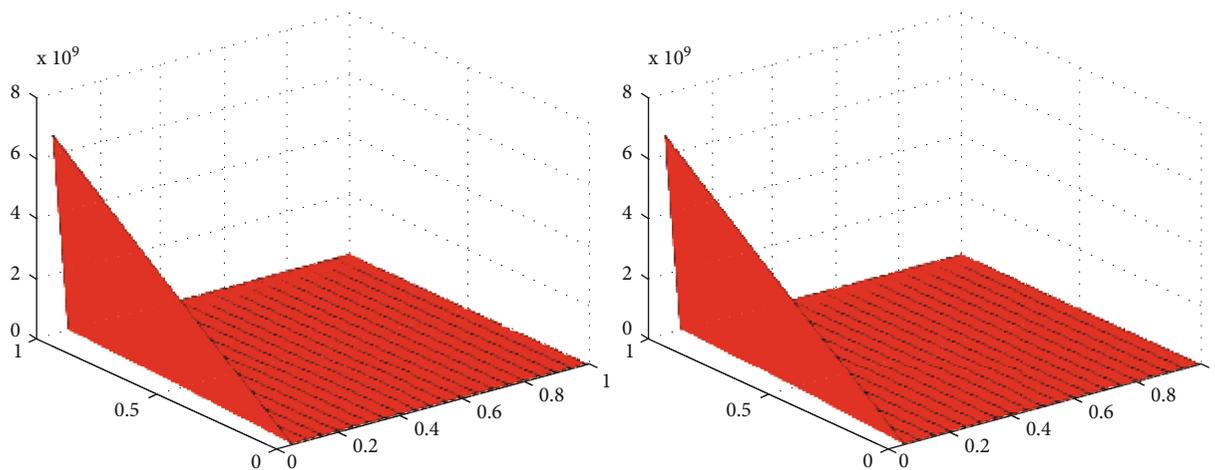


FIGURE 3: Graph of exact and analytical results of Problem 2.

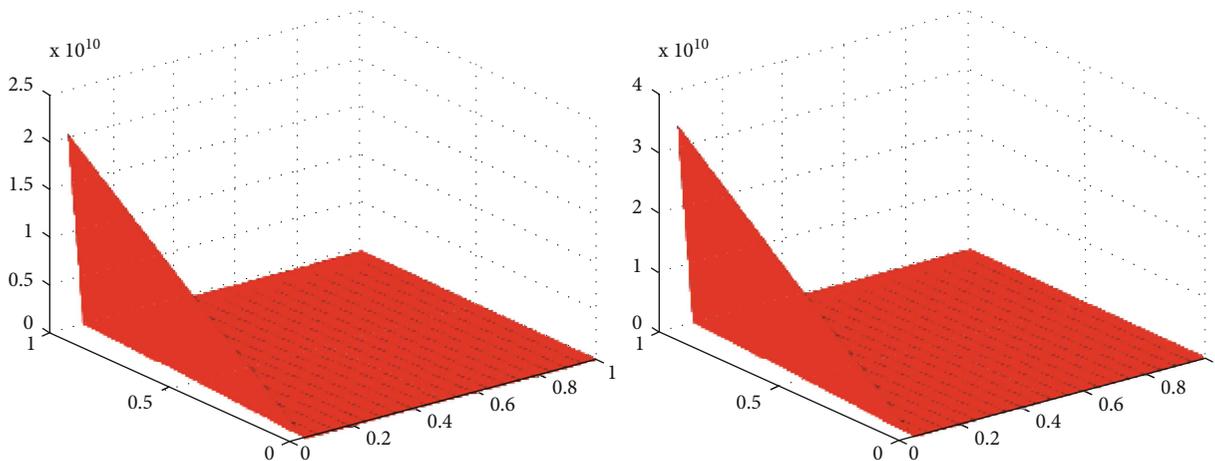


FIGURE 4: The fractional order of  $\alpha = 0.8$  and  $0.6$  of Problem 2.

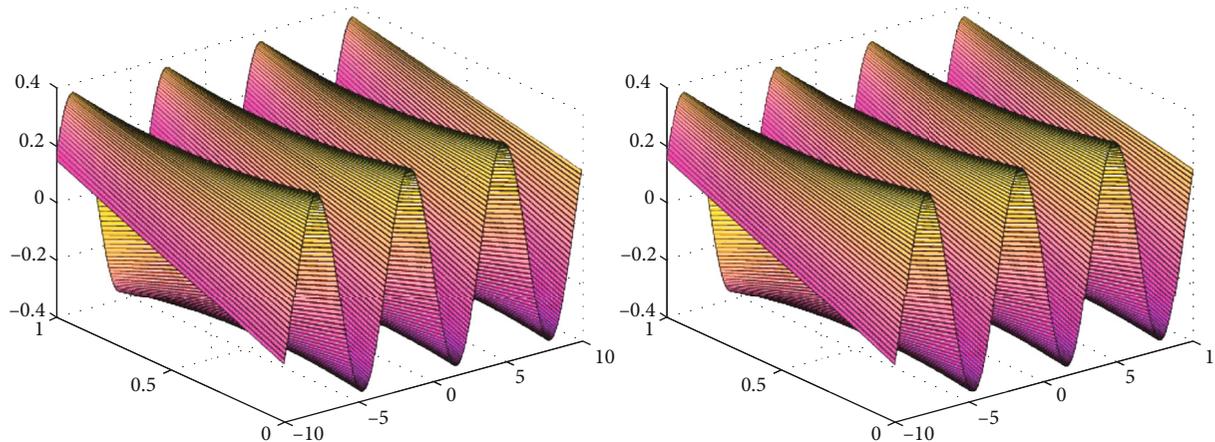


FIGURE 5: Graph of exact and analytical results of Problem 3.

Now, to determine  $f_k(\psi, \varphi)$  and  $g_k(\psi, \varphi)$ ,  $k = 1, 2, 3, \dots$ , we substitute the  $k$ th truncated series (54) into the  $k$ th Elzaki residual function (55), multiply the resulting equation by  $s^{k\alpha+2}$

, and then solve recursively the relation  $\lim_{s \rightarrow \infty} [s^{k\alpha+2} \text{Re } s_k(\psi, \varphi, s)] = 0$ ,  $k = 1, 2, 3, \dots$ , for  $f_k$  and  $g_k$ . The following are the first several components of the series  $f_k(\psi, \varphi)$  and  $g_k(\psi, \varphi)$ :

$$\begin{aligned}
f_1(\psi, \varphi) &= 2\rho_0 \sin(\psi + \varphi) + g, \\
g_1(\psi, \varphi) &= -2\rho_0 \sin(\psi + \varphi) - g, \\
f_2(\psi, \varphi) &= -(2\rho_0)^2 \sin(\psi + \varphi), \\
g_2(\psi, \varphi) &= (2\rho_0)^2 \sin(\psi + \varphi), \\
f_3(\psi, \varphi) &= (2\rho_0)^3 \sin(\psi + \varphi), \\
g_3(\psi, \varphi) &= -(2\rho_0)^3 \sin(\psi + \varphi), \\
&\vdots
\end{aligned} \tag{56}$$

Putting the values of  $f_n(\psi, \varphi)$  and  $g_n(\psi, \varphi)$  ( $n \geq 1$ ) in (54), we have

$$U(\psi, \varphi, s) = -\sin(\psi + \varphi)s^2 + f_1(\psi, \varphi)s^{\alpha+2} + f_2(\psi, \varphi)s^{2\alpha+2} + f_3(\psi, \varphi)s^{3\alpha+2} + \dots,$$

$$V(\psi, \varphi, s) = \sin(\psi + \varphi)s^2 + g_1(\psi, \varphi)s^{\alpha+2} + g_2(\psi, \varphi)s^{2\alpha+2} + g_3(\psi, \varphi)s^{3\alpha+2} + \dots,$$

$$\begin{aligned}
U(\psi, \varphi, s) &= -\sin(\psi + \varphi)s^2 + (2\rho_0 \sin(\psi + \varphi) + g)s^{\alpha+2} \\
&\quad - ((2\rho_0)^2 \sin(\psi + \varphi))s^{2\alpha+2} \\
&\quad + ((2\rho_0)^3 \sin(\psi + \varphi))s^{3\alpha+2} + \dots,
\end{aligned}$$

$$\begin{aligned}
V(\psi, \varphi, s) &= \sin(\psi + \varphi)s^2 - (2\rho_0 \sin(\psi + \varphi) - g)s^{\alpha+2} \\
&\quad + ((2\rho_0)^2 \sin(\psi + \varphi))s^{2\alpha+2} \\
&\quad - ((2\rho_0)^3 \sin(\psi + \varphi))s^{3\alpha+2} + \dots,
\end{aligned}$$

$$\begin{aligned}
U(\psi, \varphi, s) &= -\sin(\psi + \varphi)[s^2 - 2\rho_0 s^{\alpha+2} + (2\rho_0)^2 s^{2\alpha+2} \\
&\quad - (2\rho_0)^3 s^{3\alpha+2} + \dots] + g s^{\alpha+2}, \\
V(\psi, \varphi, s) &= \sin(\psi + \varphi)[s^2 - 2\rho_0 s^{\alpha+2} + (2\rho_0)^2 s^{2\alpha+2} \\
&\quad - (2\rho_0)^3 s^{3\alpha+2} + \dots] - g s^{\alpha+2}.
\end{aligned} \tag{57}$$

Using inverse Elzaki transform, we get

$$\begin{aligned}
u(\psi, \varphi, \tau) &= -\sin(\psi + \varphi) \left[ 1 - \frac{2\rho_0 \tau^\alpha}{\Gamma(\alpha+2)} + \frac{(2\rho_0)^2 \tau^{2\alpha}}{\Gamma(2\alpha+2)} - \frac{(2\rho_0)^3 \tau^{3\alpha}}{\Gamma(3\alpha+2)} + \dots \right] \\
&\quad + g \frac{\tau^\alpha}{\Gamma(\alpha+2)},
\end{aligned}$$

$$\begin{aligned}
v(\psi, \varphi, \tau) &= \sin(\psi + \varphi) \left[ 1 - \frac{2\rho_0 \tau^\alpha}{\Gamma(\alpha+2)} + \frac{(2\rho_0)^2 \tau^{2\alpha}}{\Gamma(2\alpha+2)} - \frac{(2\rho_0)^3 \tau^{3\alpha}}{\Gamma(3\alpha+2)} + \dots \right] \\
&\quad - g \frac{\tau^\alpha}{\Gamma(\alpha+2)}.
\end{aligned} \tag{58}$$

Putting  $\alpha = 1$ , we get the solution in closed form

$$\begin{aligned}
u(\psi, \varphi, \tau) &= -\sin(\psi + \varphi)e^{-2\rho_0\tau} + g, \\
v(\psi, \varphi, \tau) &= \sin(\psi + \varphi)e^{-2\rho_0\tau} - g.
\end{aligned} \tag{59}$$

In Figures 5 and 6, the RPSTM and the exact results of Example 3 at  $\alpha = 1$  are shown by graphs, respectively. From the given figures, it can be seen that both the exact and the RPSTM results are in close contact with each other. Also, in the Figure 7 and 8 subgraph, the RPSTM results of Example 3 are calculated at different fractional-order  $\alpha = 0.8$  and  $0.6$ . It is investigated that fractional-order problem results are convergent to an integer-order effect as fractional-order analysis to integer-order. The same phenomenon of convergence of fractional-order solutions towards integral-order solutions is observed.

*Example 4.* Consider the fractional-order two-dimensional NS equation as

$$\begin{aligned}
D_\tau^\alpha u &= \rho_0 \left( \frac{\partial^2}{\partial \psi^2} u + \frac{\partial^2}{\partial \varphi^2} u \right) - u \frac{\partial}{\partial \psi} u - v \frac{\partial}{\partial \varphi} u + g, \\
D_\tau^\alpha v &= \rho_0 \left( \frac{\partial^2}{\partial \psi^2} v + \frac{\partial^2}{\partial \varphi^2} v \right) - u \frac{\partial}{\partial \psi} v - v \frac{\partial}{\partial \varphi} v - g,
\end{aligned} \tag{60}$$

with initial condition

$$\begin{aligned}
u(\psi, \varphi, 0) &= -e^{\psi+\varphi}, \\
v(\psi, \varphi, 0) &= e^{\psi+\varphi}.
\end{aligned} \tag{61}$$

Applying Elzaki transform to (60) and using (61), we get

$$\begin{aligned}
U(\psi, \varphi, s) &= -e^{\psi+\varphi}s^2 + \rho_0 s^\alpha \mathcal{E}_\tau \\
&\quad \cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U_k(\psi, \varphi, s) + \partial^2 \partial \varphi^2 U_k(\psi, \varphi, s) \right\} \right] \\
&\quad - s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U(\psi, \varphi, s) \frac{\partial}{\partial \psi} U(\psi, \varphi, s) \right\} \right] \\
&\quad - s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ v(\psi, \varphi, s) \frac{\partial}{\partial \varphi} U(\psi, \varphi, s) \right\} \right] \\
&\quad + s^\alpha \mathcal{E}_\tau [g],
\end{aligned}$$

$$\begin{aligned}
V(\psi, \varphi, s) &= e^{\psi+\varphi}s^2 + \rho_0 s^\alpha \mathcal{E}_\tau \\
&\quad \cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} V(\psi, \varphi, s) + \frac{\partial^2}{\partial \varphi^2} V(\psi, \varphi, s) \right\} \right] \\
&\quad - s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U(\psi, \varphi, s) \frac{\partial}{\partial \psi} V(\psi, \varphi, s) \right\} \right] \\
&\quad - s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ V(\psi, \varphi, s) \frac{\partial}{\partial \varphi} V(\psi, \varphi, s) \right\} \right] \\
&\quad - s^\alpha \mathcal{E}_\tau [g].
\end{aligned} \tag{62}$$

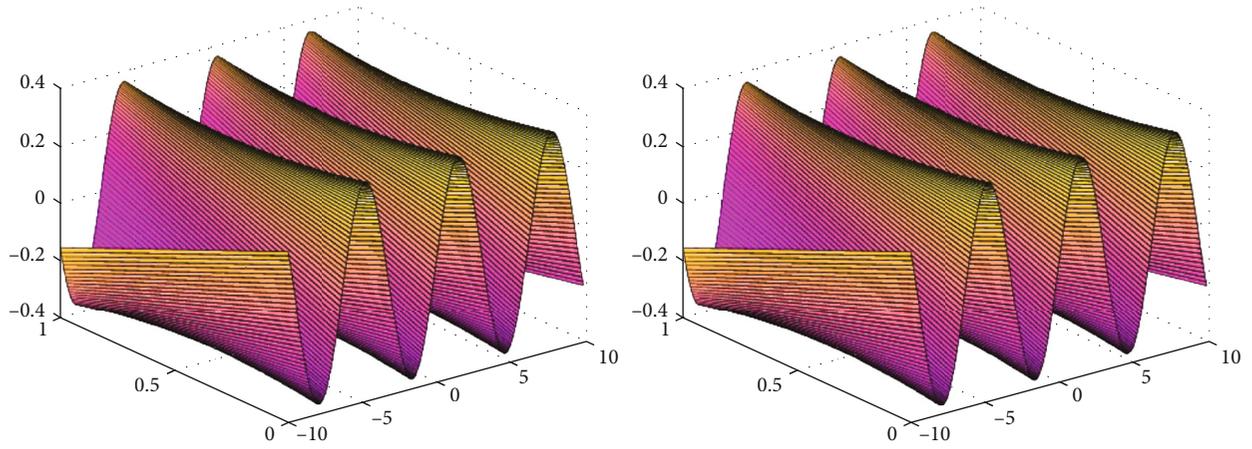


FIGURE 6: Graph of exact and analytical results of Problem 3.

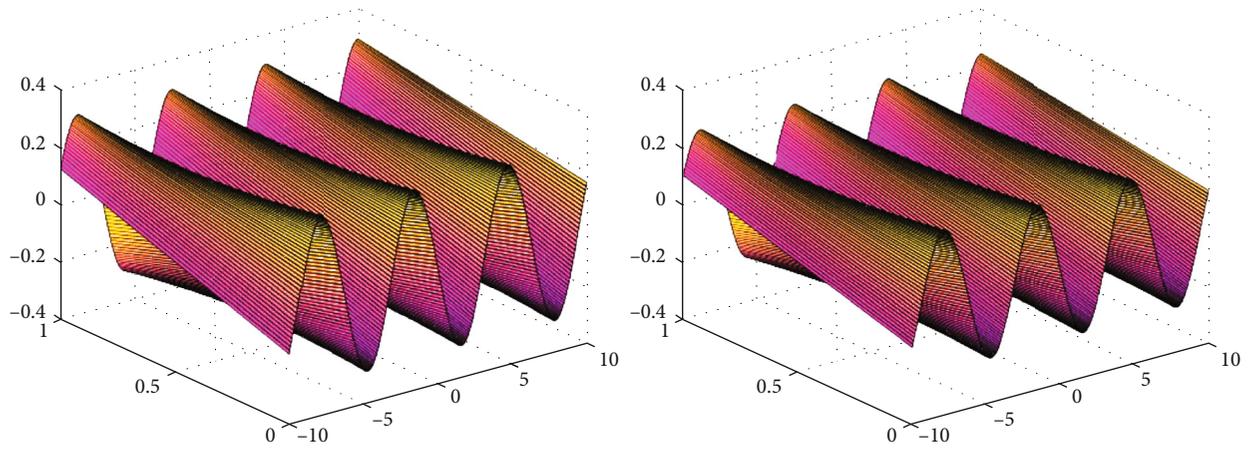


FIGURE 7: The fractional order of  $\alpha = 0.8$  and  $0.6$  of Problem 3.

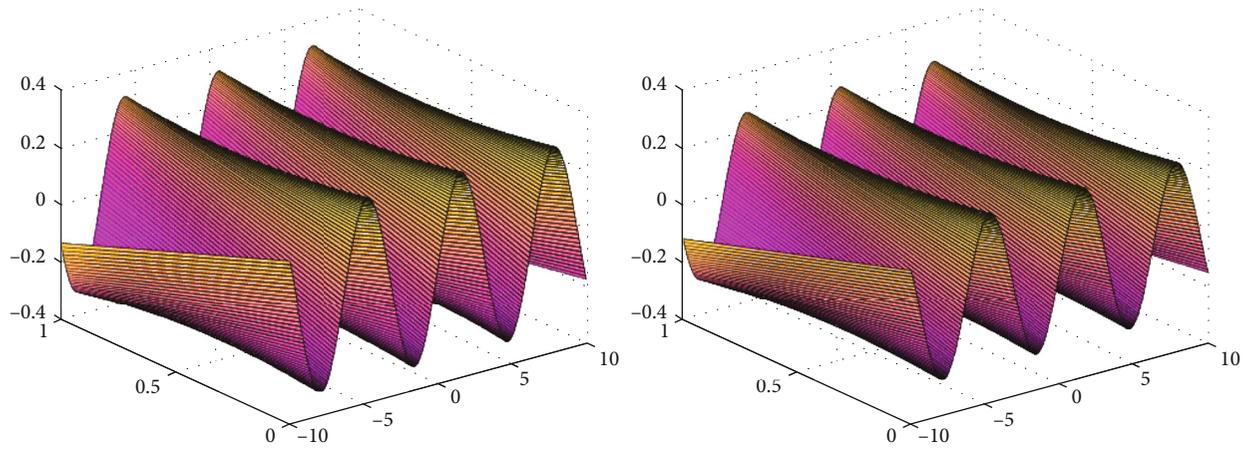


FIGURE 8: The fractional order of  $\alpha = 0.8$  and  $0.6$  of Problem 3.

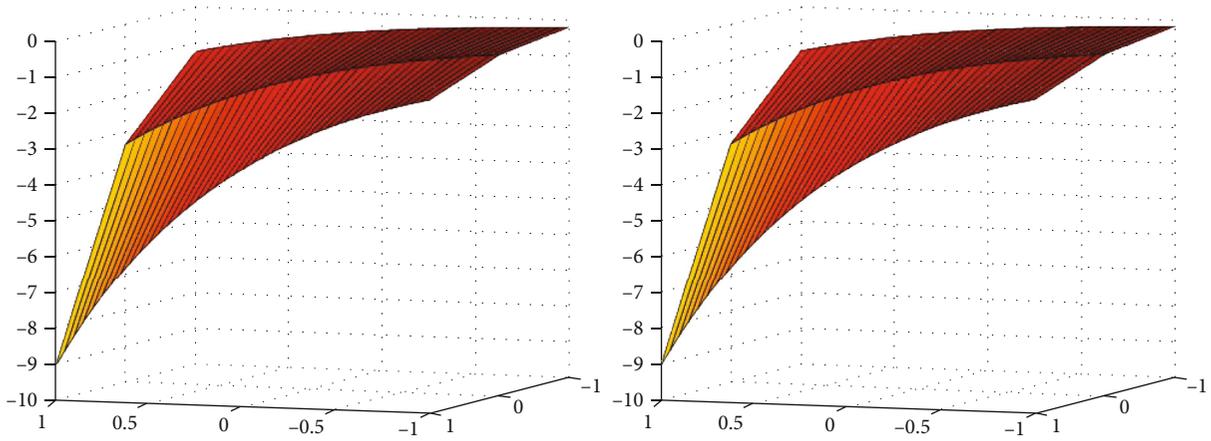


FIGURE 9: Graph of exact and analytical results of Problem 4.

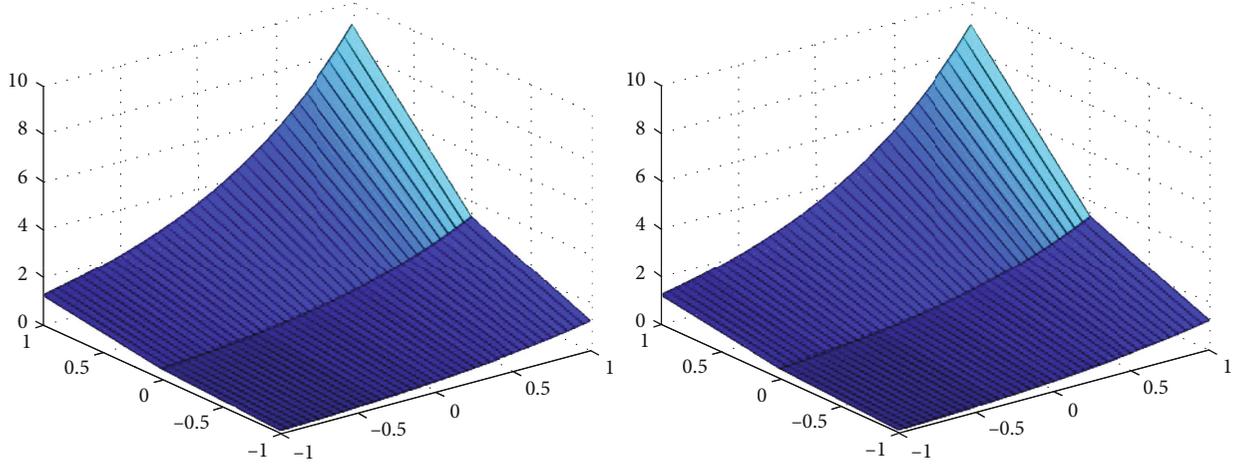


FIGURE 10: Graph of exact and analytical results of Problem 4.

The  $k$ th truncated term series of (62) is

$$\begin{aligned}
 U_k(\psi, \varphi, s) &= -e^{\psi+\varphi} s^2 + \sum_{n=1}^k s^{n\alpha+2} f_n(\psi, \varphi), \\
 V_k(\psi, \varphi, s) &= e^{\psi+\varphi} s^2 + \sum_{n=1}^k s^{n\alpha+2} g_n(\psi, \varphi),
 \end{aligned}
 \tag{63}$$

and the  $k$ th Elzaki residual function is

$$\begin{aligned}
 \mathcal{E}_\tau \text{Re } s_k(\psi, \varphi, s) &= U_k(\psi, \varphi, s) - e^{\psi+\varphi} s^2 - \rho_0 s^\alpha \mathcal{E}_\tau \\
 &\cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} U_k(\psi, \varphi, s) + \frac{\partial^2}{\partial \varphi^2} U_k(\psi, \varphi, s) \right\} \right] \\
 &+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U_k(\psi, \varphi, s) \frac{\partial}{\partial \psi} U_k(\psi, \varphi, s) \right\} \right] \\
 &+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ V_k(\psi, \varphi, s) \frac{\partial}{\partial \varphi} U_k(\psi, \varphi, s) \right\} \right] \\
 &- g \frac{1}{s^{\alpha+2p}},
 \end{aligned}$$

$$\begin{aligned}
 \mathcal{E}_\tau \text{Re } s_k(\psi, \varphi, s) &= V_k(\psi, \varphi, s) - e^{\psi+\varphi} s^2 - \rho_0 s^\alpha \mathcal{E}_\tau \\
 &\cdot \left[ \mathcal{E}_\tau^{-1} \left\{ \frac{\partial^2}{\partial \psi^2} V_k(\psi, \varphi, s) + \frac{\partial^2}{\partial \varphi^2} V_k(\psi, \varphi, s) \right\} \right] \\
 &+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ U_k(\psi, \varphi, s) \frac{\partial}{\partial \psi} V_k(\psi, \varphi, s) \right\} \right] \\
 &+ s^\alpha \mathcal{E}_\tau \left[ \mathcal{E}_\tau^{-1} \left\{ V_k(\psi, \varphi, s) \frac{\partial}{\partial \varphi} V_k(\psi, \varphi, s) \right\} \right] \\
 &+ g \frac{1}{s^{\alpha+2}}.
 \end{aligned}
 \tag{64}$$

Now, to determine  $f_k(\psi, \varphi)$  and  $g_k(\psi, \varphi)$ ,  $k = 1, 2, 3, \dots$ , we substitute the  $k$ th truncated series (63) into the  $k$ th Elzaki residual function (64), multiply the resulting equation by  $s^{k\alpha+2}$ , and then solve recursively the relation  $\lim_{s \rightarrow \infty} [s^{k\alpha+2} \text{Re } s_k(\psi, \varphi, s)] = 0$ ,  $k = 1, 2, 3, \dots$ , for  $f_k$  and  $g_k$ . The following are the first several components of the series  $f_k(\psi, \varphi)$  and  $g_k(\psi, \varphi)$ :

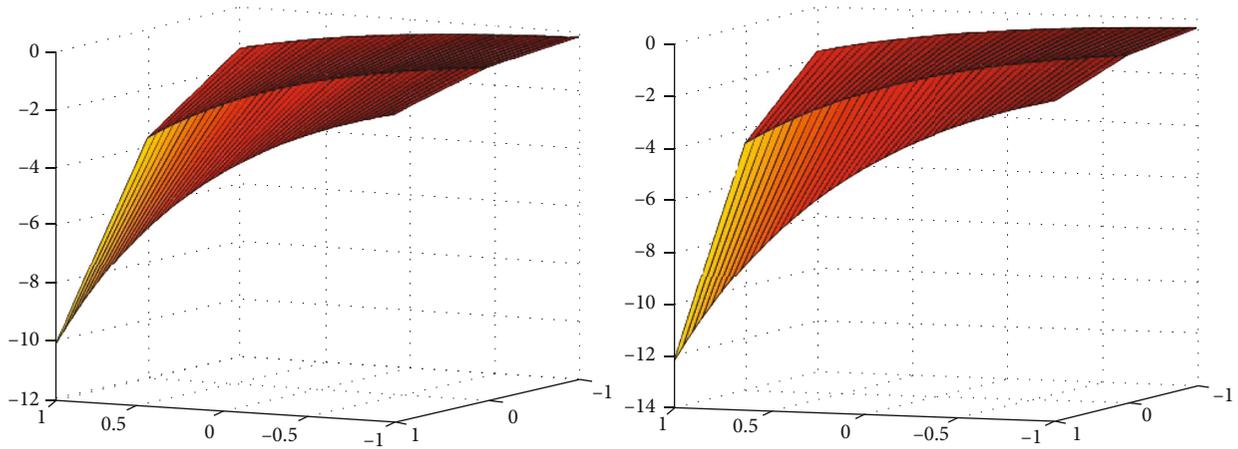


FIGURE 11: The fractional order of  $\alpha = 0.8$  and  $0.6$  of Problem 4.

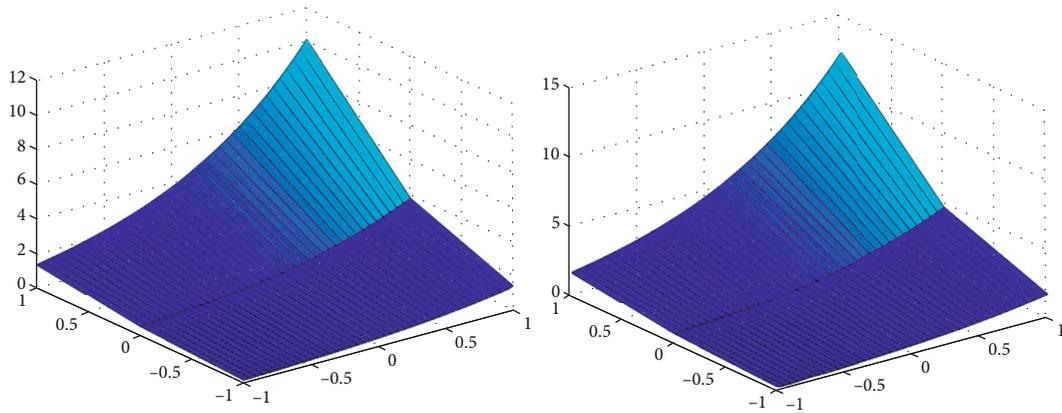


FIGURE 12: The fractional order of  $\alpha = 0.8$  and  $0.6$  of Problem 4.

$$\begin{aligned}
 f_1(\psi, \varphi) &= -2\rho_0 e^{\psi+\varphi} + g, \\
 g_1(\psi, \varphi) &= 2\rho_0 e^{\psi+\varphi} - g, \\
 f_2(\psi, \varphi) &= -(2\rho_0)^2 e^{\psi+\varphi}, \\
 g_2(\psi, \varphi) &= (2\rho_0)^2 e^{\psi+\varphi}, \\
 f_3(\psi, \varphi) &= -(2\rho_0)^3 e^{\psi+\varphi}, \\
 g_3(\psi, \varphi) &= (2\rho_0)^3 e^{\psi+\varphi}, \\
 &\vdots
 \end{aligned}
 \tag{65}$$

$$\begin{aligned}
 U(\psi, \varphi, s) &= -e^{\psi+\varphi} s^2 - 2\rho_0 e^{\psi+\varphi} + g s^{\alpha+2} - (2\rho_0)^2 e^{\psi+\varphi} s^{2\alpha+2} \\
 &\quad - (2\rho_0)^3 e^{\psi+\varphi} s^{3\alpha+2} + \dots,
 \end{aligned}$$

$$\begin{aligned}
 V(\psi, \varphi, s) &= e^{\psi+\varphi} s^2 + 2\rho_0 e^{\psi+\varphi} - g s^{\alpha+2} + (2\rho_0)^2 e^{\psi+\varphi} s^{2\alpha+2} \\
 &\quad + (2\rho_0)^3 e^{\psi+\varphi} s^{3\alpha+2} + \dots,
 \end{aligned}$$

$$U(\psi, \varphi, s) = -e^{\psi+\varphi} [s^2 + 2\rho_0 s^{\alpha+2} + (2\rho_0)^2 s^{2\alpha+2} + (2\rho_0)^3 s^{3\alpha+2} + \dots] + g s^{\alpha+2},$$

$$V(\psi, \varphi, s) = e^{\psi+\varphi} [s^2 + 2\rho_0 s^{\alpha+2} + (2\rho_0)^2 s^{2\alpha+2} + (2\rho_0)^3 s^{3\alpha+2} + \dots] - g s^{\alpha+2}.
 \tag{66}$$

Putting the values of  $f_n(\psi, \varphi)$  and  $g_n(\psi, \varphi) (n \geq 1)$  in (63), we have

$$\begin{aligned}
 U(\psi, \varphi, s) &= -e^{\psi+\varphi} s^2 + f_1(\psi, \varphi) s^{\alpha+2} + f_2(\psi, \varphi) s^{2\alpha+2} \\
 &\quad + f_3(\psi, \varphi) s^{3\alpha+2} + \dots,
 \end{aligned}$$

$$\begin{aligned}
 V(\psi, \varphi, s) &= e^{\psi+\varphi} s^2 + g_1(\psi, \varphi) s^{\alpha+2} + g_2(\psi, \varphi) s^{2\alpha+2} \\
 &\quad + g_3(\psi, \varphi) s^{3\alpha+2} + \dots,
 \end{aligned}$$

Using inverse Elzaki transform, we get

$$\begin{aligned}
 u(\psi, \varphi, \tau) &= -e^{\psi+\varphi} \left[ 1 + \frac{2\rho_0 \tau^\alpha}{\Gamma(\alpha+2)} + \frac{(2\rho_0)^2 \tau^{2\alpha}}{\Gamma(2\alpha+2)} + \frac{(2\rho_0)^3 \tau^{3\alpha}}{\Gamma(3\alpha+2)} + \dots \right] \\
 &\quad + g \frac{\tau^\alpha}{\Gamma(\alpha+2)},
 \end{aligned}
 \tag{66}$$

$$v(\psi, \varphi, \tau) = e^{\psi+\varphi} \left[ 1 + \frac{2\rho_0\tau^\alpha}{\Gamma(\alpha+2)} + \frac{(2\rho_0)^2\tau^{2\alpha}}{\Gamma(2\alpha+2)} + \frac{(2\rho_0)^3\tau^{3\alpha}}{\Gamma(3\alpha+2)} + \dots \right] - g \frac{\tau^\alpha}{\Gamma(\alpha+2)}. \quad (67)$$

Putting  $\alpha = 1$ , we get the solution in closed form

$$\begin{aligned} u(\psi, \varphi, \tau) &= -e^{\psi+\varphi+2\rho_0\tau} + g, \\ v(\psi, \varphi, \tau) &= e^{\psi+\varphi+2\rho_0\tau} - g. \end{aligned} \quad (68)$$

In Figures 9 and 10, the RPSTM and the exact results of Example 4 at  $\alpha = 1$  are shown by graphs, respectively. From the given figures, it can be seen that both the exact and the RPSTM results are in close contact with each other. Also, in the Figure 11 and 12 subgraph, the RPSTM results of Example 4 are calculated at different fractional-order  $\alpha = 0.8$  and  $0.6$ . It is investigated that fractional-order problem results are convergent to an integer-order effect as fractional-order analysis to integer-order. The same phenomenon of convergence of fractional-order solutions towards integral-order solutions is observed.

## 5. Conclusions

In this article, a modified method constructed by a mixture of the residual power series and Elzaki transformation operator is presented to solve fractional-order Navier-Stokes models. The merit of the modified technique is to reduce the size of computational work needed to find the result in a power series form whose coefficient to be calculated is in successive algebraic steps. The technique gives a series form of results that converges very fast in physical models. It is predicted that this article achieved results which will be useful for further analysis of the complicated nonlinear physical problems. The calculations of this technique are very straightforward and simple. Thus, we deduce that this technique can be implemented to solve several schemes of nonlinear fractional-order partial differential equations.

## Data Availability

The numerical data used to support the findings of this study are included within the article.

## Conflicts of Interest

The authors declare that there are no conflicts of interest regarding the publication of this article.

## Acknowledgments

This work was supported by the Korea Institute of Energy Technology Evaluation and Planning (KETEP) grant funded by the Korea government (MOTIE) (20202020900060, The Development and Application of Operational Technology

in Smart Farm Utilizing Waste Heat from Particulates Reduced Smokestack).

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## Research Article

# A Spectral Collocation Technique for Riesz Fractional Chen-Lee-Liu Equation

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Received 5 January 2021; Revised 1 February 2021; Accepted 24 March 2021; Published 14 April 2021

Academic Editor: Ahmed S. Hendy

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This paper discusses the study of optical solitons that are modeled by Riesz fractional Chen-Lee-Liu model, one of the versions of the famous nonlinear Schrödinger equation. This model is solved by the assistance of consecutive spectral collocation technique with two independent approaches. The first is the approach of the spatial variable, while the other is the approach of the temporal variable. It is concluded that the method of the current paper is far more efficient and credible for the proposed problem. Numerical results illustrate the performance efficiency of the algorithm. The results also point out that the scheme can lead to spectral accuracy of the studied model.

## 1. Introduction

Several numerical methods, including local and global methods, have been listed as approximation techniques for treating the differential equations. The local methods listed the approximate solution at specific points, while the global methods give the approximate solution in whole the mentioned interval. The numerical approximations for differential equations [1–4] are listed at specific points using finite difference methods. While the finite element methods subdivide the whole interval into subintervals and give the approximate solution in them. The finite element methods are used for various types of differential equation; see for example [5–7].

Recently, there are more interests of appointing the spectral methods to treat with various kinds of differential and integral equations [8, 9], due to their applicability to bounded and unbounded domains [10, 11]. The convergence speed is one of the major advantages of spectral method. Spectral methods are promising candidates for solving fractional differential equations since their global nature fits well with the nonlocal definition of fractional operators. They have

gained new popularity in automatic computations for a wide class of different problems which included linear and nonlinear differential equation of integer or fractional (fixed, variable, Riesz, tempered, and distributed orders); see [12, 13]. Also, they are more reliable to treat the integral and integro-differential equations. Spectral methods have exponential convergence rates as well as a high accuracy level. The spectral method has been classified into four classes, collocation [14], tau [15], Galerkin [16], and Petrov-Galerkin [17] methods.

The theory of optical solitons [18–21] is mainly governed by the well-known nonlinear Schrödinger equation (NLSE) [22–25]. However, there exists a wide variety of its manifestations and modifications that also govern pulse transfer across the globe through optical fibers, PCF, metamaterials, and couplers. A few such models are Schrödinger-Hirota equation [26], Manakov equation, complex Ginzburg-Landau equation, Fokas-Lenells equation, Gabitov-Turitsyn equation, and many others. These models are considered under different circumstances such as dispersive solitons, differential group delay, and dispersion-managed solitons. Besides these familiar models, there is another class of

versions of NLSE that is referred to as derivative NLSE (DNLSE) [27–29] that appears in three forms. One such form is the Chen-Lee-Liu equation [30–32] that incorporates higher order perturbations from optics and is going to be the focus of today's paper. While a plethora of preexisting work has been already reported in regard to this model, today's focus is going to be handling the model by the aid of fully shifted Legendre collocation method.

Shifted Legendre collocation schemes are used to numerically solve the Riesz fractional Chen-Lee-Liu model. The solution  $\Theta(\xi, \tau)$  is firstly placed in its real  $\mathcal{U}(\xi, \tau)$  and imaginary  $\mathcal{V}(\xi, \tau)$  parts. Accordingly, the real  $\mathcal{U}(\xi, \tau)$  and imaginary  $\mathcal{V}(\xi, \tau)$  parts of such equation are approximated as  $\mathcal{U}_{\mathcal{N}, \mathcal{M}}(\xi, \tau)$  and  $\mathcal{U}_{\mathcal{N}, \mathcal{M}}(\xi, \tau)$ , respectively, which can be expressed as a finite expansion of shifted Legendre polynomials for spatial variable. Subsequently, the Chen-Lee-Liu equation with boundary conditions is reduced to temporal differential system with initial conditions. Then, the shifted Legendre-Gauss-Radau collocation is assigned for temporal discretization, which is more reliable for treating with such problems. Substituting these discretizations in the mentioned equation gets a nonlinear system of algebraic equations which solved numerically using the Newton-Raphson approach.

This paper is arranged as follows. In Section 1, some properties of Riemann-Liouville fractional derivatives, shifted Legendre polynomials, and shifted Chebyshev polynomials are listed. The mentioned scheme is implemented for the Chen-Lee-Liu equation with initial-boundary conditions in Section 2. In Section 3, two test examples are discussed. The competence of our numerical approach is exhibited by diverse examples in Section 4. Few remarks are mentioned in the last section (Section 5).

## 2. Riemann-Liouville Fractional Derivative

The fractional integration of order  $\mu > 0$  exists in different formulas [33]. Riemann-Liouville formula, the most common and widely used, is defined as follows:

$$J^\mu f(\zeta) = \frac{1}{\Gamma(\mu)} \int_0^\zeta (\zeta - \tau)^{\mu-1} f(\tau) d\tau, \quad \mu > 0, \zeta > 0, \quad (1)$$

$$J^0 f(\zeta) = f(\zeta).$$

Here, we introduce some properties of the fractional operators. The left-sided and the right-sided fractional derivatives of Riemann-Liouville type of order  $\beta$  ( $n-1 < \beta < n$ ) are defined as follows:

$$-{}_{\infty}D_\xi^\beta \psi(\xi, \tau) = \frac{1}{\Gamma(n-\beta)} \frac{\partial^n}{\partial \xi^n} \int_{-\infty}^\xi (\xi - z)^{n-1-\beta} \psi(z, \tau) dz,$$

$${}_\xi D_{+\infty}^\beta \psi(\xi, \tau) = \frac{(-1)^n}{\Gamma(n-\beta)} \frac{\partial^n}{\partial \xi^n} \int_\xi^{+\infty} (z - \xi)^{n-1-\beta} \psi(z, \tau) dz. \quad (2)$$

The Riesz fractional derivative is defined as follows:

$$\frac{\partial^\beta}{\partial |\xi|^\beta} \psi(\xi, \tau) = -(-\nabla)^{\beta/2} \psi(\xi, \tau) = c_\beta \left[ -{}_{\infty}D_\xi^\beta \psi(\xi, \tau) + {}_\xi D_{+\infty}^\beta \psi(\xi, \tau) \right], \quad (3)$$

where  $c_\beta = -1/2 \cos(\pi\beta/2)$ . The fractional Laplacian operator in Equation (3) can be represented in the following equivalent Fourier form on the spatial variable  $\xi$ :

$$-(-\nabla)^{\beta/2} \psi(\xi, \tau) = -\mathcal{F}^{-1}(|\xi| \mathcal{F}(\psi(\xi, \tau))). \quad (4)$$

If  $\psi$  is defined on  $[\mathcal{A}, \mathcal{B}]$  and satisfies  $\psi(\mathcal{A}, \tau) = \psi(\mathcal{B}, \tau) = 0$ , then the function can be extended by taking  $\psi(\xi, \tau) \equiv 0$  for  $x \ll a$  and  $x \gg b$ . Moreover, as shown in [34], if  $\psi_\xi(\mathcal{A}, \tau) = \psi_\xi(\mathcal{B}, \tau) = 0$ , then the Riesz fractional derivative can be written as follows:

$$\frac{\partial^\beta}{\partial |\xi|^\beta} \psi(\xi, \tau) = -(-\nabla)^{\beta/2} \psi(\xi, \tau) = -\frac{1}{2 \cos(\pi\beta/2)} \left[ {}_a D_\xi^\beta \psi(\xi, \tau) + {}_\xi D_b^\beta \psi(\xi, \tau) \right]. \quad (5)$$

The left and right RL-FDs of the Legendre polynomial are given by the following:

$$-{}_1 D_\xi^\mu P_k(\xi) = \sum_{k=0}^j \frac{(-1)^{k+j} \Gamma(k+j+1)}{(j-k)! \Gamma(k+1) 2^k \Gamma(k-\mu+1)} (\xi+1)^{k-\mu},$$

$${}_\xi D_1^\mu P_k(\xi) = \sum_{k=0}^j \frac{(-1)^k \Gamma(k+j+1)}{(j-k)! \Gamma(k+1) 2^k \Gamma(k-\mu+1)} (1-\xi)^{k-\mu}. \quad (6)$$

## 3. Chen-Lee-Liu Equation

In this section, we treat the next nonlinear Riesz space Chen-Lee-Liu equation

$$i \frac{\partial \Theta(\xi, \tau)}{\partial \tau} + \frac{\partial^\mu \Theta(\xi, \tau)}{\partial |\xi|^\mu} + i\gamma |\Theta(\xi, \tau)|^2 \frac{\partial \Theta(\xi, \tau)}{\partial \xi} = \Delta(\xi, \tau), \quad (\xi, \tau) \in [0, \xi_{\text{end}}] \times [0, \tau_{\text{end}}], \quad (7)$$

with the following conditions:

$$\Theta(0, \tau_{\text{end}}) = \chi_1(\tau), \quad \Theta(\xi_{\text{end}}, \tau) = \chi_2(\tau), \quad t \in [0, \tau_{\text{end}}],$$

$$\Theta(x, 0) = \phi_1(x), \quad x \in [0, \xi_{\text{end}}]. \quad (8)$$

We now split the complex function  $\Theta(\xi, \tau)$  into two real functions  $\mathcal{U}(\xi, \tau)$  and  $\mathcal{V}(\xi, \tau)$  as follows:

$$\Theta(\xi, \tau) = \mathcal{U}(\xi, \tau) + i\mathcal{V}(\xi, \tau), \quad \Delta(\xi, \tau) = \Delta_1(\xi, \tau) + i\Delta_2(\xi, \tau),$$

$$\chi_1(\tau) = \eta_1(\tau) + i\eta_3(\tau), \quad \chi_2(\tau) = \eta_2(\tau) + i\eta_4(\tau), \quad \phi_1(x) = \varphi_1(x) + i\varphi_2(x), \quad (9)$$

where  $\mathcal{U}(\xi, \tau)$ ,  $\mathcal{V}(\xi, \tau)$ ,  $\Delta_1(\xi, \tau)$ ,  $\Delta_2(\xi, \tau)$ ,  $\eta_1(\tau)$ ,  $\eta_3(\tau)$ ,  $\eta_2(\tau)$ ,  $\eta_4(\tau)$ ,  $\varphi_1(x)$ ,  $\varphi_2(x)$ .

$2(\tau)$ ,  $\eta_4(\tau)$ ,  $\varphi_1(x)$ , and  $\varphi_2(x)$  are the real functions. Thereafter,

$$\begin{aligned} \frac{\partial \mathcal{U}(\xi, \tau)}{\partial \tau} + \frac{\partial^\mu \mathcal{V}(\xi, \tau)}{\partial |\xi|^\mu} + \gamma(u^2(\xi, \tau) + v^2(\xi, \tau)) \frac{\partial \mathcal{U}(\xi, \tau)}{\partial \xi} &= \Delta_1(\xi, \tau), \\ \frac{\partial \mathcal{V}(\xi, \tau)}{\partial \tau} + \frac{\partial^\mu \mathcal{U}(\xi, \tau)}{\partial |\xi|^\mu} + \gamma(u^2(\xi, \tau) + v^2(\xi, \tau)) \frac{\partial \mathcal{V}(\xi, \tau)}{\partial \xi} &= \Delta_2(\xi, \tau), \end{aligned} \quad (10)$$

with the next conditions:

$$\mathcal{U}(0, \tau_{\text{end}}) = \eta_1(\tau), \quad \mathcal{U}(\xi_{\text{end}}, \tau) = \eta_2(\tau), \quad t \in [0, \tau_{\text{end}}], \quad (11)$$

$$\mathcal{V}(0, \tau_{\text{end}}) = \eta_3(\tau), \quad \mathcal{V}(\xi_{\text{end}}, \tau) = \eta_4(\tau), \quad t \in [0, \tau_{\text{end}}], \quad (12)$$

$$\mathcal{U}(x, 0) = \eta_5(x), \quad \mathcal{V}(x, 0) = \eta_6(x), \quad x \in [0, \xi_{\text{end}}]. \quad (13)$$

**3.1. Spatial Discretization.** The distribution of shifted Legendre-Gauss-Lobatto nodes in  $[0, \xi_{\text{end}}]$  is the major feature of considering them in our discretization. Here, we list the basic main of implementing our Legendre-Gauss-Lobatto collocation scheme for converting the nonlinear system (Equations (10) and (11)) into temporal ordinary differential system.

The spectral approximation of  $\mathcal{P}(\xi, \tau)$  and  $\mathcal{Q}(\xi, \tau)$  is given as follows:

$$\begin{aligned} \mathcal{U}_{\mathcal{N}}(\xi, \tau) &= \sum_{j=0}^{\mathcal{N}} \varepsilon_j(\tau) \mathcal{P}_{\xi_{\text{end}}, j}(\xi), \\ \mathcal{V}_{\mathcal{N}}(\xi, \tau) &= \sum_{j=0}^{\mathcal{N}} \varepsilon_j(\tau) \mathcal{P}_{\xi_{\text{end}}, j}(\xi), \end{aligned} \quad (14)$$

where the orthogonal property and discrete inner product permit the following:

$$\begin{aligned} \varepsilon_j(\tau) &= \frac{1}{h_{\xi_{\text{end}}, j}} \sum_{i=0}^{\mathcal{N}} P_j(\xi_{\xi_{\text{end}}, \mathcal{N}, i}) \omega_{\xi_{\text{end}}, \mathcal{N}, i} \mathcal{U}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau), \\ \varepsilon_j(\tau) &= \frac{1}{h_{\xi_{\text{end}}, j}} \sum_{i=0}^{\mathcal{N}} P_j(\xi_{\xi_{\text{end}}, \mathcal{N}, i}) \omega_{\xi_{\text{end}}, \mathcal{N}, i} \mathcal{V}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau). \end{aligned} \quad (15)$$

In that case, Equation (14) takes the form:

$$\begin{aligned} \mathcal{U}(\xi, \tau) &= \sum_{i=0}^{\mathcal{N}} \left( \sum_{j=0}^{\mathcal{N}} \frac{1}{h_{\xi_{\text{end}}, j}} \mathcal{P}_{\xi_{\text{end}}, j}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}) \mathcal{P}_{\xi_{\text{end}}, j}(\xi) \omega_{\xi_{\text{end}}, \mathcal{N}, i} \right) \mathcal{U}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau), \\ \mathcal{V}(\xi, \tau) &= \sum_{i=0}^{\mathcal{N}} \left( \sum_{j=0}^{\mathcal{N}} \frac{1}{h_{\xi_{\text{end}}, j}} \mathcal{P}_{\xi_{\text{end}}, j}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}) \mathcal{P}_{\xi_{\text{end}}, j}(\xi) \omega_{\xi_{\text{end}}, \mathcal{N}, i} \right) \mathcal{V}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau). \end{aligned} \quad (16)$$

Over and above that, the partial derivative of first order in space evaluated at shifted Legendre-Gauss-Lobatto collocation

TABLE 1: Maximum absolute errors of Equation (32).

