



FRACTIONAL? WHERE?

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What is it?





What is it?

Non integer order derivatives.





/hat is it<mark>P</mark>

Non integer order derivatives. Power law responses.





/hat is it<mark>P</mark>

Non integer order derivatives. Power law responses. Fractals.





Where can we find it?





Where can we find it?

EVERYWHERE





Contents

- Motivation and practical examples
- The causal fractional derivatives
 - Positive integer order
 - Negative integer order
 - Real order Grünwald-Letnikov
 - Properties
- The derivative operator as linear system
 - The transfer function/frequency response
 - The impulse response

Physical existence of fractional order systems

- Wheather/climate
- Economy/finance
- Biology/Genetics
- Music
- Biomedics
- Physics





Fractionality in Nature and Science

- 1/f noises
- Long range processes (Economy, Hydrology)
- The fractional Brownian motion
- The constant phase elements
- Music spectrum
- Network traffic
- **Biological processes** Deterministic Genetic Oscillation
- Heat Conduction in a Porous Medium
- Geometry

Rule of thumb

- Self-similar
- Scale-free/Scaleinvariant
- Power law
- Long range dependence (LRD)
- *1/f* ^{*a*} noise

- Porous media
 Particulate
- Granular
- Lossy
- Anomaly
- Disorder

Soil, tissue, electrodes,
 bio, nano, network,
 transport, diffusion,
 soft matters ...



Chaos

Fractals



Engineering applications Control Filtering Image processing System modelling – NMR, Diffusion, respiratory

system, muscles, neurons

Calculus of variations - Optimization





Birth and evolution

 In the very beginning of calculus Leibnitz introduced the notation

Soon he received an enquiry from L'Hôpital: What if n is 1/2?

n

dt

• Leibnitz's replay:

<u>It will lead to a paradox; a</u> paradox from which one day useful consequences will be drawn





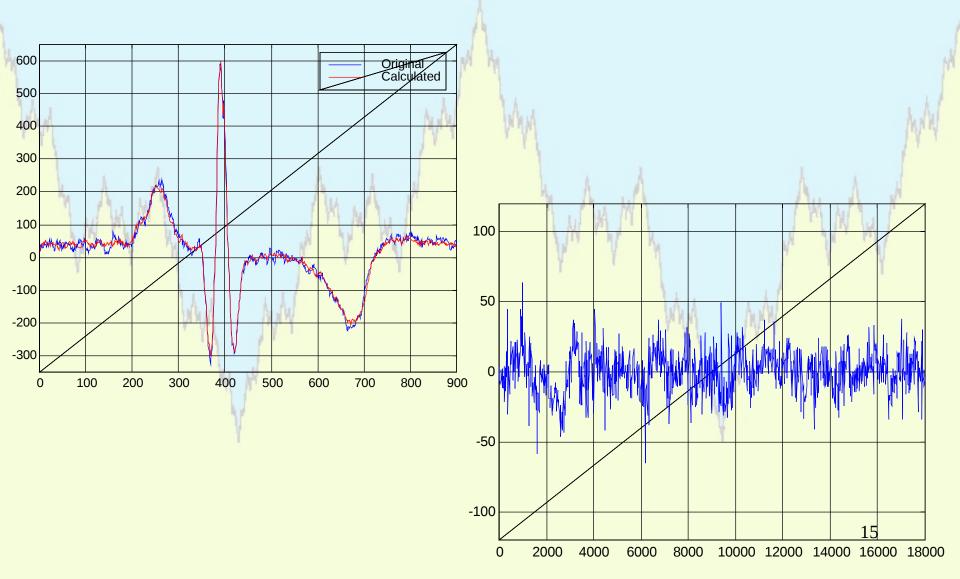
Birth and evolution

- •For three centuries fractional calculus developed mainly as a pure theoretical mathematical discipline.
- •In the last decades: description of dynamic behavior of various physical systems and real materials.
- •Main reason: fractional derivatives and integrals, by sharing and unified definition as convolution integrals, provide an excellent instrument for the description of memory and hereditary properties.
- •Nowadays: electrochemistry, diffusion, probability, viscoelasticity and hereditary mechanics, control theory, and others.