$(\mathcal{N}, \mathcal{M})$	$\mathcal{M}_{\mathcal{U}, \mathcal{N}, \mathcal{M}}$	$\mathcal{M}_{\mathcal{V}, \mathcal{N}, \mathcal{M}}$	$M_{\mathcal{N}, \mathcal{M}}$
(2, 2)	$1.5625 \times 10^{-2}$	$7.39136 \times 10^{-3}$	$1.5625 \times 10^{-2}$
(4, 4)	$7.01531 \times 10^{-3}$	$2.43449 \times 10^{-3}$	$7.01531 \times 10^{-3}$
(6, 6)	$1.26263 \times 10^{-3}$	$4.44263 \times 10^{-4}$	$1.26263 \times 10^{-3}$
(8, 8)	$6.75387 \times 10^{-13}$	$1.47693 \times 10^{-12}$	$1.50175 \times 10^{-12}$
(10, 10)	$4.35416 \times 10^{-16}$	$9.29812 \times 10^{-16}$	$9.56769 \times 10^{-16}$
(12, 12)	$5.73001 \times 10^{-17}$	$2.48174 \times 10^{-16}$	$2.54703 \times 10^{-16}$

tion is as follows:

$$\begin{aligned} \frac{\partial \mathcal{U}(\xi_{\xi_{\text{end}}, \mathcal{N}, n}, \tau)}{\partial \xi} &= \sum_{i=0}^{\mathcal{N}} \rho_{n,i} \mathcal{U}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau), \\ \frac{\partial \mathcal{V}(\xi_{\xi_{\text{end}}, \mathcal{N}, n}, \tau)}{\partial \xi} &= \sum_{i=0}^{\mathcal{N}} \rho_{n,i} \mathcal{V}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau), \quad n = 0, 1, \dots, \mathcal{N}, \end{aligned} \quad (17)$$

where

$$\rho_{n,i} = \sum_{j=0}^{\mathcal{N}} \frac{\omega_{\xi_{\text{end}}, \mathcal{N}, i}}{h_{\xi_{\text{end}}, j}} \mathcal{P}_{\xi_{\text{end}}, j}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}) \left( \frac{\partial \mathcal{P}_{\xi_{\text{end}}, j}(x)}{\partial \xi} \right) \Bigg|_{x=\xi_{\xi_{\text{end}}, \mathcal{N}, n}}. \quad (18)$$

Comparable procedure can be performed to the Riesz fractional derivative  $\partial^\mu \phi_{\mathcal{N}, \mathcal{M}}(\xi, \eta, \tau) / \partial |\xi|^\mu$  for space variable to get

$$\begin{aligned} \frac{\partial^\mu \mathcal{U}(\xi_{\xi_{\text{end}}, \mathcal{N}, n}, \tau)}{\partial |\xi|^\mu} &= \sum_{i=0}^{\mathcal{N}} \lambda_{n,i} \mathcal{U}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau), \\ \frac{\partial^\mu \mathcal{V}(\xi_{\xi_{\text{end}}, \mathcal{N}, n}, \tau)}{\partial |\xi|^\mu} &= \sum_{i=0}^{\mathcal{N}} \lambda_{n,i} \mathcal{V}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}, \tau), \quad n = 0, 1, \dots, \mathcal{N}, \end{aligned} \quad (19)$$

where

$$\lambda_{n,i} = \sum_{j=0}^{\mathcal{N}} \frac{\omega_{\xi_{\text{end}}, \mathcal{N}, i}}{h_{\xi_{\text{end}}, j}} \mathcal{P}_{\xi_{\text{end}}, j}(\xi_{\xi_{\text{end}}, \mathcal{N}, i}) \left( \frac{\partial^\mu \mathcal{P}_{\xi_{\text{end}}, j}(x)}{\partial |\xi|^\mu} \right) \Bigg|_{x=\xi_{\xi_{\text{end}}, \mathcal{N}, n}}. \quad (20)$$

Combining the boundary conditions with the abovementioned equations and equalizing the residual of Equation (7)

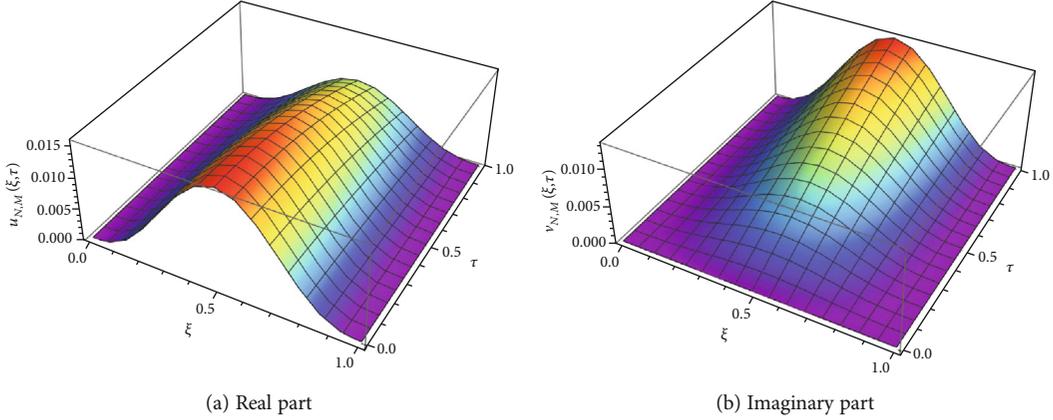
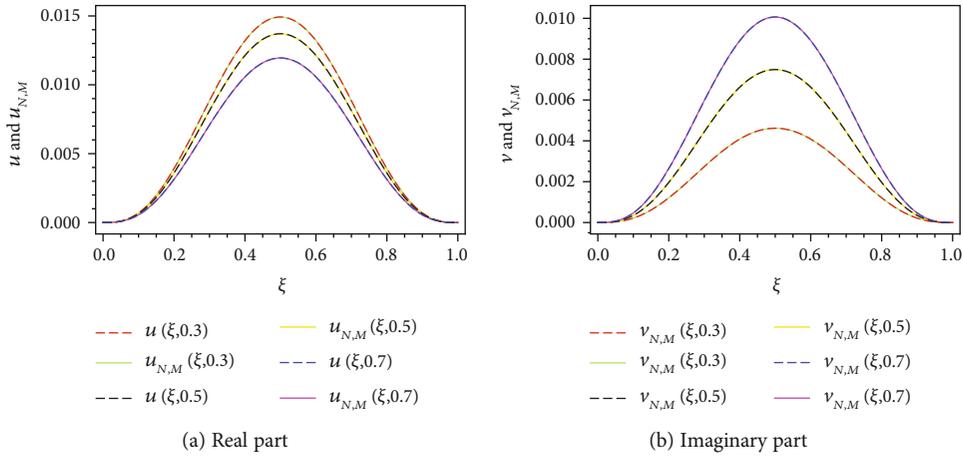


FIGURE 1: Space graphs of real and imaginary parts of the numerical solution of Equation (32).

FIGURE 2:  $\xi$ -direction curves for the approximate and exact solutions of real and imaginary parts of Equation (32).

by zero give us the following:

$$\begin{aligned} \dot{\mathcal{U}}_n(\tau) &= \Delta_{1,n}(\tau) - \sum_{i=1}^{\mathcal{N}-1} \lambda_{n,i} \mathcal{V}_i(\tau) - \gamma(\mathcal{U}_n^2(\tau) + \mathcal{V}_n^2(\tau)) \\ &\quad \cdot \left( \rho_{n,0} \eta_1(\tau) + \rho_{n,\mathcal{N}} \eta_1(\tau) + \sum_{i=1}^{\mathcal{N}-1} \rho_{n,i} \mathcal{U}_i(\tau) \right) \\ &\quad - \lambda_{n,0} \eta_3(\tau) - \lambda_{n,\mathcal{N}} \eta_4(\tau), \\ \dot{\mathcal{V}}_n(\tau) &= \Delta_{2,n}(\tau) + \sum_{i=1}^{\mathcal{N}-1} \lambda_{n,i} \mathcal{U}_i(\tau) - \gamma(\mathcal{U}_n^2(\tau) + \mathcal{V}_n^2(\tau)) \\ &\quad \cdot \left( \rho_{n,0} \eta_3(\tau) + \rho_{n,\mathcal{N}} \eta_4(\tau) + \sum_{i=1}^{\mathcal{N}-1} \rho_{n,i} \mathcal{V}_i(\tau) \right) \\ &\quad + \lambda_{n,0} \eta_1(\tau) - \lambda_{n,\mathcal{N}} \eta_2(\tau), \quad n = 1, 2, \dots, \mathcal{N} - 1, \end{aligned} \quad (21)$$

with initial values

$$\mathcal{U}_n(0) = \eta_5(0), \mathcal{V}_n(0) = \eta_6(0), \quad n = 1, \dots, \mathcal{N} - 1, \quad (22)$$

where

$$\begin{aligned} \mathcal{U}_k(\tau) &= \mathcal{U}(\xi_{\xi_{\text{end},\mathcal{N},k}}, \tau), \mathcal{V}_k(\tau) = \mathcal{V}(\xi_{\xi_{\text{end},\mathcal{N},k}}, \tau), \Delta_{r,n} \\ &= \Delta_r(\xi_{\xi_{\text{end},\mathcal{N},k}}, \tau), \quad k = 1, \dots, \mathcal{N} - 1, r = 1, 2. \end{aligned} \quad (23)$$

The numerical approach of such system will be listed in Subsection 3.2.

**3.2. Temporal Discretization.** Here, we numerically treat the temporal differential system with initial conditions:

$$\dot{\mathcal{W}}_r(\tau) = \mathcal{G}_r(t, \mathcal{W}_1(\tau), \dots, \mathcal{W}_{\mathcal{R}}(\tau)), 0 < \alpha < 1, \quad r = 1, \dots, \mathcal{R}, t \in [0, \tau_{\text{end}}], \quad (24)$$

$$\mathcal{W}_r(0) = \tau_r, \quad r = 1, \dots, \mathcal{R}, \quad (25)$$

where  $\mathcal{G}_r(t, \mathcal{W}_1(\tau), \dots, \mathcal{W}_{\mathcal{R}}(\tau))$ ,  $r = 1, \dots, \mathcal{R}$  are given functions. Shifted Legendre-Gauss-Radau collocation is assigned for temporal discretization, which is more reliable for

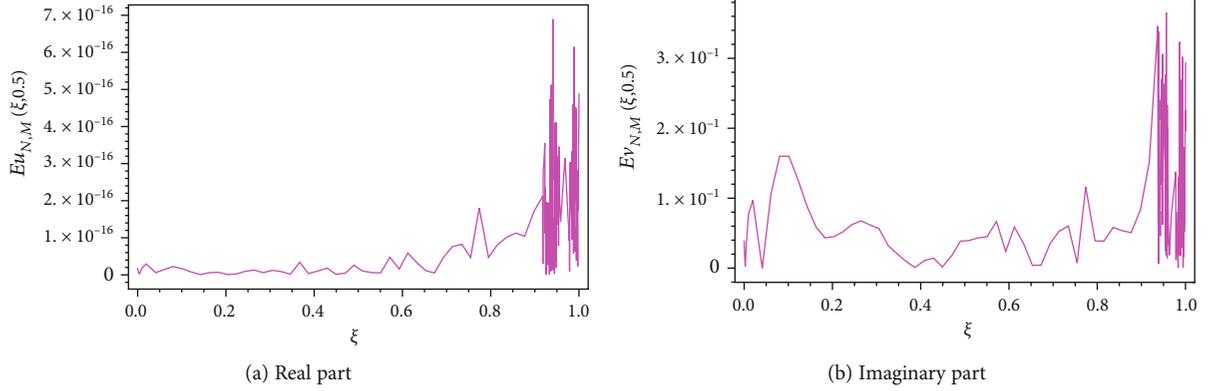
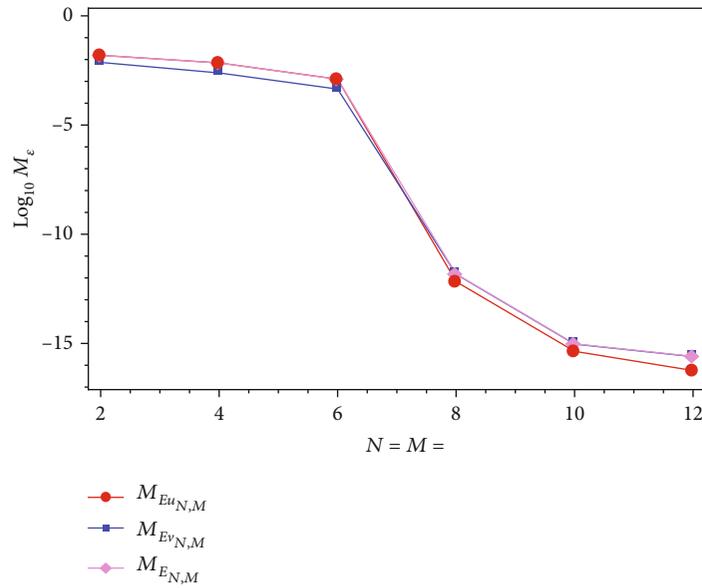
FIGURE 3:  $\xi$ -direction curves of real and imaginary parts of the absolute error of Equation (32).FIGURE 4:  $M_E$  convergence of Equation (32).

TABLE 2: Maximum absolute errors of Equation (35).

$(N, M)$	$\mathcal{M}_{\mathcal{U}, N, M}$	$\mathcal{M}_{\mathcal{V}, N, M}$	$M_{N, M}$
(2, 2)	$3.90625 \times 10^{-3}$	$3.67244 \times 10^{-3}$	$3.90625 \times 10^{-3}$
(4, 4)	$2.11826 \times 10^{-3}$	$1.98249 \times 10^{-3}$	$2.11826 \times 10^{-3}$
(6, 6)	$6.60009 \times 10^{-4}$	$6.04953 \times 10^{-4}$	$6.60009 \times 10^{-4}$
(8, 8)	$8.74126 \times 10^{-5}$	$7.91024 \times 10^{-5}$	$8.74126 \times 10^{-5}$
(10, 10)	$3.1572 \times 10^{-16}$	$2.1453 \times 10^{-16}$	$3.53179 \times 10^{-16}$
(12, 12)	$4.75375 \times 10^{-16}$	$2.13208 \times 10^{-16}$	$4.86791 \times 10^{-16}$

treating with such problems. We approximate  $\mathcal{W}_r(\tau)$  as follows:

$$\mathcal{W}_r(\tau) = \sum_{j=0}^{\mathcal{K}} a_{r,j} \mathcal{E}_{\tau_{\text{end},j}}(\tau), \quad r = 1, \dots, \mathcal{R}. \quad (26)$$

The temporal derivative  $\dot{\mathcal{W}}_r(\tau)$  is evaluated as follows:

$$\dot{\mathcal{W}}_r(\tau) = \sum_{j=0}^{\mathcal{K}} a_{r,j} \frac{d}{d\tau} (\mathcal{E}_{\tau_{\text{end},j}}(\tau)) = \sum_{j=0}^{\mathcal{K}} a_{r,j} \mathcal{E}_{\tau_{\text{end},j}}^{(1)}(\tau), \quad r = 1, \dots, \mathcal{R}. \quad (27)$$

Thus, we get the following:

$$\sum_{j=0}^{\mathcal{K}} a_{r,j} \mathcal{E}_{\tau_{\text{end},j}}^{(1)}(\tau) = \mathcal{E}_r \left( t, \sum_{j=0}^{\mathcal{K}} a_{1,j} \mathcal{E}_{\tau_{\text{end},j}}(\tau), \dots, \sum_{j=0}^{\mathcal{K}} a_{\mathcal{R},j} \mathcal{E}_{\tau_{\text{end},j}}(\tau) \right), \quad r = 1, \dots, \mathcal{R}, t \in [0, \tau_{\text{end}}],$$

$$\sum_{j=0}^{\mathcal{K}} a_{r,j} \mathcal{E}_{\tau_{\text{end},j}}(0) = \tau_r, \quad r = 1, \dots, \mathcal{R}. \quad (28)$$

Combining the initial conditions with the abovementioned equations and equalizing the residual of Equation

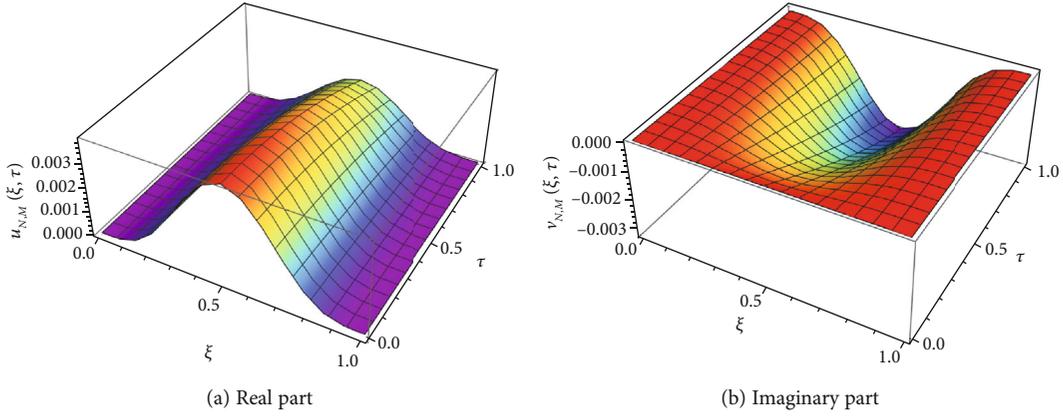
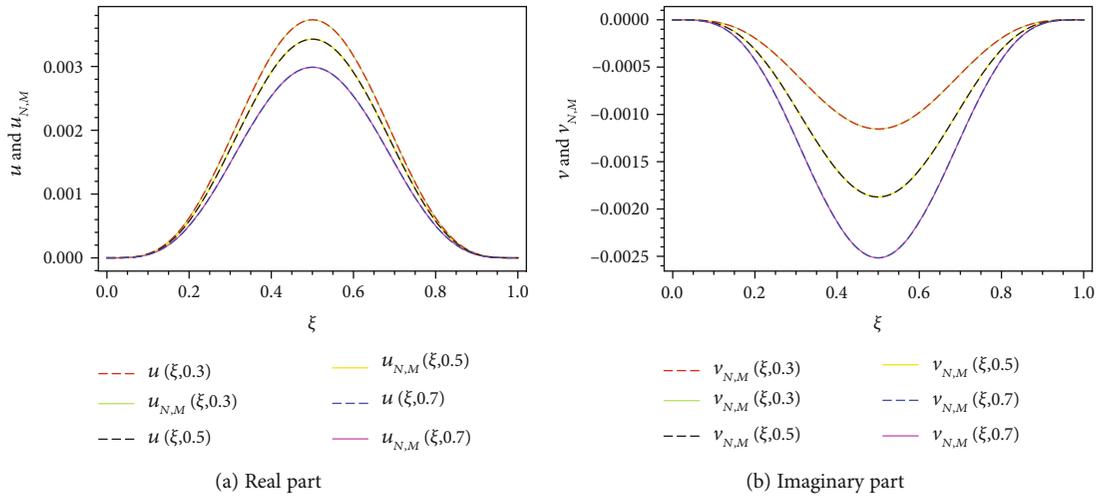
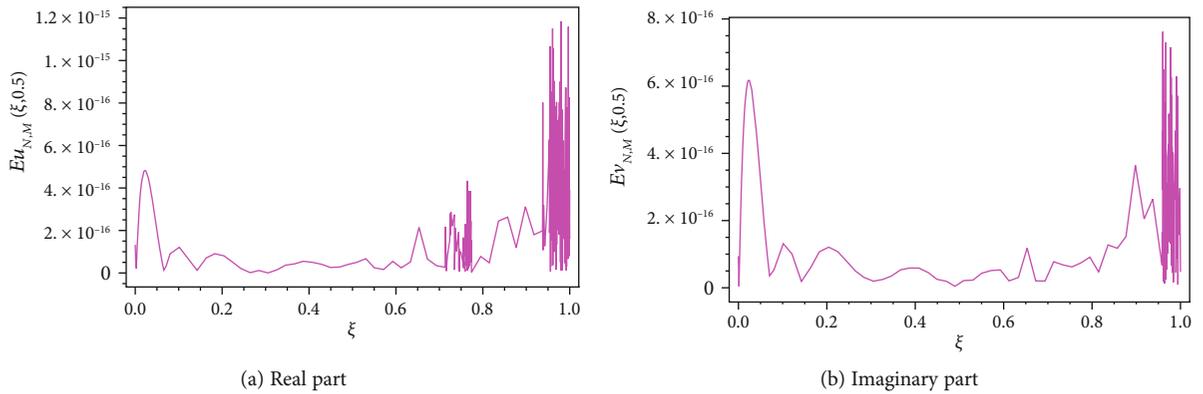


FIGURE 5: Space graphs of real and imaginary parts of the numerical solution of Equation (35).

FIGURE 6:  $\xi$ -direction curves for the approximate and exact solutions of real and imaginary parts of Equation (35).FIGURE 7:  $\xi$ -direction curves of real and imaginary parts of the absolute error of Equation (35).

(24) by zero at  $(\mathcal{R}, \mathcal{H})$  shifted Legendre-Gauss-Radau collocation points give us the following:

$$\sum_{j=0}^{\mathcal{R}} a_{r,j} \mathcal{G}_{\tau_{\text{end}},j}^{(1)} = \mathcal{G}_r \left( t, \sum_{j=0}^{\mathcal{R}} a_{1,j} \mathcal{G}_{\tau_{\text{end}},j}(\tau_{\text{end}}, \mathcal{H}, s), \dots, \sum_{j=0}^{\mathcal{R}} a_{\mathcal{R},j} \mathcal{G}_{\tau_{\text{end}},j}(\tau_{\text{end}}, \mathcal{H}, s) \right), \quad r = 1, \dots, \mathcal{R}, s = 1, \dots, \mathcal{H}, \quad (29)$$

where the rest  $(\mathcal{R})$  algebraic equations are outputted by the initial conditions as follows:

$$\sum_{j=0}^{\mathcal{R}} a_{r,j} \mathcal{G}_{\tau_{\text{end}},j}(0) = \tau_r, \quad r = 1, \dots, \mathcal{R}. \quad (30)$$

Finally, we have  $(\mathcal{R}(\mathcal{H} + 1))$  algebraic equations as follows:

$$\begin{aligned} & \sum_{j=0}^{\mathcal{H}} a_{r,j} \mathcal{E}_{\tau_{\text{end},j}}^{(1)}(\tau_{\text{end}}, \mathcal{H}, s) \\ &= \mathcal{E}_r \left( t, \sum_{j=0}^{\mathcal{H}} a_{1,j} \mathcal{E}_{\tau_{\text{end},j}}(\tau_{\text{end}}, \mathcal{H}, s), \dots, \sum_{j=0}^{\mathcal{H}} a_{\mathcal{R},j} \mathcal{E}_{\tau_{\text{end},j}}(\tau_{\text{end}}, \mathcal{H}, s) \right), \quad r=1, \\ & \quad \dots, \mathcal{R}, s=1, \dots, \mathcal{H}, \\ & \sum_{j=0}^{\mathcal{H}} a_{r,j} \mathcal{E}_{\tau_{\text{end},j}}(0) = \tau_r, \quad r=1, \dots, \mathcal{R}. \end{aligned} \quad (31)$$

The numerical approach of the previous system will be acquired by using Newton's iterative method.

#### 4. Applications and Numerical Results

Here, the adequacy of the spectral collocation algorithms is verified by the obtained results. Problems including initial-boundary conditions are examined. Mathematica version 10 is utilized to carry out the code.

*Example 1.* We test the next problem:

$$i \frac{\partial \Theta}{\partial \tau} + \frac{\partial^\mu \Theta}{\partial |\xi|^\mu} + i |\Theta|^2 \frac{\partial \Theta}{\partial \tau} = \Delta(\xi, \tau), \quad (\xi, \tau) \in [0, 1] \times [0, 1], \quad (32)$$

where the function  $\Delta(\xi, \tau)$ , initial condition, and the boundary conditions are given such as the continuous problem has the next exact solution:

$$\Theta(\xi, \tau) = e^{i\tau} \xi^3 (1 - \xi)^3. \quad (33)$$

In Table 1, the numerical results based on the maximum absolute errors of Equation (32) obtained using the previous algorithms are listed, where

$$\begin{aligned} E_{\mathcal{U}_{\mathcal{N},\mathcal{M}}}(\xi, \tau) &= |\mathcal{U}_{\mathcal{N},\mathcal{M}}(\xi, \tau) - \mathcal{U}(\xi, \tau)|, \quad (\xi, \tau) \in [0, \xi_{\text{end}}], \\ E_{\mathcal{V}_{\mathcal{N},\mathcal{M}}}(\xi, \tau) &= |\mathcal{V}_{\mathcal{N},\mathcal{M}}(\xi, \tau) - \mathcal{V}(\xi, \tau)|, \quad (\xi, \tau) \in [0, \xi], \\ E_{\mathcal{W}_{\mathcal{N},\mathcal{M}}}(\xi, \tau) &= \sqrt{\left(E_{\mathcal{U}_{\mathcal{N},\mathcal{M}}}(\xi, \tau)\right)^2 + \left(E_{\mathcal{V}_{\mathcal{N},\mathcal{M}}}(\xi, \tau)\right)^2}, \quad (\xi, \tau) \in [0, \xi], \\ M_{\mathcal{U}_{\mathcal{N},\mathcal{M}}}(\xi, \tau) &= \text{Max} \left\{ E_{\mathcal{U}_{\mathcal{N},\mathcal{M}}}(\xi, \tau), \quad \forall (\xi, \tau) \in [0, \xi] \right\}, \\ M_{\mathcal{V}_{\mathcal{N},\mathcal{M}}}(\xi, \tau) &= \text{Max} \left\{ E_{\mathcal{V}_{\mathcal{N},\mathcal{M}}}(\xi, \tau), \quad \forall (\xi, \tau) \in [0, \xi] \right\}, \\ M_{\mathcal{N},\mathcal{M}}(\xi, \tau) &= \text{Max} \left\{ E_{\mathcal{N},\mathcal{M}}(\xi, \tau), \quad \forall (\xi, \tau) \in [0, \xi] \right\}. \end{aligned} \quad (34)$$

Space graphs of real and imaginary parts of the numerical solution of Equation (32) are shown in Figures 1(a) and 1(b), respectively, where  $\mathcal{N} = \mathcal{M} = 12$ . While in Figures 2(a) and 2(b), we recognize the outright matching of numerical and exact solutions in its real and imaginary parts of Equation (32), where  $N = M = 12$ . Also,  $\xi$ -direction curves for real

and imaginary parts of the absolute errors of Equation (32) are plotted in Figures 3(a) and 3(b), respectively, where  $\tau = 0.5$ ,  $\mathcal{N} = \mathcal{M} = 12$ . Moreover, we sketched in Figure 4 the logarithmic graphs of  $M_\varepsilon$  (i.e.,  $\log_{10} M_\varepsilon$ ) of Equation (32) obtained by the present method with different values of  $(\mathcal{N} = \mathcal{M} = 2, 4, 6, \dots, 12)$ .

*Example 2.* Now, consider the following:

$$i \frac{\partial \Theta}{\partial \tau} + \frac{\partial^\mu \Theta}{\partial |\xi|^\mu} + i |\Theta|^2 \frac{\partial \Theta}{\partial \tau} = \Delta(\xi, \tau), \quad (\xi, \tau) \in [0, 1] \times [0, 1], \quad (35)$$

where the function  $\Delta(\xi, \tau)$ , initial condition, and the boundary conditions are given such as the continuous problem has the next exact solution:

$$\Theta(\xi, \tau) = e^{i\tau} \xi^4 (1 - \xi)^4. \quad (36)$$

In Table 2, the numerical results based on the maximum absolute errors of Equation (35) obtained using the previous algorithms are listed. Space graphs of real and imaginary parts of the numerical solution of Equation (35) are shown in Figures 5(a) and 5(b), respectively, where  $\mathcal{N} = \mathcal{M} = 12$ . While in Figures 6(a) and 6(b), we recognize the outright matching of numerical and exact solutions in its real and imaginary parts, respectively, where  $\mathcal{N} = \mathcal{M} = 12$ . Also,  $\xi$ -direction curves for real and imaginary parts of absolute errors of Equation (35) are plotted in Figures 7(a) and 7(b), respectively, where  $\tau = 0.5$ ,  $\mathcal{N} = \mathcal{M} = 12$ . Even though few values of  $N$  and  $M$ , the accurate results have been spotted in these tables. This is consistent with which was predicted in case of using a spectral collocation method. Likewise, these results bring to light the responsibility convergence of the shifted Legendre collocation method for such problems.

#### 5. Conclusions

This paper adopted fully collocation method to study Riesz fractional Chen-Lee-Liu equation that discusses soliton propagation down the optical fibers with perturbation terms incorporated into the waveguides. The powerful numerical scheme gave way to a number of impressive numerical results that prove high efficiency of the algorithm. The study was carried out with initial-boundary conditions.

The results of the algorithm pave way to conduct further additional research in this field to display additional results in future. One avenue is to consider Riesz fractional Chen-Lee-Liu equation with differential group delay and then further along study the model with additional optoelectronic devices such as in magneto-optic waveguides. Subsequently, this model will be treated with the same algorithm for dense wavelength division multiplexing (DWDM) topology.

Thus, a lot lies in the bucket list!

#### Data Availability

There is no data used for this research.

## Conflicts of Interest

The authors declare that they have no conflicts of interest.

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Research Article

# Well-Posedness and Stability Result of the Nonlinear Thermodiffusion Full von Kármán Beam with Thermal Effect and Time-Varying Delay

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Received 5 March 2021; Revised 19 March 2021; Accepted 22 March 2021; Published 5 April 2021

Academic Editor: Qifeng Zhang

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In this work, we consider a new full von Kármán beam model with thermal and mass diffusion effects according to the Gurtin-Pinkin model combined with time-varying delay. Heat and mass exchange with the environment during thermodiffusion in the von Kármán beam. We establish the well-posedness and the exponential stability of the system by the energy method under suitable conditions.

## 1. Introduction and Preliminaries

In this paper, we are concerned with the following problem:

$$\begin{cases} w_{tt} - d_1 \left[ \left( u_x + \frac{1}{2} (w_x)^2 \right) w_x \right]_x + d_2 w_{xxxx} + \mu_1 w_t + \mu_2 w_t(x, t - \tau(t)) = 0, \\ u_{tt} - d_1 \left[ u_x + \frac{1}{2} (w_x)^2 \right]_x - \delta_1 \theta_x - \delta_2 P_x = 0, \\ c\theta_t + dP_t - \int_0^\infty \beta_1(\sigma) \theta_{xx}(t - \sigma) d\sigma - \delta_1 u_{tx} = 0, \\ d\theta_t + rP_t - \int_0^\infty \beta_2(\sigma) P_{xx}(t - \sigma) d\sigma - \delta_2 u_{tx} = 0, \end{cases} \quad (1)$$

where

$$(x, \sigma, t) \in (0, L) \times \mathbb{R}_+ \times (0, \infty). \quad (2)$$

Here,  $\tau(t) > 0$  represents the time-varying delay, and  $d_1, d_2, \delta_1, \delta_2, c, d, r$ , and  $\mu_1$  are positive constants;  $\mu_2$  is a real number, and  $\beta_1$  and  $\beta_2$  are the relaxation functions, with the initial data

$$w(x, 0) = w_0(x),$$

$$w_t(x, 0) = w_1(x),$$

$$u(x, 0) = u_0(x),$$

$$u_t(x, 0) = u_1(x),$$

$$\theta(x, 0) = \theta_0(x),$$

$$P(x, 0) = P_0(x),$$

$$w_t(x, t - \tau(0)) = f_0(x, t - \tau(0)), \quad (3)$$

where

$$(x, t) \in (0, L) \times (0, \tau(0)), \quad (4)$$

and Neumann-Dirichlet boundary conditions

$$w(x, t) = u(x, t) = P(x, t) = 0, \quad x = 0, L, \forall t \geq 0, \quad (5)$$

$$w_x(x, t) = \theta(x, t) = 0, \quad x = 0, L, \forall t \geq 0.$$

The case of time-varying delay in the wave equation has been studied recently by Nicaise et al. [1]; they proved the exponential stability under the condition

$$\mu_2 < \sqrt{1-d}\mu_1, \quad (6)$$

where  $d$  is a constant that satisfies

$$\tau'(t) \leq d < 1, \quad \forall t > 0. \quad (7)$$

For the wave equation with a time-varying delay, in [1], the authors consider the system

$$\begin{cases} u_{tt} - \Delta u = 0, \\ u(x, t) = 0, \\ \frac{du}{dv}(x, t) = \mu_1 u_t(x, t) + \mu_2 u_t(x, t - \tau(t)), \end{cases} \quad (8)$$

where the time-varying delay  $\tau(t) > 0$  satisfies

$$0 \leq \tau(t) \leq \bar{\tau}, \quad \forall t > 0, \quad (9)$$

$$\tau'(t) \leq 1, \quad \forall t > 0, \quad (10)$$

$$\tau(t) \in W^{2,\infty}([0, T]), \quad \forall T > 0. \quad (11)$$

They proved the exponential stability under suitable conditions.

The purpose of this work is to study problem (1)–(5), with a delay term appearing in the control term at the first equation, introducing the time-varying delay term  $\beta_2 w_t(x, t - \tau(t))$ ; thermal and mass diffusion effects make the problem different from those considered in the literature (see [2–30]).

This paper is organized as follows: in the rest of this section, we put the preliminaries necessary for problem (1); in Section 2, we establish the well-posedness. As for Section 3, we prove the exponential stability result by the energy method and Lyapunov function.

In order to prove the existence of a unique solution of problem (1)–(5), we introduce the new variable

$$z(x, \rho, t) = w_t(x, t - \tau(t)\rho). \quad (12)$$

Then, we obtain

$$\begin{cases} \tau(t)z_t(x, \rho, t) + (1 - \tau'(t)\rho)z_\rho(x, \rho, t) = 0, \\ z(x, 0, t) = w_t(x, t). \end{cases} \quad (13)$$

And it is more convenient to work in the history space setting by introducing the so-called summed past history of  $\theta$  and  $P$  defined by (see [31–36])

$$\begin{cases} \eta^t(\sigma) = \int_0^\sigma \theta(t - \zeta) d\zeta, \\ \nu^t(\sigma) = \int_0^\sigma P(t - \zeta) d\zeta, \quad (t, \sigma) \in [0, \infty) \times \mathbb{R}_+. \end{cases} \quad (14)$$

Differentiating (14)<sub>1</sub> and (14)<sub>2</sub>, we get

$$\begin{cases} \eta_t^t(\sigma) + \eta_\sigma^t(\sigma) = \theta(t), \\ \nu_t^t(\sigma) + \nu_\sigma^t(\sigma) = P(t), \end{cases} \quad (15)$$

with the boundary and initial conditions

$$\begin{cases} \eta^t(0) = \nu^t(0) = 0, \quad t \geq 0, \\ \eta^0(\sigma) = \eta_0(\sigma), \nu^0(\sigma) = \nu_0(\sigma), \quad \sigma \geq 0. \end{cases} \quad (16)$$

We set

$$\begin{cases} \eta_0(\sigma) = \int_0^\sigma \bar{\theta}_0(\tau) d\tau, \\ \nu_0(\sigma) = \int_0^\sigma \bar{P}_0(\tau) d\tau, \quad \sigma \in \mathbb{R}_+. \end{cases} \quad (17)$$

Concerning the memory kernels  $\beta_1$  and  $\beta_2$ , we set

$$\begin{cases} \beta(\sigma) = -\beta_1'(\sigma), \\ \lambda(\sigma) = -\beta_2'(\sigma). \end{cases} \quad (18)$$

Assuming  $\beta_1(\infty) = \beta_2(\infty) = 0$ , then from (14), we infer

$$\begin{cases} \int_0^\infty \beta_1(\sigma)\theta(t - \sigma) d\sigma = -\int_0^\infty \beta_1'(\sigma)\eta^t(\sigma) d\sigma, \\ \int_0^\infty \beta_2(\sigma)P(t - \sigma) d\sigma = -\int_0^\infty \beta_2'(\sigma)\nu^t(\sigma) d\sigma, \end{cases} \quad (19)$$

and therefore,

$$\begin{cases} \int_0^\infty \beta_1(\sigma)\theta_{xx}(t-\sigma)d\sigma = \int_0^\infty \beta(\sigma)\eta_{xx}^t(\sigma)d\sigma, \\ \int_0^\infty \beta_2(\sigma)P_{xx}(t-\sigma)d\sigma = \int_0^\infty \lambda(\sigma)v^t(\sigma)d\sigma. \end{cases} \quad (20)$$

Consequently, the problem is equivalent to

$$\begin{cases} w_{tt} - d_1 \left[ \left( u_x + \frac{1}{2}(w_x)^2 \right) w_x \right]_x + d_2 w_{xxxx} + \mu_1 w_t + \mu_2 z(x, 1, t) = 0, \\ u_{tt} - d_1 \left[ u_x + \frac{1}{2}(w_x)^2 \right]_x - \delta_1 \theta_x - \delta_2 P_x = 0, \\ c\theta_t + dP_t - \int_0^\infty \beta(\sigma)\eta_{xx}^t(\sigma)d\sigma - \delta_1 u_{tx} = 0, \\ d\theta_t + rP_t - \int_0^\infty \lambda(\sigma)v_{xx}^t(\sigma)d\sigma - \delta_2 u_{tx} = 0, \\ \eta_t^t + \eta_\sigma^t = \theta, \\ v_t^t + v_\sigma^t = P, \\ \tau(t)z_t(x, \rho, t) + (1 - \tau'(t)\rho)z_\rho(x, \rho, t) = 0, \end{cases} \quad (21)$$

where

$$(x, \sigma, \rho, t) \in (0, L) \times \mathbb{R}_+ \times (0, 1) \times (0, \infty), \quad (22)$$

with the initial and boundary conditions

$$\begin{cases} w(x, t) = w_x(x, t) = u(x, t) = P(x, t) = \theta(x, t) = 0, \quad x = 0, L, \\ w(x, 0) = w_0(x), w_t(x, 0) = w_1(x), \\ u(x, 0) = u_0(x), u_t(x, 0) = u_1(x), \\ \theta(x, 0) = \theta_0(x), P(x, 0) = P_0(x), \\ z(x, \rho, 0) = f_0(x, -\rho\tau(0)), \\ \eta^0(x, \sigma) = \eta_0(x, \sigma), v^0(x, \sigma) = v_0(x, \sigma), \quad (x, \sigma) \in (0, 1) \times \mathbb{R}_+, \end{cases} \quad (23)$$

$$\forall (x, \rho, \sigma, t) \in (0, L) \times (0, 1) \times (0, \infty) \times (0, \infty), \quad (24)$$

where the function  $\tau(t)$  satisfies (7), (11), and the condition

$$0 < \tau_0 < \tau(t) < \bar{\tau}, \quad \forall t > 0. \quad (25)$$

In this paper, we establish the well-posedness and prove the exponential stability by using the variable of Kato under some restrictions and assumptions:

(H1).

$$|\mu_2| \leq \sqrt{1 - d}\mu_1. \quad (26)$$

(H2). The symmetric matrix  $\Lambda$  is positive definite, where

$$\Lambda = \begin{pmatrix} cd \\ dr \end{pmatrix}. \quad (27)$$

That is,  $|\Lambda| = cr - d^2 > 0$  implies that

$$c \int_0^L \theta^2 dx + 2d \int_0^L \theta P dx + r \int_0^L P^2 dx > 0. \quad (28)$$

Condition (28) is needed to stabilize the system when diffusion effects are added to thermal effects (see, e.g., [31–38] for more information on this). By virtue of  $cr > d^2$ , we deduce that  $d/c < r/d$ . Let, then,  $\zeta$  be a number chosen in such a way that

$$\frac{d}{c} < \zeta < \frac{r}{d}. \quad (29)$$

Thus, Young's inequality leads to

$$2d \int_0^L \theta P dx \leq \frac{d}{\zeta} \int_0^L \theta^2 dx + d\zeta \int_0^L P^2 dx. \quad (30)$$

(H3). We assume the following set of hypotheses on  $\mu$  and  $\lambda$ :

$$\beta, \lambda \in C^1(\mathbb{R}_+) \cap L^1(\mathbb{R}_+),$$

$$\beta(\sigma), \lambda(\sigma) \geq 0, \beta'(\sigma), \lambda'(\sigma) \leq 0, \quad \forall \sigma \in \mathbb{R}_+,$$

$$\beta'(\sigma) + \alpha_1 \beta(\sigma) \leq 0, \lambda'(\sigma) + \alpha_2 \lambda(\sigma) \leq 0, \quad \text{for some } \alpha_1, \alpha_2 > 0, \forall \sigma \in \mathbb{R}_+,$$

$$(31)$$

$$\begin{cases} \beta(0) = \int_0^\infty \beta(\sigma)d\sigma := \beta_0 > 0, \\ \lambda(0) = \int_0^\infty \lambda(\sigma)d\sigma := \lambda_0 > 0. \end{cases} \quad (32)$$

Let  $f$  be a memory kernel satisfying the assumptions (31) and (32).

Now, we consider the weighted Hilbert spaces

$$\begin{aligned} \mathcal{M}_f &= L^2(\mathbb{R}_+, H_0^1(0, L)) \\ &= \left\{ \Phi : \mathbb{R}_+ \rightarrow H_0^1(0, L) / \int_0^L \int_0^\infty f(\sigma)\Phi_x^2(\sigma)d\sigma dx < \infty \right\}, \end{aligned} \quad (33)$$

equipped with the inner product

$$\langle \Phi, \Psi \rangle_{\mathcal{M}_f} = \int_0^L \int_0^\infty f(\sigma)\Phi_x(\sigma)\Psi_x(\sigma)d\sigma dx, \quad (34)$$

and the norm

$$\|\Phi\|_{\mathcal{M}_f}^2 = \langle \Phi, \Phi \rangle_{\mathcal{M}_f} = \int_0^L \int_0^\infty f(\sigma) \Phi_x^2(\sigma) d\sigma dx. \quad (35)$$

We also introduce the linear operator  $T$  on  $\mathcal{M}_f$  defined by

$$T\Phi = -\Phi_\sigma, \quad \Phi \in \mathcal{D}(T), \quad (36)$$

with

$$\mathcal{D}(T) = \{\Phi \in \mathcal{M}_f / \Phi_\sigma \in \mathcal{M}_f, \Phi(0) = 0\}, \quad (37)$$

where  $\Phi_\sigma$  is the distributional derivative of  $\Phi$  with respect to the internal variable  $\sigma$ , and then, the operator  $T$  is the infinitesimal generator of a  $C_0$ -semigroup of contractions. Following Ref. [39], there holds

$$\begin{aligned} \langle T\Phi, \Phi \rangle_{\mathcal{M}_f} &= \langle -\Phi_\sigma, \Phi \rangle_{\mathcal{M}_f} \\ &= -\frac{1}{2} \int_0^\infty f(\sigma) \frac{d}{d\sigma} \int_0^L \Phi_x^2(\sigma) dx d\sigma, \quad \forall \Phi \in \mathcal{D}(T). \end{aligned} \quad (38)$$

Integration by parts yields

$$\begin{aligned} \int_0^\infty f(\sigma) \frac{d}{d\sigma} \int_0^L \Phi_x^2(\sigma) dx d\sigma \\ = f(\sigma) \int_0^L \Phi_x^2(\sigma) dx \Big|_0^\infty - \int_0^\infty f'(\sigma) \int_0^L \Phi_x^2(\sigma) dx d\sigma. \end{aligned} \quad (39)$$

Hence, from (31), we obtain

$$\langle T\Phi, \Phi \rangle_{\mathcal{M}_f} = \frac{1}{2} \int_0^\infty f'(\sigma) \int_0^L \Phi_x^2(\sigma) dx d\sigma \leq 0. \quad (40)$$

As a direct consequence, we deduce from (32) and (40) that

$$\begin{aligned} \langle T\eta, \eta \rangle_{\mathcal{M}_\beta} &= \frac{1}{2} \int_0^\infty \beta'(\sigma) \int_0^L \eta_x^2(\sigma) dx d\sigma \\ &\leq -\frac{\alpha_1}{2} \int_0^\infty \beta(\sigma) \int_0^L \eta_x^2(\sigma) dx d\sigma = -\frac{\alpha_1}{2} \|\eta_x\|_{\mathcal{M}_\beta}^2, \\ \langle T\nu, \nu \rangle_{\mathcal{M}_\lambda} &= \frac{1}{2} \int_0^\infty \lambda'(\sigma) \int_0^L \nu_x^2(\sigma) dx d\sigma \\ &\leq -\frac{\alpha_2}{2} \int_0^\infty \lambda(\sigma) \int_0^L \nu_x^2(\sigma) dx d\sigma = -\frac{\alpha_2}{2} \|\nu_x\|_{\mathcal{M}_\lambda}^2, \end{aligned} \quad (41)$$

for all  $\eta, \nu \in \mathcal{D}(T)$ . Finally, we define the operator  $\mathbb{L}_f : \mathcal{D}(\mathbb{L}_f) \rightarrow L^2(0, L)$  by

$$\mathbb{L}_f \Phi = \int_0^\infty f(\sigma) \Phi_{xx}(\sigma) d\sigma, \quad (42)$$

with the domain

$$\mathcal{D}(\mathbb{L}_f) = \left\{ \Phi \in \mathcal{M}_f / \int_0^\infty f(\sigma) \Phi_{xx}(\sigma) d\sigma \in L^2(0, L), \Phi(0) = 0 \right\}. \quad (43)$$

## 2. Well-Posedness

In this section, we give sufficient conditions that guarantee the well-posedness of this problem. Let

$$U = (w, w_t, u, u_t, \theta, \eta^t, P, \nu^t, z)^T. \quad (44)$$

For the sake of simplicity, we write  $\eta = \eta^t(\sigma)$  and  $\nu = \nu^t(\sigma)$  and the new dependent variables  $\varphi = w_t$  and  $\psi = u_t$ ; then, (21)–(23) can be written as

$$\begin{cases} U' = \mathcal{A}(t)U + \mathcal{F}(U), \\ U(0) = (w_0, w_1, u_0, u_1, \theta_0, \eta_0, P_0, \nu_0, f_0(\cdot, -\rho\tau(0)))^T, \end{cases} \quad (45)$$

with the linear problem

$$\begin{cases} U' = \mathcal{A}(t)U, \\ U(0) = (w_0, w_1, u_0, u_1, \theta_0, \eta_0, P_0, \nu_0, f_0(\cdot, -\rho\tau(0)))^T, \end{cases} \quad (46)$$

where the time-varying operator  $\mathcal{A}$  is defined by

$$\mathcal{A}(t) = \begin{pmatrix} w \\ \varphi \\ u \\ \psi \\ \theta \\ \eta \\ P \\ \nu \\ z \end{pmatrix} = \begin{pmatrix} \varphi \\ -d_2 w_{xxxx} - \mu_1 \varphi - \mu_2 z(x, 1, t) \\ \psi \\ d_1 u_{xx} + \delta_1 \theta_x + \delta_2 P_x \\ -\frac{1}{\alpha_1} [(d\delta_2 - r\delta_1)\psi_x - r\mathbb{L}_\beta \eta + d\mathbb{L}_\lambda \nu] \\ \theta + T\eta \\ -\frac{1}{\alpha_2} [(d\delta_1 - c\delta_2)\psi_x + d\mathbb{L}_\beta \eta - c\mathbb{L}_\lambda \nu] \\ P + T\nu \\ \frac{(\tau'(t)\rho - 1)}{\tau(t)} z_\rho \end{pmatrix}, \quad (47)$$

$$\mathcal{F}(U) = \begin{pmatrix} 0 \\ d_1 \left[ u_x + \frac{1}{2} (w_x)^2 \right]_x \\ 0 \\ \frac{d_1}{2} (w_x)^2 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}. \quad (48)$$

The energy space  $\mathcal{H}$  is defined as

$$\begin{aligned} \mathcal{H} = & [H^4(0, L) \cap H_0^2(0, L)] \times H_0^1(0, L) \\ & \times [H^2(0, L) \cap H_0^2(0, L)] \times H_0^1(0, L) \times L^2(0, L) \\ & \times \mathcal{M}_\beta \times L^2(0, L) \times \mathcal{M}_\lambda \times L^2((0, L), (0, 1)), \end{aligned} \quad (49)$$

and the domain of  $\mathcal{A}$  is

$$\begin{aligned} \mathcal{D}(\mathcal{A}(t)) = & \{U \in \mathcal{H} \mid \varphi = z(\cdot, 0), \theta, P \in H_0^1(0, L), \mathbb{L}_\beta \eta, \mathbb{L}_\lambda \nu \\ & \in L^2(0, L), \eta, \nu \in \mathcal{D}(T)\}. \end{aligned} \quad (50)$$

We equip  $\mathcal{H}$  with the inner product

$$\begin{aligned} \langle U, \bar{U} \rangle_{\mathcal{H}} = & \int_0^L \{\varphi \bar{\varphi} + d_1 u_x \bar{u}_x + \psi \bar{\psi} + d_2 w_{xx} \bar{w}_{xx}\} dx \\ & + \int_0^L \int_0^1 z(x, \rho, t) \bar{z}(x, \rho, t) dp dx \\ & + \langle \Lambda(\theta, P)^T, (\bar{\theta}, \bar{P})^T \rangle + \langle \eta, \bar{\eta} \rangle_{\mathcal{M}_\beta} + \langle \nu, \bar{\nu} \rangle_{\mathcal{M}_\lambda}, \end{aligned} \quad (51)$$

with the existence and the uniqueness in the following result.

**Theorem 1.** *Let (7), (11), and (25) be satisfied and assume that (26)–(31) hold. Then, for all  $U_0 \in \mathcal{D}(\mathcal{A}(0))$ , there exists a unique solution  $U$  of problem (21)–(23) satisfying*

$$U \in C([0, +\infty), \mathcal{D}(\mathcal{A}(0))) \cap C^1([0, +\infty), \mathcal{H}). \quad (52)$$

In order to prove Theorem 1, we will use the variable norm technique developed by Kato in [40]. The following theorem is proved in [40].

**Theorem 2.** *Assume that*

- (1)  $\mathcal{D}(\mathcal{A}(0))$  is a dense subset of  $\mathcal{H}$
- (2)  $\mathcal{D}(\mathcal{A}(t)) = \mathcal{D}(\mathcal{A}(0)), \forall t > 0$

- (3) For all  $t \in [0, T]$ ,  $\mathcal{A}(t)$  generates a strongly continuous semigroup on  $\mathcal{H}$  and the family  $\mathcal{A} = \{\mathcal{A}(t) : t \in [0, T]\}$  is stable with stability constants  $C$  and  $m$  independent of  $t$ ; i.e., the semigroup  $(S_t(s))_{s \geq 0}$  generated by  $\mathcal{A}(t)$  satisfies

$$\|S_t(s)(u)\|_{\mathcal{H}} \leq C e^{ms} \|u\|_{\mathcal{H}}, \quad \forall u \in \mathcal{H}, s \geq 0. \quad (53)$$

- (4)  $d_t \mathcal{A}(t) \in L_*^\infty([0, T], B(\mathcal{D}(\mathcal{A}(0)), \mathcal{H}))$ , where  $L_*^\infty([0, T], B(\mathcal{D}(\mathcal{A}(0)), \mathcal{H}))$  is the space of equivalent classes of essentially bounded, strongly measurable functions from  $[0, T]$  into the set  $B(\mathcal{D}(\mathcal{A}(0)), \mathcal{H})$  of bounded operators from  $\mathcal{D}(\mathcal{A}(0))$  into  $\mathcal{H}$

Then, problem (46) has a unique solution

$$U \in C([0, T], \mathcal{D}(\mathcal{A}(0))) \cap C^1([0, T], \mathcal{H}), \quad (54)$$

for any initial datum in  $\mathcal{D}(\mathcal{A}(0))$ .

*Proof.* To prove Theorem 1, we use the method in [1] with the necessary modification.

- (1) First, we show that  $\mathcal{D}(\mathcal{A}(0))$  is dense in  $\mathcal{H}$

Let  $F = (f_1, f_2, f_3, f_4, f_5, f_6, f_7, f_8, f_9) \in \mathcal{H}$  be orthogonal to all elements of  $\mathcal{D}(\mathcal{A}(0))$  with respect to the inner product  $\langle \cdot, \cdot \rangle_{\mathcal{H}}$ :

$$\begin{aligned} 0 = \langle U, F \rangle_{\mathcal{H}} = & \int_0^L \{\varphi f_2 + \psi f_4 + d_2 w_{xx} f_{1xx} + d_1 u_x f_{3x}\} dx \\ & + \int_0^L \int_0^1 z(x, \rho, t) f_9 dp dx + \langle \Lambda(\theta, P)^T, (f_5, f_7)^T \rangle \\ & + \langle \eta, f_6 \rangle_{\mathcal{M}_\beta} + \langle \nu, f_8 \rangle_{\mathcal{M}_\lambda}. \end{aligned} \quad (55)$$

For all  $U = (w, \varphi, u, \psi, \theta, \eta, P, \nu, z)^T \in \mathcal{D}(\mathcal{A}(0))$ , our goal is to prove that  $f_i = 0, \forall i = 1, \dots, 9$ . Let us first take  $z \in \mathcal{D}((0, L) \times (0, 1))$  and  $w = \varphi = \psi = u = \theta = q = \phi = 0$ , so the vector  $U = (0, 0, 0, 0, 0, 0, 0, 0, z)^T \in \mathcal{D}(\mathcal{A}(0))$ , and therefore, from (55), we deduce that

$$\int_0^L \int_0^1 z(x, \rho) f_7 dp dx = 0. \quad (56)$$

Since  $\mathcal{D}((0, L) \times (0, 1))$  is dense in  $L^2((0, L) \times (0, 1))$ , it follows then that  $f_7 = 0$ .

Similarly, let  $\varphi \in H_0^1(0, L)$ ; then,  $U = (0, \varphi, 0, 0, 0, 0, 0, 0, 0)^T \in \mathcal{D}(\mathcal{A}(0))$ , which implies from (55) that

$$\int_0^L \varphi f_2 dx = 0. \quad (57)$$

So, as above,  $f_2 = 0$ .

And let  $U = (w, 0, 0, 0, 0, 0, 0, 0, 0)^T$ ; then, we obtain from (55) that

$$\int_0^L w_{xx} f_{1xx} dx = 0. \quad (58)$$

It is obvious that  $U = (w, 0, 0, 0, 0, 0, 0, 0, 0)^T \in \mathcal{D}(\mathcal{A}(0))$  only if  $w \in H^4(0, L) \cap H_0^2(0, L)$  is dense in  $H_0^2(0, L)$ , with respect to the inner product

$$\langle g, h \rangle_{H_0^2(0, L)} = \int_0^L g_{xx} h_{xx} dx. \quad (59)$$

We get  $f_1 = 0$ . By the same ideas as above, we can also show that  $f_3 = 0$ .

For  $u \in \mathcal{D}(\mathcal{A}(t))$ , we get from (55) that

$$\int_0^L u_x f_{3x} dx = 0, \quad (60)$$

and by the density of  $\mathcal{D}(\mathcal{A}(t))$  in  $H_0^1(0, L)$ , we obtain  $f_3 = 0$ .

For  $\psi \in \mathcal{D}(\mathcal{A}(t))$ , we get from (55) that

$$\int_0^L \psi f_4 dx = 0, \quad (61)$$

and by the density of  $\mathcal{D}(\mathcal{A}(t))$  in  $H^1(0, L)$ , we obtain  $f_4 = 0$ .

Next, let  $U = (0, 0, 0, 0, \theta, 0, 0, 0, 0)^T$ ; then, we obtain from (55) that

$$\int_0^L \theta f_5 dx = 0. \quad (62)$$

It is obvious that  $U = (0, 0, 0, 0, \theta, 0, 0, 0, 0)^T \in \mathcal{D}(\mathcal{A}(0))$  only if  $\theta \in L^2(0, L)$  is dense in  $L^2(0, L)$ ; we get  $f_5 = 0$ ; for  $\eta \in \mathcal{M}_\beta$ , we get from (55) that

$$\int_0^L \int_0^\infty \beta(\sigma) \eta_x f_{6x} d\sigma dx = 0, \quad (63)$$

which gives  $f_6 = 0$ . Similarly, for  $P$  and  $v$ . This completes the proof of (1).

(2) With our choice,  $\mathcal{D}(\mathcal{A}(t))$  is independent of  $t$ ; consequently,

$$\mathcal{D}(\mathcal{A}(t)) = \mathcal{D}(\mathcal{A}(0)), \quad \forall t > 0. \quad (64)$$

(3) Now, we show that the operator  $\mathcal{A}(t)$  generates a  $C_0$ -semigroup in  $\mathcal{H}$  for a fixed  $t$ . We define the time-dependent inner product on  $\mathcal{H}$ :

$$\begin{aligned} \langle U, \bar{U} \rangle_t = & \int_0^L \{ \varphi \bar{\varphi} + d_1 u_x \bar{u}_x + \psi \bar{\psi} + d_2 w_{xx} \bar{w}_{xx} \} dx \\ & + \xi \tau(t) \int_0^L \int_0^1 z(x, \rho, t) \bar{z}(x, \rho, t) d\rho dx \\ & + \langle \Lambda(\theta, P)^T, (\bar{\theta}, \bar{P})^T \rangle + \langle \eta, \bar{\eta} \rangle_{\mathcal{M}_\beta} + \langle v, \bar{v} \rangle_{\mathcal{M}_\lambda}, \end{aligned} \quad (65)$$

where  $\xi$  satisfies

$$\frac{|\mu_2|}{\sqrt{1-d}} \leq \xi \leq \left( 2\mu_1 - \frac{|\mu_2|}{\sqrt{1-d}} \right), \quad (66)$$

thanks to hypothesis (26).

Let us set

$$\kappa(t) = \frac{(\tau'(t)^2 + 1)^{1/2}}{2\tau(t)}. \quad (67)$$

In this step, we prove the dissipativity of the operator  $\bar{\mathcal{A}}(t) = \mathcal{A}(t) - \tau(t)I$ .

For a fixed  $t$  and  $U = (w, \varphi, u, \psi, \theta, \eta, P, v, z)^T \in \mathcal{D}(\mathcal{A}(t))$ , we have

$$\begin{aligned} \langle \mathcal{A}(t)U, U \rangle_t = & -\mu_1 \int_0^L \varphi^2 dx - \mu_2 \int_0^L \varphi z(x, 1, t) dx \\ & + \langle T\eta, \eta \rangle_{\mathcal{M}_\beta} + \langle Tv, v \rangle_{\mathcal{M}_\lambda} \\ & - \xi \int_0^L \int_0^1 (1 - \tau'(t)\rho) z(x, \rho, t) z_\rho(x, \rho, t) d\rho dx. \end{aligned} \quad (68)$$

Observe that

$$\begin{aligned} & \int_0^L \int_0^1 (1 - \tau'(t)\rho) z(x, \rho, t) z_\rho(x, \rho, t) d\rho dx \\ & = \frac{1}{2} \int_0^L \int_0^1 (1 - \tau'(t)\rho) \frac{d}{d\rho} z^2 d\rho dx \\ & = \frac{\tau'(t)}{2} \int_0^L \int_0^1 z^2(x, \rho, t) d\rho dx \\ & \quad + \frac{1}{2} \int_0^L \left\{ z^2(x, 1, t) (1 - \tau'(t)) - z^2(x, 0, t) \right\} dx, \end{aligned}$$

$$\begin{aligned} & \langle T\eta, \eta \rangle_{\mathcal{M}_\beta} + \langle Tv, v \rangle_{\mathcal{M}_\lambda} \\ & = + \frac{1}{2} \int_0^\infty \beta'(\sigma) \int_0^L \eta_x^2(\sigma) dx d\sigma + \frac{1}{2} \int_0^\infty \lambda'(\sigma) \int_0^L v_x^2(\sigma) dx d\sigma \\ & \leq -\frac{\alpha_1}{2} \|\eta(\sigma)\|_{\mathcal{M}_\beta}^2 - \frac{\alpha_2}{2} \|v(\sigma)\|_{\mathcal{M}_\lambda}^2, \end{aligned} \quad (69)$$

whereupon

$$\begin{aligned} \langle \mathcal{A}(t)U, U \rangle_t &= -\mu_1 \int_0^L \varphi^2 dx - \mu_2 \int_0^L \varphi z(x, 1, t) dx \\ &\quad - \frac{\alpha_1}{2} \|\eta(\sigma)\|_{\mathcal{M}_\beta}^2 - \frac{\alpha_2}{2} \|\nu(\sigma)\|_{\mathcal{M}_\lambda}^2 \\ &\quad - \frac{\xi \tau'(t)}{2} \int_0^L \int_0^1 z^2(x, \rho, t) d\rho dx \\ &\quad - \frac{\xi}{2} \int_0^L z^2(x, 1, t) (1 - \tau'(t)) dx + \frac{\xi}{2} \int_0^L \varphi^2 dx. \end{aligned} \tag{70}$$

By using Young's inequality and (7), we get

$$\begin{aligned} \langle \mathcal{A}(t)U, U \rangle_t &\leq \left(-\mu_1 + \frac{|\mu_2|}{2\sqrt{1-d}} + \frac{\xi}{2}\right) \int_0^L \varphi^2 dx \\ &\quad + \left(\frac{|\mu_2| \sqrt{1-d}}{2} - \xi \frac{(1-d)}{2}\right) \int_0^L z^2(x, 1, t) dx \\ &\quad - \frac{\alpha_1}{2} \|\eta(\sigma)\|_{\mathcal{M}_\beta}^2 - \frac{\alpha_2}{2} \|\nu(\sigma)\|_{\mathcal{M}_\lambda}^2 + \kappa(t) \langle U, U \rangle_t, \end{aligned} \tag{71}$$

under condition (66) which allows to write

$$\begin{aligned} -\mu_1 + \frac{|\mu_2|}{2\sqrt{1-d}} + \frac{\xi}{2} &\leq 0, \\ \frac{|\mu_2| \sqrt{1-d}}{2} - \xi \frac{(1-d)}{2} &\leq 0. \end{aligned} \tag{72}$$

Consequently, the operator  $\bar{\mathcal{A}}(t) = \mathcal{A}(t) - \kappa(t)I$  is dissipative.

Now, we prove the subjectivity of the operator  $I - \mathcal{A}(t)$  for fixed  $t > 0$ .

Let  $(f_1, f_2, f_3, f_4, f_5, f_6, f_7, f_8, f_9)^T \in \mathcal{H}$ ; we seek  $U = (w, \varphi, u, \psi, \theta, \eta, P, \nu, z)^T \in \mathcal{D}(\mathcal{A}(t))$  solution of the following system:

$$\begin{cases} w - \varphi = f_1, \\ \varphi + d_2 w_{xxxx} + \mu_1 \varphi + \mu_2 z(\cdot, 1, t) = f_2, \\ u - \psi = f_3, \\ \psi - d_1 u_{xx} - \delta_1 \theta_x - \delta_2 P_x = f_4, \\ \alpha_1 \theta + (d\delta_2 - r\delta_1) \psi_x - r\mathbb{L}_\beta \eta + d\mathbb{L}_\lambda \nu = \alpha_1 f_5, \\ \eta - \theta - T\eta = f_6, \\ \alpha_2 P + (d\delta_1 - c\delta_2) \psi_x + d\mathbb{L}_\beta \eta + c\mathbb{L}_\lambda \nu = \alpha_2 f_7, \\ \nu - P - T\nu = f_8, \\ z - \frac{(\tau'(t)\rho - 1)}{\tau(t)} z_\rho = f_9. \end{cases} \tag{73}$$

Suppose that we have found  $w$  and  $u$ . Then,

$$\begin{cases} w - \varphi = f_1, \\ u - \psi = f_3. \end{cases} \tag{74}$$

Furthermore, by (73), we can find  $z$  as

$$z(x, 0) = \varphi(x), \quad x \in (0, L). \tag{75}$$

Following the same approach as in [1], we obtain, by using the last equation in (73),

$$\begin{cases} z(x, \rho) = \varphi(x) e^{-\rho\tau(t)} + \tau(t) e^{-\rho\tau(t)} \int_0^1 f_9(x, y) e^{y\tau(t)} dy, & \text{if } \tau'(t) = 0, \\ z(x, \rho) = \varphi(x) e^{\eta_\rho(t)} + e^{\eta_\rho(t)} \int_0^1 \frac{\tau(t)}{1 - \tau'(t)y} f_9(x, y) e^{-\eta_y(t)} dy, & \text{if } \tau'(t) \neq 0, \end{cases} \tag{76}$$

where  $\eta_y(t) = (\tau(t)/\tau'(t)) \ln(1 - \tau'(t)\rho)$ . Whereupon, from (74), we obtain

$$\begin{cases} z(x, \rho) = \varphi(x) e^{-\rho\tau(t)} - f_1 e^{-\rho\tau(t)} + \tau(t) e^{-\rho\tau(t)} \int_0^1 f_9(x, y) e^{y\tau(t)} dy, & \text{if } \tau'(t) = 0, \\ z(x, \rho) = \varphi(x) e^{\eta_\rho(t)} - f_1 e^{\eta_\rho(t)} + e^{\eta_\rho(t)} \int_0^1 \frac{\tau(t)}{1 - \tau'(t)y} f_9(x, y) e^{-\eta_y(t)} dy, & \text{if } \tau'(t) \neq 0. \end{cases} \tag{77}$$

Integrating (73)<sub>6</sub> and (73)<sub>8</sub> with  $\eta(0) = \nu(0) = 0$ , we have

$$\begin{cases} \eta(\sigma) = (1 - e^{-\sigma})\theta + \int_0^\sigma e^{s-\sigma} f_6(s) ds, \\ \nu(\sigma) = (1 - e^{-\sigma})P + \int_0^\sigma e^{s-\sigma} f_8(s) ds. \end{cases} \quad (78)$$

Substituting (73)<sub>1,3,6,8,9</sub> into the others, we obtain the following system. Now, we have to find  $w, u, \theta$ , and  $P$  as solutions of the equations:

$$\begin{cases} w + d_2 w_{xxxx} + \mu_1 \varphi + \mu_2 z(\cdot, 1, t) = f_2 + f_1 + \beta_1 f_1, \\ u - d_1 u_{xx} - \delta_1 \theta_x - \delta_2 P_x = f_4 + f_3, \\ \alpha_1 \theta - r C_\beta \theta_{xx} + d C_\lambda P_{xx} + (d\delta_2 - r\delta_1) u_x = h_3, \\ \alpha_2 P + d C_\beta \theta_{xx} - c C_\lambda P_{xx} + (d\delta_1 - c\delta_1) u_x = h_4. \end{cases} \quad (79)$$

Solving (79), we get

$$\begin{cases} \mu_3 w + d_2 w_{xxxx} = h_1, \\ u - d_1 u_{xx} - \delta_1 \theta_x - \delta_2 P_x = h_2, \\ \alpha_1 \theta - r C_\beta \theta_{xx} + d C_\lambda P_{xx} + (d\delta_2 - r\delta_1) u_x = h_3, \\ \alpha_2 P + d C_\beta \theta_{xx} - c C_\lambda P_{xx} + (d\delta_1 - c\delta_1) u_x = h_4, \end{cases} \quad (80)$$

where

$$\begin{cases} \mu_3 = 1 + \mu_1 + e^{-\tau(t)}, \\ h_1 = f_2 + (1 + \mu_1) f_2 - \mu_2 z_0, \\ h_2 = f_4 + f_3, \\ h_3 = \alpha_1 f_5 + (d\delta_2 - r\delta_1) f_{3x} + r \int_0^\infty \beta(\sigma) \int_0^\sigma e^{s-\sigma} f_{6xx}(s) ds d\sigma - d \int_0^\infty \lambda(\sigma) \int_0^\sigma e^{s-\sigma} f_{8xx}(s) ds d\sigma, \\ h_4 = \alpha_2 f_7 + (d\delta_1 - c\delta_2) f_{5x} - d \int_0^\infty \beta(\sigma) \int_0^\sigma e^{s-\sigma} f_{6xx}(s) ds d\sigma + c \int_0^\infty \lambda(\sigma) \int_0^\sigma e^{s-\sigma} f_{8xx}(s) ds d\sigma. \end{cases} \quad (81)$$

From (77), we have

$$z(x, 1) = \begin{cases} w(x) e^{-\tau(t)} + z_0(x), & \text{if } \tau'(t) = 0, \\ w(x) e^{\eta_\rho(t)} + z_0(x), & \text{if } \tau'(t) \neq 0, \end{cases} \quad (82)$$

where  $x \in (0, L)$  and

$$z_0(x) = \begin{cases} -f_1 e^{-\rho\tau(t)} + \tau(t) e^{-\rho\tau(t)} \int_0^1 f_9(x, y) e^{y\tau(t)} dy, & \text{if } \tau'(t) = 0, \\ -f_1 e^{\eta_\rho(t)} + e^{\eta_\rho(t)} \int_0^1 \frac{\tau(t)}{1 - \tau'(t)y} f_9(x, y) e^{-\eta_\rho(t)} dy, & \text{if } \tau'(t) \neq 0. \end{cases} \quad (83)$$

It is clear from the above formula that  $z_0$  depends only on  $f_1, f_9$ . Consequently, problem (80) is equivalent to

$$\zeta((w, u, \theta, P), (\hat{w}, \hat{u}, \hat{\theta}, \hat{P})) = \Gamma(\hat{w}, \hat{u}, \hat{\theta}, \hat{P}), \quad (84)$$

where the bilinear form  $\zeta : [H_0^2(0, L) \times H_0^1(0, L) \times L^2(0, L) \times L^2(0, L)]^2 \rightarrow \mathbb{R}$  and the linear form  $\Gamma : [H_0^2(0, L) \times H_0^1(0, L) \times L^2(0, L) \times L^2(0, L)] \rightarrow \mathbb{R}$  are defined by

$$\begin{aligned} & \zeta((w, u, \theta, P), (\hat{w}, \hat{u}, \hat{\theta}, \hat{P})) \\ &= \int_0^L (\mu_3 w \hat{w} + d_2 w_{xx} \hat{w}_{xx} + u \hat{u} + d_1 u_x \hat{u}_x) dx + \alpha_1 \int_0^L \theta \hat{\theta} dx \\ &+ \alpha_2 \int_0^L P \hat{P} dx + r C_\beta \int_0^L \theta_x \hat{\theta}_x dx + c C_\lambda \int_0^L P_x \hat{P}_x dx \\ &- d C_\beta \int_0^L \theta_x \hat{P}_x dx - d C_\lambda \int_0^L P_x \hat{\theta}_x dx \\ &+ (d\delta_2 - r\delta_1) \int_0^L u_x \hat{\theta} dx + (d\delta_1 - c\delta_2) \int_0^L u_x \hat{P} dx \\ &+ \int_0^L (\delta_1 \theta + \delta_2 P) \hat{u}_x dx, \\ & \Gamma(\hat{w}, \hat{u}, \hat{\theta}, \hat{P}) = \int_0^L h_1 \hat{w} dx + \int_0^L h_2 \hat{u} dx + \int_0^L h_3 \hat{\theta} dx + \int_0^L h_4 \hat{P} dx. \end{aligned} \quad (85)$$

Now, for  $\mathcal{H}_1 = H_0^2(0, L) \times H_0^1(0, L) \times L^2(0, L) \times L^2(0, L)$ , equipped with the norm

$$\|(w, u, \theta, P)\|_{\mathcal{H}_1}^2 = \|w\|_2^2 + \|w_{xx}\|_2^2 + \|u\|_2^2 + \|u_x\|_2^2 + \|\theta\|_2^2 + \|\theta_x\|_2^2 + \|P_x\|_2^2 + \|P\|_2^2, \quad (86)$$

then, we have

$$\begin{aligned} B((w, u, \theta, P), (w, u, \theta, P)) &= \mu_3 \int_0^L w^2 dx + d_2 \int_0^L w_{xx}^2 dx + \int_0^L u^2 dx + d_1 \int_0^L u_x^2 dx \\ &+ \alpha_1 \int_0^L \theta^2 dx + \alpha_2 \int_0^L P^2 dx + rC_\beta \int_0^L \theta_x^2 dx + cC_\lambda \int_0^L P_x^2 dx \\ &- (dC_\beta + dC_\lambda) \int_0^L P_x \theta_x dx + (d\delta_2 - r\delta_1) \int_0^L u_x \theta dx \\ &+ (d\delta_1 - c\delta_2) \int_0^L u_x P dx + \int_0^L (\delta_1 \theta + \delta_2 P) u_x dx. \end{aligned} \quad (87)$$

Then, for some  $M_0 > 0$ ,

$$B((w, u, \theta, P), (w, u, \theta, P)) \geq M_0 \|(w, u, \theta, P)\|_{\mathcal{H}_1}^2. \quad (88)$$

Thus,  $B$  is coercive.

By Cauchy-Schwarz's and Poincaré's inequalities, we obtain

$$\begin{aligned} B((w, u, \theta, P), (\widehat{w}, \widehat{u}, \widehat{\theta}, \widehat{P})) &\leq M_1 \|(w, u, \theta, P)\|_{\mathcal{H}_1}^2 \|(\widehat{w}, \widehat{u}, \widehat{\theta}, \widehat{P})\|_{\mathcal{H}_1}^2. \end{aligned} \quad (89)$$

Similarly, we get

$$\Gamma(\widehat{w}, \widehat{u}, \widehat{\theta}, \widehat{P}) \leq M_2 \|(\widehat{w}, \widehat{u}, \widehat{\theta}, \widehat{P})\|_{\mathcal{H}_1}^2. \quad (90)$$

Consequently, applying the Lax-Milgram theorem, problem (84) admits a unique solution  $(w, u, \theta, P) \in \mathcal{H}_1$ , for all  $(\widehat{w}, \widehat{u}, \widehat{\theta}, \widehat{P}) \in \mathcal{H}_1$ . Applying the classical elliptic regularity, it follows from (80) that  $(w, u, \theta, P) \in \mathcal{H}_1$ .

Therefore, the operator  $I - \mathcal{A}(t)$  is surjective for any fixed  $t > 0$ . Since  $\kappa(t) > 0$  and

$$I - \bar{\mathcal{A}}(t) = (1 + \kappa(t))I - \mathcal{A}(t), \quad (91)$$

we deduce that the operator  $I - \bar{\mathcal{A}}(t)$  is also surjective for any  $t > 0$ .

To complete the proof of (3), it suffices to show that

$$\frac{\|U\|_t}{\|U\|_s} \leq e^{(c/2\tau_0)|t-s|}, \quad \forall t, s \in [0, T], \quad (92)$$

where  $U = (w, \varphi, u, \psi, \theta, \eta, P, v, z)^T$  and  $\|\cdot\|_t$  is the norm associated with the inner product (56).

For  $t, s \in [0, T]$ , we have from (56) that

$$\begin{aligned} \|U\|_t^2 - \|U\|_s^2 e^{(c/\tau_0)|t-s|} &= \left(1 - e^{(c/\tau_0)|t-s|}\right) \int_0^L \{\varphi^2 + d_2 w_{xx}^2 + d_1 u_x^2 + \psi^2\} dx \\ &+ \left(1 - e^{(c/\tau_0)|t-s|}\right) \langle \Lambda(\theta, P)^T, (\theta, P)^T \rangle \\ &+ \left(1 - e^{(c/\tau_0)|t-s|}\right) \left\{ \|\eta\|_{\mathcal{M}_\beta}^2 + \|v\|_{\mathcal{M}_\lambda}^2 \right\} \\ &+ \xi \left( \tau(t) - \tau(s) e^{(c/\tau_0)|t-s|} \right) \int_0^L \int_0^1 z^2(x, \rho, t) d\rho dx. \end{aligned} \quad (93)$$

It is clear that  $(1 - e^{(c/\tau_0)|t-s|}) \leq 0$ . Now, we will prove that  $(\tau(t) - \tau(s)e^{(c/\tau_0)|t-s|}) \leq 0$  for  $c > 0$ . To do this, we have

$$\tau(t) = \tau(s) + \tau'(a)(t-s), \quad (94)$$

where  $a \in (s, t)$ , which implies

$$\frac{\tau(t)}{\tau(s)} \leq 1 + \frac{|\tau'(a)|}{\tau(s)} |t-s|. \quad (95)$$

By using (11), we deduce that

$$\frac{\tau(t)}{\tau(s)} \leq 1 + \frac{c}{\tau_0} |t-s| \leq e^{(c/\tau_0)|t-s|}, \quad (96)$$

which proves (92); therefore, this completes the proof of (3).

(4) It is clear that

$$\frac{d}{dt} \mathcal{A}(t)U = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ \frac{(\tau'(t)\tau'(t)\rho - \tau'(t)(\tau'(t)\rho - 1))}{\tau^2(t)} z_\rho \end{pmatrix}. \quad (97)$$

Then, by (11) and (25), (4) holds exactly as in [1]. Consequently, from the above analysis, we deduce that the problem

$$\begin{cases} \bar{U}_t = \bar{\mathcal{A}}(t)\bar{U}_t, \\ \bar{U}_t(0) = U_0, \end{cases} \quad (98)$$

has a solution  $\bar{U} \in C([0, \infty), \mathcal{H})$ , and if  $U_0 \in \mathcal{D}(\mathcal{A}(0))$ , then

$$\bar{U} \in C([0, \infty), \mathcal{D}(\mathcal{A}(0))) \cap C^1([0, \infty), \mathcal{H}). \quad (99)$$

Now, let

$$U(t) = e^{\vartheta(t)} \bar{U}(t), \quad (100)$$

with  $\vartheta(t) = \int_0^t \kappa(s) ds$ ; then, by using (98), we have

$$\begin{aligned} U_t(t) &= \kappa(t) e^{\vartheta(t)} \bar{U}(t) + e^{\vartheta(t)} \bar{U}_t(t) \\ &= \kappa(t) e^{\vartheta(t)} \bar{U}(t) + e^{\vartheta(t)} \bar{\mathcal{A}}(t) \bar{U}(t) \\ &= e^{\vartheta(t)} (\kappa(t) \bar{U}(t) + \bar{\mathcal{A}}(t) \bar{U}(t)) \\ &= e^{\vartheta(t)} (\mathcal{A}(t) \bar{U}(t)) = \mathcal{A}(t) U(t). \end{aligned} \quad (101)$$

Consequently,  $U(t)$  is the unique solution of (46).

It remains to prove that the operator  $\mathcal{F}$  defined in (48) is locally Lipschitz in  $\mathcal{H}$ .

Let  $U_1 = (w_1, \varphi_1, u_1, \psi_1, \theta_1, \eta_1, P_1, v_1, z_1)^T \in \mathcal{H}$  and  $U_2 = (w_2, \varphi_2, u_2, \psi_2, \theta_2, \eta_2, P_2, v_2, z_2)^T \in \mathcal{H}$ . Then, we have

$$\|\mathcal{F}(U_1) - \mathcal{F}(U_2)\| = d_1 (|R|^2 + |K|^2), \quad (102)$$

where

$$R = \left[ \left( u_{1x} + \frac{1}{2} w_{1x}^2 \right) w_{1x} - \left( u_{2x} + \frac{1}{2} w_{2x}^2 \right) w_{2x} \right], \quad (103)$$

$$K = \frac{1}{2} (w_{1x}^2 - w_{2x}^2).$$

Adding and subtracting the term  $(u_{1x} + (1/2)w_{1x}^2)w_{2x}$  inside the norm  $|R|$ , we find

$$\begin{aligned} |R| &\leq \|w_{1x} - w_{2x}\|_{L^\infty(0,L)} |u_{1x} + \frac{1}{2} w_{1x}^2| + \|w_{2x}\|_{L^\infty} |u_{1x} - u_{2x}| \\ &\quad + \frac{1}{2} \|w_{2x}\|_{L^\infty} |w_{1x} + w_{2x}| \|w_{1x} - w_{2x}\|_{L^\infty(0,L)}. \end{aligned} \quad (104)$$

Using the embedding of  $H^1(0, L)$  into  $L^\infty(0, L)$ , from (104), one has

$$|R| \leq k_1 (\|U_1\|_{\mathcal{H}}, \|U_2\|_{\mathcal{H}}) \|U_1 - U_2\|. \quad (105)$$

Using once again the embedding of  $H^1(0, L)$  into  $L^\infty(0, L)$ , one also sees that

$$|K| \leq k_2 (\|U_1\|_{\mathcal{H}}, \|U_2\|_{\mathcal{H}}) \|U_1 - U_2\|. \quad (106)$$

Combining (102), (105), and (106), consequently,  $\mathcal{F}(U)$  is locally Lipschitz continuous in  $\mathcal{H}$ . This ends the proof of Theorem 1.

### 3. General Decay

In this section, we state and prove the stability of system (21)–(23) using the multiplier technique under the assumptions (26)–(31).

We define the energy functional  $E$  by

$$\begin{aligned} E(t) &= \frac{1}{2} \int_0^L \left\{ w_t^2 + u_t^2 + d_2 w_{xx}^2 + d_1 \left( u_x + \frac{1}{2} w_x^2 \right)^2 + c\theta^2 + rP^2 \right\} dx \\ &\quad + d \langle \theta, P \rangle + \frac{1}{2} \|\eta\|_{\mathcal{M}_\beta}^2 + \frac{1}{2} \|v\|_{\mathcal{M}_\lambda}^2 \\ &\quad + \frac{\xi}{2} \int_0^L \int_0^1 \tau(t) z^2(x, \rho, t) d\rho dx, \end{aligned} \quad (107)$$

where

$$\frac{|\mu_2|}{\sqrt{1-d}} \leq \xi \leq \left( 2\mu_1 - \frac{|\mu_2|}{\sqrt{1-d}} \right). \quad (108)$$

The following lemma shows that the energy is decreasing.

**Lemma 3.** *Assume that (26)–(31) hold and the hypotheses (7), (11), and (25) are satisfied. Then, for  $\forall C \geq 0$ ,*

$$\begin{aligned} E'(t) &\leq -C \left( \int_0^L w_t^2 dx + \int_0^L z^2(x, 1, t) dx \right) - \frac{\alpha_1}{4} \|\eta\|_{\mathcal{M}_\beta}^2 \\ &\quad + \frac{1}{4} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma - \frac{\alpha_2}{4} \|v\|_{\mathcal{M}_\lambda}^2 \\ &\quad + \frac{1}{4} \int_0^\infty \lambda'(\sigma) \|v_x(\sigma)\|^2 d\sigma \leq 0. \end{aligned} \quad (109)$$

*Proof.* Multiplying the equations of (21) by  $w_t$ ,  $u_t$ ,  $\theta$ ,  $\eta$ ,  $P$ ,  $v$ , and  $\xi z$ , respectively, then by integration by parts, we get

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \int_0^L \left\{ w_t^2 + u_t^2 + d_2 w_{xx}^2 + d_1 \left( u_x + \frac{1}{2} w_x^2 \right)^2 + c\theta^2 + rP^2 \right\} dx \\ + \frac{d}{dt} \left\{ d \langle \theta, P \rangle + \frac{1}{2} \|\eta\|_{\mathcal{M}_\beta}^2 + \frac{1}{2} \|v\|_{\mathcal{M}_\lambda}^2 \right\} \\ + \frac{\xi}{2} \frac{d}{dt} \int_0^L \int_0^1 \tau(t) z^2(x, \rho, t) d\rho dx \\ = -\mu_1 \int_0^L \omega_t^2 dx - \mu_2 \int_0^L w_t z(x, 1, t) dx \\ + \frac{1}{2} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma + \frac{1}{2} \int_0^\infty \lambda'(\sigma) \|v_x(\sigma)\|^2 d\sigma \\ + \frac{\xi}{2} \int_0^L \int_0^1 \tau'(t) z^2(x, \rho, t) d\rho dx \\ - \xi \int_0^L \int_0^1 (1 - \tau'(t)\rho) z(x, \rho, t) z_\rho(x, \rho, t) d\rho dx \\ \leq -\mu_1 \int_0^L \omega_t^2 dx - \mu_2 \int_0^L w_t z(x, 1, t) dx - \frac{\alpha_1}{4} \|\eta\|_{\mathcal{M}_\beta}^2 - \frac{\alpha_2}{4} \|v\|_{\mathcal{M}_\lambda}^2 \end{aligned}$$

$$\begin{aligned}
 & + \frac{1}{4} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma + \frac{1}{4} \int_0^\infty \lambda'(\sigma) \|\nu_x(\sigma)\|^2 d\sigma \\
 & - \frac{\xi}{2} \int_0^L \int_0^1 \frac{d}{d\rho} \left( (1 - \tau'(t)\rho) z^2(x, \rho, t) \right) d\rho dx \\
 = & -\mu_1 \int_0^L w_t^2 dx - \mu_2 \int_0^L w_t z(x, 1, t) dx - \frac{\alpha_1}{4} \|\eta\|_{\mathcal{M}_\beta}^2 - \frac{\alpha_2}{4} \|\nu\|_{\mathcal{M}_\lambda}^2 \\
 & + \frac{1}{4} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma + \frac{1}{4} \int_0^\infty \lambda'(\sigma) \|\nu_x(\sigma)\|^2 d\sigma \\
 & + \frac{\xi}{2} \int_0^L (z^2(x, 0, t) - z^2(x, 1, t)) dx \\
 & + \frac{\xi \tau'(t)}{2} \int_0^L z^2(x, 1, t) dx. \tag{110}
 \end{aligned}$$

From (110), we find

$$\begin{aligned}
 E'(t) \leq & -\left(\mu_1 - \frac{\xi}{2}\right) \int_0^L w_t^2 dx + \left(\frac{\xi \tau'(t)}{2} - \frac{\xi}{2}\right) \int_0^L z^2(x, 1, t) dx \\
 & - \mu_2 \int_0^L w_t z(x, 1, t) dx - \frac{\alpha_1}{4} \|\eta\|_{\mathcal{M}_\beta}^2 - \frac{\alpha_2}{4} \|\nu\|_{\mathcal{M}_\lambda}^2 \\
 & + \frac{1}{4} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma + \frac{1}{4} \int_0^\infty \lambda'(\sigma) \|\nu_x(\sigma)\|^2 d\sigma. \tag{111}
 \end{aligned}$$

Using Young's inequality, we have

$$\begin{aligned}
 -\mu_2 \int_0^L w_t z(x, 1, t) dx \leq & \frac{|\mu_2|}{2\sqrt{1-d}} \int_0^L w_t^2 dx \\
 & + \frac{|\mu_2| \sqrt{1-d}}{2} \int_0^L z^2(x, 1, t) dx. \tag{112}
 \end{aligned}$$

Inserting (112) into (111), we get

$$\begin{aligned}
 E'(t) \leq & -\left(\mu_1 - \frac{\xi}{2} - \frac{|\mu_2|}{2\sqrt{1-d}}\right) \int_0^L w_t^2 dx \\
 & + \left(\frac{\xi}{2} (\tau'(t) - 1) + \frac{|\mu_2| \sqrt{1-d}}{2}\right) \int_0^L z^2(x, 1, t) dx \\
 & - \frac{\alpha_1}{4} \|\eta\|_{\mathcal{M}_\beta}^2 + \frac{1}{4} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma - \frac{\alpha_2}{4} \|\nu\|_{\mathcal{M}_\lambda}^2 \\
 & + \frac{1}{4} \int_0^\infty \lambda'(\sigma) \|\nu_x(\sigma)\|^2 d\sigma. \tag{113}
 \end{aligned}$$

Then, by using (7), (28)–(31), and (108), we obtain (109).

In the following, we state and prove our stability result; we introduce and prove several lemmas.

**Lemma 4.** *The functional*

$$F_1(t) := \int_0^L \left( u_t u + \frac{1}{2} w_t w + \frac{\beta_1}{4} w^2 \right) dx, \tag{114}$$

satisfies, for any  $\varepsilon_1 > 0$ ,

$$\begin{aligned}
 F_1'(t) \leq & -d_1 \int_0^L \left( u_x + \frac{1}{2} w_x^2 \right)^2 dx - \frac{d_2}{4} \int_0^L w_{xx}^2 dx + \int_0^L u_t^2 dx \\
 & + \frac{1}{2} \int_0^L w_t^2 dx + 2\varepsilon_1 \int_0^L u_x^2 dx + \frac{\delta_1^2}{4\varepsilon_1} \int_0^L \theta^2 + \frac{\delta_2^2}{4\varepsilon_1} \int_0^L P^2 \\
 & + c \int_0^L z^2(x, 1, t) dx. \tag{115}
 \end{aligned}$$

*Proof.* By differentiating  $F_1$ , then by integration by parts, we obtain

$$\begin{aligned}
 F_1'(t) = & \int_0^L u_t^2 dx + \frac{1}{2} \int_0^L w_t^2 dx - \frac{1}{2} d_1 \int_0^L \left( u_x + \frac{1}{2} w_x^2 \right) w_x^2 dx \\
 & - d_1 \int_0^L u_x \left( u_x + \frac{1}{2} w_x^2 \right) dx - \frac{\mu_2}{2} \int_0^L w z(x, 1, t) dx \\
 & - \frac{d_2}{2} \int_0^L w_{xx}^2 dx + \delta_1 \int_0^L \theta u_x dx + \delta_2 \int_0^L P u_x dx. \tag{116}
 \end{aligned}$$

In what follows, using Young's and Poincaré's inequalities, we obtain (115).

Then, we have the following lemma.

**Lemma 5.** *The functional*

$$F_2(t) := \int_0^L u_t \Phi dx, \tag{117}$$

where  $-\delta_1 \Phi_x = c\theta + dP$ , with  $\Phi(0) = \Phi(L) = 0$ , satisfies

$$\begin{aligned}
 F_2'(t) \leq & -\int_0^L u_t^2 dx + \varepsilon_2 \int_0^L \left( u_x + \frac{1}{2} w_x^2 \right)^2 dx + c \|\eta\|_{\mathcal{M}_\mu}^2 \\
 & + c \left( 1 + \frac{1}{\varepsilon_2} \right) \int_0^L \theta^2 dx + c \left( 1 + \frac{1}{\varepsilon_2} \right) \int_0^L P^2 dx. \tag{118}
 \end{aligned}$$

*Proof.* For direct computations, we have

$$\begin{aligned}
 F_2'(t) = & \underbrace{\int_0^L u_{tt} \Phi dx}_f \\
 & 1(t) + \underbrace{\int_0^L u_t \Phi_t dx}_{f_2(t)}. \tag{119}
 \end{aligned}$$

Using Young's inequality and integrating by parts, we obtain

$$f_1(t) \leq \varepsilon_2 \int_0^L \left( u_x + \frac{1}{2} w_x^2 \right)^2 dx + c \left( 1 + \frac{1}{\varepsilon_2} \right) \int_0^L \theta^2 dx + c \left( 1 + \frac{1}{\varepsilon_2} \right) \int_0^L P^2 dx, \tag{120}$$

$$f_2(t) = -\frac{1}{\delta_1} \int_0^L u_t \partial_x^{-1} \left( \int_0^\infty \beta(\sigma) \eta_{xx}(\sigma) d\sigma + \delta_1 u_{tx} \right) dx = -\frac{1}{\delta_1} \int_0^L u_t \left( \int_0^\infty \beta(\sigma) \eta_x(\sigma) d\sigma + \delta_1 u_t \right) dx \leq -\int_0^L u_t^2 dx + c \|\eta\|_{\mathcal{M}_\beta}^2. \tag{121}$$

From (120) and (121), we obtain (118).

**Lemma 6.** Assuming that assumptions (31) and (32) hold, the functional

$$F_3(t) := \underbrace{-\int_0^\infty \beta(\sigma) \int_0^L (c\theta + dP) \eta dx d\sigma}_{\mathcal{E}_1} - \underbrace{\int_0^\infty \lambda(\sigma) \int_0^L (d\theta + rP) v dx d\sigma}_{\mathcal{E}_2}, \tag{122}$$

satisfies

$$F_3'(t) \leq -\hat{c} \int_0^L \theta^2 dx - \hat{r} \int_0^L P^2 dx + \beta_0 \|\eta\|_{\mathcal{M}_\beta}^2 + \lambda_0 \|\nu\|_{\mathcal{M}_\lambda}^2 + \frac{c}{\varepsilon_3} \int_0^L u_t^2 dx - C_{\beta_0} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma - C_{\lambda_0} \int_0^\infty \lambda'(\sigma) \|\nu_x(\sigma)\|^2 d\sigma, \tag{123}$$

where

$$\hat{c} = \frac{1}{2} \left( \beta_0 c - (\beta_0 + \lambda_0) \frac{d}{\zeta} \right), \tag{124}$$

$$\hat{r} = \frac{1}{2} (\lambda_0 r - (\mu_0 + \lambda_0) d \zeta),$$

and  $\zeta > 0$  satisfies (29).

*Proof.* We take the derivative of  $F_3 = \mathcal{E}_1 + \mathcal{E}_2$ , which gives

$$\begin{aligned} \mathcal{E}_1'(t) &= -\int_0^\infty \beta(\sigma) \int_0^L (c\theta + dP)_t \eta dx d\sigma \\ &\quad - \int_0^\infty \beta(\sigma) \int_0^L (c\theta + dP) \eta_t dx d\sigma \\ &= -\int_0^\infty \beta(\sigma) \int_0^L (c\theta_t + dP_t) \eta dx d\sigma + c \int_0^\infty \beta(\sigma) \int_0^L \theta \eta_\sigma dx d\sigma \\ &\quad + d \int_0^\infty \beta(\sigma) \int_0^L P \eta_\sigma dx d\sigma - c \beta_0 \int_0^L \theta^2 dx - d \int_0^\infty \beta(\sigma) \int_0^L P \theta dx d\sigma. \end{aligned} \tag{125}$$

The first term on the right-hand side of (125) is

$$\begin{aligned} &-\int_0^\infty \beta(\sigma) \int_0^L (c\theta + dP)_t \eta dx d\sigma \\ &= -\delta_1 \int_0^\infty \beta(\sigma) \int_0^L u_{tx} \eta dx d\sigma \\ &\quad - \int_0^L \left( \int_0^\infty \beta(\sigma) \eta_{xx} d\sigma \right) \left( \int_0^\infty \beta(\sigma) \eta d\sigma \right) dx, \end{aligned} \tag{126}$$

and can be controlled in the following way:

$$\left| -\delta_1 \int_0^\infty \beta(\sigma) \int_0^L u_{tx} \eta dx d\sigma \right| \leq C(\varepsilon_3) \|\eta\|_{\mathcal{M}_\beta}^2 + \frac{c}{\varepsilon_3} \int_0^L u_t^2 dx, \tag{127}$$

$$-\int_0^L \left( \int_0^\infty \beta(\sigma) \eta_{xx} d\sigma \right) \left( \int_0^\infty \beta(\sigma) \eta d\sigma \right) dx \leq \beta_0 \|\eta\|_{\mathcal{M}_\beta}^2. \tag{128}$$

Moreover, by integration by parts, we get

$$\begin{aligned} \left| c \int_0^\infty \beta(\sigma) \int_0^L \theta \eta_\sigma dx d\sigma \right| &= c \left| -\int_0^\infty \beta'(\sigma) \int_0^L \theta \eta dx d\sigma \right| \\ &\leq \frac{c\mu_0}{4} \int_0^L \theta^2 dx - C_{\beta_0} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma, \end{aligned} \tag{129}$$

where  $C_{\beta_0} > 0$ . Similarly, we obtain

$$\begin{aligned} \left| d \int_0^\infty \beta(\sigma) \int_0^L P \eta_\sigma dx d\sigma \right| &= c \left| -\int_0^\infty \beta'(\sigma) \int_0^L P \eta dx d\sigma \right| \\ &\leq \frac{r\lambda_0}{4} \int_0^L P^2 dx - C_{\beta_0'} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma, \end{aligned} \tag{130}$$

where  $C_{\beta_0'} > 0$ . Using (29), we get

$$-d \int_0^\infty \beta(\sigma) \left( \int_0^L \theta P dx \right) d\sigma \leq \beta_0 \frac{d}{2\zeta} \int_0^L \theta^2 dx + \beta_0 \frac{d\zeta}{2} \int_0^L P^2 dx. \tag{131}$$

Then, we obtain

$$\begin{aligned} \mathcal{E}_1'(t) &\leq \frac{\beta_0}{2} \left( \frac{d}{\zeta} - \frac{3c}{2} \right) \int_0^L \theta^2 dx + \frac{1}{2} \left( \beta_0 d \zeta + \frac{r\lambda_0}{2} \right) \int_0^L P^2 dx \\ &\quad + \frac{c}{\varepsilon_3} \int_0^L u_t^2 dx - C_{\beta_0} \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma \\ &\quad + (\beta_0 + C(\varepsilon_3)) \|\eta\|_{\mathcal{M}_\beta}^2, \end{aligned} \tag{132}$$

where  $\mathcal{E}_{\beta_0} = C_{\beta_0} + C'_{\beta_0}$ . Then, using the same arguments, we find

$$\begin{aligned} \mathcal{E}'_2(t) &\leq \frac{1}{2} \left( \lambda_0 \frac{d}{\zeta} + \frac{\beta_0 c}{2} \right) \int_0^L \theta^2 dx + \frac{\lambda_0}{2} \left( d\zeta - \frac{3r}{2} \right) \int_0^L P^2 dx \\ &\quad + \frac{c}{\varepsilon_3} \int_0^L u_t^2 dx - \mathcal{E}_{\lambda_0} \int_0^\infty \lambda'(\sigma) \|v_x(\sigma)\|^2 d\sigma \\ &\quad + (\lambda_0 + C(\varepsilon_3)) \|v\|_{\mathcal{M}_\lambda}^2. \end{aligned} \tag{133}$$

Adding (127) and (133), we obtain (123). We choose  $\zeta$  in such a way that

$$\begin{aligned} \widehat{c} &= \frac{1}{2} \left( \beta_0 c - (\beta_0 + \lambda_0) \frac{d}{\zeta} \right) > 0, \\ \widehat{r} &= \frac{1}{2} (\lambda_0 r - (\beta_0 + \lambda_0) d\zeta) > 0, \end{aligned} \tag{134}$$

which implies

$$\frac{d}{c} < \frac{\beta_0 + \lambda_0}{\beta_0} \frac{d}{c} < \zeta < \frac{\lambda_0}{\beta_0 + \lambda_0} \frac{r}{d} < \frac{r}{d}. \tag{135}$$

Then,  $\zeta$  satisfies (29).

Now, let us introduce the following functional.

**Lemma 7.** *The functional*

$$F_4(t) := \xi \tau(t) \int_0^L \int_0^1 e^{-2\tau(t)\rho} z^2(x, \rho, t) d\rho dx, \tag{136}$$

satisfies

$$F'_4(t) \leq -2F_4(t) - \eta_1 \int_0^L z^2(x, 1, t) dx + \xi \int_0^L w_t^2 dx, \tag{137}$$

where  $\eta_1$  is a positive constant.

*Proof.* By differentiating  $F_4$ , with respect to  $t$ , we have

$$\begin{aligned} F'_4(t) &= \xi \tau'(t) \int_0^L \int_0^1 e^{-2\tau(t)\rho} z^2(x, \rho, t) d\rho dx \\ &\quad + \xi \tau(t) \int_0^L \int_0^1 \left\{ -2\tau'(t)\rho e^{-2\tau(t)\rho} z^2 + e^{-2\tau(t)\rho} z_t z \right\} d\rho dx. \end{aligned} \tag{138}$$

By using the last equation of (21), we have

$$\begin{aligned} &\tau(t) \int_0^L \int_0^1 e^{-2\tau(t)\rho} z_t z d\rho dx \\ &= \int_0^L \int_0^1 \left( \tau'(t)\rho - 1 \right) e^{-2\tau(t)\rho} z_\rho z d\rho dx \\ &= \frac{1}{2} \int_0^L \int_0^1 \frac{d}{d\rho} \left\{ \left( \tau'(t)\rho - 1 \right) e^{-2\tau(t)\rho} z^2 \right\} d\rho dx \\ &\quad + \tau(t) \int_0^L \int_0^1 \left( \tau'(t)\rho - 1 \right) e^{-2\tau(t)\rho} z^2 d\rho dx \\ &\quad - \frac{\tau'(t)}{2} \int_0^L \int_0^1 e^{-2\tau(t)\rho} z^2 dx. \end{aligned} \tag{139}$$

Using (137)–(139), we get

$$\begin{aligned} F'_4(t) &= -2\xi \tau(t) \int_0^L \int_0^1 e^{-2\tau(t)\rho} z^2(x, \rho, t) d\rho dx + \xi \int_0^L z^2(x, 0, t) dx \\ &\quad - \xi \left( 1 - \tau'(t) \right) e^{-2\tau(t)} \int_0^L z^2(x, 1, t) dx. \end{aligned} \tag{140}$$

Then, by using (7), (25), and the fact that  $z(x, 0, t) = w_t(x, t)$  and setting  $\eta_1 = \xi(1 - d)e^{-2\tau}$ , we obtain (137).

We are now ready to prove the following result.

**Theorem 8.** *Assume (26)–(31) hold; there exist positive constants  $C_1$  and  $C_2$  such that the energy functional given by (107) satisfies*

$$E(t) \leq C_2 e^{-C_1 t}, \quad \forall t \geq 0. \tag{141}$$

*Proof.* We define a Lyapunov functional

$$\mathcal{L}(t) := NE(t) + \sum_{i=1}^3 N_i F_i(t) + F_4(t), \tag{142}$$

where  $N$  and  $N_i$ ,  $i = 1, 2, 3$ , are positive constants to be selected later.

By differentiating (142) and using (109), (115), (118), (123), and (137), including the relation

$$\begin{aligned} \int_0^L u_x^2 dx &= \int_0^L \left( u_x^2 + \frac{1}{2} w_x^2 - \frac{1}{2} w_x^2 \right) dx \\ &\leq 2 \int_0^L \left( u_x + \frac{1}{2} w_x^2 \right)^2 dx - \frac{1}{2} \int_0^L w_x^4 dx \\ &\leq 2 \int_0^L \left( u_x + \frac{1}{2} w_x^2 \right)^2 dx - \frac{L}{4} \int_0^L w_{xx}^2 dx, \end{aligned} \tag{143}$$

we get

$$\begin{aligned}
\mathcal{L}'(t) \leq & -[(d_1 - 2\varepsilon_1)N_1 - \varepsilon_2 N_2] \int_0^L \left(u_x + \frac{1}{2}w_x^2\right)^2 dx \\
& - \left[N_2 - N_1 - \frac{c}{\varepsilon_3}N_3\right] \int_0^L u_t^2 dx \\
& - \left[\left(\frac{d_2}{4} - \frac{L}{2}\varepsilon_1\right)N_1\right] \int_0^L w_{xx}^2 dx \\
& - \left[CN - \frac{1}{2}N_1 - \xi\right] \int_0^L \omega_t^2 dx \\
& - \left[\widehat{c}N_3 - \frac{\delta_1^2}{4\varepsilon_1}N_1 - c\left(1 + \frac{1}{\varepsilon_2}\right)N_2\right] \int_0^L \theta^2 dx \\
& - \left[\widehat{r}N_3 - \frac{\delta_2^2}{4\varepsilon_1}N_1 - c\left(1 + \frac{1}{\varepsilon_2}\right)N_2\right] \int_0^L P^2 dx \\
& - [CN - cN_1 + \eta_1] \int_0^L z^2(x, 1, t) dx - 2F_4(t) \\
& - \left[\frac{\alpha_1}{4}N - cN_2 - \mu_0 N_3\right] \|\eta\|_{\mathcal{M}_\beta}^2 \\
& - \left[\frac{\alpha_2}{4}N - \lambda_0 N_3\right] \|v\|_{\mathcal{M}_\lambda}^2 \\
& + \left[\frac{1}{4}N - C_{\mu_0}N_3\right] \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma \\
& + \left[\frac{1}{4}N - C_{\lambda_0}N_3\right] \int_0^\infty \lambda'(\sigma) \|v_x(\sigma)\|^2 d\sigma.
\end{aligned} \tag{144}$$

First, we choose  $\varepsilon_1$  small enough such that

$$\begin{aligned}
d_1 - 2\varepsilon_1 &> 0, \\
\frac{d_2}{4} - \frac{L}{2}\varepsilon_1 &> 0.
\end{aligned} \tag{145}$$

By setting

$$\begin{aligned}
\varepsilon_2 &= \frac{(d_1 - 2\varepsilon_1)N_1}{2N_2}, \\
\varepsilon_3 &= \frac{2cN_3}{N_2},
\end{aligned} \tag{146}$$

we obtain

$$\begin{aligned}
\mathcal{L}'(t) \leq & -\left[\frac{1}{2}(d_1 - 2\varepsilon_1)N_1\right] \int_0^L \left(u_x + \frac{1}{2}w_x^2\right)^2 dx \\
& - \left[\frac{1}{2}N_2 - N_1\right] \int_0^L u_t^2 dx - \left[\left(\frac{d_2}{4} - \frac{L}{2}\varepsilon_1\right)N_1\right] \int_0^L w_{xx}^2 dx \\
& - \left[CN - \frac{1}{2}N_1 - \xi\right] \int_0^L \omega_t^2 dx \\
& - \left[\widehat{c}N_3 - \frac{\delta_1^2}{4\varepsilon_1}N_1 - c\left(1 + \frac{N_2}{N_1}\right)N_2\right] \int_0^L \theta^2 dx
\end{aligned}$$

$$\begin{aligned}
& - \left[\widehat{r}N_3 - \frac{\delta_2^2}{4\varepsilon_1}N_1 - c\left(1 + \frac{N_2}{N_1}\right)N_2\right] \int_0^L P^2 dx \\
& - [CN - cN_1 + \eta_1] \int_0^L z^2(x, 1, t) dx - 2F_4(t) \\
& - \left[\frac{\alpha_1}{4}N - cN_2 - \mu_0 N_3\right] \|\eta\|_{\mathcal{M}_\beta}^2 \\
& - \left[\frac{\alpha_2}{4}N - \lambda_0 N_3\right] \|v\|_{\mathcal{M}_\lambda}^2 \\
& + \left[\frac{1}{4}N - C_{\mu_0}N_3\right] \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma \\
& + \left[\frac{1}{4}N - C_{\lambda_0}N_3\right] \int_0^\infty \lambda'(\sigma) \|v_x(\sigma)\|^2 d\sigma.
\end{aligned} \tag{147}$$

Next, we carefully choose our constants so that the terms inside the brackets are positive.

We choose  $N_2$  large enough such that

$$k_1 = \frac{1}{2}N_2 - N_1 > 0. \tag{148}$$

Then, we choose  $N_3$  large enough such that

$$\begin{aligned}
k_2 &= \widehat{r}N_3 - \frac{\delta_2^2}{4\varepsilon_1}N_1 - c\left(1 + \frac{N_2}{N_1}\right)N_2 > 0, \\
k_3 &= \widehat{r}N_3 - \frac{\delta_2^2}{4\varepsilon_1}N_1 - c\left(1 + \frac{N_2}{N_1}\right)N_2 > 0.
\end{aligned} \tag{149}$$

Thus, we arrive at

$$\begin{aligned}
\mathcal{L}'(t) \leq & -k_0 \int_0^L \left(u_x + \frac{1}{2}w_x^2\right)^2 dx - k_1 \int_0^L u_t^2 dx - k_4 \int_0^L w_{xx}^2 dx \\
& - (CN - c) \int_0^L \omega_t^2 dx - k_2 \int_0^L \theta^2 dx - k_3 \int_0^L P^2 dx \\
& - (CN - c) \int_0^L z^2(x, 1, t) dx - 2F_4(t) \\
& - \left(\frac{\alpha_1}{4}N - c\right) \|\eta\|_{\mathcal{M}_\beta}^2 - \left(\frac{\alpha_2}{4}N - c\right) \|v\|_{\mathcal{M}_\lambda}^2 \\
& + \left(\frac{1}{4}N - c\right) \int_0^\infty \beta'(\sigma) \|\eta_x(\sigma)\|^2 d\sigma \\
& + \left(\frac{1}{4}N - c\right) \int_0^\infty \lambda'(\sigma) \|v_x(\sigma)\|^2 d\sigma,
\end{aligned} \tag{150}$$

where  $k_0 = (1/2)(d_1 - 2\varepsilon_1)N_1$  and  $k_4 = ((d_2/4) - (L/2)\varepsilon_1)N_1$ .

On the other hand, we let

$$\mathfrak{F}(t) = \sum_{i=1}^{i=3} N_i F_i(t) + F_4(t). \tag{151}$$

Exploiting Young's, Cauchy-Schwarz's, and Poincaré's inequalities, we get

$$|\mathfrak{I}(t)| \leq c \int_0^L \left( \omega_t^2 + u_t^2 + \left( u_x + \frac{1}{2} w_x^2 \right)^2 + \omega_{xx}^2 + \theta^2 + P^2 \right) dx + c \|\eta\|_{\mathcal{M}_\beta}^2 + c \|v\|_{\mathcal{M}_\lambda}^2 + c \int_0^L \int_0^1 z^2(x, \rho, t) d\rho dx. \quad (152)$$

Then,

$$|\mathfrak{I}(t)| \leq cE(t). \quad (153)$$

Consequently, we obtain

$$|\mathfrak{I}(t)| = |\mathcal{L}(t) - NE(t)| \leq cE(t), \quad (154)$$

that is,

$$(N - c)E(t) \leq \mathcal{L}(t) \leq (N + c)E(t). \quad (155)$$

Now, we choose  $N$  large enough such that

$$\begin{aligned} N - c &> 0, \\ \frac{\alpha_1}{4}N - c &> 0, \\ \frac{\alpha_2}{4}N - c &> 0, \\ \frac{1}{4}N - c &> 0, \\ CN - c &> 0. \end{aligned} \quad (156)$$

Exploiting (107), estimates (150) and (155), respectively, give

$$\mathcal{L}'(t) \leq -a_1 E(t), \quad (157)$$

for some  $a_1 > 0$ , and

$$c_1 E(t) \leq \mathcal{L}(t) \leq c_2 E(t), \quad \forall t \geq 0, \quad (158)$$

for some  $c_1, c_2 > 0$ ; we have

$$\mathcal{L}(t) \sim E(t). \quad (159)$$

A combination with (157) and (158) gives

$$\mathcal{L}'(t) \leq -C_1 \mathcal{L}(t), \quad \forall t \geq 0, \quad (160)$$

where  $C_1 = a_1/c_2$ .

Finally, by simple integration of (159) and (160), we obtain the result (141).

## Data Availability

No data were used to support the study.

## Conflicts of Interest

This work does not have any conflicts of interest.

## Acknowledgments

The fifth author extends their appreciation to the Deanship of Scientific Research at King Khalid University for funding this work through General Research Project under Grant No. G.R.P-10/42.

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## Research Article

# Fractional Crank-Nicolson-Galerkin Finite Element Methods for Nonlinear Time Fractional Parabolic Problems with Time Delay

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Received 11 March 2021; Accepted 18 March 2021; Published 31 March 2021

Academic Editor: Qifeng Zhang

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A linearized numerical scheme is proposed to solve the nonlinear time-fractional parabolic problems with time delay. The scheme is based on the standard Galerkin finite element method in the spatial direction, the fractional Crank-Nicolson method, and extrapolation methods in the temporal direction. A novel discrete fractional Grönwall inequality is established. Thanks to the inequality, the error estimate of a fully discrete scheme is obtained. Several numerical examples are provided to verify the effectiveness of the fully discrete numerical method.

## 1. Introduction

In this paper, we consider the linearized fractional Crank-Nicolson-Galerkin finite element method for solving the nonlinear time-fractional parabolic problems with time delay

$$\begin{cases} {}^R D_t^\alpha u - \Delta u = f(t, u(x, t), u(x, t - \tau)), & \text{in } \Omega \times (0, T], \\ u(x, t) = \varphi(x, t), & \text{in } \Omega \times (-\tau, 0], \\ u(x, t) = 0, & \text{on } \partial\Omega \times (0, T], \end{cases} \quad (1)$$

where  $\Omega$  is a bounded convex and convex polygon in  $R^2$  (or polyhedron in  $R^3$ ) and  $\tau$  is the delay term.  ${}^R D_t^\alpha u$  denotes the Riemann-Liouville fractional derivative, defined by

$${}^R D_t^\alpha u(\cdot, t) = \frac{1}{\Gamma(1-\alpha)} \frac{\partial}{\partial t} \int_0^t (t-s)^{-\alpha} u(\cdot, s) ds, \quad 0 < \alpha < 1. \quad (2)$$

The nonlinear fractional parabolic problems with time delay have attracted significant attention because of their wide range of applications in various fields, such as biology, physics, and engineering [1–9]. Recently, plenty of numerical

methods were presented for solving the linear time-fractional diffusion equations. For instance, Chen et al. [10] used finite difference methods and the Kansa method to approximate time and space derivatives, respectively. Dehghan et al. [11] presented a fully discrete scheme based on the finite difference methods in time direction and the meshless Galerkin method in space direction and proved the scheme was unconditionally stable and convergent. Murio [12] and Zhuang and Liu [13] proposed a fully implicit finite difference numerical scheme and obtained unconditionally stability. Jin et al. [14] derived the time-fractional Crank-Nicolson scheme to approximate Riemann-Liouville fractional derivative. Li et al. [15] used a transformation to develop some new schemes for solving the time-fractional problems. The new schemes admit some advantages for both capturing the initial layer and solving the models with small parameter  $\alpha$ . More studies can be found in [16–32].

Recently, it has been one of the hot spots in the investigations of different numerical methods for the nonlinear time-fractional problems. For the analysis of the L1-type methods, we refer readers to the paper [33–40]. For the analysis of the convolution quadrature methods or the fractional Crank-Nicolson scheme, we refer to the recent papers [41–46]. The key role in the convergence analysis of the schemes is the fractional Grönwall-type inequations. However, as

pointed out in [47–49], the similar fractional Grönwall-type inequations can not be directly applied to study the convergence of numerical schemes for the nonlinear time-fractional problems with delay.

In this paper, we present a linearized numerical scheme for solving the nonlinear fractional parabolic problems with time delay. The time Riemann-Liouville fractional derivative is approximated by the fractional Crank-Nicolson-type time-stepping scheme, the spatial derivative is approximated by using the standard Galerkin finite element method, and the nonlinear term is approximated by the extrapolation method. To study the numerical behavior of the fully discrete scheme, we construct a novel discrete fractional type Grönwall inequality. With the inequality, we consider the convergence of the numerical methods for the nonlinear fractional parabolic problems with time delay.

The rest of this article is organized as follows. In Section 2, we present a linearized numerical scheme for the nonlinear time-fractional parabolic problems with delay and main convergence results. In Section 3, we present a detailed proof of the main results. In Section 4, numerical examples are given to confirm the theoretical results. Finally, the conclusions are presented in Section 5.

## 2. Fractional Crank-Nicolson-Galerkin FEMs

Denote  $\mathcal{T}_h$  is a shape regular, quasiuniform triangulation of the  $\Omega$  into  $d$ -simplexes. Let  $h = \max_{K \in \mathcal{T}_h} \{\text{diam } K\}$ . Let  $X_h$  be the finite-dimensional subspace of  $H_0^1(\Omega)$  consisting of continuous piecewise function on  $\mathcal{T}_h$ . Let  $\Delta t = \tau/m_\tau$  be the time step size, where  $m_\tau$  is a positive integer. Denote  $N = \lceil T/\Delta t \rceil$ ,  $t_j = j\Delta t$ ,  $j = -m_\tau, -m_\tau + 1, \dots, 0, 1, 2, \dots, N$ .

The approximation to the Riemann-Liouville fractional derivative at point  $t = t_{n-(\alpha/2)}$  is given by [14]

$${}^R D_{t_{n-(\alpha/2)}}^\alpha u(x, t) = \Delta t^{-\alpha} \sum_{i=0}^n \omega_{n-i}^{(\alpha)} u(x, t_i) + \mathcal{O}(\Delta t^2) := {}^R D_{t_\Delta}^\alpha u^n + \mathcal{O}(\Delta t^2), \quad (3)$$

where

$$\omega_i^{(\alpha)} = (-1)^i \frac{\Gamma(\alpha + 1)}{\Gamma(i + 1)\Gamma(\alpha - i + 1)}. \quad (4)$$

For simplicity, denote  $\|v\| = (\int_\Omega |v(x)|^2 dx)^{1/2}$ ,  $\eta^{n,\alpha} = (1 - (\alpha/2))\eta^n + (\alpha/2)\eta^{n-1}$ ,  $\eta^{\wedge n,\alpha} = (2 - (\alpha/2))\eta^{n-1} - (1 - (\alpha/2))\eta^{n-2}$ ,  $t_n^\alpha = (n\Delta t)^\alpha$ .

With the notation, the fully discrete scheme is to find  $U_h^n \in X_h$  such that

$$\begin{aligned} & \langle {}^R D_{\Delta t}^\alpha U_h^n, v \rangle + \langle \nabla U_h^{n,\alpha}, \nabla v \rangle \\ & = \left\langle f\left(t_{n-(\alpha/2)}, \widehat{U}_h^{n,\alpha}, U_h^{n-m_\tau, \alpha}\right), v \right\rangle, \quad \forall v \in X_h, n = 1, 2, \dots, N, \end{aligned} \quad (5)$$

and the initial condition

$$U_h^n = R_h \varphi(x, t_n), \quad n = -m_\tau, -m_\tau + 1, \dots, 0, \quad (6)$$

where  $R_h : H_0^1(\Omega) \rightarrow X_h$  is Ritz projection operator which satisfies the following equality [50]

$$\langle \nabla R_h u, \nabla v \rangle = \langle \nabla u, \nabla v \rangle, \quad \forall u \in H_0^1(\Omega) \cap H^2(\Omega), v \in X_h. \quad (7)$$

We present the main convergence results here and leave their proof in the next section.

**Theorem 1.** *Suppose the system (1) has a unique solution  $u$  satisfying*

$$\begin{aligned} & \|u_0\|_{H^{r+1}} + \|u\|_{C([0, T]; H^{r+1})} + \|u_t\|_{C([0, T]; H^{r+1})} + \|u_{tt}\|_{C([0, T]; H^2)} \\ & + \|{}^R D_{\Delta t}^\alpha u\|_{C([0, T]; H^{r+1})} \leq K, \end{aligned} \quad (8)$$

and the source term  $f(t, u(x, t), u(x, t - \tau))$  satisfies the Lipschitz condition

$$\begin{aligned} & |f(t, u(x, t), u(x, t - \tau)) - f(t, v(x, t), v(x, t - \tau))| \\ & \leq L_1 |u(x, t) - v(x, t)| + L_2 |u(x, t, \tau) - v(x, t, \tau)|, \end{aligned} \quad (9)$$

where  $K$  is a constant independent of  $n$ ,  $h$ , and  $\Delta t$  and  $L_1$  and  $L_2$  are given positive constants. Then, there exists a positive constant  $\Delta t^*$  such that for  $\Delta t \leq \Delta t^*$ , the following estimate holds that

$$\|u^n - U_h^n\| \leq C_1^* (\Delta t^2 + h^{r+1}), \quad n = 1, 2, \dots, N, \quad (10)$$

where  $C_1^*$  is a positive constant independent of  $h$  and  $\Delta t$ .

**Remark 2.** The main contribution of the present study is that we obtain a discrete fractional Grönwall's inequality. Thanks to the inequality, the convergence of the fully discrete scheme for the nonlinear time-fractional parabolic problems with delay can be obtained.

**Remark 3.** At present, the convergence of the proposed scheme is proved without considering the weak singularity of the solutions. In fact, if the initial layer of the problem is taken into account, there are some corrected terms at the beginning. Then, the scheme can be of order two in the temporal direction for nonsmooth initial data and some incompatible source terms. However, we still have the difficulties to get the similar discrete fractional Grönwall's inequality. We hope to leave the challenging problems in the future.

## 3. Proof of the Main Results

In this section, we will present a detailed proof of the main result.

**3.1. Preliminaries and Discrete Fractional Grönwall Inequality.** Firstly, we review the definition of weights  $\omega_i^{(\alpha)}$  and denote  $g_n^{(\alpha)} = \sum_{i=0}^n \omega_i^{(\alpha)}$ . Then, we can get

$$\begin{cases} \omega_0^{(\alpha)} = g_0^{(\alpha)}, \\ \omega_i^{(\alpha)} = g_i^{(\alpha)} - g_{i-1}^{(\alpha)}, \quad 1 \leq i \leq n. \end{cases} \quad (11)$$

Actually, it has been shown [51] that  $\omega_i^{(\alpha)}$  and  $g_n^{(\alpha)}$  process following properties:

- (1) The weights  $\omega_i^{(\alpha)}$  can be evaluated recursively,  $\omega_i^{(\alpha)} = (1 - ((\alpha + 1)/i)) \omega_{i-1}^{(\alpha)}$ ,  $i \geq 1$ ,  $\omega_0^{(\alpha)} = 1$
- (2) The sequence  $\{\omega_i^{(\alpha)}\}_{i=0}^\infty$  are monotone increasing  $-1 < \omega_i^{(\alpha)} < \omega_{i+1}^{(\alpha)} < 0$ ,  $i \geq 0$
- (3) The sequence  $\{g_i^{(\alpha)}\}_{i=0}^\infty$  are monotone decreasing,  $g_i^{(\alpha)} > g_{i+1}^{(\alpha)}$  for  $i \geq 0$  and  $g_0^{(\alpha)} = 1$

Noticing the definition of  $g_i^{(\alpha)}$ ,  ${}^R D_{\Delta t}^\alpha u^n$  can be rewritten as

$${}^R D_{\Delta t}^\alpha u^n = \Delta t^{-\alpha} \sum_{i=1}^n (g_i^{(\alpha)} - g_{i-1}^{(\alpha)}) u^{n-i} + \Delta t^{-\alpha} g_0^{(\alpha)} u^n. \quad (12)$$

In fact, rearranging this identity yields

$${}^R D_{\Delta t}^\alpha u^n = \Delta t^{-\alpha} \sum_{i=1}^n g_{n-i}^{(\alpha)} \delta_i u^i + \Delta t^{-\alpha} g_n^{(\alpha)} u^0, \quad (13)$$

where  $\delta_i u^i = u^i - u^{i-1}$ .

**Lemma 4** (see [51]). Consider the sequence  $\{\phi_n\}$  given by

$$\phi_0 = 1, \phi_n = \sum_{i=1}^n (g_{i-1}^{(\alpha)} - g_i^{(\alpha)}) \phi_{n-i}, \quad n \geq 1. \quad (14)$$

Then,  $\{\phi_n\}$  satisfies the following properties:

- (i)  $0 < \phi_n < 1$ ,  $\sum_{i=j}^n \phi_{n-i} g_{i-1}^{(\alpha)} = 1$ ,  $1 \leq j \leq n$
- (ii)  $1/\Gamma(\alpha) \sum_{i=1}^n \phi_{n-i} \leq n^\alpha / \Gamma(1 + \alpha)$
- (iii)  $1/\Gamma(\alpha) \Gamma(1 + (k-1)\alpha) \sum_{i=1}^{n-1} \phi_{n-i} i^{(k-1)\alpha} \leq n^{k\alpha} / \Gamma(1 + \alpha)$ ,  $k = 1, 2 \dots$

**Lemma 5** (see [51]). Consider the matrix

$$W = 2\mu(\Delta t)^\alpha \begin{pmatrix} 0 & \phi_1 & \cdots & \phi_{n-2} & \phi_{n-1} \\ 0 & 0 & \cdots & \phi_{n-3} & \phi_{n-2} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 0 & \phi_1 \\ 0 & 0 & \cdots & 0 & 0 \end{pmatrix}_{n \times n}. \quad (15)$$

Then,  $W$  satisfies the following properties:

- (i)  $W^l = 0$ ,  $l \geq n$
- (ii)  $W^{k\bar{e}} \leq (1/\Gamma(1 + k\alpha)) [(2\Gamma(\alpha)\mu t_n^\alpha)^k, (2\Gamma(\alpha)\mu t_{n-1}^\alpha)^k, \dots, (2\Gamma(\alpha)\mu t_1^\alpha)^k]'$ ,  $k = 0, 1, 2, \dots$
- (iii)  $\sum_{k=0}^l W^{k\bar{e}} = \sum_{k=0}^{n-1} W^{k\bar{e}} \leq [E_\alpha(2\Gamma(\alpha)\mu t_n^\alpha), E_\alpha(2\Gamma(\alpha)\mu t_{n-1}^\alpha), \dots, E_\alpha(2\Gamma(\alpha)\mu t_1^\alpha)]'$ ,  $l \geq n$

where  $\bar{e} = [1, 1, \dots, 1]^l \in \mathbb{R}^n$ ,  $\mu$  is a constant.

**Theorem 6.** Assuming  $\{u^n \mid n = -m, -m + 1, \dots, 0, 1, 2, \dots\}$  and  $\{f^n \mid n = 0, 1, 2, \dots\}$  are nonnegative sequence, for  $\lambda_i > 0$ ,  $i = 1, 2, 3, 4, 5$ , if

$${}^R D_{\Delta t}^\alpha u^j \leq \lambda_1 u^j + \lambda_2 u^{j-1} + \lambda_3 u^{j-2} + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1} + f^j, \quad j = 1, 2 \dots, \quad (16)$$

then, there exists a positive constant  $\Delta t^*$ , for  $\Delta t < \Delta t^*$ , the following holds

$$u^n \leq 2 \left( \lambda_4 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1 + \alpha)} M + \lambda_5 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1 + \alpha)} M + \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1 + \alpha)} + 2M + \lambda_2 M \Delta t^\alpha + 2\lambda_3 M \Delta t^\alpha \right) E_\alpha(2\Gamma(\alpha) \lambda t_n^\alpha), \quad 1 \leq n \leq N, \quad (17)$$

where  $\lambda = \lambda_1 + (1/(g_0^{(\alpha)} - g_1^{(\alpha)}))g_0^{(\alpha)} - g_1^{(\alpha)}\lambda_2 + (1/(g_1^{(\alpha)} - g_2^{(\alpha)}))\lambda_3 + (1/(g_{m-1}^{(\alpha)} - g_m^{(\alpha)}))\lambda_4 + (1/(g_m^{(\alpha)} - g_{m+1}^{(\alpha)}))\lambda_5$ ,  $E_\alpha(z) = \sum_{k=0}^\infty (z^k / \Gamma(1 + k\alpha))$  is the Mittag-Leffler function, and  $M = \max \{u^{-m}, u^{-m+1}, \dots, u^0\}$ .

*Proof.* By using the definition of  ${}^R D_{\Delta t}^\alpha u^n$  in (13), we have

$$\sum_{k=1}^j g_{j-k}^{(\alpha)} \delta_k u^k + g_j^{(\alpha)} u^0 \leq \Delta t^\alpha (\lambda_1 u^j + \lambda_2 u^{j-1} + \lambda_3 u^{j-2} + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1}) + \Delta t^\alpha f^j. \quad (18)$$

Multiplying equation (18) by  $\phi_{n-j}$  and summing the index  $j$  from 1 to  $n$ , we get

$$\begin{aligned} \sum_{j=1}^n \phi_{n-j} \sum_{k=1}^j g_{j-k}^{(\alpha)} \delta_t u^k &\leq \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} (\lambda_1 u^j + \lambda_2 u^{j-1} + \lambda_3 u^{j-2} + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1}) \\ &\quad + \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} f^j - \sum_{j=1}^n \phi_{n-j} g_j^{(\alpha)} u^0. \end{aligned} \tag{19}$$

We change the order of summation and make use of the definition of  $\phi_{n-j}$  to obtain

$$\sum_{j=1}^n \phi_{n-j} \sum_{k=1}^j g_{j-k}^{(\alpha)} \delta_t u^k = \sum_{k=1}^n \delta_t u^k \sum_{j=1}^k \phi_{n-j} g_{j-k}^{(\alpha)} = \sum_{k=1}^n \delta_t u^k = u^n - u^0, \tag{20}$$

and using Lemma 4, we have

$$\begin{aligned} \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} f^j &\leq \Delta t^\alpha \max_{1 \leq j \leq n} f^j \sum_{j=1}^n \phi_{n-j} \leq \Delta t^\alpha \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} \\ &= \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)}. \end{aligned} \tag{21}$$

Noticing  $g_j^{(\alpha)}$  is monotone decreasing and using Lemma 4, we have

$$-\sum_{j=1}^n \phi_{n-j} g_j^{(\alpha)} u^0 \leq \sum_{j=1}^n \phi_{n-j} g_j^{(\alpha)} u^0 \leq u^0 \sum_{j=1}^n \phi_{n-j} g_{j-1}^{(\alpha)} = u^0. \tag{22}$$

Substituting (20), (21), and (22) into (19), we can obtain

$$\begin{aligned} u^n &\leq \Delta t^\alpha \sum_{j=1}^n \phi_{n-j} (\lambda_1 u^j + \lambda_2 u^{j-1} + \lambda_3 u^{j-2} + \lambda_4 u^{j-m} + \lambda_5 u^{j-m-1}) \\ &\quad + 2u^0 + \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)}. \end{aligned} \tag{23}$$

Applying Lemma 4, we have

$$\begin{aligned} \Delta t^\alpha \sum_{j=1}^m \phi_{n-j} u^{j-m} &\leq \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M, \\ \Delta t^\alpha \sum_{j=1}^{m+1} \phi_{n-j} u^{j-m-1} &\leq \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M. \end{aligned} \tag{24}$$

Therefore,

$$\begin{aligned} \lambda_4 \Delta t^\alpha \sum_{j=1}^m \phi_{n-j} u^{j-m} + \lambda_5 \Delta t^\alpha \sum_{j=1}^{m+1} \phi_{n-j} u^{j-m-1} + 2u^0 + \lambda_2 \Delta t^\alpha \phi_{n-1} u^0 \\ + \lambda_3 \Delta t^\alpha (\phi_{n-1} u^{-1} + \phi_{n-2} u^0) &\leq \lambda_4 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M \\ + \lambda_5 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M + 2M + \lambda_2 M \Delta t^\alpha + 2\lambda_3 M \Delta t^\alpha. \end{aligned} \tag{25}$$

Denote

$$\begin{aligned} \Psi_n &= \lambda_4 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M + \lambda_5 \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} M + \max_{1 \leq j \leq n} f^j \frac{\Gamma(\alpha) t_n^\alpha}{\Gamma(1+\alpha)} \\ &\quad + 2M + \lambda_2 M \Delta t^\alpha + 2\lambda_3 M \Delta t^\alpha, \end{aligned} \tag{26}$$

Equation (23) can be rewritten as

$$\begin{aligned} (1 - \lambda_1 \Delta t^\alpha) u^n &\leq \lambda_1 \Delta t^\alpha \sum_{j=1}^{n-1} \phi_{n-j} u^j + \lambda_2 \Delta t^\alpha \sum_{j=2}^n \phi_{n-j} u^{j-1} \\ &\quad + \lambda_3 \Delta t^\alpha \sum_{j=3}^n \phi_{n-j} u^{j-2} + \lambda_4 \Delta t^\alpha \sum_{j=m+1}^n \phi_{n-j} u^{j-m} \\ &\quad + \lambda_5 \Delta t^\alpha \sum_{j=m+2}^n \phi_{n-j} u^{j-m-1} + \Psi_n. \end{aligned} \tag{27}$$

Let  $\Delta t^* = \sqrt[n]{1/(2\lambda_1)}$ , when  $\Delta t \leq \Delta t^*$ , we have

$$\begin{aligned} u^n &\leq 2\Psi_n + 2\Delta t^\alpha \left[ \lambda_1 \sum_{j=1}^{n-1} \phi_{n-j} u^j + \lambda_2 \sum_{j=2}^n \phi_{n-j} u^{j-1} + \lambda_3 \sum_{j=3}^n \phi_{n-j} u^{j-2} \right. \\ &\quad \left. + \lambda_4 \sum_{j=m+1}^n \phi_{n-j} u^{j-m} + \lambda_5 \sum_{j=m+2}^n \phi_{n-j} u^{j-m-1} \right]. \end{aligned} \tag{28}$$

Let  $V = (u^n, u^{n-1}, \dots, u^1)^T$ , then (28) can be rewritten in the following matrix form:

$$V \leq 2\Psi_n \bar{e} + (\lambda_1 W_1 + \lambda_2 W_2 + \lambda_3 W_3 + \lambda_4 W_4 + \lambda_5 W_5) V, \tag{29}$$

where

$$W_1 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \phi_1 & \phi_2 & \cdots & \phi_{n-2} & \phi_{n-1} \\ 0 & 0 & \phi_1 & \cdots & \phi_{n-3} & \phi_{n-2} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \phi_1 & \phi_2 \\ 0 & 0 & 0 & \cdots & 0 & \phi_1 \\ 0 & 0 & 0 & 0 & \cdots & 0 \end{pmatrix}_{n \times n},$$

$$W_2 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \phi_0 & \phi_1 & \cdots & \phi_{n-3} & \phi_{n-2} \\ 0 & 0 & \phi_0 & \cdots & \phi_{n-4} & \phi_{n-3} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & \phi_0 & \phi_1 \\ 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & 0 & 0 & 0 & \cdots & 0 \end{pmatrix}_{n \times n},$$

$$W_3 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & 0 & \phi_0 & \cdots & \phi_{n-4} & \phi_{n-3} \\ 0 & 0 & 0 & \cdots & \phi_{n-5} & \phi_{n-4} \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}_{n \times n},$$

$$W_4 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \cdots & 0 & \phi_0 & \phi_1 & \cdots & \phi_{n-m-2} & \phi_{n-m-1} \\ 0 & \cdots & 0 & 0 & \phi_0 & \cdots & \phi_{n-m-3} & \phi_{n-m-2} \\ \vdots & \cdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & \phi_0 & \phi_1 \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & & 0 & 0 & 0 & \cdots & 0 & 0 \\ \vdots & \cdots & \vdots & \vdots & \vdots & \cdots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}_{n \times n},$$

$$W_5 = 2(\Delta t)^\alpha \begin{pmatrix} 0 & \cdots & 0 & 0 & \phi_0 & \cdots & \phi_{n-m-3} & \phi_{n-m-2} \\ 0 & \cdots & 0 & 0 & 0 & \cdots & \phi_{n-m-4} & \phi_{n-m-3} \\ \vdots & \cdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & \phi_0 \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 \\ 0 & & 0 & 0 & 0 & \cdots & 0 & 0 \\ \vdots & \cdots & \vdots & \vdots & \vdots & \cdots & \vdots & \vdots \\ 0 & \cdots & 0 & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}_{n \times n} \quad (30)$$

Since the definition of  $\phi_n$ , we have

$$\phi_{n-j} \leq \frac{1}{g_{j-1}^{(\alpha)} - g_j^{(\alpha)}} \phi_n. \quad (31)$$

Then,

$$\begin{aligned} W_2 V &\leq \frac{1}{g_0^{(\alpha)} - g_1^{(\alpha)}} W_1 V, \\ W_3 V &\leq \frac{1}{g_1^{(\alpha)} - g_2^{(\alpha)}} W_1 V, \\ W_4 V &\leq \frac{1}{g_{m-1}^{(\alpha)} - g_m^{(\alpha)}} W_1 V, \\ W_5 V &\leq \frac{1}{g_m^{(\alpha)} - g_{m+1}^{(\alpha)}} W_1 V. \end{aligned} \quad (32)$$

Hence, (29) can be shown as follows

$$\begin{aligned} V &\leq \left( \lambda_1 + \frac{1}{g_0^{(\alpha)} - g_1^{(\alpha)}} \lambda_2 + \frac{1}{g_1^{(\alpha)} - g_2^{(\alpha)}} \lambda_3 + \frac{1}{g_{m-1}^{(\alpha)} - g_m^{(\alpha)}} \lambda_4 \right. \\ &\quad \left. + \frac{1}{g_m^{(\alpha)} - g_{m+1}^{(\alpha)}} \lambda_5 \right) W_1 V + 2\Psi_n \bar{e} = WV + 2\Psi_n \bar{e}, \end{aligned} \quad (33)$$

where  $W = \lambda W_1$ .

Therefore,

$$\begin{aligned} V &\leq WV + 2\Psi_n \bar{e} \leq W(WV + 2\Psi_n \bar{e}) + 2\Psi_n \bar{e} \\ &= W^2 V + 2\Psi_n \sum_{j=0}^1 W^j \bar{e} \leq \cdots \leq W^n V + 2\Psi_n \sum_{j=0}^{n-1} W^j \bar{e}. \end{aligned} \quad (34)$$

According to Lemma 5, the result can be proved.

**Lemma 7** (see [51]). *For any sequence  $\{e^k\}_{k=0}^N \subset X_h$ , the following inequality holds:*

$$\left\langle {}^R D_{\Delta t}^\alpha e^k, \left(1 - \frac{\alpha}{2}\right) e^k + \frac{\alpha}{2} e^{k-1} \right\rangle \geq \frac{1}{2} D_{\Delta t}^\alpha \|e^k\|^2, \quad 1 \leq k \leq N. \quad (35)$$

**Lemma 8** (see [52]). *There exists a positive constant  $C_\Omega$ , independent of  $h$ , for any  $v \in H^s(\Omega) \cap H_0^1(\Omega)$ , such that*

$$\|v - R_h v\|_{L^2} + h \|\nabla(v - R_h v)\|_{L^2} \leq C_\Omega h^s \|v\|_{H^s}, \quad 1 \leq s \leq r + 1. \quad (36)$$

**3.2. Proof of Theorem 1.** Now, we are ready to prove our main results.

*Proof.* Taking  $t = t_{n-(\alpha/2)}$  in the first equation (1), we can find that  $u^n$  satisfies the following equation:

$$\left\langle {}^R D_{\Delta t}^\alpha u^n, v \right\rangle + \langle \nabla u^{n,\alpha}, \nabla v \rangle = \left\langle f\left(t_{n-(\alpha/2)}, u \wedge^{n,\alpha}, u^{n-m,\alpha}\right), v \right\rangle + \langle P^n, v \rangle, \quad (37)$$

for  $n = 1, 2, 3, \dots, N$  and  $\forall v \in X_h$ , where

$$\begin{aligned} P^n &= {}^R D_{\Delta t}^\alpha u^n - {}^R D_{t_{n-(\alpha/2)}}^\alpha u + \Delta u^{n-(\alpha/2)} - \Delta u^{n,\alpha} \\ &+ f\left(t_{n-(\alpha/2)}, u^{n-(\alpha/2)}, u^{n-m_r-(\alpha/2)}\right) \\ &- f\left(t_{n-(\alpha/2)}, u^{\wedge n,\alpha}, u^{n-m_r,\alpha}\right). \end{aligned} \quad (38)$$

Now, we estimate the error of  $\|P^n\|$ . Actually, from the definition of  $u^{n,\alpha}$  and  $u^{\wedge n,\alpha}$  and the regularity of the exact solution (8), we can obtain that

$$\begin{aligned} \|u^{n-(\alpha/2)} - u^{n,\alpha}\| &= \left\| \left(1 - \frac{\alpha}{2}\right) u^{n-(\alpha/2)} + \frac{\alpha}{2} u^{n-(\alpha/2)} - \left(1 - \frac{\alpha}{2}\right) u^{n-(\alpha/2)} u^{n-1} \right\| \\ &= \left\| \left(1 - \frac{\alpha}{2}\right) \left(u^{n-(\alpha/2)} - u^n\right) + \frac{\alpha}{2} \left(u^{n-(\alpha/2)} - u^{n-1}\right) \right\| \\ &= \left\| -\left(1 - \frac{\alpha}{2}\right) + \frac{\alpha}{2} \Delta t u'(\xi_1) + \left(1 - \frac{\alpha}{2}\right) + \frac{\alpha}{2} \Delta t u'(\xi_2) \right\| \\ &= \left(1 - \frac{\alpha}{2}\right) + \frac{\alpha}{2} \Delta t \|u'(\xi_2) - u'(\xi_1)\| \\ &\leq \left(1 - \frac{\alpha}{2}\right) + \frac{\alpha}{2} \Delta t \int_{t_{n-1}}^{t_n} \|u_{tt}(s)\| ds \leq C_1 \Delta t^2, \end{aligned} \quad (39)$$

$$\begin{aligned} \|u^{n-(\alpha/2)} - u^{\wedge n,\alpha}\| &= \|u^{n-(\alpha/2)} - \left(2 - \frac{\alpha}{2}\right) u^{n-1} + \left(1 - \frac{\alpha}{2}\right) u^{n-2}\| \\ &= \left\| \left(2 - \frac{\alpha}{2}\right) u^{n-(\alpha/2)} - \left(2 - \frac{\alpha}{2}\right) u^{n-1} \right. \\ &\quad \left. + \left(1 - \frac{\alpha}{2}\right) u^{n-2} - \left(1 - \frac{\alpha}{2}\right) u^{n-(\alpha/2)} \right\| \\ &= \left\| \left(2 - \frac{\alpha}{2}\right) \left(u^{n-(\alpha/2)} - u^{n-1}\right) \right. \\ &\quad \left. + \left(1 - \frac{\alpha}{2}\right) \left(u^{n-2} - u^{n-(\alpha/2)}\right) \right\| \\ &= \left\| \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t u'(\xi_3) \right. \\ &\quad \left. - \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t u'(\xi_4) \right\| \\ &= \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t \|u'(\xi_3) - u'(\xi_4)\| \\ &\leq \left(2 - \frac{\alpha}{2}\right) \left(1 - \frac{\alpha}{2}\right) \Delta t \int_{t_{n-2}}^{t_{n-1}} \|u_{tt}(s)\| ds \leq C_2 \Delta t^2, \end{aligned} \quad (40)$$

where  $\xi_1 \in (t_{n-(\alpha/2)}, t_n)$ ,  $\xi_2 \in (t_{n-1}, t_{n-(\alpha/2)})$ ,  $\xi_3 \in (t_{n-(\alpha/2)}, t_{n-1})$ ,  $\xi_4 \in (t_{n-2}, t_{n-(\alpha/2)})$ ,  $C_1 = (1 - (\alpha/2))(\alpha/2)K$ ,  $C_2 = (2 - (\alpha/2))(1 - (\alpha/2))K$  are constants.

Applying (39) and (40) and the Lipschitz condition,

$$\begin{aligned} \|f\left(t_{n-(\alpha/2)}, u^{n-(\alpha/2)}, u^{n-m_r-(\alpha/2)}\right) - f\left(t_{n-(\alpha/2)}, u^{\wedge n,\alpha}, u^{n-m_r,\alpha}\right)\| \\ \leq (L_1 C_1 + L_2 C_2) \Delta t^2, \\ \|\Delta(u^{n,\alpha} - u^{n-(\alpha/2)})\| \leq C_1 \Delta t^2, \end{aligned} \quad (41)$$

which further implies that

$$\|P^n\| \leq C_K (\Delta t)^2, \quad n = 1, 2, 3, \dots, N, \quad (42)$$

here  $C_K = L_1 C_1 + L_2 C_2$ .

Denote  $\theta_h^n = R_h u^n - U_h^n$ ,  $n = 0, 1, \dots, N$ .

Substituting fully scheme (5) from equation (37) and using the property in (7), we can get that

$$\langle {}^R D_{\Delta t}^\alpha \theta_h^n, v \rangle + \langle \nabla \theta_h^{n,\alpha}, v \rangle = \langle R_1^n, v \rangle + \langle P^n, v \rangle - \langle {}^R D_{\Delta t}^\alpha (u^n - R_h u^n), v \rangle, \quad (43)$$

where

$$R_1^n = f\left(t_{n-(\alpha/2)}, \widehat{U}_h^{n,\alpha}, U_h^{n-m_r,\alpha}\right) - f\left(t_{n-(\alpha/2)}, u^{\wedge n,\alpha}, u^{n-m_r,\alpha}\right). \quad (44)$$

Setting  $v = \theta_h^{n,\alpha}$  and applying the Cauchy-Schwarz inequality, it holds that

$$\langle {}^R D_{\Delta t}^\alpha \theta_h^n, \theta_h^{n,\alpha} \rangle + \|\nabla \theta_h^{n,\alpha}\|^2 \leq \|R_1^n\| \|\theta_h^{n,\alpha}\| + \|P^n\| \|\theta_h^{n,\alpha}\| + \|{}^R D_{\Delta t}^\alpha (u^n - R_h u^n)\| \|\theta_h^{n,\alpha}\|. \quad (45)$$

Noticing the fact  $ab \leq 1/2(a^2 + b^2)$  and  $\|\nabla \theta_h^{n,\alpha}\|^2 \geq 0$ ,

$$\begin{aligned} \langle {}^R D_{\Delta t}^\alpha \theta_h^n, \theta_h^{n,\alpha} \rangle &\leq \frac{1}{2} (\|R_1^n\|^2 + \|P^n\|^2 + \|{}^R D_{\Delta t}^\alpha (u^n - R_h u^n)\|^2) \\ &\quad + \frac{3}{2} \|\theta_h^{n,\alpha}\|^2. \end{aligned} \quad (46)$$

Together with (9) and (36), we can arrive that

$$\|{}^R D_{\Delta t}^\alpha (u^n - R_h u^n)\| \leq C_\Omega h^{r+1} \|{}^R D_{\Delta t}^\alpha u^n\|_{H^{r+1}} \leq C_\Omega K h^{r+1}. \quad (47)$$

$$\begin{aligned} \|u^{\wedge n,\alpha} - R_h u^{\wedge n,\alpha}\| &= \left\| \left(2 - \frac{\alpha}{2}\right) u^{n-1} - \left(1 - \frac{\alpha}{2}\right) u^{n-2} \right. \\ &\quad \left. - \left(2 - \frac{\alpha}{2}\right) R_h u^{n-1} + \left(1 - \frac{\alpha}{2}\right) R_h u^{n-2} \right\| \\ &\leq \left(2 - \frac{\alpha}{2}\right) \|u^{n-1} - R_h u^{n-1}\| + \left(1 - \frac{\alpha}{2}\right) \|u^{n-2} - R_h u^{n-2}\| \\ &\leq \left(2 - \frac{\alpha}{2}\right) C_\Omega h^{r+1} \|u^{n-1}\|_{H^{r+1}} \\ &\quad + \left(1 - \frac{\alpha}{2}\right) C_\Omega h^{r+1} \|u^{n-2}\|_{H^{r+1}} \\ &\leq \left(2 - \frac{\alpha}{2}\right) C_\Omega K h^{r+1} + \left(1 - \frac{\alpha}{2}\right) C_\Omega K h^{r+1} \leq C_3 h^{r+1}. \end{aligned} \quad (48)$$

Similarly, we have

$$\begin{aligned}
\|u^{n-m_r, \alpha} - R_h u^{n-m_r, \alpha}\| &= \left\| \left(1 - \frac{\alpha}{2}\right) u^{n-m_r} + \frac{\alpha}{2} u^{n-m_r-1} \right. \\
&\quad \left. - \left(1 - \frac{\alpha}{2}\right) R_h u^{n-m_r} - \frac{\alpha}{2} R_h u^{n-m_r-1} \right\| \\
&\leq \left(1 - \frac{\alpha}{2}\right) C_{\Omega} K h^{r+1} + \frac{\alpha}{2} C_{\Omega} K h^{r+1} \\
&\leq C_4 h^{r+1},
\end{aligned} \tag{49}$$

where  $C_3 = 2(2 - (\alpha/2))C_{\Omega}K$ ,  $C_4 = 2 \max \{(1 - (\alpha/2)), (\alpha/2)\} C_{\Omega}K$ .

Therefore,

$$\begin{aligned}
\|R_1^n\| &= \|f(t_{n-(\alpha/2)}, u^{\wedge, n, \alpha}, u^{n-m_r, \alpha}) - f(t_{n-(\alpha/2)}, \widehat{U}_h^{n, \alpha}, U_h^{n-m_r, \alpha})\| \\
&\leq L_1 \|u^{\wedge, n, \alpha} - \widehat{U}_h^{n, \alpha}\| + L_2 \|u^{n-m_r, \alpha} - U_h^{n-m_r, \alpha}\| \\
&\leq L_1 \|\widehat{\theta}_h^{n, \alpha}\| + L_2 \|\theta_h^{n-m_r, \alpha}\| + L_1 \|u^{\wedge, n, \alpha} - R_h u^{\wedge, n, \alpha}\| \\
&\quad + L_2 \|u^{n-m_r, \alpha} - R_h u^{n-m_r, \alpha}\| \leq L_1 \|\widehat{\theta}_h^{n, \alpha}\| + L_2 \|\theta_h^{n-m_r, \alpha}\| \\
&\quad + (L_1 C_3 + L_2 C_4) h^{r+1}.
\end{aligned} \tag{50}$$

Substituting (42), (47), and (50) into (46) and the fact  $(a + b + c)^2 \leq 3a^2 + 3b^2 + 3c^2$ , we can get

$$\begin{aligned}
\langle {}^R D_{\Delta t}^{\alpha} \theta_h^n, \theta_h^{n, \alpha} \rangle &\leq \frac{3}{2} \|\theta_h^{n, \alpha}\|^2 + \frac{3L_1^2}{2} \|\widehat{\theta}_h^{n, \alpha}\|^2 + \frac{3L_2^2}{2} \|\theta_h^{n-m_r, \alpha}\|^2 \\
&\quad + \frac{C_K^2}{2} (\Delta t)^4 + \frac{1}{2} [3(L_1^2 C_3^2 + L_2^2 C_4^2) + (C_K K)^2] h^{2(r+1)} \\
&\leq \frac{3}{2} \|\theta_h^{n, \alpha}\|^2 + \frac{3L_1^2}{2} \|\widehat{\theta}_h^{n, \alpha}\|^2 + \frac{3L_2^2}{2} \|\theta_h^{n-m_r, \alpha}\|^2 \\
&\quad + \frac{C_4}{2} (\Delta t^2 + h^{r+1})^2,
\end{aligned} \tag{51}$$

where  $C_4 = \max \{C_K^2, 3(L_1^2 C_3^2 + L_2^2 C_4^2) + (C_K K)^2\}$ .

Applying Lemma 7, we have

$${}^R D_{\Delta t}^{\alpha} \|\theta_h^n\|^2 \leq 3\|\theta_h^{n, \alpha}\|^2 + 3L_1^2 \|\widehat{\theta}_h^{n, \alpha}\|^2 + 3L_2^2 \|\theta_h^{n-m_r, \alpha}\|^2 + C_4 (\Delta t^2 + h^{r+1})^2. \tag{52}$$

TABLE 1: The errors and convergence orders in temporal direction by using Q-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	$1.6856e - 03$	*	$5.3999e - 03$	*
10	$2.9420e - 04$	2.5184	$1.2503e - 03$	2.1106
20	$5.9619e - 05$	2.3030	$3.0266e - 04$	2.0465
40	$1.3851e - 05$	2.1058	$7.4700e - 05$	2.0185

In terms of the definition of  $\|\theta_h^{n, \alpha}\|$  and  $\widehat{\theta}_h^{n, \alpha}$ , we obtain

$$\begin{aligned}
{}^R D_{\Delta t}^{\alpha} \|\theta_h^n\|^2 &\leq 3 \left(1 - \frac{\alpha}{2}\right)^2 \|\theta_h^n\|^2 + \left(3 \left(\frac{\alpha}{2}\right)^2 + 3L_1^2 \left(2 - \frac{\alpha}{2}\right)^2\right) \|\theta_h^{n-1}\|^2 \\
&\quad + 3L_1^2 \left(1 - \frac{\alpha}{2}\right)^2 \|\theta_h^{n-2}\|^2 + 3L_2^2 \left(1 - \frac{\alpha}{2}\right)^2 \|\theta_h^{n-m_r}\|^2 \\
&\quad + 3L_2^2 \left(\frac{\alpha}{2}\right)^2 \|\theta_h^{n-m_r-1}\|^2 + C_4 (\Delta t^2 + h^{r+1})^2.
\end{aligned} \tag{53}$$

Using Theorem 6, we can find a positive constant  $\Delta t^*$  such that  $\Delta t \leq \Delta t^*$ , then

$$\|\theta_h^n\|^2 \leq C_5 (\Delta t^2 + h^{r+1})^2, \tag{54}$$

where  $C_5$  is a nonnegative constant which only depends on  $L_1, L_2, C_4, C_K, C_{\Omega}$ . In terms of the definition of  $\theta_h^n$ , we have

$$\|u^n - U_h^n\| \leq \|u^n - R_h u^n\| + \|R_h u^n - U_h^n\| \leq C_1^* (\Delta t^2 + h^{r+1}). \tag{55}$$

Then, we complete the proof.

## 4. Numerical Examples

In this section, we give two examples to verify our theoretical results. The errors are all calculated in L2-norm.

*Example 1.* Consider the nonlinear time-fractional Mackey-Glass-type equation

$$\begin{cases}
{}^R D_t^{\alpha} u(x, y, t) = \Delta u(x, y, t) - 2u(x, y, t) + \frac{u(x, y, t - 0.1)}{1 + u^2(x, y, t - 0.1)} + f(x, y, t), & (x, y) \in [0, 1]^2, t \in [0, 1], \\
u(x, y, t) = t^2 \sin(\pi x) \sin(\pi y), & (x, y) \in [0, 1]^2, t \in [-0.1, 0],
\end{cases} \tag{56}$$

TABLE 2: The errors and convergence orders in spatial direction by using L-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	$7.2603e-02$	*	$7.2065e-02$	*
10	$1.9449e-02$	1.9003	$1.9297e-02$	1.9009
20	$8.7594e-03$	1.9673	$8.6948e-03$	1.9662
40	$4.9508e-03$	1.9834	$4.9180e-03$	1.9807

TABLE 3: The errors and convergence orders in spatial direction by using Q-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	$2.0750e-03$	*	$2.0746e-03$	*
10	$2.4888e-04$	3.0596	$2.5148e-04$	3.0443
20	$7.3251e-05$	3.0165	$7.5802e-05$	2.9577
40	$3.0946e-05$	2.9952	$3.4200e-05$	2.7666

where

$$f(x, y, t) = \frac{2t^{2-\alpha}}{\Gamma(3-\alpha)} \sin(\pi x) \sin(\pi y) + 2t^2 \pi^2 \sin(\pi x) \sin(\pi y) - 2t^2 \sin(\pi x) \sin(\pi y) - \frac{(t-0.1)^2 \sin(\pi x) \sin(\pi y)}{1 + [(t-0.1)^2 \sin(\pi x) \sin(\pi y)]^2}. \quad (57)$$

The exact solution is given as

$$u(x, t) = t^2 \sin(\pi x) \sin(\pi y). \quad (58)$$

TABLE 4: The errors and orders in temporal and spatial direction by using L-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
5	$8.3275e-02$	*	$8.3375e-02$	*
10	$2.2615e-02$	1.8806	$2.2732e-02$	1.8749
20	$5.8356e-03$	1.9543	$5.8662e-03$	1.9542
40	$1.4707e-03$	1.9884	$1.4784e-03$	1.9884

TABLE 5: The errors and orders in temporal direction and spatial direction by using Q-FEM.

$M$	$\alpha = 0.4$		$\alpha = 0.6$	
	Errors	Orders	Errors	Orders
8	$6.7379e-04$	*	$6.9141e-04$	*
$N = M^{(3/2)}$ 10	$3.1416e-04$	3.0459	$3.4945e-04$	3.0579
12	$1.9415e-04$	3.0968	$1.9787e-04$	3.1196
14	$1.1891e-04$	3.1806	$1.1992e-04$	3.2485

In order to test the convergence order in temporal direction, we fixed  $M = 40$  for  $\alpha = 0.4, \alpha = 0.6$  and different  $N$ . Similarly, to obtain the convergence order in spatial direction, we fixed  $N = 100$  for  $\alpha = 0.4, \alpha = 0.6$ , and different  $M$ . Table 1 gives the errors and convergence orders in temporal direction by using the Q-FEM. Table 1 shows that the convergence order in temporal direction is 2. Similarly, Tables 2 and 3 give the errors and convergence orders in spatial direction by using the L-FEM and Q-FEM, respectively. These numerical results correspond to our theoretical convergence order.

*Example 2.* Consider the following nonlinear time-fractional Nicholson's blowflies equation

$$\begin{cases} {}^R D_t^\alpha u(x, y, z, t) = \Delta u(x, y, z, t) - 2u(x, y, z, t) + u(x, y, z, t - 0.1) \exp\{-u(x, y, z, t - 0.1)\} + f(x, y, z, t), & (x, y, z) \in [0, 1]^3, t \in [0, 1], \\ u(x, y, z, t) = t^2 \sin(\pi x) \sin(\pi y) \sin(\pi z), & (x, y, z) \in [0, 1]^3, t \in [-0.1, 0], \end{cases} \quad (59)$$

where

$$f(x, y, z, t) = (2t^{2-\alpha}/\Gamma(3-\alpha)) \sin(\pi x) \sin(\pi y) \sin(\pi z) + 2t^2(\pi^2 - 1) \sin(\pi x) \sin(\pi y) \sin(\pi z) - (-0.1)^2 \sin(\pi x) \sin(\pi y) \sin(\pi z) \exp\{-(-0.1)^2 \sin(\pi x) \sin(\pi y) \sin(\pi z)\}, \quad (60)$$

the exact solution is given as

$$u(x, t) = t^2 \sin(\pi x) \sin(\pi y) \sin(\pi z). \quad (61)$$

In this example, in order to test the convergence order in temporal and spatial direction, we solve this problem by using the L-FEM with  $M = N$  and the Q-FEM with  $N = M^{(3/2)}$ , respectively. Tables 4 and 5 show that the convergence orders in temporal and spatial direction are 2 and 3,

respectively. The numerical results confirm our theoretical convergence order.

## 5. Conclusions

We proposed a linearized fractional Crank-Nicolson-Galerkin FEM for the nonlinear fractional parabolic equations with time delay. A novel fractional Grönwall-type inequality is developed. With the help of the inequality, we prove convergence of the numerical scheme. Numerical examples confirm our theoretical results.

## Data Availability

The data used to support the findings of this study are included within the article.

## Conflicts of Interest

The authors declare that they have no conflicts of interest.

## Acknowledgments

This work is supported by the Natural Science Foundation of Hunan Province (Grant No. 2018JJ3628) and the National Natural Science Foundation of China (Grant Nos.12071488 and 11971488).

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## Research Article

# L1-Multiscale Galerkin's Scheme with Multilevel Augmentation Algorithm for Solving Time Fractional Burgers' Equation

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Received 23 January 2021; Accepted 11 February 2021; Published 2 March 2021

Academic Editor: Qifeng Zhang

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In this paper, we consider the initial boundary value problem of the time fractional Burgers equation. A fully discrete scheme is proposed for the time fractional nonlinear Burgers equation with time discretized by L1-type formula and space discretized by the multiscale Galerkin method. The optimal convergence orders reach  $\mathcal{O}(\tau^{2-\alpha} + h^r)$  in the  $L^2$  norm and  $\mathcal{O}(\tau^{2-\alpha} + h^{r-1})$  in the  $H^1$  norm, respectively, in which  $\tau$  is the time step size,  $h$  is the space step size, and  $r$  is the order of piecewise polynomial space. Then, a fast multilevel augmentation method (MAM) is developed for solving the nonlinear algebraic equations resulting from the fully discrete scheme at each time step. We show that the MAM preserves the optimal convergence orders, and the computational cost is greatly reduced. Numerical experiments are presented to verify the theoretical analysis, and comparisons between MAM and Newton's method show the efficiency of our algorithm.

## 1. Introduction

In this paper, we consider the following time fractional Burgers equation [1–7]:

$${}_0^c D_t^\alpha u(x, t) + u(x, t)u_x(x, t) - u_{xx}(x, t) = f(x, t), \quad (x, t) \in \Omega, \quad (1)$$

with the initial and boundary conditions, given by

$$\begin{aligned} u(x, 0) &= u_0(x), & 0 \leq x \leq 1, \\ u(0, t) &= u(1, t) = 0, & 0 < t \leq T, \end{aligned} \quad (2)$$

where  $0 < \alpha < 1, \Omega = \{(x, t) \mid 0 \leq x \leq 1, 0 < t \leq T\}, u_0(x)$  and  $f(x, t)$  are given functions, and the notation  ${}_0^c D_t^\alpha$  denotes the

Caputo fractional partial derivative of order  $\alpha$ , defined by

$${}_0^c D_t^\alpha u(x, t) = \frac{1}{\Gamma(1-\alpha)} \int_0^t \frac{1}{(t-s)^\alpha} \frac{\partial u(x, s)}{\partial s} ds, \quad \alpha \in (0, 1), \quad (3)$$

in which  $\Gamma(\cdot)$  represents the Gamma function.

The time fractional Burgers equation is a kind of nonlinear subdiffusion convection equation occurring in several physical problems such as unidirectional propagation of weakly nonlinear acoustic waves through a gas-filled pipe, propagation of weak shock, compressible turbulence shallow-water waves, shock waves in a viscous medium, waves in bubbly liquids, and electromagnetic waves [1, 4, 8]. Till now, there have been several analytical techniques developed to solve the time fractional Burgers equation. These methods include the Cole-Hopf transformation, Laplace transform, variable separation method [8], Adomian decomposition method [4], homotopy analysis method [6], and so on.

However, even if some fractional differential equations can be solved, the expressions of their exact solutions are often expressed by special functions, which are difficult to apply in practice. Moreover, due to the nonlocality of the fractional operators, analytical methods do not always work well on most fractional differential equations in real applications. Hence, it is of great importance to develop reliable and efficient numerical methods for solving fractional differential equations. Nowadays, the numerical methods cover the quadratic B-spline Galerkin method [2], cubic B-spline finite element method [3], finite difference methods [1, 9–13], and Fourier pseudospectral schemes [14]. There are also some other numerical methods (see, for example, [8, 15–17]).

In this paper, we first present a fully discrete scheme for solving the time fractional Burgers equation with the time approximated by the  $L1$ -type formula and the space discretization based on the multiscale Galerkin method. We give rigorous convergence analysis for the fully discrete scheme, which shows that the scheme enjoys the optimal convergence order  $\mathcal{O}(\tau^{2-\alpha} + h^r)$  in the  $L^2$  norm and  $\mathcal{O}(\tau^{2-\alpha} + h^{r-1})$  in the  $H^1$  norm, respectively, where  $\tau, h$ , and  $r$  are the time step size, space step size, and the order of piecewise polynomial space, respectively. Since the time fractional Burgers equation is a nonlinear differential equation, the fully discrete scheme results in a system of nonlinear algebraic equation at each time step. Iteration methods such as the Newton iteration method and the quasi-Newton iteration method are often employed to solve these nonlinear equations. In this case, a large amount of computational effort is demanded to compute and update the Jacobian matrix in each iteration process. The higher accuracy of the approximate solution is required, the larger dimension of the subspace is needed, and the longer computational time is consumed. To overcome this problem, we develop the multilevel augmentation method for solving the fully discrete scheme. The MAM solves a nonlinear equation at a high level consisting of two parts: solving the nonlinear equation only in a fixed initial subspace with the dimension much lower than that of the whole approximate subspace; compensating the error by matrix-vector multiplications at the high level. The MAM reduces the computational costs significantly and leads to a fast solution for the fully discrete scheme. We prove that the MAM preserves the same optimal convergence order as the original fully discrete scheme. The idea of MAM was first introduced in [18] for solving the linear Fredholm integral equations of the second kind. The theoretical setting of MAM was established by Chen et al. in [19] for solving operator equations covering both first kind and second kind equations; they further develop MAM for solving the nonlinear Hammerstein integral equation in [20]. We modified the framework and extended the idea of MAM to solve general nonlinear operator equations of the second kind and applied it to the Sine-Gordon equation in [21]. Readers are referred to [22–27] and the references therein for more applications of MAM.

This paper is organized in seven sections. In “Preliminaries,” some necessary notations, multiscale orthonormal bases in Sobolev space, and useful lemmas are introduced. In “ $L1$  Scheme for Discretization of Caputo Derivative in Time,”

we introduce the  $L1$ -formula for time discretization. In “Fully Discrete Scheme and Convergence,” a fully discrete scheme for time fractional Burgers equation is established, and the convergence analysis are given. The MAM and its convergence analysis are developed in “Multilevel Augmentation Method for Solving the Fully Discrete Scheme.” The numerical experiments are provided in “Numerical Experiments” to verify the theoretical estimates. Finally, a conclusion is included in “Conclusion.”

## 2. Preliminaries

Denote  $I = [0, 1]$ . Let  $(\cdot, \cdot)$  stand for the inner product on the space  $L^2(I)$  with the  $L^2$  norm  $\|\cdot\|_2$ . We denote by  $H_0^1(I)$  the Sobolev space of elements  $u$  satisfying the homogeneous boundary conditions that  $u(0) = u(1) = 0$ . The inner product and norm of  $H_0^1(I)$  are defined by

$$\begin{aligned} \langle u, v \rangle &:= (u', v') = \int_0^1 u'(x)v'(x)dx, \quad u, v \in H_0^1(I), \\ |u|_1 &:= \sqrt{\langle u, u \rangle}, \quad u \in H_0^1(I), \end{aligned} \quad (4)$$

respectively. Let  $n$  be a positive integer, we denote by  $\mathbb{X}_n$  the subspace of  $H_0^1(I)$  whose elements are the piecewise polynomials of order  $r$  with knots  $j/2^n, j - 1 \in \mathbb{Z}_{2^n-1}$ , where the notation  $\mathbb{Z}_n := \{0, 1, 2, \dots, n-1\}$ . Obviously, the sequence of  $\mathbb{X}_n$  is nested, that is

$$\mathbb{X}_n \subset \mathbb{X}_{n+1}, \quad n \in \mathbb{N}_0 := \{0, 1, 2, \dots\}, \quad (5)$$

which yields the following decomposition:

$$\mathbb{X}_n = \mathbb{X}_{n-1} \oplus {}^\perp \mathbb{W}_n = \mathbb{X}_0 \oplus {}^\perp \mathbb{W}_1 \oplus {}^\perp \mathbb{W}_2 \oplus {}^\perp \dots \oplus {}^\perp \mathbb{W}_n, \quad (6)$$

where  $\mathbb{W}_n$  is the orthogonal complement of  $\mathbb{X}_{n-1}$  in  $\mathbb{X}_n$ .

It is easily concluded from the definition of  $\mathbb{X}_n$  and  $\mathbb{W}_n$  that the dimensions of  $\mathbb{X}_n$  and  $\mathbb{W}_n$  are given by

$$x(n) := \dim(\mathbb{X}_n) = (r-1)2^n - 1 \quad \text{and} \quad w(n) := \dim(\mathbb{W}_n) = x(n) - x(n-1) = (r-1)2^{n-1}, \text{ respectively.}$$

Define two affine mappings on the interval  $I$  by  $\varphi_0(x) = x/2$  and  $\varphi_1(x) = x + 1/2, x \in I$ , which map the interval  $[0, 1]$  into  $[0, 1/2]$  and  $[1/2, 1]$ , respectively. Associated with the two mappings, we introduce two linear operators as follows:

$$\begin{aligned} (\mathcal{T}_0 u)(x) &:= \frac{\sqrt{2}}{2} u(\varphi_0^{-1}(x)) = \frac{\sqrt{2}}{2} u(2x), \\ (\mathcal{T}_1 u)(x) &:= \frac{\sqrt{2}}{2} u(\varphi_1^{-1}(x)) = \frac{\sqrt{2}}{2} u(2x-1). \end{aligned} \quad (7)$$

**Lemma 1** (see [26]). *Let  $w_{ij}, j \in \mathbb{Z}_{w(i)}$ , be an orthonormal basis of  $\mathbb{W}_i, i \geq 1$ . Then the functions  $\{\mathcal{T}_0 w_{ij}, \mathcal{T}_1 w_{ij} : j \in \mathbb{Z}_{w(i)}\}$  form an orthonormal basis for  $\mathbb{W}_{i+1}$ .*

Lemma 1 shows that the space  $\mathbb{W}_n$  can be recursively constructed by the linear operators  $\mathcal{T}_0$  and  $\mathcal{T}_1$  once  $\mathbb{W}_1$  has been given. Therefore, the basis of the space  $\mathbb{X}_n$  can be

Let  $k, m$  be two fixed positive integers and  $n := k + m$ .  
 Step 1: obtain the approximation of initial value function  
 $u_n^0 := \mathcal{P}_n u_0(x) = \sum_{(i,j) \in J_n} c_{ij} w_{ij}(x)$ ,  
 where  $c_{ij} = \langle u_0(x), w_{ij} \rangle_1, (i, j) \in J_n$ .  
 Step 2: for  $i = 1 : N$  ( $T = N\tau$ ), do the following:  
 (I): Solve  $u_k^i \in \mathbb{X}_k$  from (33) with  $n := k$ . Set  $u_{k,0}^i := u_k^i, l = 1$   
 (II): Compute  $u_{k,l}^{i,H} := (\mathcal{P}_{k+l} - \mathcal{P}_k)(\tilde{f}^i - \mathcal{H}u_{k,l-1}^i)$ , that is  
 $u_{k,l}^{i,H} = \sum_{(i,j) \in J_{k,m}} c_{ij} w_{ij}(x)$ ,  
 where  $J_{k,m} = J_{k+m} \setminus J_k, c_{ij} = \langle \tilde{f}^i - \mathcal{H}u_{k,l-1}^i, w_{ij} \rangle_1$  with  
 $\langle \tilde{f}^i, w_{ij} \rangle_1 := \langle f^i, w_{ij} \rangle + \mu \langle r_{k,m}^i, w_{ij} \rangle$ .  
 (III): solve  $u_{k,l}^{i,L} \in \mathbb{X}_k$  from the following equation  
 $\mathcal{P}_k(\mathcal{F} + \mathcal{H})(u_{k,l}^{i,L} + u_{k,l}^{i,H}) = \mathcal{P}_k \tilde{f}^i$ ,  
 that is  
 $\langle (\mathcal{F} + \mathcal{H})(u_{k,l}^{i,L} + u_{k,l}^{i,H}), w_{ij} \rangle_1 = \langle \tilde{f}^i, w_{ij} \rangle_1$ , for all  $(i, j) \in J_k$ .  
 (IV): Let  $u_{k,l}^i := u_{k,l}^{i,L} + u_{k,l}^{i,H}$ . Set  $l \leftarrow l + 1$  and go back to (III) until  $l = m \dots$

ALGORITHM 1: (MAM for time fractional Burgers equation).

constructed by Lemma 1 step by step. For the details of the construction and more, the readers can refer to [26].

Let  $\mathcal{P}_n$  be an orthogonal projection operator from  $H_0^1(I)$  into  $\mathbb{X}_n$  with respect to the inner product  $\langle \cdot, \cdot \rangle$ , that is, for all  $u \in H_0^1(I)$ ,

$$\langle \mathcal{P}_n u, v \rangle = \langle u, v \rangle, v \in \mathbb{X}_n, \quad (8)$$

or

$$(\partial_x \mathcal{P}_n u, \partial_x v) = (\partial_x u, \partial_x v), v \in \mathbb{X}_n. \quad (9)$$

The following approximation results on the operator  $\mathcal{P}_n$  will be used later. Throughout this paper, unless stated otherwise,  $c$  denotes a generic positive constant whose value may differ in different occurrences.

**Lemma 2** (see [28]). *If  $u \in H^r(I) \cap H_0^1(I)$ , then*

$$\begin{aligned} \|u - \mathcal{P}_n u\|_2 &\leq ch^r \|u\|_r, \\ \|u - \mathcal{P}_n u\|_1 &\leq ch^{r-1} \|u\|_r, \end{aligned} \quad (10)$$

where  $h := 2^{-n}$ .

### 3. L1 Scheme for Discretization of Caputo Derivative in Time

For a positive integer  $N$ , let  $\tau = T/N$  be the time step size and  $t_i = i\tau$  for  $i = 0, 1, \dots, N$ . Let  $u^i$  be the solution of  $u(x, t)$  on  $t = t_i$ .

Define

$$u^{i+\frac{1}{2}} := \frac{u^{i+1} + u^i}{2} \text{ and } \delta_t u^{i+\frac{1}{2}} := \frac{u^{i+1} - u^i}{\tau}. \quad (11)$$

For the approximation of fractional derivative  ${}_0^c D_t^\alpha g(t_i)$ , we use the following L1 scheme [29, 30]:

$${}_0^c D_t^\alpha g(t_i) \approx D_\tau^\alpha g(t_i) := \mu \left[ a_0 g(t_i) - \sum_{k=1}^{i-1} (a_{i-k-1} - a_{i-k}) g(t_k) - a_{i-1} g(t_0) \right], \quad (12)$$

where  $0 < \alpha < 1, \mu = \tau^{-\alpha} / \Gamma(2 - \alpha)$  and  $a_k = (k + 1)^{1-\alpha} - k^{1-\alpha}$ .

**Lemma 3** (see [30]). *If  $0 < \alpha < 1$  and  $a_k = (k + 1)^{1-\alpha} - k^{1-\alpha}$ ,  $k \in \mathbb{N}_0$ , then*

$$\begin{aligned} I = a_0 > a_1 > a_2 > \dots > a_i > \dots \longrightarrow 0, \text{ as } k \longrightarrow \infty, \\ (1 - \alpha)(k + 1)^{-\alpha} < a_k < (1 - \alpha)k^{-\alpha}. \end{aligned} \quad (13)$$

**Lemma 4** (see [30]). *Suppose  $0 < \alpha < 1, g(t) \in C^2[0, t_i]$ . Let*

$$R(g(t_i)) := {}_0^c D_t^\alpha g(t_i) - D_\tau^\alpha g(t_i). \quad (14)$$

Then

$$|R(g(t_i))| \leq \frac{1}{\Gamma(2 - \alpha)} \left[ \frac{1 - \alpha}{12} + \frac{2^{2-\alpha}}{2 - \alpha} - (1 + 2^{-\alpha}) \right] \max_{0 \leq t \leq t_i} |g''(t)| \tau^{2-\alpha}. \quad (15)$$

### 4. Fully Discrete Scheme and Convergence

In this section, we present a fully discrete scheme for the time fractional Burgers equation (1), and we derive the error estimates and convergence of the proposed fully discrete scheme. The Galerkin method associated with the multiscale basis introduced in ‘‘Preliminaries’’ is employed to discretize the spatial variable. The fully discrete scheme in weak formulation

TABLE 1: Errors and convergent orders of MAM in temporal direction for Example 1.

$\alpha$	$\tau$	Linear basis ( $k=3, m=7$ )		Quadratic basis ( $k=2, m=5$ )	
		$\ u^* - u_{3,7}\ _2$	Rate	$\ u^* - u_{2,5}\ _2$	Rate
1/3	1/4	3.8885e-4		3.8871e-4	
	1/8	1.3023e-4	1.5781	1.3012e-4	1.5789
	1/16	4.2962e-5	1.5999	4.2893e-5	1.6010
	1/32	1.3946e-5	1.6233	1.3985e-5	1.6168
	1/64	4.2759e-6	1.7055	4.5237e-6	1.6283
	1/128	1.3118e-6	1.7047	1.4543e-6	1.6372
1/2	1/4	7.8755e-4		7.8742e-4	
	1/8	2.8852e-4	1.4487	2.8850e-4	1.4486
	1/16	1.0421e-4	1.4692	1.0448e-4	1.4654
	1/32	3.7337e-5	1.4808	3.7550e-5	1.4763
	1/64	1.3340e-5	1.4848	1.3427e-5	1.4837
	1/128	4.5749e-6	1.5439	4.7858e-6	1.4883
3/4	1/4	1.8737e-3		1.8737e-3	
	1/8	7.9862e-4	1.2303	7.9879e-4	1.2300
	1/16	3.3825e-4	1.2394	3.3833e-4	1.2394
	1/32	1.4287e-4	1.2434	1.4285e-4	1.2440
	1/64	6.0343e-5	1.2434	6.0206e-5	1.2465
	1/128	2.5613e-5	1.2363	2.5352e-5	1.2478

for (1) reads as follows: for each  $t = t_i, i = 1, 2 \dots n$ , find  $u_n^i \in \mathbb{X}_n$  such that

$$\begin{cases} (D_\tau^\alpha u_n^i, v_n) + (u_{nx}^i, v_{nx}) + (u_n^i u_{nx}^i, v_n) = (f^i, v_n), v_n \in \mathbb{X}_n, \\ u_n^0 = \Pi_n u_0, \end{cases} \quad (16)$$

where  $f^i = f(x, t)|_{t=t_i}$  and  $\Pi_n$  denotes the interpolation operator.

We present an optimal error estimate of the fully discrete scheme (16) in the following theorem.

**Theorem 5.** *Suppose that the problem (1)–(2) has a unique solution  $u \in C^2([0, T]; L^2(\Omega)) \cap C^1([0, T]; H^r(\Omega))$ . Then*

$$\|u^i - u_n^i\|_2 \leq c(\tau^{2-\alpha} + h^r), \quad (17)$$

where  $u^i = u(x, t)|_{t=t_i}$ .

*Proof.* Denote  $e_n^i := \mathcal{P}_n u^i - u_n^i, i = 0, 1, 2 \dots N$ . We conclude from (1) and (16) that  $e_n^i$  satisfies

$$\begin{aligned} (D_\tau^\alpha e_n^i, v_n) + (e_{nx}^i, v_{nx}) &= (D_\tau^\alpha (\mathcal{P}_n u^i - u^i), v_n) \\ &+ (D_\tau^\alpha u^{i-c} D_{t_i}^\alpha u, v_n) + (u^i u_x^i - u_n^i u_{nx}^i, v_n). \end{aligned} \quad (18)$$

Taking  $v_n = e_n^i$  in (18), we have

$$\begin{aligned} (D_\tau^\alpha e_n^i, e_n^i) + |e_n^i|_1^2 &= ((\mathcal{P}_n - \mathcal{I}) D_\tau^\alpha u^i, e_n^i) + (D_\tau^\alpha u^{i-c} D_{t_i}^\alpha u, e_n^i) \\ &+ (u^i u_x^i - u_n^i u_{nx}^i, e_n^i). \end{aligned} \quad (19)$$

We estimate the terms of the right-hand side of (19) one by one. For the first term in right-hand side of (19), using the Cauchy-Schwarz inequality and Lemma 2, we have

$$|((\mathcal{P}_n - \mathcal{I}) D_\tau^\alpha u^i, e_n^i)| \leq ch^r \|D_\tau^\alpha u^i\|_2 \|e_n^i\|_2 \leq ch^{2r} \|D_\tau^\alpha u^i\|_2^2 + \frac{1}{2} \|e_n^i\|_2^2. \quad (20)$$

To estimate the second term in the right-hand side of (19), we conclude from Lemma 4 that

$$\left| (D_\tau^\alpha u^{i-c} D_{t_i}^\alpha u, e_n^i) \right| \leq \|D_\tau^\alpha u^{i-c} D_{t_i}^\alpha u\|_2 \|e_n^i\|_{2 \leq c\tau^{4-2r} + \frac{1}{2} \|e_n^i\|_2^2}. \quad (21)$$

For the last term in the right-hand side of (19), using integration by parts and the Cauchy-Schwarz inequality, we have

$$\begin{aligned} |(u^i u_x^i - u_n^i u_{nx}^i, e_n^i)| &= \frac{1}{2} \left| \int_I (u^i - u_n^i) (u^i + u_n^i) e_{nx}^i dx \right| \\ &\leq M \|u^i - u_n^i\|_2 |e_n^i|_1 \leq \frac{M}{2} \|u^i - u_n^i\|_2^2 + |e_n^i|_1^2 \\ &\leq \frac{M}{2} \|u^i - \mathcal{P}_n u^i\|_2^2 + \frac{M}{2} \|e_n^i\|_2^2 + |e_n^i|_1^2 \leq ch^{2r} \\ &+ \frac{M}{2} \|e_n^i\|_2^2 + |e_n^i|_1^2, \end{aligned} \quad (22)$$

where  $\|u^i\| \leq M$  and  $\|u_n^i\| \leq M$ , due to the smoothness of  $u$  and the approximation  $u_n \in \mathbb{X}_n \subset H_0^1(I)$ .

On the other hand

$$\begin{aligned} (D_\tau^\alpha e_n^i, e_n^i) &= \frac{\tau^{-\alpha}}{\Gamma(2-\alpha)} \left( a_0 e_n^i - \sum_{k=1}^{i-1} (a_{i-k-1} - a_{i-k}) e_n^k - a_{i-1} e_n^0, e_n^i \right), \\ &= \frac{a_0 \tau^{-\alpha}}{\Gamma(2-\alpha)} \|e_n^i\|_2^2 - \frac{\tau^{-\alpha}}{\Gamma(2-\alpha)} \left( \sum_{k=1}^{i-1} (a_{i-k-1} - a_{i-k}) e_n^k + a_{i-1} e_n^0, e_n^i \right). \end{aligned} \quad (23)$$

Substituting (20)–(23) into (19) and noting that  $1 = a_0 > a_1 > \dots > a_i > \dots$ , we deduce that

TABLE 2: Errors and convergent orders of MAM and DNM via linear basis in spatial direction with  $k = 3, \tau = 0.001$ , and  $\alpha = 0.25$  for Example 1.

$m$	$x(n)$	MAM				DNM			
		$ u^* - u_{3,m} _1$	Rate	$\ u^* - u_{3,m}\ _2$	Rate	$ u^* - u_n _1$	Rate	$\ u^* - u_n\ _2$	Rate
0	7	3.1264e-2		1.2161e-3		3.1264e-2		1.2161e-3	
1	15	1.7726e-2	0.8186	3.1564e-4	1.9461	1.6011e-2	0.9654	3.1282e-4	1.9590
2	31	8.9080e-3	0.9927	7.7686e-5	2.0225	8.0530e-3	0.9915	7.8743e-5	1.9901
3	63	4.4596e-3	0.9982	1.9377e-5	2.0033	4.0324e-3	0.9979	1.9714e-5	1.9979
4	127	2.2305e-3	0.9996	4.8450e-6	1.9998	2.0169e-3	0.9995	4.9263e-6	2.0006
5	255	1.1153e-3	0.9999	1.2132e-6	1.9976	1.0086e-3	0.9999	1.2342e-6	1.9970
6	511	5.5768e-4	1.0000	2.8891e-7	2.0702	5.0429e-4	1.0000	3.3678e-7	1.8737

TABLE 3: Comparison of CPU time between MAM and DNM via linear basis with  $k = 3, \tau = 0.001$ , and  $\alpha = 0.25$  for Example 1.

$n = k + m$	$x(n)$	$T_{\text{MAM}}$	$T_{\text{DNM}}$
3 = 3 + 0	7	1.33	1.28
4 = 3 + 1	15	3.21	3.70
5 = 3 + 2	31	7.09	12.22
6 = 3 + 3	63	15.45	41.96
7 = 3 + 4	127	41.47	152.71
8 = 3 + 5	255	112.52	570.63
9 = 3 + 6	511	340.87	4581.64

$$\begin{aligned}
\frac{\tau^{-\alpha}}{\Gamma(2-\alpha)} \|e_n^i\|_2^2 &\leq \frac{\tau^{-\alpha}}{\Gamma(2-\alpha)} \left( \sum_{k=1}^{i-1} (a_{i-k-1} - a_{i-k}) \frac{\|e_n^k\|_2^2 + \|e_n^i\|_2^2}{2} + a_{i-1} \frac{\|e_n^0\|_2^2 + \|e_n^i\|_2^2}{2} \right) \\
&\quad + \left( \frac{M}{2} + 1 \right) \|e_n^i\|_2^2 + c(\tau^{2-\alpha} + h^r)^2 \\
&= \frac{\tau^{-\alpha}}{2\Gamma(2-\alpha)} \left( \|e_n^i\|_2^2 + \sum_{k=1}^{i-1} \|e_n^k\|_2^2 + \|e_n^0\|_2^2 \right) \\
&\quad + \left( \frac{M}{2} + 1 \right) \|e_n^i\|_2^2 + c(\tau^{2-\alpha} + h^r)^2.
\end{aligned} \tag{24}$$

Choose  $\tau$  such that  $\tau^{-\alpha}/2\Gamma(2-\alpha) > ((M/2) + 1)$ , and denote  $\sigma = \tau^{-\alpha}/2\Gamma(2-\alpha), \lambda = \tau^{-\alpha}/2\Gamma(2-\alpha) - ((M/2) + 1)$ ; then, we have

$$\|e_n^i\|_2^2 \leq \frac{\sigma}{\lambda} \sum_{k=1}^{i-1} \|e_n^k\|_2^2 + \frac{\sigma}{\lambda} \|e_n^0\|_2^2 + c(\tau^{2-\alpha} + h^r)^2. \tag{25}$$

By Gronwall's inequality, we have

$$\|e_n^i\|_2 \leq c \|e_n^0\|_2 + c(\tau^{2-\alpha} + h^r), \tag{26}$$

which, together with Lemma 2 and the initial error estimate, yields that

$$\|u^i - u_n^i\|_2 \leq \|u^i - \mathcal{P}_n u^i\|_2 + \|e_n^i\|_2 \leq c(\tau^{2-\alpha} + h^r). \tag{27}$$

This completes the proof.

*Remark 6.* If we choose  $v_n = D_\tau^\alpha e_n^i$  in (19) and make a similar analysis as the above Theorem 5, we can obtain the optimal convergence order in  $H^1$  norm

$$|u^i - u_n^i|_1 \leq c(\tau^{2-\alpha} + h^{r-1}). \tag{28}$$

## 5. Multilevel Augmentation Method for Solving the Fully Discrete Scheme

At each time step, the fully discrete scheme (16) leads to a nonlinear system, which makes the computational cost expensive. We present a fast multilevel augmentation method in this section to solve these nonlinear systems. To this end, we rewrite (16) into

$$(u_{nx}^i, v_{nx}) + (\mu u_n^i + u_n^i u_{nx}^i, v_n) = (f^i + \mu r_n^i, v_n), \tag{29}$$

where  $r_n^i = \sum_{k=1}^{i-1} (a_{i-k-1} - a_{i-k}) u_n^k + a_{i-1} u_n^0$  and  $\mu = \tau^{-\alpha}/\Gamma(2-\alpha)$ . Define a nonlinear operator  $\mathcal{K} : \mathbb{X} \rightarrow \mathbb{X}$  as follows:

$$\langle \mathcal{K}(u), v \rangle_1 := (\mu u + u u_x, v), v \in \mathbb{X}. \tag{30}$$

Similar to the proof of Lemma 3 in [23], we applied the Riesz representation theorem to the right-hand side of (29); there exists a element  $\tilde{f}^i \in \mathbb{X}$ , such that

$$\langle \tilde{f}^i, v \rangle_1 = (f^i + \mu r_n^i, v), \forall v \in \mathbb{X}_n. \tag{31}$$

Then, Equation (29) can be reformulated as

$$\langle u_n^i, v_n \rangle_1 + \langle \mathcal{K} u_n^i, v_n \rangle_1 = \langle \tilde{f}^i, v_n \rangle_1, v_n \in \mathbb{X}_n, \tag{32}$$

or equivalently

$$(\mathcal{F} + \mathcal{P}_n \mathcal{K}) u_n^i = \mathcal{P}_n \tilde{f}^i. \tag{33}$$

Since Equation (16) has been reformulated as a nonlinear operator equation of the second kind (33), and  $\mathcal{K}$  has the properties (P1) and (P2) described in [23], then MAM developed in [21] is applicable.

TABLE 4: Errors and convergent orders of MAM and DNM via quadratic basis in spatial direction with  $k=2, \tau=0.001$ , and  $\alpha=0.1$  for Example 1.

$m$	$x(n)$	MAM				DNM			
		$ u^* - u_{2,m} _1$	Rate	$\ u^* - u_{2,m}\ _2$	Rate	$ u^* - u_n _1$	Rate	$\ u^* - u_n\ _2$	Rate
0	7	1.5670e-2		6.0316e-4		1.5670e-2		6.0316e-4	
1	15	4.0566e-3	1.9496	8.1280e-5	2.8916	4.0054e-3	1.9679	7.7216e-5	2.9656
2	31	1.0196e-3	1.9922	1.0218e-5	2.9918	1.0068e-3	1.9922	9.7080e-6	2.9917
3	63	2.5528e-4	1.9979	1.2796e-6	2.9973	2.5203e-4	1.9981	1.2151e-6	2.9980
4	127	6.3843e-5	1.9995	1.5919e-7	3.0070	6.3030e-5	1.9995	1.5096e-7	3.0089
5	255	1.5962e-5	1.9999	2.1784e-8	2.8694	1.5759e-5	1.9999	1.7198e-8	3.1339

TABLE 5: Comparison of CPU time between MAM and DNM via quadratic basis with  $k=2, \tau=0.001$ , and  $\alpha=0.1$  for Example 1.

$n = k + m$	$x(n)$	$T_{\text{MAM}}$	$T_{\text{DNM}}$
$2 = 2 + 0$	7	2.44	2.48
$3 = 2 + 1$	15	5.18	8.91
$4 = 2 + 2$	31	8.49	31.60
$5 = 2 + 3$	63	14.04	128.97
$6 = 2 + 4$	127	23.16	518.63
$7 = 2 + 5$	255	43.77	2506.75

We now briefly describe the MAM for solving (33). As we presented in ‘‘Preliminaries,’’ the approximation subspace sequence is nested, for a fixed positive integer  $k, n := k + m$ ,  $m$  is any nonnegative integer, and we have the following decomposition:

$$\mathbb{X}_{k+m} := \mathbb{X}_k \oplus {}^\perp \mathbb{W}_{k,m}, \text{ with } \mathbb{W}_{k,m} := \mathbb{W}_{k+1} \oplus {}^\perp \mathbb{W}_{k+2} \oplus {}^\perp \dots \oplus {}^\perp \mathbb{W}_{k+m}. \quad (34)$$

Now, we are in a position to solve (33) with  $n := k + m$ , and  $k$  is fixed and smaller than  $n$ . Firstly, we solve (33) with  $n := k$  exactly and obtain  $u_k^i$ . Next, we obtain an approximation of  $u_{k+1}^i$  of (33) with  $n := k + 1$ . To this end, we decompose  $u_{k+1}^i = u_{k+1}^{i,L} + u_{k+1}^{i,H}$ , with  $u_{k+1}^{i,L} \in \mathbb{X}_k, u_{k+1}^{i,H} \in \mathbb{W}_{k+1}$ .

With the help of (34), Equation (33) with  $n := k + 1$  can be rewritten as an equivalent form as

$$(\mathcal{P}_{k+1} - \mathcal{P}_k)(u_{k+1}^{i,L} + u_{k+1}^{i,H}) - (\mathcal{P}_{k+1} - \mathcal{P}_k)\mathcal{K}u_{k+1}^i = (\mathcal{P}_{k+1} - \mathcal{P}_k)\tilde{f}^i, \quad (35)$$

$$\mathcal{P}_k(\mathcal{F} - \mathcal{K})(u_{k+1}^{i,L} + u_{k+1}^{i,H}) = \mathcal{P}_k\tilde{f}^i. \quad (36)$$

Note that

$$(\mathcal{P}_{k+1} - \mathcal{P}_k)(u_{k+1}^{i,L} + u_{k+1}^{i,H}) = u_{k+1}^{i,H}. \quad (37)$$

Equation (35) becomes

$$u_{k+1}^{i,H} = (\mathcal{P}_{k+1} - \mathcal{P}_k)(\tilde{f}^i + \mathcal{K}u_{k+1}^i). \quad (38)$$

The  $u_{k+1}^i$  in the right-hand side can be approximated by the previous level solution  $u_{k,0}^i := u_k^i$ . We compute

$$u_{k,1}^{i,H} = (\mathcal{P}_{k+1} - \mathcal{P}_k)(\tilde{f}^i + \mathcal{K}u_{k,0}^i) \in \mathbb{W}_{k+1}. \quad (39)$$

Replace  $u_{k+1}^{i,H}$  in (36) by  $u_{k,1}^{i,H}$ , and solve  $u_{k,1}^{i,L} \in \mathbb{X}_k$  from

$$\mathcal{P}_k(\mathcal{F} - \mathcal{K})(u_{k,1}^{i,L} + u_{k,1}^{i,H}) = \mathcal{P}_k\tilde{f}^i. \quad (40)$$

Let

$$u_{k,1}^i := u_{k,1}^{i,L} + u_{k,1}^{i,H}, \quad (41)$$

which is an approximation to the solution  $u_{k+1}^i$ .

This procedure is repeated  $m$  times to obtain an approximation  $u_{k,m}^i$  of the solution  $u_{k+m}^i$  of (33) with  $n = k + m$ . The solution  $u_{k,m}^i$  is called a multilevel augmentation solution. Since at any step  $l = 0, 1, \dots, m$ , we only need to invert the same nonlinear operator  $\mathcal{P}_k(\mathcal{F} - \mathcal{K})$  with a fixed small  $k$  instead of the nonlinear operator  $\mathcal{P}_{k+l}(\mathcal{F} - \mathcal{K})$ . This means the algorithm has a high computational efficiency. At every time step, the fully discrete scheme (33) is solved by the MAM, and the whole process can be summarized as the following algorithm:

**Theorem 7.** *Let  $u$  be the exact solution of (1) and  $u_{k,m}^i$  be the approximation solution obtained by Algorithm 1. Suppose that the solution of Equation (33) belongs to  $H^r(I)$  for  $i = 1, 2, \dots, T/\tau$ . Then, there exist a positive integer  $N$  such that for all  $k \geq N$  and  $m \in \mathbb{N}$*

$$\|u^i - u_{k,m}^i\|_2 \leq C(\tau^{2-\alpha} + h^r). \quad (42)$$

*Proof.* As stated in [20, 21, 23],  $u_{k,m}^i$  is the solution of the equation:

$$(\mathcal{F} + \mathcal{P}_k\mathcal{K})u_{k,m}^i = \mathcal{P}_{k+m}\tilde{f}^i - (\mathcal{P}_{k+m} - \mathcal{P}_k)\mathcal{K}u_{k,l-1}^i, \quad (43)$$

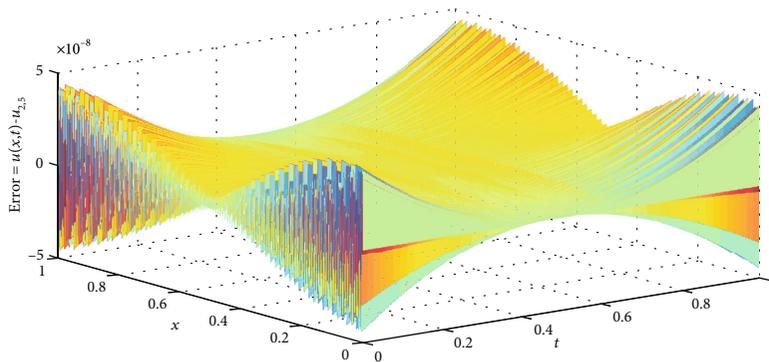


FIGURE 1: The graph of error function  $u(x, t) - u_{2,5}(x, t)$  for Example 1.

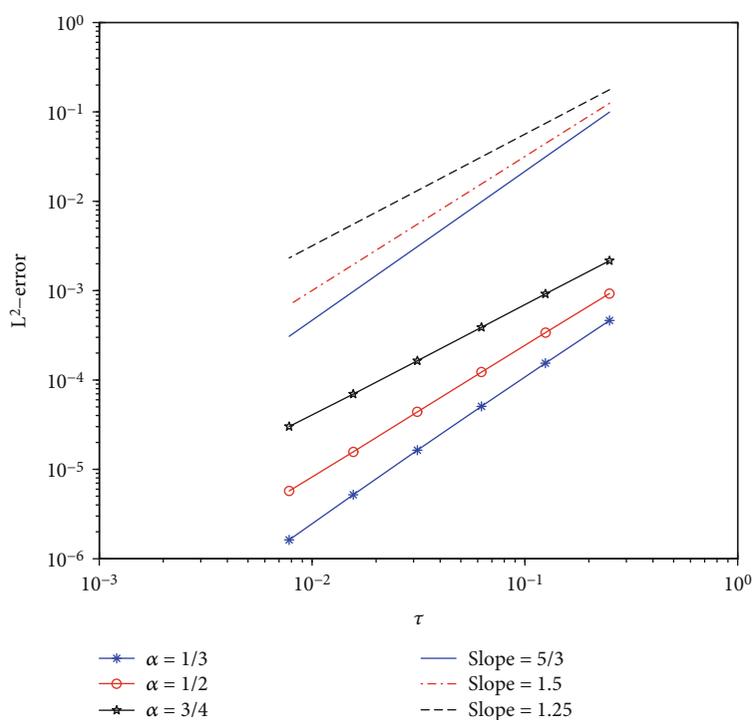


FIGURE 2: The temporal convergence order of MAM for Example 2.

TABLE 6: Errors and convergent orders of MAM and DNM via linear basis in spatial direction with  $k = 3, \tau = 0.005$ , and  $\alpha = 0.25$  for Example 2.

$m$	$x(n)$	MAM				DNM			
		$\ u^* - u_{3,m}\ _1$	Rate	$\ u^* - u_{3,m}\ _2$	Rate	$\ u^* - u_n\ _1$	Rate	$\ u^* - u_n\ _2$	Rate
0	7	9.9718e-1		3.8317e-2		9.9718e-1		3.8317e-2	
1	15	5.1444e-1	0.9548	7.8333e-3	2.2903	5.0239e-1	0.9891	9.6573e-3	1.9883
2	31	2.5795e-1	0.9959	1.9554e-3	2.0021	2.5167e-1	0.9973	2.4190e-3	1.9972
3	63	1.2907e-1	0.9990	4.8547e-4	2.0100	1.2589e-1	0.9993	6.0479e-4	1.9999
4	127	6.4546e-2	0.9998	1.2093e-4	2.0052	6.2955e-2	0.9998	1.5096e-4	2.0022
5	255	3.2274e-2	0.9999	2.9983e-5	2.0120	3.1478e-2	1.0000	3.7490e-5	2.0096
6	511	1.6137e-2	1.0000	7.2066e-6	2.0568	1.5739e-2	1.0000	9.1214e-6	2.0392
7	1023	8.0687e-3	1.0000	1.5895e-6	2.1808	7.8696e-3	1.0000	2.0338e-6	2.1651

TABLE 7: Comparison of CPU time between MAM and DNM via linear basis with  $k = 3, \tau = 0.005$ , and  $\alpha = 0.25$  for Example 2.

$n = k + m$	$x(n)$	$T_{\text{MAM}}$	$T_{\text{DNM}}$
3 = 3 + 0	7	0.29	0.51
4 = 3 + 1	15	0.78	1.08
5 = 3 + 2	31	1.67	3.75
6 = 3 + 3	63	3.86	13.18
7 = 3 + 4	127	9.82	48.16
8 = 3 + 5	255	27.78	179.33
9 = 3 + 6	511	87.87	716.02
10 = 3 + 7	1023	289.36	7004.77

which is equivalent to the following discrete form:

$$\begin{aligned} (\mu u_{k,m,x}^i, v_x) + (\mu u_{k,m}^i + u_{k,m}^i u_{k,m,x}^i, v) &= \mu (u_{k,m}^i - u_{k,m-1}^i, v_2) \\ &+ (f^i, v) + \mu (r_{k,m}^i, v) + (u_{k,m}^i u_{k,m,x}^i - u_{k,m-1}^i u_{k,m-1,x}^i, v_2), \end{aligned} \quad (44)$$

where  $v \in \mathbb{X}_{k+m}, v_2 = (\mathcal{P}_{k+m} - \mathcal{P}_k)v$ . Rearranging the terms, we have

$$\begin{aligned} (D_\tau^\alpha u_{k,m}^i, v) + (u_{k,m,x}^i, v_x) &= -(u_{k,m}^i u_{k,m,x}^i, v) \\ &+ \mu (u_{k,m}^i - u_{k,m-1}^i, v_2) + (u_{k,m}^i u_{k,m,x}^i - u_{k,m-1}^i u_{k,m-1,x}^i, v_2) \\ &+ (f^i, v). \end{aligned} \quad (45)$$

Noting that the exact solution  $u$  at  $t = t_i$  satisfies

$$(D_\tau^\alpha u^i, v) + (u_x^i, v_x) = -(u^i u_x^i, v) + (f^i, v) + (D_\tau^\alpha u^i - {}_0^c D_{t_i}^\alpha u, v). \quad (46)$$

Subtracting (45) from (46), we obtain that for all  $v \in \mathbb{X}_{k+m}, v_2 = (\mathcal{P}_{k+m} - \mathcal{P}_k)v$

$$\begin{aligned} (D_\tau^\alpha (u^i - u_{k,m}^i), v) + (u_x^i - u_{k,m,x}^i, v_x) &= -(u^i u_x^i - u_{k,m}^i u_{k,m,x}^i, v) \\ &+ (D_\tau^\alpha u^i - {}_0^c D_{t_i}^\alpha u, v) - \mu (u_{k,m}^i - u_{k,m-1}^i, v_2) \\ &- (u_{k,m}^i u_{k,m,x}^i - u_{k,m-1}^i u_{k,m-1,x}^i, v_2). \end{aligned} \quad (47)$$

Denote  $\rho^i := u^i - \mathcal{P}_{k+m} u^i$  and  $e^i := \mathcal{P}_{k+m} u^i - u_{k,m}^i$ , then  $u^i - u_{k,m}^i = \rho^i + e^i$ . Using these notations and noting that  $(\rho_x^i, v_x) = 0$ , we derive the error equation as follows:

$$\begin{aligned} (D_\tau^\alpha e^i, v) + (e_x^i, v_x) &= (D_\tau^\alpha \rho^i, v) + (D_\tau^\alpha u^i - {}_0^c D_{t_i}^\alpha u, v) \\ &- (u^i u_x^i - u_{k,m}^i u_{k,m,x}^i, v) - \mu (u_{k,m}^i - u_{k,m-1}^i, v_2) \\ &- (u_{k,m}^i u_{k,m,x}^i - u_{k,m-1}^i u_{k,m-1,x}^i, v_2). \end{aligned} \quad (48)$$

Let  $M_1 = \max \{\|u_{k,m}^i\|_\infty, i \in \mathbb{Z}_N\}$  and  $M' = \max \{M_1, M\}$ , where  $M$  is the positive constant appearing in (22); then,  $\|u^i\|_\infty \leq M'$ ,  $\|u_{k,m}^i\|_\infty \leq M'$ . We take  $v = e^i$  in (48) and estimate the terms in the right-hand side of (48).

For the first three terms in the right-hand side of (48), similar to the analysis of (20)–(22), we have

$$|(D_\tau^\alpha \rho^i, e^i)| = |((\mathcal{P}_{k+m} - \mathcal{P}) D_\tau^\alpha u^i, e^i)| \leq ch^{2r} \|D_\tau^\alpha u^i\|_2^2 + \frac{1}{2} \|e^i\|_2^2, \quad (49)$$

$$\left| (D_\tau^\alpha u^i - {}_0^c D_{t_i}^\alpha u, e^i) \right| \leq c\tau^{4-2r} + \frac{1}{2} \|e^i\|_2^2, \quad (50)$$

$$|(u^i u_x^i - u_{k,m}^i u_{k,m,x}^i, e^i)| \leq ch^{2r} + M' \|e^i\|_2^2 + \frac{1}{2} |e^i|_1^2. \quad (51)$$

By the Cauchy-Schwartz inequality, Young's inequality, and noting that  $\|v_2\|_2 \leq \|v\|_2$ , we have

$$|-\mu (u_{k,m}^i - u_{k,m-1}^i, v_2)| \leq \frac{\mu^2}{\sigma_1} \|u_{k,m}^i - u_{k,m-1}^i\|_2^2 + \frac{\sigma_1}{4} \|e^i\|_2^2. \quad (52)$$

For the last term in the right-hand side of (48), it follows from integration by parts, the Cauchy-Schwartz inequality, and the Young inequality that

$$\begin{aligned} |(u_{k,m}^i u_{k,m,x}^i - u_{k,m-1}^i u_{k,m-1,x}^i, v_2)| &\leq 2M' \|u_{k,m}^i - u_{k,m-1}^i\|_2 |e^i|_1 \\ &\leq M'^2 \|u_{k,m}^i - u_{k,m-1}^i\|_2^2 + \frac{1}{2} |e^i|_1^2. \end{aligned} \quad (53)$$

On the other hand side, as presented in (23), we have

$$(D_\tau^\alpha e^i, e^i) \leq \frac{\tau^\alpha}{\Gamma(2-\alpha)} \|e^i\|_2^2 - \frac{\tau^\alpha}{\Gamma(2-\alpha)} \left( \sum_{k=1}^{i-1} (a_{i-k-1} - a_{i-k}) e^k + a_{i-1} e^0, e^i \right). \quad (54)$$

Combining (49)–(54) and  $(e_x^i, e_x^i) = |e^i|_1^2$ , we have

$$\begin{aligned} \frac{\tau^{-\alpha}}{\Gamma(2-\alpha)} \|e^i\|_2^2 &\leq \frac{\tau^{-\alpha}}{\Gamma(2-\alpha)} \left( \sum_{k=1}^{i-1} (a_{i-k-1} - a_{i-k}) \frac{\|e^k\|_2^2 + \|e^i\|_2^2}{2} + a_{i-1} \frac{\|e^0\|_2^2 + \|e^i\|_2^2}{2} \right) \\ &+ \left( 1 + M' + \frac{\sigma_1}{4} \right) \|e^i\|_2^2 + \left( \frac{\mu^2}{\sigma_1} \right) \|u_{k,m}^i - u_{k,m-1}^i\|_2^2 + c(\tau^{2-\alpha} + h^r)^2 \\ &= \frac{\tau^{-\alpha}}{2\Gamma(2-\alpha)} \left( \|e^i\|_2^2 + \sum_{k=1}^{i-1} \|e^k\|_2^2 + \|e^0\|_2^2 \right) \\ &+ \left( 1 + M' + \frac{\sigma_1}{4} \right) \|e^i\|_2^2 + \left( \frac{\mu^2}{\sigma_1} \right) \|u_{k,m}^i - u_{k,m-1}^i\|_2^2 + c(\tau^{2-\alpha} + h^r)^2. \end{aligned} \quad (55)$$

Choose  $\tau$  such that  $\tau^{-\alpha}/2\Gamma(2-\alpha) > 1 + M' + (\sigma_1/4)$ , and denote  $\bar{\sigma} = \tau^{-\alpha}/2\Gamma(2-\alpha), \bar{\mu} := \bar{\sigma} - (1 + M' + (\sigma_1/4))$ . Then, we have

TABLE 8: Errors and convergent orders of MAM and DNM via quadratic basis in spatial direction with  $k=2, \tau=0.005$ , and  $\alpha=0.1$  for Example 2.

$m$	$x(n)$	MAM				DNM			
		$ u^* - u_{2,m} _1$	Rate	$\ u^* - u_{2,m}\ _2$	Rate	$ u^* - u_n _1$	Rate	$\ u^* - u_n\ _2$	Rate
0	7	3.9445e-1		1.5119e-2		3.9445e-1		1.5119e-2	
1	15	1.0367e-1	1.9279	2.0779e-3	2.8631	1.0124e-1	1.9620	1.9499e-3	2.9549
2	31	2.9991e-2	1.7893	3.8616e-4	2.4279	2.5478e-2	1.9905	2.4561e-4	2.9889
3	63	7.5607e-3	1.9879	5.0534e-5	2.9339	6.3800e-3	1.9976	3.0758e-5	2.9973
4	127	1.8938e-3	1.9972	6.3432e-6	2.9940	1.5957e-3	1.9994	3.8482e-6	2.9987
5	255	4.7367e-4	1.9993	8.1030e-7	2.9687	3.9896e-4	1.9999	5.0488e-7	2.9301

TABLE 9: Comparison of CPU time between MAM and DNM with  $k=2, \tau=0.005$ , and  $\alpha=0.1$  for Example 2.

$n = k + m$	$x(n)$	$T_{\text{MAM}}$	$T_{\text{DNM}}$
2 = 2 + 0	7	0.57	0.57
3 = 2 + 1	15	1.33	2.02
4 = 2 + 2	31	2.16	7.64
5 = 2 + 3	63	3.43	32.32
6 = 2 + 4	127	5.89	129.80
7 = 2 + 5	255	10.34	543.35

$$|u^i - u_{k,m}^i|_1 \leq c(\tau^{2-\alpha} + h^{r-1}). \tag{60}$$

### 6. Numerical Experiments

We present in this section numerical examples to illustrate the efficiency and accuracy of our proposed method. The computer programs are run on a personal computer with 2.5G CPU and 8G memory.

*Example 1.* We consider the time fractional Burgers equation (1) with the exact solution:

$$u(x, t) = (4t^2 - 4t + 1)x^2(x - 1)^2. \tag{61}$$

The corresponding initial condition and forcing term are

$$\begin{aligned} u(x, 0) &= u_0(x) = x^2(x - 1)^2 \\ f(x, t) &= \left( \frac{8t^{2-\alpha}}{\Gamma(3-\alpha)} - \frac{4t^{1-\alpha}}{\Gamma(2-\alpha)} \right) x^2(x - 1)^2 \\ &\quad + 2(4t^2 - 4t + 1)^2 x^3(x - 1)^3(2x - 1) \\ &\quad - 2(4t^2 - 4t + 1)(6x^2 - 6x + 1). \end{aligned} \tag{62}$$

Both piecewise linear ( $r=2$ ) and quadratic ( $r=3$ ) multi-scale orthonormal bases introduced in ‘‘Preliminaries’’ are employed in our numerical approximation. The numerical results are reported in Tables 1–5.  $k$  and  $m$  stand for the numbers of initial level and augmentation level used in the MAM, respectively.  $x(n)$  denotes the dimension of approximation subspace  $\mathbb{X}_n$  with  $n = k + m$ . Table 1 shows the  $L^2$  errors and temporal convergence rates for different  $\alpha$  using the MAM with  $(k, m) = (3, 7)$  for linear basis and  $(k, m) = (2, 5)$  for quadratic basis. It is seen that our numerical scheme has an accuracy of  $2 - \alpha$ , which is in agreement with our theoretical analysis. In the spatial direction, we illustrate the accuracy, convergence order, and computational efficiency of the MAM, with a comparison to those of the direct Newton’s method (DNM) for solving the fully discrete scheme (16). The numerical results listed in Tables 2 and 3 are linear basis cases, and Tables 4 and 5 are quadratic basis cases. We can easily see from these tables that both MAM and DNM have the optimal convergence orders in the  $H^1$  norm (1 for the linear case and 2 for the quadratic

$$\begin{aligned} \|e^i\|_2^2 &\leq \frac{\bar{\sigma}}{\bar{\mu}} \left( \sum_{k=1}^{i-1} \|e^k\|_2^2 + \|e^0\|_2^2 \right) \\ &\quad + \left( \frac{\tau^{4-2\alpha}}{4\bar{\mu}\Gamma^2(2-\alpha)} + \frac{2M'^2}{\bar{\mu}} \right) \|u_{k,m}^i - u_{k,m-1}^i\|_2^2 + c(\tau^{2-\alpha} + h^r)^2. \end{aligned} \tag{56}$$

When the exact solution of (33) belongs to  $H^r(I)$ , there exists a positive integer  $N$ , for all  $k \geq N$  and any  $m \in \mathbb{N}$  (see [21, 23]):

$$\|u_{k,m}^i - u_{k,m-1}^i\| \leq ch^r. \tag{57}$$

Combining (56) and (57), we conclude from Gronwall’s inequality that

$$\begin{aligned} \|e^i\|_2 &\leq \|e^0\|_2 + c(\tau^{2-\alpha}h^r + h^r) + c(\tau^{2-\alpha} + h^r) \\ &\leq \|e^0\|_2 + c(\tau^{2-\alpha} + h^r). \end{aligned} \tag{58}$$

Noting that  $\|e^0\|_2 \leq ch^r$ , then

$$\|u^i - u_{k,m}^i\|_2 \leq \|u^i - \mathcal{P}_{k+m}u^i\|_2 + \|e^i\|_2 \leq C(\tau^{2-\alpha} + h^r). \tag{59}$$

This completes the proof.

*Remark 8.* If we choose  $v = D_\tau^\alpha e^i$  in (48) and make a similar analysis as the above Theorem 7, we can obtain the optimal convergence order in  $H^1$  norm:

case) and in the  $L^2$  norm (2 for the linear case and 3 for the quadratic case). We also observe that MAM and DNM have nearly the same accuracy, while MAM takes significantly less time than DNM. To intuitively show the approximation effect, we plot in Figure 1 the absolute error surface of the approximation solution  $u_{2,5}$  obtained by MAM.

*Example 2.* We consider the time fractional Burgers equation (1) with initial condition:

$$u_0(x) = 0,$$

$$f(x, t) = \frac{2t^{2-\alpha} \sin(2\pi x)}{\Gamma(3-\alpha)} + \pi t^4 \sin(4\pi x) + 4\pi^2 t^2 \sin(2\pi x). \quad (63)$$

The exact solution of this problem is

$$u(x, t) = t^2 \sin(2\pi x). \quad (64)$$

The numerical results are presented in Figure 2 and Tables 6–9, where Figure 2 displays the convergence orders in temporal direction with different  $\alpha$ , and Tables 6–9 show the accuracy, convergence order, and computing time for the spatial direction. All the numerical results verify our theoretical analysis and also show the efficiency of the proposed algorithm.

## 7. Conclusion

In this article, the  $L1$ -discretization formula and the multi-scale Galerkin method are adopted to discrete the Caputo fractional derivative and spatial variable, respectively, and the multilevel augmentation algorithm is proposed for solving the resulting fully discrete scheme which is a nonlinear system at each time step. The MAM only needs to solve nonlinear systems in a fixed subspace with much lower dimension than that for the whole approximation subspace and compensate the error by multiplications of matrices and vectors at the high level. Therefore, the computational cost is greatly reduced. Numerical experiments are presented to confirm our theoretical results. Compared with the DNM, the proposed MAM has substantial advantages in computing time and is suitable for solving large-scale and high-accuracy problems.

## Data Availability

The data of numerical simulation used to support the findings of this study are included within the article.

## Conflicts of Interest

The authors declare that they have no conflicts of interest.

## Acknowledgments

This work has been supported in part by the Natural Science Foundation of China under grant 11501106, 12071160, and

62001115, by the Natural Science Foundation of Guangdong Province under grant 2016A030313835, 2018A0303130067, 2018A030313258, and 2019A1515110136, and by the Opening Project of Guangdong Key Laboratory of Big Data Analysis and Processing under grant 202101.

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## Research Article

# Exponential Stability of Swelling Porous Elastic with a Viscoelastic Damping and Distributed Delay Term

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Received 3 February 2021; Revised 13 February 2021; Accepted 18 February 2021; Published 28 February 2021

Academic Editor: Qifeng Zhang

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In this paper, we consider a swelling porous elastic system with a viscoelastic damping and distributed delay terms in the second equation. The coupling gives new contributions to the theory associated with asymptotic behaviors of swelling porous elastic soils. The general decay result is established by the multiplier method.

## 1. Introduction and Preliminaries

In the late 19th century, Eringen [1] proposed a theory in which he presented a mixture of viscous liquids and elastic solids in addition to gas. And he also studied the equilibrium laws for all components of this mixture, and finally, you get the field equations for a heat conductive mixture (for more details, see [2]). In [3], the author has classified expansive (swelling) soils under the classification of porous media theory.

On the other hand, it contains clay minerals that attract and absorb water, which leads to an increase in pressure [4], and this is considered a harmful and dangerous problem in architecture and civil engineering in most countries of the world, especially in foundations, which leads to cracks in buildings and ripples in sidewalks and roads (see [5–8]). From there, studies began to eliminate or reduce the damage, as in ([9–13]), where the basic field equations of the linear theory of swelling porous elastic soils were presented by

$$\rho_u u_{tt} = P_{1x} + G_1 + H_1, \quad (1)$$

$$\rho_\phi \phi_{tt} = P_{2x} + G_2 + H_2, \quad (2)$$

where  $u, \phi$  are the displacement of the fluid and the elastic solid material. And  $\rho_u, \rho_\phi > 0$  are the densities of each constituent. The functions  $(P_1, G_1, H_1)$  represent the partial tension, internal body forces, and external forces acting on the displacement, respectively. Similarly  $(P_2, G_2, H_2)$ , it works on the elastic solid. In addition, the constitutive equations of partial tensions are given by

$$\begin{pmatrix} P_1 \\ P_1 \end{pmatrix} = \underbrace{\begin{pmatrix} a_1, a_2 \\ a_2, a_3 \end{pmatrix}}_A \cdot \begin{pmatrix} u_x \\ \phi_x \end{pmatrix}, \quad (3)$$

where  $a_1, a_3 > 0$  and  $a_2 \neq 0$  is a real number.  $A$  is a matrix positive definite in the sense that  $a_1 a_3 > a_2^2$ .

Quintanilla [10] investigated (1) by taking

$$\begin{aligned} G_1 &= G_2 = \xi(u_t - \phi_t), \\ H_1 &= a_3 u_{xxt}, \\ H_2 &= 0, \end{aligned} \quad (4)$$

where  $\xi > 0$ ; they obtained that the stability is exponential. Similarly, in [14], the authors considered (1) with different conditions

$$\begin{aligned} G_1 &= G_2 = 0, \\ H_1 &= -\rho_u \gamma(x) u_t, \\ H_2 &= 0, \end{aligned} \quad (5)$$

where  $\gamma(x)$  is an internal viscous damping function with a positive mean. They established the exponential stability result (see ([10–20]) for some other interesting results on the swelling porous system).

Time delays arise in many applications because most phenomena naturally depend not only on the present state but also on some past occurrences.

In recent years, the control of PDEs with time delay effects has become an active area of research (see, for example, [15, 20–27]). In many cases, it was shown that delay is

a source of instability unless additional condition or control terms are used; the stability issue of systems with delay is of theoretical and practical great importance.

A complement to these works, and by introducing the terms of memory and distributed delay, forms a new problem different from previous studies. Under appropriate assumptions and by using the energy method, we prove the stability results.

In this paper, we are interested in problem (1) with null internal body forces, but the eternal force acting only on the elastic solid is in the form of viscoelastic damping and distributed delay terms, that is,

$$\begin{aligned} G_1 &= G_2 = H_1 = 0, \\ H_2 &= -\int_0^t g(t-s)\phi_{xx}(x,s)ds - \beta_1 \phi_t \\ &\quad - \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)|\phi_t(x,t-\sigma)d\sigma. \end{aligned} \quad (6)$$

*Remark 1.* Regarding the problems of swelling porous elastic, we believe that there are no studies of viscoelasticity (the memory) and the distributed delay conditions that act as a simultaneous dissipation mechanism, and hence, our coupling constitutes a new contribution.

Thus, we are interested in the following problem:

$$\begin{cases} \rho_u u_{tt} - a_1 u_{xx} - a_2 \phi_{xx} = 0, \\ \rho_\phi \phi_{tt} - a_3 \phi_{xx} - a_2 u_{xx} + \int_0^t g(t-s)\phi_{xx}(x,s)ds + \beta_1 \phi_t + \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)|\phi_t(x,t-\sigma)d\sigma = 0, \end{cases} \quad (7)$$

where

$$(x, \sigma, t) \in \mathcal{H} = (0, 1) \times (\tau_1, \tau_2) \times (0, \infty), \quad (8)$$

under the initial and boundary conditions

$$\begin{aligned} u(x, 0) &= u_0(x), \quad u_t(x, 0) = u_1(x), \\ \phi(x, 0) &= \phi_0(x), \quad \phi_t(x, 0) = \phi_1(x), \quad x \in (0, 1), \\ \phi_t(x, -t) &= f_0(x, t), \quad x \in (0, 1) \times (0, \tau_2), \\ u(0, t) &= u(1, t) = \phi(0, t) = \phi(1, t) = 0, \quad t \geq 0. \end{aligned} \quad (9)$$

First, as in [27], taking the following new variable

$$\mathcal{Y}(x, \rho, \sigma, t) = \phi_t(x, t - \sigma\rho), \quad (10)$$

then we obtain

$$\begin{cases} \sigma \mathcal{Y}_t(x, \rho, \sigma, t) + \mathcal{Y}_\rho(x, \rho, \sigma, t) = 0, \\ \mathcal{Y}(x, 0, \sigma, t) = \phi_t(x, t). \end{cases} \quad (11)$$

Consequently, the problem is equivalent to

$$\begin{cases} \rho_u u_{tt} - a_1 u_{xx} - a_2 \phi_{xx} = 0, \\ \rho_\phi \phi_{tt} - a_3 \phi_{xx} - a_2 u_{xx} + \int_0^t g(t-s)\phi_{xx}(x,s)ds + \beta_1 \phi_t + \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)|\mathcal{Y}(x, 1, \sigma, t)d\sigma = 0, \\ \sigma \mathcal{Y}_t(x, \rho, \sigma, t) + \mathcal{Y}_\rho(x, \rho, \sigma, t) = 0, \end{cases} \quad (12)$$

where

$$(x, \rho, \sigma, t) \in (0, 1) \times \mathcal{H}, \quad (13)$$

with the initial data

$$\begin{cases} u(x, 0) = u_0(x), u_t(x, 0) = u_1(x), \\ \phi(x, 0) = \phi_0(x), \phi_t(x, 0) = \phi_1(x), x \in (0, 1), \\ \mathcal{Y}(x, \rho, \sigma, 0) = f_0(x, \rho\sigma), (x, \rho, \sigma) \in (0, 1) \times (0, 1) \times (0, \tau_2), \end{cases} \quad (14)$$

and the boundary conditions

$$u(0, t) = u(1, t) = \phi(0, t) = \phi(1, t) = 0, t \geq 0. \quad (15)$$

Here,  $\rho_u, \rho_\phi, a_1, a_3, \beta_1$  are positive constants and  $a_2$  is a real number, with  $a_1, a_2, a_3$  satisfying  $a = a_3 - a_2^2/a_1 > 0$ . The integrals represent the memory and the distributed delay terms with  $\tau_1, \tau_2 > 0$  are a time delay,  $\beta_2$  is an  $L^\infty$  function, and the kernel  $g$  is the relaxation function, under the following assumptions.

(H1)  $g \in C^1(\mathbb{R}_+, \mathbb{R}_+)$  is a nonincreasing function satisfying

$$g(0) > 0, a - \int_0^\infty g(s)ds = l > 0, \quad (16)$$

where  $a = a_3 - a_2^2/a_1 > 0$ .

(H2) There exists a  $\vartheta \in (\mathbb{R}_+, \mathbb{R}_+)$  positive nonincreasing differentiable function, such that

$$g'(t) \leq -\vartheta(t)g(t), \quad t \geq 0. \quad (17)$$

(H3)  $\beta_2 : [\tau_1, \tau_2] \rightarrow \mathbb{R}$  is a bounded function satisfying

$$\int_{\tau_1}^{\tau_2} |\beta_2(\sigma)|d\sigma < \beta_1. \quad (18)$$

*Remark 2.* The results that we obtained in this work are also correct with other conditions, including

$$\begin{aligned} u_x(0, t) = u_x(1, t) = \phi_x(0, t) = \phi_x(1, t) = 0, \quad t \geq 0, \\ u(0, t) = u_x(1, t) = \phi(0, t) = \phi_x(1, t) = 0, \quad t \geq 0, \\ u_x(0, t) = u(1, t) = \phi_x(0, t) = \phi(1, t) = 0, \quad t \geq 0. \end{aligned} \quad (19)$$

Of course, there can be some difficulties with regard to the following boundary conditions:

$$\begin{aligned} u_x(0, t) = u_x(1, t) = \phi(0, t) = \phi(1, t) = 0, \quad t \geq 0, \\ u(0, t) = u(1, t) = \phi_x(0, t) = \phi_x(1, t) = 0, \quad t \geq 0, \end{aligned} \quad (20)$$

unless we assume

$$\int_0^1 u_0(x)dx = 0, \int_0^1 \phi_0(x)dx = 0, \quad (21)$$

respectively.

In this paper, we consider  $(u, \phi, \mathcal{Y})$  to be a solution of system (12)–(15) with the regularity needed to justify the calculations. In Section 2, we proved our decay result. And we symbolize that  $c$  is a positive constant.

## 2. Main Result

In this section, we prove our stability result for the energy of system (12)–(15).

We need the following lemmas.

**Lemma 3.** *The energy functional  $E$ , defined by*

$$\begin{aligned} E(t) = & \frac{1}{2} \int_0^1 \left[ \rho_u u_t^2 + a_1 u_x^2 + \rho_\phi \phi_t^2 \right. \\ & + \left( a_3 - \int_0^t g(s)ds \right) \phi_x^2 + 2a_2 u_x \phi_x \Big] dx + \frac{1}{2} g \circ \phi_x \\ & + \frac{1}{2} \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx, \end{aligned} \quad (22)$$

satisfies

$$\begin{aligned} E'(t) \leq & \frac{1}{2} g' \circ \phi_x - \frac{1}{2} g(t) \int_0^1 \phi_x^2 dx \\ & - \left( \beta_1 - \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| d\sigma \right) \int_0^1 \phi_t^2 dx \\ \leq & \frac{1}{2} g' \circ \phi_x - \eta_0 \int_0^1 \phi_t^2 dx \leq 0, \end{aligned} \quad (23)$$

where  $\eta_0 = \beta_1 - \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)|d\sigma > 0$  and

$$(g \circ v_x)(t) = \int_0^1 \int_0^t g(t-s)(v_x(t) - v_x(s))^2 ds dx. \quad (24)$$

*Proof.* Multiplying (12)<sub>1,2</sub> by  $u_t$  and  $\phi_t$ , then integration by parts over  $(0, 1)$ , with (15), gives

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \int_0^1 \left[ \rho_u u_t^2 + a_1 u_x^2 + \rho_\phi \phi_t^2 + a_3 \phi_x^2 + 2a_2 u_x \phi_x \right] dx \\ + \beta_1 \int_0^1 \phi_t^2 dx + \int_0^1 \phi_t \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}(x, 1, \sigma, t) d\sigma dx \\ - \int_0^1 \phi_{xt} \int_0^t g(t-s)\phi_x(s) ds dx = 0. \end{aligned} \quad (25)$$

The estimate of the last term in the LHS of (25) is as

follows:

$$\begin{aligned}
& - \int_0^1 \phi_{xt} \int_0^t g(t-s)\phi_x(s) ds dx \\
& = \int_0^1 \phi_{xt} \int_0^t g(t-s)(\phi_x(t) - \phi_x(s)) ds dx \\
& \quad - \int_0^t g(s) ds \int_0^1 \phi_{xt} \phi_x dx \\
& = \frac{1}{2} \frac{d}{dt} g \circ \phi_x - \frac{1}{2} \frac{d}{dt} \int_0^t g(s) ds \int_0^1 \phi_x^2 dx \\
& \quad - \frac{1}{2} g' \circ \phi_x + \frac{1}{2} g(t) \int_0^1 \phi_x^2 dx.
\end{aligned} \tag{26}$$

Now, multiplying ((12))<sub>3</sub> by  $\mathcal{Y} |\beta_2(\sigma)|$ , and by integration over  $(0, 1) \times (0, 1) \times (\tau_1, \tau_2)$

$$\begin{aligned}
& \frac{d}{dt} \frac{1}{2} \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx \\
& = - \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y} \mathcal{Y}_\rho(x, \rho, \sigma, t) d\sigma d\rho dx \\
& = - \frac{1}{2} \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \frac{d}{d\rho} \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx \\
& = \frac{1}{2} \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| (\mathcal{Y}^2(x, 0, \sigma, t) - \mathcal{Y}^2(x, 1, \sigma, t)) d\sigma dx \\
& = \frac{1}{2} \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| d\sigma \int_0^1 \phi_t^2 dx - \frac{1}{2} \int_0^1 \int_{\tau_1}^{\tau_2} |\sigma_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx.
\end{aligned} \tag{27}$$

Now, by substituting (26) into (25), and using Young's inequality, we have

$$\begin{aligned}
E'(t) & \leq \frac{1}{2} g' \circ \phi_x - \frac{1}{2} g(t) \int_0^1 \phi_x^2 dx \\
& \quad - \left( \beta_1 - \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| d\sigma \right) \int_0^1 \phi_t^2 dx \\
& \leq \frac{1}{2} g' \circ \phi_x - \left( \beta_1 - \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| d\sigma \right) \int_0^1 \phi_t^2 dx,
\end{aligned} \tag{28}$$

then, by (18), there exists  $\eta_0 > 0$  so that

$$E'(t) \leq \frac{1}{2} g' \circ \phi_x - \eta_0 \int_0^1 \phi_t^2 dx, \tag{29}$$

then we obtain (22) and (23) ( $E$  is a nonincreasing function).

**Lemma 4.** *The functional*

$$D_1(t) := \rho_\phi \int_0^1 \phi_t \phi dx - \frac{a_2}{a_1} \rho_u \int_0^1 \phi u_t dx + \frac{\beta_1}{2} \int_0^1 \phi^2 dx \tag{30}$$

satisfies

$$\begin{aligned}
D_1'(t) & \leq -\frac{a_0}{2} \int_0^1 \phi_x^2 dx + \varepsilon_1 \int_0^1 u_t^2 dx + c \left( 1 + \frac{1}{\varepsilon_1} \right) \int_0^1 \phi_t^2 dx \\
& \quad + c g \circ \phi_x + c \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx.
\end{aligned} \tag{31}$$

*Proof.* Direct computation using integration by parts and Young's inequality, for  $\varepsilon_1 > 0$ , yields

$$\begin{aligned}
D_1'(t) & = -a_3 \int_0^1 \phi_x^2 dx + \rho_\phi \int_0^1 \phi_t^2 dx + \frac{a_2^2}{a_1} \int_0^1 \phi_x^2 dx \\
& \quad + \frac{a_2}{a_1} \rho_u \int_0^1 \phi_t u_t dx + \int_0^1 \phi_x \int_0^t g(t-s)\phi_x(s) ds dx \\
& \quad - \int_0^1 \phi \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}(x, 1, \sigma, t) d\sigma dx \\
& \leq - \left( a_3 - \frac{a_2^2}{a_1} \right) \int_0^1 \phi_x^2 dx + \rho_\phi \int_0^1 \phi_t^2 dx \\
& \quad + \frac{a_2}{a_1} \rho_u \int_0^1 \phi_t u_t dx - \int_0^1 \phi \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}(x, 1, \sigma, t) d\sigma dx \\
& \quad + \int_0^1 \phi_x \int_0^t g(t-s)\phi_x(s) ds dx.
\end{aligned} \tag{32}$$

The estimate of the two last terms in the RHS of (32) is as follows:

$$\begin{aligned}
& \int_0^1 \phi_x \int_0^t g(t-s)\phi_x(s) ds dx \\
& = \int_0^t g(s) ds \int_0^1 \phi_x^2 dx - \int_0^1 \phi_x \int_0^t g(t-s)(\phi_x(t) - \phi_x(s)) ds dx \\
& \leq \left( \delta_1 + \int_0^t g(s) ds \right) \int_0^1 \phi_x^2 dx + \frac{1}{4\delta_1} \left( \int_0^t g(s) ds \right) g \circ \phi_x,
\end{aligned} \tag{33}$$

$$\begin{aligned}
& - \int_0^1 \phi \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}(x, 1, \sigma, t) d\sigma dx \\
& \leq c\delta_2 \left( \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| d\sigma \right) \int_0^1 \phi_x^2 dx \\
& \quad + \frac{1}{4\delta_2} \int_0^t \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx,
\end{aligned} \tag{34}$$

where we have used Cauchy-Schwartz, Young's, and Poincaré's inequalities, for  $\delta_1, \delta_2 > 0$ , and (18).

By substituting (33) and (34) into (32), we find

$$\begin{aligned}
 D_1'(t) \leq & -\left(a_3 - \frac{a_2^2}{a_1} - \int_0^t g(s)ds - \delta_1 - \beta_1 c \delta_2\right) \int_0^1 \phi_x^2 dx \\
 & + \varepsilon_1 \int_0^1 u_x^2 dx + c \left(1 + \frac{1}{\varepsilon_1}\right) \int_0^1 \phi_i^2 dx \\
 & + \frac{1}{4\delta_1} \left(\int_0^t g(s)ds\right) g \circ \phi_x \\
 & + \frac{1}{4\delta_2} \int_0^t \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx.
 \end{aligned} \tag{35}$$

Bearing in mind that  $a = a_3 - a_2^2/a_1 > 0$  and using (16), we get

$$\int_0^t g(s)ds < \int_0^\infty g(s)ds < a, \tag{36}$$

let  $a_0 = (a_3 - a_2^2/a_1) - \int_0^t g(s)ds > 0$ , and letting  $\delta_1 = a_0/4$ ,  $\delta_2 = a_0/4c\mu_1$ , gives (31).

**Lemma 5.** Assume that (16) hold. Then, the functional

$$D_2(t) := a_2 \left( \int_0^1 \phi_i u dx - \int_0^1 \phi u_t dx \right) \tag{37}$$

satisfies,

$$\begin{aligned}
 D_2'(t) \leq & -\frac{a_2^2}{2\rho_\phi} \int_0^1 u_x^2 dx + c \int_0^1 \phi_x^2 dx + c \int_0^1 \phi_i^2 dx \\
 & + cg \circ \phi_x + c \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx.
 \end{aligned} \tag{38}$$

*Proof.* By differentiating  $D_2$ , then using (12), integration by parts, and (15), we find

$$\begin{aligned}
 D_2'(t) = & -\frac{a_2^2}{\rho_\phi} \int_0^1 u_x^2 dx + \frac{a_2^2}{\rho_u} \int_0^1 \phi_x^2 dx \\
 & - \left( \frac{a_2 a_3}{\rho_\phi} - \frac{a_1 a_2}{\rho_u} \right) \int_0^1 \phi_x u_x dx - \frac{a_2 \beta_1}{\rho_\phi} \int_0^1 u \phi_t dx \\
 & + \frac{a_2}{\rho_\phi} \int_0^1 u_x \int_0^t g(t-s) \phi_x(s) ds \\
 & - \frac{a_2}{\rho_\phi} \int_0^1 u \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}(x, 1, \sigma, t) d\sigma dx.
 \end{aligned} \tag{39}$$

In what follows, we estimate the different terms in the RHS of (39); we use Young's, Cauchy-Schwartz, and Poin-

caré's inequalities. For  $\delta_3, \delta_4, \delta_5 > 0$ , we have

$$\begin{aligned}
 & - \left( \frac{a_2 a_3}{\rho_\phi} - \frac{a_1 a_2}{\rho_u} \right) \int_0^1 \phi_x u_x dx \\
 & \leq \delta_3 \int_0^1 u_x^2 dx + \left( \frac{a_2 a_3}{\rho_\phi} - \frac{a_1 a_2}{\rho_u} \right)^2 \frac{1}{4\delta_3} \int_0^1 \phi^2 dx, \\
 & \frac{a_2}{\rho_\phi} \int_0^1 u_x \int_0^t g(t-s) \phi_x(s) ds dx \\
 & \leq 2\delta_4 \int_0^1 u_x^2 dx + \frac{c}{4\delta_4} \int_0^1 \phi_x^2 dx + \frac{c}{\delta_4} g \circ \phi_x, \\
 & - \frac{a_2 \beta_1}{\rho_\phi} \int_0^1 u \phi_t dx \leq c\delta_5 \int_0^1 u_x^2 dx + \frac{c}{4\delta_5} \int_0^1 \phi_t^2 dx, \\
 & - \frac{a_2}{\rho_\phi} \int_0^1 u \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}(x, 1, \sigma, t) d\sigma dx \\
 & \leq c\delta_6 \int_0^1 u_x^2 dx - \frac{c}{4\delta_6} \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx.
 \end{aligned} \tag{40}$$

By letting  $\delta_3 = a_2/8\rho_\phi$ ,  $\delta_4 = a_2/16\rho_\phi$ ,  $\delta_5 = \delta_6 = a_2/8c\rho_\phi$  and substituting into (39), we get (38).

**Lemma 6.** The functional

$$D_3(t) := -\rho_u \int_0^1 u_t u dx \tag{41}$$

satisfies

$$D_3'(t) \leq -\rho_u \int_0^1 u_t^2 dx + 2a_1 \int_0^1 u_x^2 dx + \frac{a_3}{4} \int_0^1 \phi_x^2 dx. \tag{42}$$

*Proof.* Direct computations give

$$D_3'(t) = -\rho_u \int_0^1 u_t^2 dx + a_1 \int_0^1 u_x^2 dx + a_2 \int_0^1 u_x \phi_x dx. \tag{43}$$

Estimate (42) easily follows by using Young's inequality and  $a_1 a_3 > a_2^2$ .

Now, let us introduce the following functional used.

**Lemma 7.** The functional

$$D_4(t) := \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma e^{-\sigma\rho} |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx \tag{44}$$

satisfies

$$\begin{aligned} D_4'(t) &\leq -\eta_1 \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx \\ &\quad + \beta_1 \int_0^1 \phi_t^2 dx - \eta_1 \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx, \end{aligned} \quad (45)$$

where  $\eta_1 > 0$ .

*Proof.* By differentiating  $D_4$ , with respect to  $t$  and using the last equation in (12), we have

$$\begin{aligned} D_4'(t) &= -2 \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} e^{-\sigma\rho} |\beta_2(\sigma)| \mathcal{Y} \mathcal{Y}_\rho(x, \rho, \sigma, t) d\sigma d\rho dx \\ &= - \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma e^{-\sigma\rho} |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx \\ &\quad - \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| [e^{-\sigma} \mathcal{Y}^2(x, 1, \sigma, t) - \mathcal{Y}^2(x, 0, \sigma, t)] d\sigma dx. \end{aligned} \quad (46)$$

By using  $\mathcal{Y}(x, 0, \sigma, t) = \phi_t(x, t)$ , and  $e^{-\sigma} \leq e^{-\sigma\rho} \leq 1$ , for all  $0 < \rho < 1$ , we find

$$\begin{aligned} D_4'(t) &= -\eta_1 \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx \\ &\quad - \int_0^1 \int_{\tau_1}^{\tau_2} e^{-\sigma} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma dx \\ &\quad + \left( \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| d\sigma \right) \int_0^1 \phi_t^2 dx. \end{aligned} \quad (47)$$

Because  $-e^{-\sigma}$  is an increasing function, we have  $-e^{-\sigma} \leq -e^{-\tau_2}$ , for all  $\sigma \in [\tau_1, \tau_2]$ .

Finally, setting  $\eta_1 = e^{-\tau_2}$  and recalling (18) give (45). We are now ready to prove the main result.

**Theorem 8.** Assume (16)–(18) hold.

Then,  $\forall t_0 > 0$ , there exist  $\lambda_1, \lambda_2 > 0$  such that the energy functional given by (22) satisfies

$$E(t) \leq \lambda_1 e^{-\lambda_2 \int_{t_0}^t \vartheta(s) ds}, \quad \forall t \geq t_0. \quad (48)$$

*Proof.* We define the functional of Lyapunov

$$\mathcal{L}(t) := NE(t) + N_1 D_1(t) + N_2 D_2(t) + D_3(t) + N_4 D_4(t), \quad (49)$$

where  $N, N_1, N_2, N_4 > 0$  to be selected later.

By differentiating (49) and using (22), (31), (38), (42), and (45), we have

$$\begin{aligned} \mathcal{L}'(t) &\leq - \left[ \frac{a_0 N_1}{2} - cN_2 - \frac{a_3}{4} \right] \int_0^1 \phi_x^2 dx \\ &\quad - [\rho_u - N_1 \varepsilon_1] \int_0^1 u_t^2 dx - \left[ \frac{a_2^2 N_2}{2\rho_\phi} - 2a_1 \right] \int_0^1 u_x^2 dx \\ &\quad + c[N_1 + N_2] g \circ \phi_x + \frac{N}{2} g' \circ \phi_x \\ &\quad - \left[ \eta_0 N - cN_1 \left( 1 + \frac{1}{\varepsilon_1} \right) - N_2 c - \beta_1 N_4 \right] \int_0^1 \phi_t^2 dx \\ &\quad - [N_4 \eta_1 - cN_1 - cN_2] \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2 \\ &\quad \cdot (x, 1, \sigma, t) d\sigma dx - N_4 \eta_1 \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2 \\ &\quad \cdot (x, \rho, \sigma, t) d\sigma d\rho dx. \end{aligned} \quad (50)$$

By setting

$$\varepsilon_1 = \frac{\rho_u}{2N_1}, \quad (51)$$

we obtain

$$\begin{aligned} \mathcal{L}'(t) &\leq - \left[ \frac{a_0 N_1}{2} - cN_2 - \frac{a_3}{4} \right] \int_0^1 \phi_x^2 dx - \left[ \frac{\rho_u}{2} \right] \int_0^1 u_t^2 dx \\ &\quad - \left[ \frac{a_2^2 N_2}{2\rho_\phi} - 2a_1 \right] \int_0^1 u_x^2 dx + c[N_1 + N_2] g \circ \phi_x \\ &\quad + \frac{N}{2} g' \circ \phi_x - [\eta_0 N - cN_1 - N_2 c - \beta_1 N_4] \int_0^1 \phi_t^2 dx \\ &\quad - [N_4 \eta_1 - cN_1 - cN_2] \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2 \\ &\quad \cdot (x, 1, \sigma, t) d\sigma dx - N_4 \eta_1 \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2 \\ &\quad \cdot (x, \rho, \sigma, t) d\sigma d\rho dx. \end{aligned} \quad (52)$$

At this stage, we choose our different constants.

First, choosing  $N_2$  large enough such that

$$\alpha_1 = \frac{a_2^2 N_2}{2\rho_\phi} - 2a_1 > 0, \quad (53)$$

then we pick  $N_1$  large enough such that

$$\alpha_2 = \frac{a_0 N_1}{2} - cN_2 - \frac{a_3}{4} > 0, \quad (54)$$

then we select  $N_4$  large enough such that

$$\alpha_3 = N_4\eta_1 - cN_1 - cN_2 > 0. \quad (55)$$

Thus, we arrive at

$$\begin{aligned} \mathcal{L}'(t) \leq & -\alpha_2 \int_0^1 \phi_x^2 dx - \frac{\rho_u}{2} \int_0^1 u_t^2 dx - \alpha_1 \int_0^1 u_x^2 dx \\ & - [\eta_0 N - c] \int_0^1 \phi_t^2 dx + \alpha_6 g' \circ \phi_x + \alpha_7 g \circ \phi_x \\ & - \alpha_3 \int_0^1 \int_{\tau_1}^{\tau_2} |\beta_2(\sigma)| \mathcal{Y}^2(x, 1, \sigma, t) d\sigma d \\ & - \alpha_5 \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho dx, \end{aligned} \quad (56)$$

where  $\alpha_5 = \eta_1 N_4$ ,  $\alpha_6 = N/2$ ,  $\alpha_7 = c[N_1 + N_2]$ .

On the other hand, if we let

$$\mathfrak{Q}(t) = N_1 D_1(t) + N_2 D_2(t) + D_3(t) + N_4 D_4(t), \quad (57)$$

then

$$\begin{aligned} |\mathfrak{Q}(t)| \leq & N_1 \rho_\phi \int_0^1 |\phi \phi_t| dx + N_1 \frac{a_2}{a_1} \rho_u \int_0^1 |\phi u_t| dx \\ & + N_1 \frac{\mu_1}{2} \int_0^1 \phi^2 dx + N_2 a_2 \int_0^1 |\phi u_t - u \phi_t| dx \\ & + \rho_u \int_0^1 |u_t u| dx + N_4 \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma e^{-\sigma\rho} |\beta_2(\sigma)| \mathcal{Y}^2 \\ & \cdot (x, \rho, \sigma, t) d\sigma d\rho dx. \end{aligned} \quad (58)$$

Exploiting Young's, Cauchy-Schwartz, and Poincaré inequalities, we obtain

$$\begin{aligned} |\mathfrak{Q}(t)| \leq & c \int_0^1 (u_t^2 + \phi_t^2 + \phi_x^2 + u_x^2) dx + c g \circ \phi_x \\ & + c \int_0^1 \int_0^1 \int_{\tau_1}^{\tau_2} \sigma |\beta_2(\sigma)| \mathcal{Y}^2(x, \rho, \sigma, t) d\sigma d\rho. \end{aligned} \quad (59)$$

On the other hand, from (22), we can write

$$\begin{aligned} a_1 u_x^2 + 2a_2 \phi_x u_x + a_4 \phi_x^2 = & \frac{1}{2} \left[ a_1 \left( u_x + \frac{a_2}{a_1} \phi_x \right)^2 + a_4 \left( \phi_x + \frac{a_2}{a_4} u_x \right)^2 \right. \\ & \left. + \left( a_1 - \frac{a_2^2}{a_4} \right) u_x^2 + \left( a_4 - \frac{a_2^2}{a_1} \right) \phi_x^2 \right], \end{aligned} \quad (60)$$

where

$$a_4 = a_3 - \int_0^t g(s) ds. \quad (61)$$

Since  $a_1 a_3 > a_2^2$  and (16), we deduce that

$$a_1 u_x^2 + 2a_2 \phi_x u_x + a_4 \phi_x^2 > \frac{1}{2} \left[ \left( a_1 - \frac{a_2^2}{a_4} \right) u_x^2 + \left( a_4 - \frac{a_2^2}{a_1} \right) \phi_x^2 \right]. \quad (62)$$

Consequently, we find

$$|\mathfrak{Q}(t)| = |\mathcal{L}(t) - NE(t)| \leq cE(t), \quad (63)$$

that is,

$$(N - c)E(t) \leq \mathcal{L}(t) \leq (N + c)E(t). \quad (64)$$

At this point, we choose  $N$  large enough such that

$$N - c > 0, N\eta_0 - c > 0, \quad (65)$$

and exploiting (22), estimates (56) and (64), respectively, leads to

$$c_2 E(t) \leq \mathcal{L}(t) \leq c_3 E(t), \quad \forall t \geq 0, \quad (66)$$

$$\mathcal{L}'(t) \leq -k_1 E(t) + k_2 g \circ \phi_x, \quad \forall t \geq t_0, \quad (67)$$

for some  $k_1, k_2, c_2, c_3 > 0$ .

By multiplying (67) by  $\vartheta(t)$ , we get

$$\vartheta(t) \mathcal{L}'(t) \leq -k_1 \vartheta(t) E(t) + k_2 \vartheta(t) g \circ \phi_x, \quad \forall t \geq t_0. \quad (68)$$

Now, by using (17), we have the following estimate:

$$\begin{aligned} \vartheta(t) g \circ \phi_x &= \vartheta(t) \int_0^1 \int_0^t g(t-s) (\phi_x(t) - \phi_x(s))^2 ds dx \\ &\leq \int_0^1 \int_0^t \vartheta(t-s) g(t-s) (\phi_x(t) - \phi_x(s))^2 ds dx \\ &\leq - \int_0^1 \int_0^t g'(t-s) (\phi_x(t) - \phi_x(s))^2 ds dx \\ &= -g' \circ \phi_x \leq -2E'(t). \end{aligned} \quad (69)$$

Thus, (68) becomes

$$\vartheta(t) \mathcal{L}'(t) \leq -k_1 \vartheta(t) E(t) - 2k_2 E'(t), \quad \forall t \geq t_0, \quad (70)$$

which can be rewritten as

$$(\vartheta(t) \mathcal{L}(t) + 2k_2 E(t))' - \vartheta'(t) \mathcal{L}(t) \leq -k_1 \vartheta(t) E(t), \quad \forall t \geq t_0. \quad (71)$$

By using  $\vartheta'(t) \leq 0, \forall t \geq 0$ , we have

$$(\vartheta(t) \mathcal{L}(t) + 2k_2 E(t))' \leq -k_1 \vartheta(t) E(t), \quad \forall t \geq t_0. \quad (72)$$

By exploiting (66), we notice that

$$\mathcal{K}(t) = \vartheta(t) \mathcal{L}(t) + 2k_2 E(t) \sim E(t). \quad (73)$$

Consequently, for  $\kappa > 0$ , we get

$$\mathcal{K}'(t) \leq -\kappa \mathcal{K}(t) \vartheta(t), \quad \forall t \geq t_0. \quad (74)$$

Integrating (74) over  $(t_0, t)$  gives

$$\mathcal{K}(t) \leq \mathcal{K}(t_0) e^{-\kappa \int_{t_0}^t \vartheta(s) ds}, \quad \forall t \geq t_0. \quad (75)$$

Consequently, (48) is established by virtue of (66) and (75).

*Remark 9.* The estimate (48) also remains valid for  $t \in [0, t_0]$ , thanks to the boundedness and continuity of  $E$  and  $\vartheta$ .

## Data Availability

No data were used to support the study.

## Conflicts of Interest

This work does not have any conflicts of interest.

## Acknowledgments

The fifth author extends their appreciation to the Deanship of Scientific Research at King Khalid University for funding this work through General Research Project under Grant No. (G.R.P-2/42).

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## Research Article

# Global Existence for Two Singular One-Dimensional Nonlinear Viscoelastic Equations with respect to Distributed Delay Term

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Received 31 December 2020; Revised 24 January 2021; Accepted 2 February 2021; Published 16 February 2021

Academic Editor: Mahmoud A. Zaky

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In this current work, we are interested in a system of two singular one-dimensional nonlinear equations with a viscoelastic, general source and distributed delay terms. The existence of a global solution is established by the theory of potential well, and by using the energy method with the function of Lyapunov, we prove the general decay result of our system.

## 1. Introduction

We are interested in the following system:

$$\begin{cases} u_{tt} - \frac{1}{x}(xu_x)_x + \int_0^t g_1(t-s)\frac{1}{x}(xu_x(x,s))_x ds + \mu_1 u_t \\ + \int_{\tau_1}^{\tau_2} |\mu_2(\rho)|u_t(x, t-\rho)d\rho = f_1(u, v), \text{ in } Q, \\ v_{tt} - \frac{1}{x}(xv_x)_x + \int_0^t g_2(t-s)\frac{1}{x}(xv_x(x,s))_x ds + \mu_3 v_t \\ + \int_{\tau_1}^{\tau_2} |\mu_4(\rho)|v_t(x, t-\rho)d\rho = f_2(u, v), \text{ in } Q, \end{cases} \quad (1)$$

with

$$\begin{cases} u(x, 0) = u_0(x), u_t(x, 0) = u_1(x), x \in (0, L), \\ v(x, 0) = v_0(x), v_t(x, 0) = v_1(x), x \in (0, L), \\ u_t(x, -t) = f_0(x, t), v_t(x, -t) = g_0(x, t), t \in (0, \tau_2), \\ u(L, t) = v(L, t) = 0, \int_0^L xu(x, t)dx = \int_0^L xv(x, t)dx = 0, \end{cases} \quad (2)$$

where  $Q = (0, L) \times (0, T)$ ,  $L < \infty$ ,  $T < \infty$ ,  $g_1(\cdot)$ ,  $g_2(\cdot): \mathbb{R}^+ \rightarrow \mathbb{R}^+$ ,  $\mu_1, \mu_3 > 0$ , the second integral represents the distributed delay and  $\mu_2, \mu_4: [\tau_1, \tau_2] \rightarrow \mathbb{R}$  are bounded functions, where  $\tau_1, \tau_2$  are two real numbers satisfying  $0 \leq \tau_1 < \tau_2$ , and  $f_1(\cdot, \cdot)$ ,  $f_2(\cdot, \cdot): \mathbb{R}^2 \rightarrow \mathbb{R}$  are defined functions later.

Three decades ago, these problems that arise in one-dimensional elasticity have been studied and developed with regard to viscosity with long-term memory. And it has been studied in many fields of science, engineering, medical sciences, and chemistry, as well as population and other matters; see, for example, [1–24]. Recently, in the absence of delay ( $\mu_i = 0, i = 1..4$ ), problem (1) was studied in [25], and also later in [26], the authors considered problem (1) with localized frictional damping term. We also know that delay, especially distributed delay, is a phenomenon in our life and is almost found in various fields, and its inclusion in any problem makes it more important. The distributed delay in many works has been studied and many authors have taken care of it, for example, [5, 9, 27, 28]. Based on all this and the results of the research papers [14, 15, 17, 28–30, 31], the introduction of the term distributed delay as

a damping mechanism in problem (1) makes it a new problem from what has been previously studied.

And we have divided this paper into the following. We present in the second section the definitions, basics, and theories of function spaces that are required throughout the rest of the paper. In Section 3, we present the energy function while proving to be decreasing. And in the final section, the general decay is obtained by applying the energy method and the function of Lyapunov.

## 2. Preliminaries

Let  $L_x^p = L_x^p((0, L))$  be the weighted Banach space equipped with the norm

$$\|u\|_{L_x^p} = \left( \int_0^L x|u|^p dx \right)^{1/p}, \quad (3)$$

$H = L_x^2((0, L))$  be the Hilbert space of square integral functions having the finite norm

$$\|u\|_H = \left( \int_0^L xu^2 dx \right)^{1/2}, \quad (4)$$

and  $K = L_x^2((0, L) \times (0, 1) \times (\tau_1, \tau_2))$  be the Hilbert space equipped with the norm

$$\|z\|_{K, \mu_2} = \int_0^1 \int_{\tau_1}^{\tau_2} |\mu_2(\rho)| \|z\|_H d\rho d\rho. \quad (5)$$

$V = V_x^1$  is the Hilbert space equipped with the norm

$$\|u\|_V = (\|u\|_H^2 + \|u_x\|_H^2)^{1/2}, \quad (6)$$

$$V_0 = \{u \in V \text{ such that } u(L) = 0\}. \quad (7)$$

**Theorem 1** [27]. For  $2 < p < 4$  and  $\forall v$  in  $V_0$ , we have

$$\int_0^L x|v|^p dx \leq C_* \|v_x\|_{H=L_x^2(0,L)}^p, \quad (8)$$

where  $C_*$  is a constant depending on  $L$  and  $p$  only.

As in [18], introducing the new variables

$$\begin{cases} z(x, \rho, \mathbf{Q}, t) = u_t(x, t - \mathbf{Q}\rho), \\ y(x, \rho, \mathbf{Q}, t) = v_t(x, t - \mathbf{Q}\rho), \end{cases} \quad (9)$$

yields

$$\begin{cases} \mathbf{Q}z_t(x, \rho, \mathbf{Q}, t) + z_\rho(x, \rho, \mathbf{Q}, t) = 0, \\ z(x, 0, \mathbf{Q}, t) = u_t(x, t), \\ \mathbf{Q}y_t(x, \rho, \mathbf{Q}, t) + y_\rho(x, \rho, \mathbf{Q}, t) = 0, \\ y(x, 0, \mathbf{Q}, t) = v_t(x, t). \end{cases} \quad (10)$$

Problem (1) arrives at

$$\begin{cases} u_{tt} - \frac{1}{x}(xu_x)_x + \int_0^t g_1(t-s) \frac{1}{x}(xu_x(x, s))_x ds + \mu_1 u_t \\ + \int_{\tau_1}^{\tau_2} |\mu_2(\mathbf{Q})| u_t(x, t - \mathbf{Q}) d\mathbf{Q} = f_1(u, v), \\ v_{tt} - \frac{1}{x}(xv_x)_x + \int_0^t g_2(t-s) \frac{1}{x}(xv_x(x, s))_x ds + \mu_3 v_t \\ + \int_{\tau_1}^{\tau_2} |\mu_4(\mathbf{Q})| v_t(x, t - \mathbf{Q}) d\mathbf{Q} = f_2(u, v), \\ \mathbf{Q}z_t(x, \rho, \mathbf{Q}, t) + z_\rho(x, \rho, \mathbf{Q}, t) = 0, \\ \mathbf{Q}y_t(x, \rho, \mathbf{Q}, t) + y_\rho(x, \rho, \mathbf{Q}, t) = 0, \end{cases} \quad (11)$$

where

$$(x, \rho, s, t) \in (0, L) \times (0, 1) \times (\tau_1, \tau_2) \times (0, \infty). \quad (12)$$

With the initial data and boundary conditions

$$\begin{cases} (u(x, 0), v(x, 0)) = (u_0(x), v_0(x)), \text{ in } (0, L), \\ (u_t(x, 0), v_t(x, 0)) = (u_1(x), v_1(x)), \text{ in } (0, L), \\ (u_t(x, -t), v_t(x, -t)) = (f_0(x, t), g_0(x, t)), \text{ in } (0, L) \times (0, \tau_2), \\ u(0, t) = u(L, t) = v(0, t) = v(L, t) = 0, \\ z(x, \rho, \mathbf{Q}, 0) = f_0(x, \rho\mathbf{Q}), \text{ in } (0, L) \times (0, 1) \times (0, \tau_2), \\ y(x, \rho, \mathbf{Q}, 0) = g_0(x, \rho\mathbf{Q}), \\ u(L, t) = v(L, t) = 0, \int_0^L xu(x, t) dx = \int_0^L xv(x, t) dx = 0. \end{cases} \quad (13)$$

We have the following assumptions:

(G1)  $g_i(t): \mathbb{R}^+ \rightarrow \mathbb{R}^+$  are  $C^1$ , nonincreasing functions satisfying

$$\begin{cases} g_i(s) \geq 0, \quad g_i'(s) \leq 0, \\ g_i(0) > 0, \quad 1 - \int_0^\infty g_i(s) ds = l_i > 0, \quad i = 1, 2, \end{cases} \quad (14)$$

(G2)  $\exists \xi(t) > 0$  a differentiable function, such that

$$g_i'(t) \leq -\xi(t)g_i^\sigma(t), \quad i = 1, 2, t \geq 0, 1 \leq \sigma < \frac{3}{2}, \quad (15)$$

and  $\xi(t)$  satisfies for some  $l < 1$

$$\xi'(t) \leq 0, \quad \left| \frac{\xi'(t)}{\xi(t)} \right| \leq l, \quad \int_0^\infty \xi(s) ds = +\infty, \quad \forall t > 0. \quad (16)$$

And also, where  $1 < \sigma < 3/2$ ,  $\forall t_0 > 0$  fixed,  $\exists C_\sigma(\sigma) > 0$ , such that

$$\frac{t}{\left(1 + \int_{t_0}^t \xi(s) ds\right)^{1/(2(\sigma-1))}} \leq C_\sigma, \quad \forall t \geq t_0. \quad (17)$$

(G3) we take

$$\begin{aligned} f_1(u, v) &= a|u + v|^{2(r+1)}(u + v) + b|u|^r|v|^{r+2}, \\ f_2(u, v) &= a|u + v|^{2(r+1)}(u + v) + b|v|^r|u|^{r+2}, \end{aligned} \quad (18)$$

where  $a, b > 0$  and  $r > -1$ .

We have

$$uf_1(u, v) + vf_2(u, v) = 2(r + 2)F(u, v), \forall (u, v) \in \mathbb{R}^2, \quad (19)$$

where

$$F(u, v) = \frac{1}{2(r + 2)} \left[ a|u + v|^{2(r+2)} + 2b|uv|^{r+2} \right]. \quad (20)$$

(G4)  $\mu_2, \mu_4 : [\tau_1, \tau_2] \rightarrow \mathbb{R}$  satisfying

$$\int_{\tau_1}^{\tau_2} |\mu_2(\varrho)| d\varrho < \mu_1, \quad (21)$$

$$\int_{\tau_1}^{\tau_2} |\mu_4(\varrho)| d\varrho < \mu_3. \quad (22)$$

**Theorem 2.** Assume (14) and  $p < 3$ . Then,  $\forall (u_0, v_0) \in V_0^2$ ,  $(v_1, v_2) \in H^2$  and  $(f_0, g_0) \in K^2$  problem (1) has a unique local solution

$$(u, v, z, y) \in C(0, t_*; V_0^2 \times K^2) \cap C^1(0, t_*; H^2 \times K^2), \quad (23)$$

for  $t_* > 0$  small enough.

**Lemma 3.** For  $r > -1$ ,  $\exists \eta > 0$  such that  $\forall u, v \in V \cap V_0(0, L)$ , we have

$$\|u + v\|_{L_x^{2(r+2)}}^{2(r+2)} + 2\|uv\|_{L_x^{(r+2)}}^{(r+2)} \leq \eta(L_1\|u_x\|_H^2 + L_2\|v_x\|_H^2)^{r+2}. \quad (24)$$

*Proof.* It is clear that by using the Minkowski inequality we get

$$\|u + v\|_{L_x^{2(r+2)}}^2 \leq 2\left(\|u\|_{L_x^{2(r+2)}}^2 + \|v\|_{L_x^{2(r+2)}}^2\right). \quad (25)$$

Also, Hölder's and Young's inequalities give us

$$\|uv\|_{L_x^{(r+2)}}^{(r+2)} \leq \|u\|_{L_x^{2(r+2)}} \|v\|_{L_x^{2(r+2)}} \quad (26)$$

$$\leq c(L_1\|u_x\|_H^2 + L_2\|v_x\|_H^2). \quad (27)$$

By applying the embedding  $V \cap V_0(0, L) \hookrightarrow L_x^{2(r+2)}(0, L)$  and (25), (27) gives (15).

**Lemma 4.**  $\exists \Lambda_1, \Lambda_2 > 0$  such that

$$\int_0^L x|f_i(u, v)|^2 dx \leq \Lambda_i \left( l_1 \int_0^L xu_x^2 dx + l_2 \int_0^L xv_x^2 dx \right)^{2r+3}, \forall x \in (0, L), i = 1, 2. \quad (28)$$

*Proof.* We prove inequality for  $f_1$  and the same result also holds for  $f_2$ .

It is clear that

$$\begin{aligned} |f_1(u, v)| &\leq C(|u + v|^{2r+3} + |u|^{r+1}|v|^{r+2}) \\ &\leq C[|u|^{2r+3} + |v|^{2r+3} + |u|^{r+1}|v|^{r+2}]. \end{aligned} \quad (29)$$

By Young's inequality, with

$$\begin{aligned} q &= \frac{2r + 3}{r + 1}, \\ q' &= \frac{2r + 3}{r + 2}, \end{aligned} \quad (30)$$

we get

$$|u|^{r+1}|v|^{r+2} \leq c_1|u|^{2r+3} + c_2|v|^{2r+3}. \quad (31)$$

Therefore,

$$|f_1(u, v)| \leq C[|u|^{2r+3} + |v|^{2r+3}]. \quad (32)$$

Hence, by Poincaré's inequality and (11), we obtain

$$\begin{aligned} \int_0^L x|f_i(u, v)|^2 dx &\leq C\left(\|u_x\|_H^{2(2r+3)} + \|v_x\|_H^{2(2r+3)}\right) \\ &\leq \Lambda_1(l_1\|u_x\|_H^2 + l_2\|v_x\|_H^2)^{(2r+3)}. \end{aligned} \quad (33)$$

The proof of lemma is complete.

The energy function (see, e.g., [8, 19] and reference therein) is defined by

$$\begin{aligned} E(t) &= \frac{1}{2} \int_0^L xu_t^2 dx + \frac{1}{2} \int_0^L xv_t^2 dx + \frac{1}{2} \left( 1 - \int_0^t g_1(s) ds \right) \\ &\quad \cdot \int_0^L xu_x^2 dx + \frac{1}{2} \left( 1 - \int_0^t g_2(s) ds \right) \\ &\quad \cdot \int_0^L xv_x^2(x, t) dx + \frac{1}{2} K(z, y) \\ &\quad + \frac{1}{2} (g_1 \circ u_x)(t) + \frac{1}{2} (g_2 \circ v_x)(t) - \int_0^L F(u, v) dx, \end{aligned} \quad (34)$$

where

$$K(z, y) = \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x \mathcal{Q}(|\mu_2(\mathcal{Q})| z^2(x, \rho, \mathcal{Q}, t) + |\mu_4(\mathcal{Q})| y^2(x, \rho, \mathcal{Q}, t)) d\mathcal{Q} d\rho dx,$$

$$(g \circ u_x)(t) = \int_0^L \int_0^t x g(t-s) |u_x(x, t) - u_x(x, s)|^2 ds dx. \quad (35)$$

**Lemma 5.** Let  $(u, v, z, y)$  be the solution of system (11); then,  $E(t)$  is a nonincreasing function, that is,  $\forall t \geq 0$

$$E'(t) \leq -d_1 \int_0^L x u_t^2 dx - d_2 \int_0^L x v_t^2 dx + \frac{1}{2} (g_1' \circ u_x)(t) + \frac{1}{2} (g_2' \circ v_x)(t) - \frac{1}{2} g_1(t) \int_0^L x u_x^2 dx - \frac{1}{2} g_2(t) \int_0^L x v_x^2 dx \leq 0, \quad (36)$$

where

$$d_1 = \mu_1 - \left( \int_{\tau_1}^{\tau_2} |\mu_2(\mathcal{Q})| d\mathcal{Q} \right) > 0, \quad (37)$$

$$d_2 = \mu_3 - \left( \int_{\tau_1}^{\tau_2} |\mu_4(\mathcal{Q})| d\mathcal{Q} \right) > 0.$$

*Proof.* Multiplying equation (11)<sub>1,2</sub> by  $xu_t, xv_t$ , and integrating over  $(0, L)$ , we find

$$\begin{aligned} & \int_0^L x u_{tt} u_t dx - \int_0^L (x u_x)_x u_t dx + \mu_1 \int_0^L x u_t^2 dx \\ & + \int_0^L x u_t \int_{\tau_1}^{\tau_2} |\mu_2(\mathcal{Q})| z(x, 1, \mathcal{Q}, t) d\mathcal{Q} dx \\ & + \int_0^L \int_0^t g_1(t-s) (x u_x(x, s))_x ds u_t dx \\ & + \int_0^L x v_{tt} v_t dx - \int_0^L (x v_x)_x v_t dx + \mu_3 \int_0^L x v_t^2 dx \\ & + \int_0^L x v_t \int_{\tau_1}^{\tau_2} |\mu_4(\mathcal{Q})| y(x, 1, \mathcal{Q}, t) d\mathcal{Q} dx \\ & + \int_0^L \int_0^t g_2(t-s) (x v_x(x, s))_x ds v_t dx \\ & = \int_0^L \left[ a|u+v|^{2(r+1)}(u+v) + b|u|^r |v|^{r+2} \right] x u_t dx \\ & + \int_0^L \left[ a|u+v|^{2(r+1)}(u+v) + b|v|^r |u|^{r+2} \right] x v_t dx. \end{aligned} \quad (38)$$

Using integration by parts, we get

$$\int_0^L x u_{tt} u_t dx = \frac{1}{2} \frac{d}{dt} \left[ \int_0^L x u_t^2 dx \right], \quad (39)$$

$$\int_0^L x v_{tt} v_t dx = \frac{1}{2} \frac{d}{dt} \left[ \int_0^L x v_t^2 dx \right], \quad (40)$$

$$-\int_0^L (x u_x)_x u_t dx = \frac{1}{2} \frac{d}{dt} \left[ \int_0^L x u_x^2 dx \right], \quad (41)$$

$$-\int_0^L (x v_x)_x v_t dx = \frac{1}{2} \frac{d}{dt} \left[ \int_0^L x v_x^2 dx \right], \quad (42)$$

$$\begin{aligned} & \frac{1}{2(r+2)} \int_0^L x f_1(u, v) u u_t dx + \frac{1}{2(r+2)} \int_0^L x f_2(u, v) v v_t dx \\ & = \frac{1}{2(r+2)} \frac{d}{dt} \int_0^L \left[ a|u+v|^{2(r+2)} + 2b|uv|^{r+2} \right] x dx, \end{aligned} \quad (43)$$

$$\begin{aligned} & \int_0^L \int_0^t g_1(t-s) (x u_x(s))_x ds u_t(t) dx \\ & = \frac{1}{2} \frac{d}{dt} \left[ (g_1 \circ u_x)(t) - \int_0^t g_1(s) ds \int_0^L x u_x^2 dx \right] \end{aligned} \quad (44)$$

$$-\frac{1}{2} (g_1' \circ u_x)(t) + \frac{1}{2} g_1(t) \int_0^L x u_x^2 dx, \quad (45)$$

$$\begin{aligned} & \int_0^L \int_0^t g_2(t-s) (x v_x(s))_x ds v_t(t) dx \\ & = \frac{1}{2} \frac{d}{dt} \left[ (g_2 \circ v_x)(t) - \int_0^t g_2(s) ds \int_0^L x v_x^2 dx \right] \\ & - \frac{1}{2} (g_2' \circ v_x)(t) + \frac{1}{2} g_2(t) \int_0^L x v_x^2 dx. \end{aligned} \quad (46)$$

Now, multiplying equation (11)<sub>3</sub> by  $xz |\mu_2(\mathcal{Q})|$  and integrating over  $(0, L) \times (0, 1) \times (\tau_1, \tau_2)$ , we get

$$\begin{aligned} & \frac{d}{dt} \frac{1}{2} \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} \mathcal{Q} |\mu_2(\mathcal{Q})| x z^2 d\mathcal{Q} d\rho dx \\ & = - \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} |\mu_2(\mathcal{Q})| x z z_\rho d\mathcal{Q} d\rho dx \\ & = - \frac{1}{2} \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x |\mu_2(\mathcal{Q})| \frac{d}{d\rho} z^2 d\mathcal{Q} d\rho dx \\ & = \frac{1}{2} \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_2(\mathcal{Q})| ((z(x, 0, \mathcal{Q}, t))^2 \\ & - (z(x, 1, \mathcal{Q}, t))^2) d\mathcal{Q} dx \\ & = \frac{1}{2} \int_{\tau_1}^{\tau_2} |\mu_2(\mathcal{Q})| d\mathcal{Q} \int_0^L |x u_t|^2 dx \\ & - \frac{1}{2} \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_2(\mathcal{Q})| (z(x, 1, \mathcal{Q}, t))^2 d\mathcal{Q} dx. \end{aligned} \quad (47)$$

Similarly, by multiplying equation (11)<sub>4</sub> by  $xy |\mu_4(\mathcal{Q})|$

and integrating over  $(0, L) \times (0, 1) \times (\tau_1, \tau_2)$ , we get

$$\begin{aligned} & \frac{d}{dt} \frac{1}{2} \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} \varrho |\mu_4(\varrho)| xy^2 d\varrho dp dx \\ &= \frac{1}{2} \left( \int_{\tau_1}^{\tau_2} |\mu_4(\varrho)| d\varrho \right) \int_0^L xv_t^2 dx \\ & \quad - \frac{1}{2} \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_4(\varrho)| y^2(x, 1, \varrho, t) d\varrho dx. \end{aligned} \tag{48}$$

Using Young's and Cauchy-Schwartz inequalities, we have

$$\begin{aligned} & - \int_0^L xu_t \int_{\tau_1}^{\tau_2} |\mu_2(\varrho)| z(x, 1, \varrho, t) d\varrho dx \\ & \leq \frac{1}{2} \left( \int_{\tau_1}^{\tau_2} |\mu_2(\varrho)| d\varrho \right) \int_0^L xu_t^2 dx \\ & \quad + \frac{1}{2} \int_0^L \int_{\tau_1}^{\tau_2} |\mu_2(\varrho)| xz^2(x, 1, \varrho, t) d\varrho dx. \end{aligned} \tag{49}$$

Similarly, we get

$$\begin{aligned} & - \int_0^L xv_t \int_{\tau_1}^{\tau_2} |\mu_4(\varrho)| y(x, 1, \varrho, t) d\varrho dx \\ & \leq \frac{1}{2} \left( \int_{\tau_1}^{\tau_2} |\mu_4(\varrho)| d\varrho \right) \int_0^L xv_t^2 dx \\ & \quad + \frac{1}{2} \int_0^L \int_{\tau_1}^{\tau_2} |\mu_4(\varrho)| xy^2(x, 1, \varrho, t) d\varrho dx. \end{aligned} \tag{50}$$

By combining (39), (40), (41), (42), (43), (45), (46), (47), (48), (49), and (50) in (38), we get (34) and (36).

### 3. Global Existence

In this section, we showed the global existence of the solutions of the system (11).

First, introducing the following notation

$$\begin{aligned} I(t) := I(u(t), v(t)) &= \left( 1 - \int_0^t g_1(s) ds \right) \int_0^L xu_x^2 dx + (g_1 \circ u_x)(t) \\ & \quad + \left( 1 - \int_0^t g_2(s) ds \right) \int_0^L xv_x^2 dx + (g_2 \circ v_x)(t) \\ & \quad + K(z, y) - 2(r+2) \int_0^L x \left[ a|u+v|^{2(r+2)} + 2b|uv|^{r+2} \right] dx, \end{aligned} \tag{51}$$

$$\begin{aligned} J(t) := J(u(t), v(t)) &= \frac{1}{2} \left( 1 - \int_0^t g_1(s) ds \right) \int_0^L xu_x^2 dx \\ & \quad + \frac{1}{2} (g_1 \circ u_x)(t) + \frac{1}{2} \left( 1 - \int_0^t g_2(s) ds \right) \int_0^L xv_x^2 dx \\ & \quad + \frac{1}{2} (g_2 \circ v_x)(t) + \frac{1}{2} K(z, y) - \int_0^L x \left[ a|u+v|^{2(r+2)} + 2b|uv|^{r+2} \right] dx, \end{aligned} \tag{52}$$

note that

$$E(t) = J(t) + \frac{1}{2} \int_0^L xu_t^2 dx + \frac{1}{2} \int_0^L xv_t^2 dx. \tag{53}$$

**Lemma 6.** Assume that (24), (14), (15), (16), (17), and (22) hold, and  $\forall (u_0, v_0) \in V_{0'}^2$ ,  $(u_1, v_1) \in H^2$  and  $(f_0, g_0) \in L_x^2((0, L), (0, 1), (\tau_1, \tau_2))$  satisfying

$$I(0) > 0, \beta := \eta \left( \frac{2(r+2)}{(r+1)} E(0) \right)^{r+1} < 1. \tag{54}$$

Then,  $\exists t_* > 0$  such that

$$I(t) > 0, \forall t \in [0, t_*], \tag{55}$$

where

$$E(0) = J(0) + \frac{1}{2} \int_0^L xu_1^2 dx + \frac{1}{2} \int_0^L xv_1^2 dx. \tag{56}$$

*Proof.* As  $I(0) > 0$ , then by continuity of  $I(t)$ ,  $\exists T_m \leq t_*$  such that  $I(t) \geq 0, \forall t \in [0, T_m]$ ; this implies that we have a maximum time value noting  $T_m$  such that

$$\{I(T_m) = 0 \text{ and } I(t) > 0, \text{ for all } 0 \leq t < T_m\}. \tag{57}$$

This, with (51), (52), and (14), we have

$$\begin{aligned} J(t) &= \frac{r+1}{2(r+2)} \left[ \left( 1 - \int_0^t g_1(s) ds \right) \int_0^L xu_x^2 dx \right. \\ & \quad \left. + \left( 1 - \int_0^t g_2(s) ds \right) \int_0^L xv_x^2 dx \right] \\ & \quad + \frac{r+1}{2(r+2)} [(g_1 \circ u_x)(t) + (g_2 \circ v_x)(t) + K(z, y)] \\ & \quad + \frac{1}{2(r+2)} I(t) \\ & \geq \frac{r+1}{2(r+2)} \left[ \left( l_1 \int_0^L xu_x^2 dx + l_2 \int_0^L xv_x^2 dx \right) \right. \\ & \quad \left. + (g_1 \circ u_x)(t) + (g_2 \circ v_x)(t) + K(z, y) \right]. \end{aligned} \tag{58}$$

Hence,

$$\begin{aligned} & l_1 \int_0^L xu_x^2 dx + l_2 \int_0^L xv_x^2 dx \\ & \leq \frac{2(r+2)}{r+1} J(t) \\ & \leq \frac{2(r+2)}{r+1} E(t) \\ & \leq \frac{2(r+2)}{r+1} E(0), \quad \forall t \in [0, T_m]. \end{aligned} \tag{59}$$

By (24) and (54), we get

$$\begin{aligned}
2(r+2) \int_0^L F(u(T_m), v(T_m)) dx &\leq \eta \left( l_1 \int_0^L x u_x^2 dx + l_2 \int_0^L x v_x^2 dx \right)^{r+2} \\
&\leq \eta \left( \frac{2(r+2)}{r+1} E(0) \right)^{r+1} \left( l_1 \int_0^L x u_x^2 dx + l_2 \int_0^L x v_x^2 dx \right) \\
&= \beta \left( l_1 \int_0^L x u_x^2 dx + l_2 \int_0^L x v_x^2 dx \right) \\
&< \left( 1 - \int_0^t g_1(s) ds \right) \int_0^L x u_x^2 dx \\
&\quad + \left( 1 - \int_0^t g_2(s) ds \right) \int_0^L x v_x^2 dx \\
&\quad + (g_1 \circ u_x)(t) + (g_2 \circ v_x)(t) + K(z, y).
\end{aligned} \tag{60}$$

Hence,

$$\begin{aligned}
&\left( 1 - \int_0^t g_1(s) ds \right) \int_0^L x u_x^2 dx + \left( 1 - \int_0^t g_2(s) ds \right) \int_0^L x v_x^2 dx \\
&\quad + (g_1 \circ u_x)(t) + (g_2 \circ v_x)(t) + K(z, y) \\
&\quad - 2(r+2) \int_0^L x F(u, v) dx > 0.
\end{aligned} \tag{61}$$

This proves that  $I(t) > 0, \forall t \in [0, T_m]$ . By repeating the procedure,  $T_m$  is extended to  $t_*$ .

**Theorem 7.** Let (14), (15), (16), (17), (22), and (24) hold. Then,  $\forall (u_0, v_0) \in V_0^2, (u_1, v_1) \in H^2$ , and  $(f_0, g_0) \in L_x^2((0, L), (0, 1), (\tau_1, \tau_2))$  satisfying (54) the solution of system (11) is bounded and global.

*Proof.* To prove that  $\|u_x\|_H^2 + \|v_x\|_H^2 + \|u_t\|_H^2 + \|v_t\|_H^2 + \|z\|_{K, \mu_2}^2 + \|y\|_{K, \mu_4}^2$  is bounded independently of  $t$ , using (36) yields

$$E(0) \geq E(t). \tag{62}$$

Using (52), we find

$$\begin{aligned}
&-2(r+2) \int_0^L x \left[ a|u + v|^{2(r+2)} + 2b|uv|^{r+2} \right] dx \\
&= I(t) - \left( 1 - \int_0^t g_1(s) ds \right) \int_0^L x u_x^2 dx \\
&\quad - \left( 1 - \int_0^t g_2(s) ds \right) \int_0^L x v_x^2 dx \\
&\quad - (g_1 \circ u_x)(t) - (g_2 \circ v_x)(t) - K(z, y).
\end{aligned} \tag{63}$$

By using (62) in (63), we get

$$\begin{aligned}
E(0) \geq E(t) &= \frac{1}{2} \int_0^L x u_t^2 dx + \frac{1}{2} \int_0^L x v_t^2 dx \\
&\quad + \frac{1}{2} \left( 1 - \int_0^t g_1(s) ds \right) \int_0^L x u_x^2 dx \\
&\quad + \frac{1}{2} \left( 1 - \int_0^t g_2(s) ds \right) \int_0^L x v_x^2(x, t) dx \\
&\quad + \frac{1}{2} (g_1 \circ u_x)(t) + \frac{1}{2} (g_2 \circ v_x)(t) \\
&\quad + \frac{1}{2} K(z, y) + I(t),
\end{aligned} \tag{64}$$

and using (14), (15), and (54) in (64), we get

$$\begin{aligned}
E(0) \geq E(t) &\geq \frac{1}{2} \int_0^L x u_t^2 dx + \frac{1}{2} \int_0^L x v_t^2 dx \\
&\quad + \left( \frac{r+1}{2(r+2)} \right) \left\{ l_1 \int_0^L x u_x^2 dx + l_2 \int_0^L x v_x^2 dx + K(z, y) \right\} \\
&\geq \mu_0 \left( \int_0^L x u_t^2 dx + \int_0^L x v_t^2 dx + \int_0^L x u_x^2 dx \right. \\
&\quad \left. + \int_0^L x v_x^2 dx + K(z, y) \right).
\end{aligned} \tag{65}$$

So

$$\|u_x\|_H^2 + \|v_x\|_H^2 + \|u_t\|_H^2 + \|v_t\|_H^2 + \|z\|_{K, \mu_2}^2 + \|y\|_{K, \mu_4}^2 \leq \mu E(0) / \mu := \frac{1}{\mu_0}, \tag{66}$$

where

$$\mu_0 := \min \left\{ \frac{1}{2}, \frac{(r+1)}{2(r+2)} l_1, \frac{(r+1)}{2(r+2)} l_2, \frac{(r+1)}{2(r+2)} \right\}. \tag{67}$$

Hence, the solution of system (11) is bounded and global.

#### 4. Decay of Solutions

In this section, the decay result is showed by using several lemmas.

As, we let

$$F(t) := E(t) + \varepsilon_1 \Phi(t) + \varepsilon_2 \chi(t) + \varepsilon_3 \Psi(t), \tag{68}$$

where  $\varepsilon_1, \varepsilon_2, \varepsilon_3 > 0$ , and

$$\Phi(t) := \xi(t) \int_0^L x u_t u dx + \xi(t) \int_0^L x v_t v dx, \tag{69}$$

$$\begin{aligned} \chi(t) &:= -\xi(t) \int_0^L x u_t \int_0^t g_1(t-s)(u(t) - u(s)) ds dx \\ &\quad - \xi(t) \int_0^L x v_t \int_0^t g_2(t-s)(v(t) - v(s)) ds dx, \end{aligned} \tag{70}$$

$$\Psi(z, y) := \xi(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x \rho e^{-\rho Q} (|\mu_2(Q)| z^2 + |\mu_4(Q)| y^2) dQ d\rho dx. \tag{71}$$

**Lemma 8.** *There exist  $\alpha_1, \alpha_2 > 0$ , such that*

$$\alpha_1 F(t) \leq E(t) \leq \alpha_2 F(t), \tag{72}$$

for  $\varepsilon_1, \varepsilon_2$ , and  $\varepsilon_3$  small enough.

*Proof.* Using the inequality of Young and the Poincaré-type inequality and  $0 < \xi(t) \leq \xi(0)$ , we find

$$\varepsilon_1 \xi(t) \int_0^L x u_t u dx \leq \frac{\varepsilon_1}{2} \xi(0) \int_0^L x u_t^2 dx + \frac{\varepsilon_1}{2} C_p \xi(0) \int_0^L x u_x^2 dx, \tag{73}$$

$$\varepsilon_1 \xi(t) \int_0^L x v_t v dx \leq \frac{\varepsilon_1}{2} \xi(0) \int_0^L x v_t^2 dx + \frac{\varepsilon_1}{2} C_p \xi(0) \int_0^L x v_x^2 dx, \tag{74}$$

$$\begin{aligned} & -\varepsilon_2 \xi(t) \int_0^L x u_t \int_0^t g_1(t-s)(u(t) - u(s)) ds dx \\ & \leq \frac{\varepsilon_2}{2} \xi(0) \int_0^L x u_t^2 dx + \frac{\varepsilon_2}{2} C_p \xi(0) (1 - l_1) (g_1 \circ u_x)(t), \end{aligned} \tag{75}$$

$$\begin{aligned} & -\varepsilon_2 \xi(t) \int_0^L x v_t \int_0^t g_2(t-s)(v(t) - v(s)) ds dx \\ & \leq \frac{\varepsilon_2}{2} \xi(0) \int_0^L x v_t^2 dx + \frac{\varepsilon_2}{2} C_p \xi(0) (1 - l_2) (g_2 \circ v_x)(t), \end{aligned} \tag{76}$$

$$\Psi(z, y) \leq \xi(0) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x Q (|\mu_2(Q)| z^2 + |\mu_4(Q)| y^2) dQ d\rho dx, \tag{77}$$

where  $C_p > 0$ .

A combination of (73), (74), (75), (76), and (77) in (68) gives

$$\begin{aligned} F(t) &\leq E(t) + \left(\frac{\varepsilon_1 + \varepsilon_2}{2}\right) \xi(0) \int_0^L x u_t^2 dx + \left(\frac{\varepsilon_1 + \varepsilon_2}{2}\right) \xi(0) \int_0^L x v_t^2 dx \\ &\quad + \frac{\varepsilon_1}{2} C_p \xi(0) \int_0^L x u_x^2 dx + \frac{\varepsilon_1}{2} C_p \xi(0) \int_0^L x v_x^2 dx \\ &\quad + \frac{\varepsilon_2}{2} C_p \xi(0) (1 - l_1) (g_1 \circ u_x)(t) \\ &\quad + \frac{\varepsilon_2}{2} C_p \xi(0) (1 - l_2) (g_2 \circ v_x)(t) \\ &\quad + \varepsilon_3 \xi(0) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x \rho (|\mu_2(Q)| z^2 + |\mu_4(Q)| y^2) dQ d\rho dx. \end{aligned} \tag{78}$$

Then,  $\exists \alpha_1 > 0$ , for  $\varepsilon_1, \varepsilon_2$ , and  $\varepsilon_3$  small enough, such that

$$F(t) \leq \frac{1}{\alpha_1} E(t). \tag{79}$$

Similarly, thanks to the inequalities of Young and Poincaré-type and using  $0 < \xi(t) \leq \xi(0)$  gives

$$\varepsilon_1 \xi(t) \int_0^L x u_t u dx \geq \frac{-\varepsilon_1}{2} \xi(0) \int_0^L x u_t^2 dx - \frac{\varepsilon_1}{2} C_p \xi(0) \int_0^L x u_x^2 dx, \tag{80}$$

$$\varepsilon_1 \xi(t) \int_0^L x v_t v dx \geq \frac{-\varepsilon_1}{2} \xi(0) \int_0^L x v_t^2 dx - \frac{\varepsilon_1}{2} C_p \xi(0) \int_0^L x v_x^2 dx, \tag{81}$$

$$\begin{aligned} & -\varepsilon_2 \xi(t) \int_0^L x u_t \int_0^t g_1(t-s)(u(t) - u(s)) ds dx \\ & \geq \frac{-\varepsilon_2}{2} \xi(0) \int_0^L x u_t^2 dx - \frac{\varepsilon_2}{2} C_p \xi(0) (1 - l_1) (g_1 \circ u_x)(t), \end{aligned} \tag{82}$$

$$\begin{aligned} & -\varepsilon_2 \xi(t) \int_0^L x v_t \int_0^t g_2(t-s)(v(t) - v(s)) ds dx \\ & \geq \frac{-\varepsilon_2}{2} \xi(0) \int_0^L x v_t^2 dx - \frac{\varepsilon_2}{2} C_p \xi(0) (1 - l_2) (g_2 \circ v_x)(t), \end{aligned} \tag{83}$$

and

$$-\varepsilon_3 \Psi(z, y) \geq -\varepsilon_3 \xi(0) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x Q (|\mu_2(Q)| z^2 + |\mu_4(Q)| y^2) dQ d\rho dx. \tag{84}$$

By combining (80), (81), (82), (83), and (84) in (68), we find

$$\begin{aligned}
F(t) \geq & E(t) - \left(\frac{\varepsilon_1 + \varepsilon_2}{2}\right) \xi(0) \int_0^L x u_t^2 dx - \left(\frac{\varepsilon_1 + \varepsilon_2}{2}\right) \xi(0) \int_0^L x v_t^2 dx \\
& - \frac{\varepsilon_1}{2} C_\rho \xi(0) \int_0^L x u_x^2 dx - \frac{\varepsilon_1}{2} C_\rho \xi(0) \int_0^L x v_x^2 dx \\
& - \frac{\varepsilon_2}{2} C_\rho \xi(0) (1 - l_1) (g_1 \circ u_x)(t) \\
& - \frac{\varepsilon_2}{2} C_\rho \xi(0) (1 - l_2) (g_2 \circ v_x)(t) \\
& - \varepsilon_3 \xi(0) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x \rho (|\mu_2(\mathbf{Q})| z^2 + |\mu_4(\mathbf{Q})| y^2) d\mathbf{Q} d\rho dx.
\end{aligned} \tag{85}$$

Then,  $\exists \alpha_2 > 0$ , for  $\varepsilon_1, \varepsilon_2$ , and  $\varepsilon_3$  small enough, such that

$$F(t) \geq \frac{1}{\alpha_2} E(t). \tag{86}$$

This completes the proof.

**Lemma 9.** For  $\sigma > 1$  and  $0 < \theta < 1$ , we have

$$\begin{aligned}
& \int_0^t g(t-s) \|w(s)\|^2 ds \\
& \leq \left( \int_0^t g^{1-\theta}(t-s) \|w(s)\|^2 ds \right)^{1/\sigma} \\
& \quad \times \left( \int_0^t g^{(\sigma-1+\theta)/\sigma-1}(t-s) \|w(s)\|^2 ds \right)^{(\sigma-1)/\sigma},
\end{aligned} \tag{87}$$

$\forall w \in H$ .

*Proof.* It suffices to note that

$$\begin{aligned}
\int_0^t g(t-s) \|w(s)\|^2 ds &= \int_0^t g^{(1-\theta)/r}(t-s) \|w(s)\|^{2/r} g^{(\sigma-1+\theta)/\sigma} \\
& \quad \cdot (t-s) \|w(s)\|^{(2(\sigma-1))/\sigma} ds,
\end{aligned} \tag{88}$$

using Hölder's inequality for

$$\begin{aligned}
p &= \sigma, \\
q &= \frac{\sigma}{\sigma-1}, \quad r > 1.
\end{aligned} \tag{89}$$

This completes the proof.

**Lemma 10.** Let  $v \in L^\infty((0, T); H)$  be such that  $v_x \in L^\infty((0, t); H)$  and  $g$  be a continuous function on  $[0, T]$  and suppose

that  $0 < \theta < 1$  and  $\rho > 1$ . Then,  $\exists C > 0$  so that

$$\begin{aligned}
& \int_0^t g(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \\
& \leq C \left( \sup_{0 < s < T} \|v(\cdot, s)\|_H^2 \int_0^t g^{1-\theta}(s) ds \right)^{(\rho-1)/(\rho-1+\theta)} \\
& \quad \times \left( \int_0^t g^\rho(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \right)^{\theta/(\rho-1+\theta)}.
\end{aligned} \tag{90}$$

*Proof.* By applying Lemma 8 with  $\sigma = (\rho - 1 + \theta)/(\rho - 1)$  gives

$$\begin{aligned}
& \int_0^t g(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \\
& \leq \left( \int_0^t g^{1-\theta}(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \right)^{(\rho-1)/(\rho-1+\theta)} \\
& \quad \times \left( \int_0^t g^\rho(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \right)^{\theta/(\rho-1+\theta)}.
\end{aligned} \tag{91}$$

We also have

$$\int_0^t g^{1-\theta}(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \leq C \sup_{0 < s < T} \|v_x(\cdot, s)\|_H^2 \int_0^t g^{1-\theta}(s) ds, \tag{92}$$

by combining (82) and (83). This completes the proof.

**Lemma 11.** Suppose that  $v \in L^\infty((0, T); H)$  be such that  $v_x \in L^\infty((0, T); H)$  and  $g$  be a continuous function on  $[0, T]$  and assume  $\rho > 1$ . Then,  $\exists C > 0$  so that

$$\begin{aligned}
& \int_0^t g(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \\
& \leq c \left( t \|v_x(\cdot, t)\|_H^2 + \int_0^t \|v_x(\cdot, s)\|_H^2 ds \right)^{(\rho-1)/\rho} \\
& \quad \times \left( \int_0^t g^\rho(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \right)^{1/\rho}.
\end{aligned} \tag{93}$$

*Proof.* By using (82) for  $\theta = 1$  gives

$$\begin{aligned}
& \int_0^t g(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \\
& \leq \left( \int_0^t \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \right)^{(\rho-1)/\rho} \\
& \quad \times \left( \int_0^t g^\rho(t-s) \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \right)^{1/\rho},
\end{aligned} \tag{94}$$

where

$$\int_0^t \|v_x(\cdot, t) - v_x(\cdot, s)\|_H^2 ds \leq 2t \|v_x(\cdot, t)\|_H^2 + 2 \int_0^t \|v_x(\cdot, s)\|_H^2 ds, \tag{95}$$

to obtain (93). Hence, this ends the proof.

**Lemma 12.** *Suppose that  $r$  satisfies (15) and (52) hold. Then, the functional  $\Phi(t)$ , given by (69), satisfies*

$$\begin{aligned} \Phi'(t) \leq & \left(1 + \frac{l}{2\delta} + \frac{\mu_1}{2\delta_1}\right) \xi(t) \int_0^L xu_t^2 dx \\ & + \left(1 + \frac{l}{2\delta} + \frac{\mu_3}{2\delta_2}\right) \xi(t) \int_0^L xv_t^2 dx - \xi(t) \\ & \cdot \left(\frac{l_1 - C_p(\delta l - 2\delta_1\mu_1)}{2}\right) \int_0^L xu_x^2 dx - \xi(t) \\ & \cdot \left(\frac{l_2 - C_p(\delta l - 2\delta_2\mu_3)}{2}\right) \int_0^L xv_x^2 dx \\ & + \frac{\xi(t)}{2l_1} \left(\int_0^t g_1^{2-\sigma}(s) ds\right) (g_1^\sigma \circ u_x)(t) + \frac{\xi(t)}{2l_2} \\ & \cdot \left(\int_0^t g_2^{2-\sigma}(s) ds\right) (g_2^\sigma \circ v_x)(t) \\ & + \frac{\xi(t)}{2\delta_1} \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_2(\mathbf{Q})| z^2(x, l, \mathbf{Q}, t) d\mathbf{Q} dx \\ & + \frac{\xi(t)}{2\delta_2} \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_4(\mathbf{Q})| y^2(x, l, \mathbf{Q}, t) d\mathbf{Q} dx \\ & + \frac{\xi(t)}{2(r+2)} [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx. \end{aligned} \tag{96}$$

For any  $\delta, \delta_1, \delta_2 > 0$ .

*Proof.* The derivation of (11) gives

$$\begin{aligned} \Phi'(t) = & \xi'(t) \int_0^L xu_t u dx + \xi(t) \int_0^L xu_t^2 dx + \xi(t) \int_0^L xu_{tt} u dx \\ & + \xi'(t) \int_0^L xv_t v dx + \xi(t) \int_0^L xv_t^2 dx + \xi(t) \int_0^L xv_{tt} v dx \\ = & \xi'(t) \int_0^L xu_t u dx + \xi(t) \int_0^L xu_t^2 dx - \xi(t) \int_0^L xu_x^2 dx \\ & - \xi(t) \mu_1 \int_0^L xuu_t dx - \xi(t) \int_0^L xu \int_{\tau_1}^{\tau_2} |\mu_2(\mathbf{Q})| z^2(x, l, \mathbf{Q}, t) d\mathbf{Q} dx \\ & + \xi(t) \int_0^L xu_x \int_0^t g_1(t-s) u_x(s) ds dx + \xi'(t) \int_0^L xv_t v dx \\ & + \xi(t) \int_0^L xv_t^2 dx - \xi(t) \int_0^L xv_x^2 dx - \xi(t) \mu_3 \int_0^L xv_t v dx \\ & - \xi(t) \int_0^L xv \int_{\tau_1}^{\tau_2} |\mu_4(\mathbf{Q})| y^2(x, l, \mathbf{Q}, t) d\mathbf{Q} dx \\ & + \xi(t) \int_0^L xv_x \int_0^t g_2(t-s) v_x(s) ds dx \\ & + \frac{\xi(t)}{2(r+2)} [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx. \end{aligned} \tag{97}$$

By Young's and Poincaré inequalities and (14) and (15), we find

$$\begin{aligned} & \xi(t) \int_0^L xu_x(t) \left(\int_0^t g_1(t-s) u_x(s) ds\right) dx \\ \leq & \frac{\xi(t)}{2} \int_0^L xu_x^2 dx + \frac{\xi(t)}{2} \int_0^L x \left(\int_0^t g_1(t-s) (|u_x(s) \right. \\ & \left. - u_x(t)| + |u_x(t)|) ds\right)^2 dx \\ \leq & \frac{\xi(t)}{2} \int_0^L xu_x^2 dx + \frac{\xi(t)}{2} (1 + \eta_1)(1 - l_1)^2 \int_0^L xu_x^2(t) dx \\ & + \frac{\xi(t)}{2} \left(1 + \frac{1}{\eta_1}\right) \left(\int_0^t g_1^{2-\sigma}(s) ds\right) (g_1^\sigma \circ u_x)(t) \\ = & \xi(t) \left(\frac{1 + (1 + \eta_1)(1 - l_1)^2}{2}\right) \int_0^L xu_x^2 dx \\ & + \frac{\xi(t)}{2} \left(1 + \frac{1}{\eta_1}\right) \left(\int_0^t g_1^{2-\sigma}(s) ds\right) (g_1^\sigma \circ u_x)(t) \\ & + \frac{\xi(t)}{r+2} \int_0^L [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx. \end{aligned} \tag{98}$$

Similarly, we get

$$\begin{aligned} & \int_0^L xv_x(t) \left(\int_0^t g_1(t-s) v_x(s) ds\right) dx \\ \leq & \xi(t) \left(\frac{1 + (1 + \eta_2)(1 - l_2)^2}{2}\right) \int_0^L xv_x^2 dx \\ & + \frac{\xi(t)}{2} \left(1 + \frac{1}{\eta_2}\right) \left(\int_0^t g_2^{2-\sigma}(s) ds\right) (g_2^\sigma \circ v_x)(t). \end{aligned} \tag{99}$$

$\forall \eta_1, \eta_2 > 0$ . As we have

$$\begin{aligned} \xi'(t) \int_0^L xu_t u dx & \leq \frac{\xi(t)}{2} \left|\frac{\xi'(t)}{\xi(t)}\right| \left(C_p \delta \int_0^L xu_x^2 dx + \frac{1}{\delta} \int_0^L xu_t^2 dx\right) \\ & \leq \frac{\xi(t)}{2} \left(C_p l \delta \int_0^L xu_x^2 dx + \frac{l}{\delta} \int_0^L xu_t^2 dx\right), \forall \delta > 0, \end{aligned} \tag{100}$$

and similarly, we find

$$\xi'(t) \int_0^L xv_t v dx \leq \frac{\xi(t)}{2} \left(C_p l \delta \int_0^L xv_x^2 dx + \frac{l}{\delta} \int_0^L xv_t^2 dx\right). \tag{101}$$

By using Young's and Poincaré's inequalities and (22) gives

$$\begin{aligned}
 & -\xi(t) \int_0^L xu \int_{\tau_1}^{\tau_2} |\mu_2(\mathbf{Q})| z^2(x, 1, \mathbf{Q}, t) d\mathbf{Q} dx \\
 & \leq \frac{\xi(t)}{2} \left( C_p \delta_1 \mu_1 \int_0^L xu_x^2 dx + \frac{1}{\delta_1} \int_0^L \int_{\tau_1}^{\tau_2} |\mu_2(\mathbf{Q})| z^2(x, 1, \mathbf{Q}, t) d\mathbf{Q} dx \right),
 \end{aligned} \tag{102}$$

$$\begin{aligned}
 & -\xi(t) \int_0^L xv \int_{\tau_1}^{\tau_2} |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t) d\mathbf{Q} dx \\
 & \leq \frac{\xi(t)}{2} \left( C_p \delta_2 \mu_3 \int_0^L xv_x^2 dx + \frac{1}{\delta_2} \int_0^L \int_{\tau_1}^{\tau_2} |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t) d\mathbf{Q} dx \right).
 \end{aligned} \tag{103}$$

Similarly, we get

$$\begin{aligned}
 \xi(t) \int_0^L xu_x u dx & \leq \frac{\xi(t)}{2} \left( C_p \delta_1 \mu_1 \int_0^L xu_x^2 dx + \frac{\mu_1}{\delta_1} \int_0^L xu_t^2 dx \right) \xi(t) \int_0^L xv_t v dx \\
 & \leq \frac{\xi(t)}{2} \left( C_p \delta_2 \mu_3 \int_0^L xv_x^2 dx + \frac{\mu_3}{\delta_2} \int_0^L xv_t^2 dx \right).
 \end{aligned} \tag{104}$$

In a combination of (98), (99), (100), (101), (102), (103), and (104) in (97), we obtain

$$\begin{aligned}
 \Phi'(t) & \leq \left( 1 + \frac{l}{2\delta} + \frac{\mu_1}{2\delta_1} \right) \xi(t) \int_0^L xu_t^2 dx \\
 & + \left( 1 + \frac{l}{2\delta} + \frac{\mu_3}{2\delta_2} \right) \xi(t) \int_0^L xv_t^2 dx \\
 & - \frac{\xi(t)}{2} [1 - (1 + \eta_1)(1 - l_1)^2 - \delta C_p l - 2\delta_1 C_p \mu_1] \\
 & \cdot \int_0^L xu_x^2 dx - \frac{\xi(t)}{2} [1 - (1 + \eta_2)(1 - l_2)^2 - \delta C_p l - 2\delta_2 C_p \mu_3] \\
 & \cdot \int_0^L xv_x^2 dx + \frac{\xi(t)}{2} \left( 1 + \frac{1}{\eta_1} \right) \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t) \\
 & + \frac{\xi(t)}{2} \left( 1 + \frac{1}{\eta_2} \right) \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t) \\
 & + \frac{\xi(t)}{2} \int_0^L \int_{\tau_1}^{\tau_2} \left( \frac{1}{\delta_1} |\mu_2(\mathbf{Q})| z^2(x, 1, \mathbf{Q}, t) \right. \\
 & \left. + \frac{1}{\delta_2} |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t) \right) d\mathbf{Q} dx \\
 & + \frac{\xi(t)}{2(r+2)} \int_0^L [a|u+v|^{2(r+2)} + 2b|uv|^{r+2}] dx,
 \end{aligned} \tag{105}$$

by choosing  $\eta_1, \eta_1$ , so that  $\eta_1 = l_1/(1 - l_1)$ ; hence,  $(1/2)(-1 + (1 + \eta_1)(1 - l_1)^2) = -l_1/2$  and  $(1 + (1/\eta_1)) = 1/l_1$ , and  $\eta_2 = l_2/(1 - l_2)$ ; therefore,  $(1/2)(-1 + (1 + \eta_2)(1 - l_2)^2) = -l_2/2$  and  $(1 + (1/\eta_2)) = 1/l_2$ .

Then, (96) is proved.

**Lemma 13.** Assuming that  $r$  satisfies (15), (14), and (15) and (22) and (52) hold. Then, the functional  $\chi(t)$  given by (70) satisfies along the solution of (11)

$$\begin{aligned}
 \chi'(t) & \leq \xi(t) \theta [1 + c_1 + c_1' + 2(1 - l_1)^2] \left( \int_0^L xu_x^2 dx \right) \\
 & + \xi(t) \theta [1 + c_2 + c_2' + 2(1 - l_2)^2] \left( \int_0^L xv_x^2 dx \right) \\
 & + \xi(t) \left[ \theta - \left( \int_0^t g_1(s) ds \right) + \theta l + \theta_1 \mu_1 \right] \left( \int_0^L xu_t^2 dx \right) \\
 & + \xi(t) \left[ \theta - \left( \int_0^t g_2(s) ds \right) + \theta l + \theta_2 \mu_3 \right] \left( \int_0^L xv_t^2 dx \right) \\
 & + \left[ \frac{l}{2\theta} + 2\theta + \frac{\mu_1 C_p}{2\theta_1} + \frac{C_p(1+l)}{4\theta} \right] \\
 & \times \xi(t) \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t) \\
 & + \left[ \frac{l}{2\theta} + 2\theta + \frac{\mu_3 C_p}{2\theta_2} + \frac{C_p(1+l)}{4\theta} \right] \\
 & \times \xi(t) \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t) \\
 & - \frac{C_p}{4\theta} \xi(t) g_1(0) (g_1' \circ u_x)(t) \\
 & - \frac{C_p}{4\theta} \xi(t) g_2(0) (g_2' \circ v_x)(t) \\
 & + \xi(t) \int_0^L \int_{\tau_1}^{\tau_2} x(\theta_1 |\mu_2(\mathbf{Q})| z^2(x, 1, \mathbf{Q}, t) \\
 & + \theta_2 |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t)) d\mathbf{Q} dx,
 \end{aligned} \tag{106}$$

for any  $\theta, \theta_1, \theta_2 > 0$ .

*Proof.* Direct calculation gives

$$\begin{aligned}
 \chi'(t) & = -\xi'(t) \int_0^L xu_t \int_0^t g_1(t-s)(u(t) - u(s)) ds dx \\
 & - \xi(t) \int_0^L xu_{tt} \int_0^t g_1(t-s)(u(t) - u(s)) ds dx \\
 & - \xi(t) \int_0^L xu_t \frac{d}{dt} \left( \int_0^t g_1(t-s)(u(t) - u(s)) ds \right) dx \\
 & - \xi'(t) \int_0^L xv_t \int_0^t g_2(t-s)(v(t) - v(s)) ds dx \\
 & - \xi(t) \int_0^L xv_{tt} \int_0^t g_2(t-s)(v(t) - v(s)) ds dx \\
 & - \xi(t) \int_0^L xv_t \frac{d}{dt} \left( \int_0^t g_2(t-s)(v(t) - v(s)) ds \right) dx,
 \end{aligned} \tag{107}$$

by using

$$\begin{aligned} \frac{d}{dt} \left( \int_{\alpha(t)}^{\beta(t)} f(t, s) ds \right) &= \int_{\alpha(t)}^{\beta(t)} \frac{\partial f(t, s)}{\partial t} ds \\ &+ \frac{\partial \beta(t)}{\partial t} f(t, \beta(t)) - \frac{\partial \alpha(t)}{\partial t} f(t, \alpha(t)). \end{aligned} \tag{108}$$

As we have  $(u, v, z, y)$  the solution of (11), we find

$$\begin{aligned} \chi'(t) &= -\xi'(t) \int_0^L x u_t \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx \\ &+ \xi(t) \int_0^L x u_x \left( \int_0^t g_1(t-s)(u_x(t)-u_x(s)) ds \right) dx \\ &- \xi(t) \int_0^L x \left( \int_0^t g_1(t-s) u_x(s) ds \right) \\ &\cdot \left( \int_0^t g_1(t-s)(u_x(t)-u_x(s)) ds \right) dx \\ &- \xi(t) \mu_1 \int_0^L x u_t \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx \\ &- \xi(t) \int_0^L x \left( \int_{\tau_1}^{\tau_2} |\mu_2(\rho)| z^2(x, 1, \rho, t) d\rho \right) \\ &\cdot \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx - \xi(t) \int_0^L x f_1(u, v) \\ &\cdot \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx - \xi(t) \int_0^L x u_t \\ &\cdot \left( \int_0^t g_1'(t-s)(u(t)-u(s)) ds \right) dx - \xi(t) \\ &\cdot \left( \int_0^t g_1(s) ds \right) \int_0^L x u_t^2 dx - \xi(t) \left( \int_0^t g_2(s) ds \right) \int_0^L x v_t^2 dx \\ &- \xi'(t) \int_0^L x v_t \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx \\ &+ \xi(t) \int_0^L x v_x \left( \int_0^t g_2(t-s)(v_x(t)-v_x(s)) ds \right) dx \\ &- \xi(t) \int_0^L x \left( \int_0^t g_2(t-s) v_x(s) ds \right) \\ &\cdot \left( \int_0^t g_2(t-s)(v_x(t)-v_x(s)) ds \right) dx - \xi(t) \mu_3 \int_0^L x v_t \\ &\cdot \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx - \xi(t) \int_0^L x \\ &\cdot \left( \int_{\tau_1}^{\tau_2} |\mu_4(\rho)| y^2(x, 1, \rho, t) d\rho \right) \\ &\cdot \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx \\ &- \xi(t) \int_0^L x f_2(u, v) \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx \\ &- \xi(t) \int_0^L x v_t \left( \int_0^t g_2'(t-s)(v(t)-v(s)) ds \right) dx. \end{aligned} \tag{109}$$

By Young's inequality and (14) and (15), we arrive to

$$\begin{aligned} &-\xi'(t) \int_0^L x u_t \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx \\ &\leq \xi(t) \left| \frac{\xi'(t)}{\xi(t)} \right| \left[ \theta \int_0^L x u_t^2 dx + \frac{C_p}{4\theta} \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t) \right] \\ &\leq \theta l \xi(t) \int_0^L x u_t^2 dx + \frac{C_p l}{4\theta} \xi(t) \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t), \end{aligned} \tag{110}$$

$$\begin{aligned} &\xi(t) \int_0^L x u_x \left( \int_0^t g_1(t-s)(u_x(t)-u_x(s)) ds \right) dx \\ &\leq \theta \xi(t) \int_0^L x u_x^2 dx + \frac{1}{4\theta} \xi(t) \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t). \end{aligned} \tag{111}$$

Similarly, we get

$$\begin{aligned} &\xi(t) \mu_1 \int_0^L x u_t \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx \\ &\leq \theta_1 \mu_1 \xi(t) \int_0^L x u_t^2 dx + \frac{1}{4\theta_1} C_p \xi(t) \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t), \end{aligned} \tag{112}$$

$$\begin{aligned} &\xi(t) \mu_3 \int_0^L x v_t \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx \\ &\leq \theta_2 \mu_3 \xi(t) \int_0^L x v_t^2 dx + \frac{1}{4\theta_2} C_p \xi(t) \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t), \end{aligned} \tag{113}$$

with

$$\begin{aligned} &-\xi(t) \int_0^L x \left( \int_0^t g_1(t-s) u_x(s) ds \right) \left( \int_0^t g_1(t-s)(u_x(t)-u_x(s)) ds \right) dx \\ &\leq 2\theta(1-l_1)^2 \xi(t) \int_0^L x u_x^2 dx + \left( 2\theta + \frac{1}{4\theta} \right) \xi(t) \\ &\cdot \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t). \end{aligned} \tag{114}$$

So

$$\begin{aligned} &-\xi(t) \int_0^L x f_1(u, v) \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx \\ &\leq \frac{C_p}{4\theta} \xi(t) \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t) \\ &+ c_1 \theta \xi(t) \int_0^L x u_x^2 dx + c_2 \theta \xi(t) \int_0^L x v_x^2 dx, \end{aligned} \tag{115}$$

where

$$\begin{cases} c_1 := \Lambda_1 \left( \frac{2(r+2)}{r+1} E(0) \right)^{2(r+1)}, \\ c_2 := \Lambda_2 \left( \frac{2(r+2)}{r+1} E(0) \right)^{2(r+1)}, \end{cases} \quad (116)$$

$$\begin{aligned} & -\xi(t) \int_0^L x u_t \left( \int_0^t g_1'(t-s)(u(t)-u(s)) ds \right) dx \\ & \leq \theta \xi(t) \int_0^L x u_t^2 dx - \frac{g_1(0)}{4\theta} C_p \xi(t) (g_1' \circ u_x)(t). \end{aligned} \quad (117)$$

Then,

$$\begin{aligned} & -\xi'(t) \int_0^L x v_t \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx \\ & \leq \theta \xi(t) \int_0^L x v_t^2 dx + \frac{C_p l}{4\theta} \xi(t) \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t), \end{aligned} \quad (118)$$

$$\begin{aligned} & \xi(t) \int_0^L x v_x \left( \int_0^t g_2(t-s)(v_x(t)-v_x(s)) ds \right) dx \\ & \leq \theta \xi(t) \int_0^L x v_x^2 dx + \frac{1}{4\theta} \xi(t) \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t). \end{aligned} \quad (119)$$

Thus,

$$\begin{aligned} & -\xi(t) \int_0^L x \left( \int_0^t g_2(t-s)v_x(s) ds \right) \left( \int_0^t g_2(t-s)(v_x(t)-v_x(s)) ds \right) dx \\ & \leq 2\theta(1-l_2)^2 \xi(t) \int_0^L x v_x^2 dx + \left( 2\theta + \frac{1}{4\theta} \right) \xi(t) \\ & \quad \cdot \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t), \end{aligned} \quad (120)$$

$$\begin{aligned} & -\frac{\xi(t)}{2(r+2)} \int_0^L x f_2(u, v) \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx \\ & \leq \frac{C_p}{4\theta} \xi(t) \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t) + c_1' \theta \xi(t) \\ & \quad \cdot \int_0^L x u_x^2 dx + c_2' \theta \xi(t) \int_0^L x v_x^2 dx, \end{aligned} \quad (121)$$

where

$$\begin{cases} c_1' := \Lambda_1' \left( \frac{2(r+2)}{r+1} E(0) \right)^{2(r+1)}, \\ c_2' := \Lambda_2' \left( \frac{2(r+2)}{r+1} E(0) \right)^{2(r+1)}, \end{cases} \quad (122)$$

$$\begin{aligned} & -\xi(t) \int_0^L x v_t \left( \int_0^t g_2'(t-s)(v(t)-v(s)) ds \right) dx \\ & \leq \theta \xi(t) \int_0^L x v_t^2 dx - \frac{g_2(0)}{4\theta} C_p \xi(t) (g_2' \circ v_x)(t). \end{aligned} \quad (123)$$

Similarly, we have

$$\begin{aligned} & -\xi(t) \int_0^L x \left( \int_{\tau_1}^{\tau_2} |\mu_2(\rho)| z^2(x, 1, \rho, t) d\rho \right) \\ & \quad \cdot \left( \int_0^t g_1(t-s)(u(t)-u(s)) ds \right) dx \theta_1 \xi(t) \\ & \quad \cdot \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_2(\rho)| z^2(x, 1, \rho, t) d\rho dx \\ & \quad + \frac{1}{4\theta_1} \mu_1 C_p \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t), \end{aligned} \quad (124)$$

$$\begin{aligned} & -\xi(t) \int_0^L x \left( \int_{\tau_1}^{\tau_2} |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t) d\mathbf{Q} \right) \\ & \quad \cdot \left( \int_0^t g_2(t-s)(v(t)-v(s)) ds \right) dx \theta_2 \xi(t) \\ & \quad \cdot \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t) d\mathbf{Q} dx \\ & \quad + \frac{1}{4\theta_2} \mu_3 C_p \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t). \end{aligned} \quad (125)$$

A combination of (110), (111), (112), (113), (114), (115), (117), (118), (119), (120), (121), (123), (124), and (125) into (109) gives (106).

**Lemma 14.** Let  $(u, v, z, y)$  be the solution of (11). Then, for  $\eta_3 > 0$ , the functional  $\Psi(t)$  satisfies

$$\begin{aligned} \Psi'(t) & \leq -\xi(t) \eta_4 \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x \mathbf{Q} (|\mu_2(\mathbf{Q})| z^2 + |\mu_4(\mathbf{Q})| y^2) d\mathbf{Q} d\rho dx \\ & \quad + \xi(t) \mu_1 \int_0^L x u_t^2 dx + \xi(t) \mu_3 \int_0^L x v_t^2 dx \\ & \quad - \xi(t) \eta_3 \int_0^L \int_{\tau_1}^{\tau_2} x (|\mu_2(\mathbf{Q})| z^2(x, 1, \mathbf{Q}, t) \\ & \quad + |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t)) d\mathbf{Q} dx, \end{aligned} \quad (126)$$

where  $\eta_3 > 0$  and  $\eta_4 = \eta_3(1-l) > 0 > 0$ .

*Proof.* By differentiating  $\Psi(t)$  and using equations (11)<sub>3</sub> and (11)<sub>4</sub>, we get

$$\begin{aligned} \Psi'(t) &= \xi'(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x\rho e^{-\rho p} (|\mu_2(\mathbf{Q})|z^2 + |\mu_4(\mathbf{Q})|z^2) d\mathbf{Q}d\rho dx \\ &\quad - 2\xi(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} e^{-\rho p} |\mu_2(\mathbf{Q})|z z_\rho(x, \rho, \mathbf{Q}, t) d\mathbf{Q}d\rho dx \\ &\quad - 2\xi(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} e^{-\rho p} |\mu_4(\mathbf{Q})|y y_\rho(x, \rho, \mathbf{Q}, t) d\mathbf{Q}d\rho dx \\ &= \xi'(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x\mathbf{Q}e^{-\rho p} (|\mu_2(\mathbf{Q})|z^2 + |\mu_4(\mathbf{Q})|z^2) d\mathbf{Q}d\rho dx \\ &\quad - \xi(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x\mathbf{Q}e^{-\rho p} |\mu_2(\mathbf{Q})|z^2 d\mathbf{Q}d\rho dx \\ &\quad - \xi(t) \int_0^L \int_{\tau_1}^{\tau_2} x|\mu_2(\mathbf{Q})| [e^{-\rho} z^2(x, 1, \mathbf{Q}, t) - z^2(x, 0, \mathbf{Q}, t)] d\mathbf{Q}dx \\ &\quad - \xi(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x\mathbf{Q}e^{-\rho p} |\mu_4(\mathbf{Q})|y^2 d\rho d\mathbf{Q}dx \\ &\quad - \xi(t) \int_0^L \int_{\tau_1}^{\tau_2} x|\mu_4(\mathbf{Q})| [e^{-\rho} y^2(x, 1, \mathbf{Q}, t) - y^2(x, 0, \mathbf{Q}, t)] d\mathbf{Q}dx. \end{aligned} \tag{127}$$

Using the equality  $z(x, 0, \mathbf{Q}, t) = u_t(x, t)$ ,  $y(x, 0, \mathbf{Q}, t) = v_t(x, t)$ , and  $e^{-\rho} \leq e^{-\rho \mathbf{Q}} \leq 1$ , for any  $0 < \rho < 1$ , we find

$$\begin{aligned} \Psi'(t) &\leq \xi(t) l \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x\mathbf{Q} (|\mu_2(\mathbf{Q})|z^2 + |\mu_4(\mathbf{Q})|z^2) d\mathbf{Q}d\rho dx \\ &\quad - \xi(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x\mathbf{Q}e^{-\rho p} (|\mu_2(\mathbf{Q})|z^2 + |\mu_4(\mathbf{Q})|y^2) d\mathbf{Q}d\rho dx \\ &\quad - \xi(t) \int_0^L \int_{\tau_1}^{\tau_2} x e^{-\rho} (|\mu_2(\mathbf{Q})|z^2(x, 1, \mathbf{Q}, t) + |\mu_4(\mathbf{Q})|y^2(x, 1, \mathbf{Q}, t)) d\mathbf{Q}dx \\ &\quad + \left( \int_{\tau_1}^{\tau_2} |\mu_2(\mathbf{Q})| d\mathbf{Q} \right) \xi(t) \int_0^L x u_t^2 dx \\ &\quad + \left( \int_{\tau_1}^{\tau_2} |\mu_4(\mathbf{Q})| d\mathbf{Q} \right) \xi(t) \int_0^L x v_t^2 dx. \end{aligned} \tag{128}$$

As  $-e^{-\rho}$  is an increasing function, we have  $-e^{-\rho} \leq -e^{-\tau_2}$ , for any  $\rho \in [\tau_1, \tau_2]$ .

Then, setting  $\eta_3 = e^{-\tau_2}$  and (22), we obtain (126).

**Theorem 15.** Let  $(u_0, v_0) \in V_{\rho}^2$ ,  $(u_1, v_1) \in H^2$ , and  $(f_0, g_0) \in L_x^2((0, L) \times (0, 1) \times (\tau_1, \tau_2))$  be defined and satisfy (163). Assume that  $r$  satisfies (24), (14), (15), (16), (17), and (22) hold. Then, for each  $t_0 > 0$ ,  $\exists K$  and  $k$  such that the solution of (11) satisfies  $\forall t \geq t_0$ , we have the following inequality for the energy function

$$E(t) \leq \begin{cases} K e^{-k \int_{t_0}^t \xi(s) ds}, & \sigma = 1, \\ K \left( 1 + \int_{t_0}^t \xi(s) ds \right)^{-1/(\sigma-1)}, & 1 < \sigma < \frac{3}{2}. \end{cases} \tag{129}$$

*Proof.* As  $g_1, g_2$  is continuous and  $g_1(0), g_2(0) > 0$ , hence  $\forall t_0 > 0$ ; we have

$$\begin{cases} \int_0^t g_1(s) ds \geq \int_{t_0}^t g_1(s) ds = g_{1,0} > 0, & \forall t \geq t_0, \\ \int_0^t g_2(s) ds \geq \int_{t_0}^t g_2(s) ds = g_{2,0} > 0, & \forall t \geq t_0. \end{cases} \tag{130}$$

By using (36), (96), (106), (126), and (130) and  $0 < \xi(t) \leq \xi(0)$  (hence  $(\xi(t)/\xi(0)) < 1$ ), we get

$$\begin{aligned} F'(t) &= E'(t) + \varepsilon_1 \Phi'(t) + \varepsilon_2 \chi'(t) + \varepsilon_3 \Psi'(t) \\ &\leq - \left[ d_1 - \varepsilon_1 \left( 1 + \frac{1}{2\delta} + \frac{\mu_1}{2\delta_1} \right) \right. \\ &\quad \left. + \varepsilon_2 (g_{1,0} - \theta - \theta l - \mu_1 \theta_1) - \varepsilon_3 \mu_1 \right] \xi(t) \left( \int_0^L x u_t^2 dx \right) \\ &\quad - \left[ d_2 - \varepsilon_1 \left( 1 + \frac{1}{2\delta} + \frac{\mu_3}{2\delta_2} \right) + \varepsilon_2 (g_{2,0} - \theta - \theta l - \mu_1 \theta_1) \right. \\ &\quad \left. - \varepsilon_3 \mu_3 \right] \xi(t) \left( \int_0^L x v_t^2 dx \right) + 2\varepsilon_1 \xi(t) \\ &\quad \cdot \int_0^L x \left[ a|u + v|^{2(r+2)} + 2b|uv|^{r+2} \right] dx \\ &\quad + \left( \frac{1}{2} - \frac{\varepsilon_2 \xi(0)}{4\theta} C_p g_1(0) \right) (g_1' \circ u_x)(t) \\ &\quad + \left( \frac{1}{2} - \frac{\varepsilon_2 \xi(0)}{4\theta} C_p g_2(0) \right) (g_2' \circ v_x)(t) \\ &\quad - \left[ \frac{\varepsilon_1}{2} (l_1 - \delta C_p l - 2\delta_1 \mu_1 C_p) - \varepsilon_2 \theta \right. \\ &\quad \left. \cdot (1 + c_1 + c_1' + 2(1 - l_1)^2) \right] \xi(t) \\ &\quad \cdot \left( \int_0^L x u_x^2 dx \right) - \left[ \frac{\varepsilon_1}{2} (l_2 - \delta C_p l - 2\delta_2 \mu_3 C_p) \right. \\ &\quad \left. - \varepsilon_2 \theta (1 + c_2 + c_2' + 2(1 - l_2)^2) \right] \xi(t) \left( \int_0^L x v_x^2 dx \right) \\ &\quad + \left[ \frac{\varepsilon_1}{2l_1} + \varepsilon_2 \left( \frac{1}{2\theta} + 2\theta + \frac{\mu_1 C_p}{2\theta_1} + \frac{C_p + l C_p}{4\theta} \right) \right] \xi(t) \\ &\quad \cdot \left( \int_0^t g_1^{2-\sigma}(s) ds \right) (g_1^\sigma \circ u_x)(t) \\ &\quad + \left[ \frac{\varepsilon_1}{2l_2} + \varepsilon_2 \left( \frac{1}{2\theta} + 2\theta + \frac{\mu_1 C_p}{2\theta_1} + \frac{C_p + l C_p}{4\theta} \right) \right] \xi(t) \\ &\quad \cdot \left( \int_0^t g_2^{2-\sigma}(s) ds \right) (g_2^\sigma \circ v_x)(t) \\ &\quad - \left[ \varepsilon_3 \eta_3 - \varepsilon_1 \frac{1}{2\delta_1} - \varepsilon_2 \theta_1 \right] \xi(t) \\ &\quad \cdot \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_2(\mathbf{Q})| z^2(x, 1, \mathbf{Q}, t) d\mathbf{Q}dx \\ &\quad - \left[ \varepsilon_3 \eta_3 - \varepsilon_1 \frac{1}{2\delta_2} - \varepsilon_2 \theta_2 \right] \xi(t) \\ &\quad \cdot \int_0^L \int_{\tau_1}^{\tau_2} x |\mu_4(\mathbf{Q})| y^2(x, 1, \mathbf{Q}, t) d\mathbf{Q}dx \\ &\quad - \varepsilon_3 \eta_4 \xi(t) \int_0^L \int_0^1 \int_{\tau_1}^{\tau_2} x\rho (|\mu_2(\mathbf{Q})|z^2 + |\mu_4(\mathbf{Q})|y^2) d\mathbf{Q}d\rho dx. \end{aligned} \tag{131}$$

By choosing  $\delta, \delta_1,$  and  $\delta_2$  so small that

$$\begin{cases} (l_1 - \delta C_p l - 2\mu_1 \delta_1 C_p) > \frac{l_1}{2}, \\ (l_2 - \delta C_p l - 2\mu_3 \delta_2 C_p) > \frac{l_2}{2}. \end{cases} \quad (132)$$

Then,

$$\begin{aligned} \delta &< \frac{1}{4C_p l} \min \{l_1, l_2\}, \\ \delta_1 &< \frac{1}{8\mu_1 C_p} \min \{l_1, l_2\}, \\ \delta_2 &< \frac{1}{8\mu_3 C_p} \min \{l_1, l_2\}. \end{aligned} \quad (133)$$

At this point, we choose  $\theta$  small enough, such that

$$\begin{aligned} k_3 &:= \frac{\varepsilon_1 l_1}{4} - \varepsilon_2 \theta \left(1 + c_1 + c'_1 + 2(1 - l_1)^2\right) > 0, \\ k_4 &:= \frac{\varepsilon_1 l_2}{4} - \varepsilon_2 \theta \left(1 + c_2 + c'_2 + 2(1 - l_2)^2\right) > 0. \end{aligned} \quad (134)$$

Then,

$$\theta < \min \left\{ \frac{\varepsilon_1 l_1}{4\varepsilon_2 \left(1 + c_1 + c'_1 + 2(1 - l_1)^2\right)}, \frac{\varepsilon_1 l_2}{4\varepsilon_2 \left(1 + c_2 + c'_2 + 2(1 - l_2)^2\right)} \right\}. \quad (135)$$

Now,  $\delta, \delta_1, \delta_2,$  and  $\theta$  are fixed. Then, we select  $\varepsilon_1, \varepsilon_2, \varepsilon_3,$   $\theta_1,$  and  $\theta_2$  so small that (72) and (162) remain correct and

$$\begin{aligned} k_1 &:= \left[ d_1 - \varepsilon_1 \left(1 + \frac{1}{2\delta} + \frac{\mu_1}{2\delta_1}\right) + \varepsilon_2 (g_{1,0} - \mu_1 \theta_1 - (1 + l)\theta) - \varepsilon_3 \mu_1 \right] > 0, \\ k_2 &:= \left[ d_2 - \varepsilon_1 \left(1 + \frac{1}{2\delta} + \frac{\mu_3}{2\delta_2}\right) + \varepsilon_2 (g_{2,0} - \mu_3 \theta_2 - (1 + l)\theta) - \varepsilon_3 \mu_3 \right] > 0, \\ k_5 &:= \left( \frac{1}{2} - \frac{\varepsilon_2 \xi(0)}{4\theta} C_p g_1(0) \right) - \left\{ \left[ \frac{\varepsilon_1}{2l_1} + \varepsilon_2 \left( \frac{1}{2\theta} + 2\theta + \frac{\mu_1 C_p}{2\theta_1} + \frac{C_p + lC_p}{4\theta} \right) \right] \left( \int_0^t g_1^{2-\sigma}(s) ds \right) \right\} > 0, \\ k_6 &:= \left( \frac{1}{2} - \frac{\varepsilon_2 \xi(0)}{4\theta} C_p g_2(0) \right) - \left\{ \left[ \frac{\varepsilon_1}{2l_2} + \varepsilon_2 \left( \frac{1}{2\theta} + 2\theta + \frac{\mu_3 C_p}{2\theta_2} + \frac{C_p + lC_p}{4\theta} \right) \right] \left( \int_0^t g_2^{2-\sigma}(s) ds \right) \right\} > 0, \\ k_7 &:= \varepsilon_3 \eta_3 - \varepsilon_1 \frac{1}{2\delta_1} - \varepsilon_2 \theta_1 > 0, \\ k_8 &:= \varepsilon_3 \eta_3 - \varepsilon_1 \frac{1}{2\delta_2} - \varepsilon_2 \theta_2 > 0. \end{aligned} \quad (136)$$

Hence, by using (15) gives, for some  $\sigma > 0,$

$$\begin{aligned} F'(t) &\leq -\sigma \xi(t) \left[ \int_0^L x u_t^2 dx + \int_0^L x v_t^2 dx \right. \\ &\quad - \int_0^L x \left[ a|u + v|^{2(r+2)} + 2b|uv|^{r+2} \right] dx \\ &\quad + \int_0^L x u_x^2 dx + \int_0^L x v_x^2 dx + (g_1^\sigma \circ u_x)(t) \\ &\quad \left. + (g_2^\sigma \circ v_x)(t) + K(z, y) \right]. \end{aligned} \quad (137)$$

We choose  $\theta, \theta_1,$  and  $\theta_2$  so small that

$$\begin{aligned} (g_{1,0} - \mu_1 \theta_1 - (1 + l)\theta) &> \frac{1}{2} g_{1,0}, \\ (g_{2,0} - \mu_3 \theta_2 - (1 + l)\theta) &> \frac{1}{2} g_{2,0}. \end{aligned} \quad (138)$$

By (134), we get

$$\begin{aligned} \theta &< \min \left\{ \frac{\varepsilon_1 l_1}{4\varepsilon_2 \left(1 + c_1 + c'_1 + 2(1 - l_1)^2\right)}, \frac{\varepsilon_1 l_2}{4\varepsilon_2 \left(1 + c_2 + c'_2 + 2(1 - l_2)^2\right)}, \right. \\ &\quad \left. \frac{1}{4(1 + l)} g_{1,0}, \frac{1}{4(1 + l)} g_{2,0} \right\}, \\ \theta_1 &< \frac{1}{4\mu_1(1 + l)} g_{1,0}, \theta_2 < \frac{1}{4\mu_3(1 + l)} g_{2,0}, \\ \frac{4\theta \left(1 + c_1 + c'_1 + 2(1 - l_1)^2\right)}{l_1} &< \frac{g_{1,0}}{2 + (l/\delta) + (\mu_1/\delta_1)}, \\ \frac{4\theta \left(1 + c_2 + c'_2 + 2(1 - l_2)^2\right)}{l_2} &< \frac{g_{2,0}}{2 + (l/\delta) + (\mu_3/\delta_2)}. \end{aligned} \quad (139)$$

With  $\theta, \theta_1, \theta_2$ , and  $\alpha'$  fixed, we pick  $\varepsilon_1, \varepsilon_2$ , and  $\varepsilon_3$  such that

$$\max \left\{ \frac{4\theta(1+c_1+c'_1+2(1-l_1)^2)}{l_1}, \frac{4\theta(1+c_2+c'_2+2(1-l_2)^2)}{l_2} \right\} \varepsilon_2 < \varepsilon_1 < \frac{1}{2+(l/\delta)+\min((\mu_1/\delta_1), (\mu_3/\delta_2))} (\min(d_1, d_2) + \varepsilon_2 \min\{g_{1,0^2,0}\} + \varepsilon_3 \min(\mu_1 + \mu_3)). \tag{140}$$

We will make

$$\begin{cases} k_1 := \left[ d_1 - \varepsilon_1 \left( 1 + \frac{1}{2\delta} + \frac{\mu_1}{2\delta_1} \right) + \varepsilon_2(g_{1,0} - \mu_1\theta_1 - (1+l)\theta) - \varepsilon_3\mu_1 \right] > 0, \\ k_2 := \left[ -\varepsilon_1 \left( 1 + \frac{1}{2\delta} + \frac{\mu_3}{2\delta_2} \right) + \varepsilon_2(g_{2,0} - \mu_3\theta_2 - \theta - \theta l) - \varepsilon_3\mu_3 \right] > 0, \\ k_3 := \frac{\varepsilon_1}{2} (l_1 - 2\mu_1\delta_1 C_p - \delta C_p l) - \varepsilon_2\theta(1+c_1+c'_1+2(1-l_1)^2) > 0, \\ k_4 := \frac{\varepsilon_1}{2} (l_2 - 2\mu_3\delta_2 C_p - \delta C_p l) - \varepsilon_2\theta(1+c_2+c'_2+2(1-l_2)^2) > 0, \\ k_7 := \varepsilon_3\eta_3 - \varepsilon_1 \frac{1}{2\delta_1} - \varepsilon_2\theta_1 > 0, \\ k_8 := \varepsilon_3\eta_3 - \varepsilon_1 \frac{1}{2\delta_2} - \varepsilon_2\theta_2 > 0. \end{cases} \tag{141}$$

Then, we select  $\varepsilon_1, \varepsilon_2$ , and  $\varepsilon_3$  so small that (72) and (137) remain correct and

$$\begin{aligned} k_5 &:= \left( \frac{1}{2} - \frac{\varepsilon_2 \xi(0)}{4\theta} C_p g_1(0) \right) - \left\{ \left[ \frac{\varepsilon_1}{2l_1} + \varepsilon_2 \left( \frac{1}{2\theta} + 2\theta + \frac{\mu_1 C_p}{2\theta_1} + \frac{C_p + lC_p}{4\theta} \right) \right] \left( \int_0^t g_1^{2-\sigma}(s) ds \right) \right\} > 0, \\ k_6 &:= \left( \frac{1}{2} - \frac{\varepsilon_2 \xi(0)}{4\theta} C_p g_2(0) \right) - \left\{ \left[ \frac{\varepsilon_1}{2l_2} + \varepsilon_2 \left( \frac{1}{2\theta} + 2\theta + \frac{\mu_3 C_p}{2\theta_2} + \frac{C_p + lC_p}{4\theta} \right) \right] \left( \int_0^t g_2^{2-\sigma}(s) ds \right) \right\} > 0. \end{aligned} \tag{142}$$

Next, as (137) is showed, according to the different ranges of  $r$ , we give the following two cases.

Case 1.  $\sigma = 1$ .

By choosing  $\varepsilon_1, \varepsilon_2, \varepsilon_3, \theta_1, \theta_2$ , and  $\theta$ , (137) gives, for  $\gamma > 0$  is constant so that,

$$F'(t) \leq -\gamma \xi(t) E(t), \quad \forall t \geq t_0. \tag{143}$$

Therefore, with the help of the LHS of (72) and (143), we obtain

$$F'(t) \leq -\gamma \alpha_1 \xi(t) F(t), \forall t \geq t_0. \tag{144}$$

By integration of (144) over  $(t_0, t)$  gives

$$F'(t) \leq F(t_0) e^{(-\gamma \alpha_1) \int_{t_0}^t \xi(s) ds}, \quad \forall t \geq t_0. \tag{145}$$

Therefore, (129)<sub>1</sub> is proved by (72) as well.

Case 2.  $1 < \sigma < 3/2$ .

We use (11), which gives

$$\begin{aligned} g_1(t)^{1-\sigma} &\geq (\sigma-1) \left( \int_{t_0}^t \xi(s) ds \right) + g_1(t_0)^{1-\sigma}, \\ g_2(t)^{1-\sigma} &\geq (\sigma-1) \left( \int_{t_0}^t \xi(s) ds \right) + g_2(t_0)^{1-\sigma}. \end{aligned} \tag{146}$$

We have, for  $0 < \tau < 1$ ,

$$\begin{aligned} \int_0^\infty g_1^{1-\tau}(s) ds &\leq \int_0^\infty \frac{1}{\left[ (\sigma-1) \left( \int_{t_0}^t \xi(s) ds \right) + g_1(t_0)^{1-\sigma} \right]^{(1-\tau)/(\sigma-1)}} ds, \\ \int_0^\infty g_2^{1-\tau}(s) ds &\leq \int_0^\infty \frac{1}{\left[ (\sigma-1) \left( \int_{t_0}^t \xi(s) ds \right) + g_2(t_0)^{1-\sigma} \right]^{(1-\tau)/(\sigma-1)}} ds. \end{aligned} \tag{147}$$

For  $0 < \tau < 2 - \sigma < 1$ , we have  $(1-\tau)/(\sigma-1) > 1$  and (15), we find

$$\begin{aligned} \int_0^\infty g_1^{1-\tau}(s) ds &< \infty, \quad \forall 0 < \tau < 2 - \sigma, \\ \int_0^\infty g_2^{1-\tau}(s) ds &< \infty, \quad \forall 0 < \tau < 2 - \sigma. \end{aligned} \tag{148}$$

From (72) (for  $\theta = \tau$  and  $\rho = \sigma$ ) and (55) gives

$$\begin{aligned} (g_1 \circ u_x)(t) &\leq C_1 \left( E(0) \int_0^\infty g_1^{1-\tau}(s) ds \right)^{(\sigma-1)/(\sigma-1+\tau)} \\ &\quad \cdot ((g_1^\sigma \circ u_x)(t))^{\tau/(\sigma-1+\tau)} \\ &\leq C_1' ((g_1^\sigma \circ v_x)(t))^{\tau/(\sigma-1+\tau)}. \end{aligned} \tag{149}$$

Similarly, we have

$$(g_2 \circ v_x)(t) \leq C_2' ((g_2^\sigma \circ v_x)(t))^{\tau/(\sigma-1+\tau)}, \tag{150}$$

for some  $C'_1, C'_2 > 0$ . Hence,  $\forall \sigma_1 > 1$ , we find

$$\begin{aligned}
 E^{\sigma_1}(t) &\leq C'' E^{\sigma_1-1}(0) \left( \int_0^L x u_t^2 dx + \int_0^L x v_t^2 dx + \int_0^L x u_x^2 dx \right. \\
 &\quad \left. + \int_0^L x v_x^2 dx - \int_0^L x [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx + K(z, y) \right) \\
 &\quad + C'_1 ((g_1 \circ u_x)(t))^{\sigma_1} + C'_2 ((g_2 \circ v_x)(t))^{\sigma_1} \\
 &\leq C'' E^{\sigma_1-1}(0) \left( \int_0^L x u_t^2 dx + \int_0^L x v_t^2 dx + \int_0^L x u_x^2 dx \right. \\
 &\quad \left. + \int_0^L x v_x^2 dx - \int_0^L x [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx + K(z, y) \right) \\
 &\quad + C'_1 ((g_1^\sigma \circ u_x)(t))^{\tau\sigma_1/(\sigma-1+\tau)} + C'_2 ((g_2^\sigma \circ v_x)(t))^{\tau\sigma_1/(\sigma-1+\tau)}.
 \end{aligned} \tag{151}$$

We choose  $\tau = 1/2$  and  $\sigma_1 = 2\sigma - 1$  (therefore,  $\tau\sigma_1/(\sigma - 1 + \tau) = 1$ ) and (144); we get, for some  $\Gamma > 0$ ,

$$\begin{aligned}
 E^{\sigma_1}(t) &\leq \Gamma \left[ \int_0^L x u_t^2 dx + \int_0^L x v_t^2 dx + \int_0^L x u_x^2 dx + \int_0^L x v_x^2 dx \right. \\
 &\quad \left. + K(z, y) - \int_0^L x [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx \right. \\
 &\quad \left. + (g_1^\sigma \circ u_x)(t) + (g_2^\sigma \circ v_x)(t) \right].
 \end{aligned} \tag{152}$$

By combining (72), (137), and (151), we find

$$F'(t) \leq -\frac{\sigma}{\Gamma} \xi(t) E^{\sigma_1}(t) \leq -\frac{\sigma}{\Gamma} \alpha_1^{\sigma_1} F^{\sigma_1}(t) \xi(t), \forall t \geq t_0. \tag{153}$$

By integrating (153) gives

$$F(t) \leq C_1^* \left( 1 + \int_{t_0}^t \xi(s) ds \right)^{-1/(\sigma_1-1)}, \quad \forall t \geq t_0. \tag{154}$$

Hence,

$$\int_{t_0}^\infty F(t) dt \leq C_1^* \int_{t_0}^\infty \frac{1}{\left( 1 + \int_{t_0}^t \xi(s) ds \right)^{1/(\sigma_1-1)}} dt. \tag{155}$$

From  $(1/(\sigma_1 - 1)) > 0$  and  $(1 + \int_{t_0}^t \xi(s) ds) \rightarrow +\infty$  as  $t \rightarrow +\infty$ , we find

$$\int_{t_0}^\infty F(t) dt < \infty. \tag{156}$$

Also, we use (24), and we get

$$tF(t) \leq \frac{C_1^* t}{\left( 1 + \int_{t_0}^t \xi(s) ds \right)^{1/(\sigma_1-1)}} \leq C_\sigma. \tag{157}$$

Hence, we find

$$\sup_{t \geq t_0} tF(t) < \infty. \tag{158}$$

From  $E(t)$  which is bounded, using (72), (156), and (158) to get

$$\int_{t_0}^\infty F(t) dt + \sup_{t \geq 0} (tF(t)) < \infty. \tag{159}$$

Therefore, using (55) and Lemma 10 (for  $\rho = \sigma$ ) gives

$$\begin{aligned}
 (g_1 \circ u_x)(t) &\leq C_2^* \left( t \|u_x(x, t)\|_H^2 + \int_0^t \|u_x(x, s)\|_H^2 ds \right)^{(\sigma-1)/\sigma} \\
 &\quad \times \left( \int_0^t g^\sigma(t-s) \|u_x(x, t) - u_x(x, s)\|_H^2 ds \right) \\
 &\leq C_2^* \left( tF(t) + \int_{t_0}^t F(s) ds \right)^{(\sigma-1)/\sigma} ((g_1^\sigma \circ u_x)(t))^{1/\sigma} \\
 &\leq C_3^* ((g_1^\sigma \circ u_x)(t))^{1/\sigma}.
 \end{aligned} \tag{160}$$

This means

$$(g_1^\sigma \circ u_x)(t) \geq C_4 ((g_1 \circ u_x)(t))^\sigma, \tag{161}$$

$$(g_2^\sigma \circ v_x)(t) \geq C_5 ((g_2 \circ v_x)(t))^\sigma, \tag{162}$$

for some  $C_4, C_5 > 0$ .

Then, combining (137), (161), and (162) yields

$$\begin{aligned}
 F'(t) &\leq -C_6 \xi(t) \left\{ \int_0^L x u_t^2 dx + \int_0^L x v_t^2 dx + \int_0^L x u_x^2 dx \right. \\
 &\quad \left. + \int_0^L x v_x^2 dx - \int_0^L x [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx \right. \\
 &\quad \left. + K(z, y) + ((g_1 \circ u_x)(t))^\sigma + ((g_2 \circ v_x)(t))^\sigma \right\},
 \end{aligned} \tag{163}$$

for some  $C_6 > 0$ .

As in [1], we obtain

$$\begin{aligned}
 E^\sigma(t) &\leq C_7 \xi(t) \left\{ \int_0^L x u_t^2 dx + \int_0^L x v_t^2 dx + \int_0^L x u_x^2 dx \right. \\
 &\quad \left. + \int_0^L x v_x^2 dx - \int_0^L x [a|u + v|^{2(r+2)} + 2b|uv|^{r+2}] dx \right. \\
 &\quad \left. + K(z, y) + ((g_1 \circ u_x)(t))^\sigma + ((g_2 \circ v_x)(t))^\sigma \right\},
 \end{aligned} \tag{164}$$

$\forall t \geq 0$  and some  $C_7 > 0$ .

Combining (163), (164), and (72), we find

$$F'(t) \leq -C_8 \xi(t) F^\sigma(t), \forall t \geq t_0, \quad (165)$$

for some  $C_8 > 0$ .

By integrating (163) over  $(t_0, t)$ , we get

$$F(t) \leq C_9 \left( 1 + \int_{t_0}^t \xi(s) ds \right)^{-1/(\sigma-1)}, \quad \forall t \geq t_0. \quad (166)$$

Hence, (129)<sub>2</sub> is showed by (72) as well.

## Data Availability

No data were used to support this study.

## Conflicts of Interest

This work does not have any conflicts of interest.

## Acknowledgments

The researchers would like to thank the Deanship of Scientific Research, Qassim University, for funding the publication of this project.

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