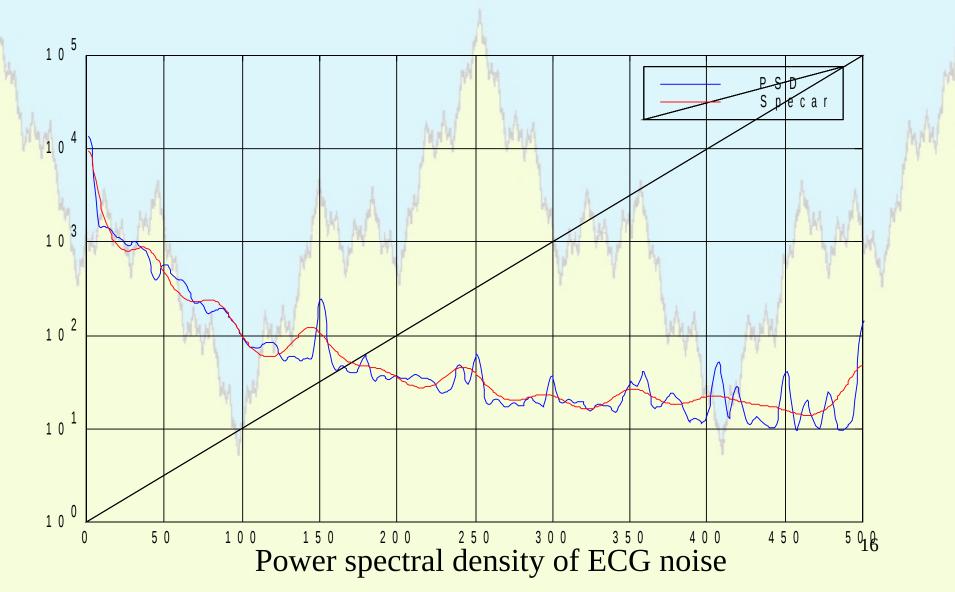
Example: ECG beat and noise







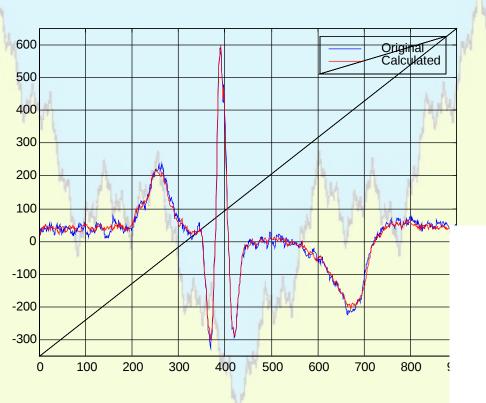
The noise spectrum in ECG

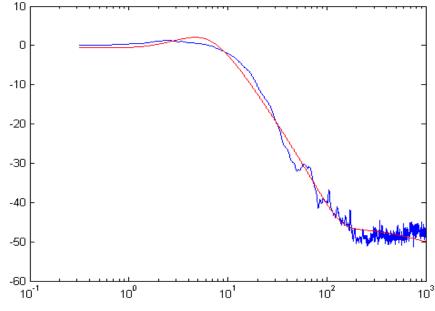






Example: ECG beat spectrum

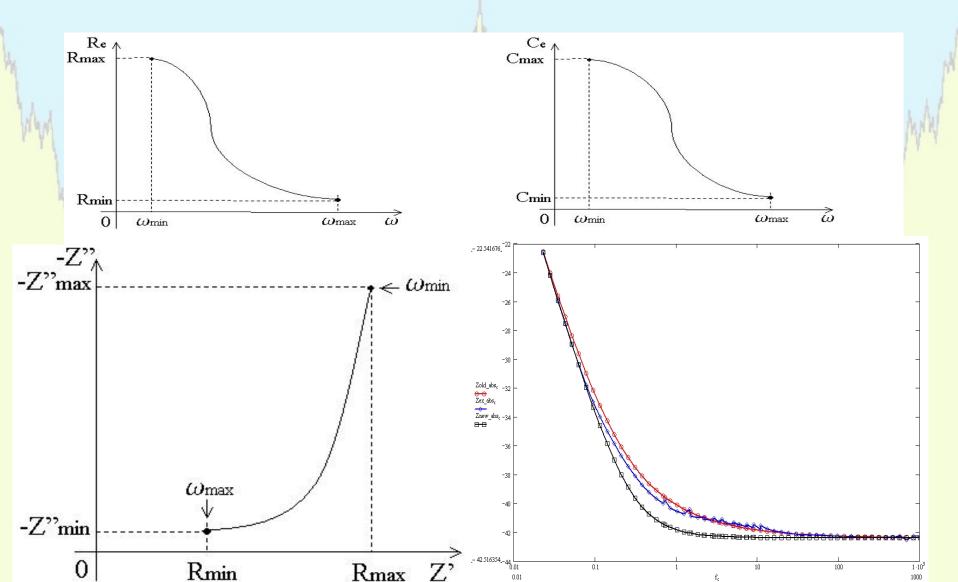








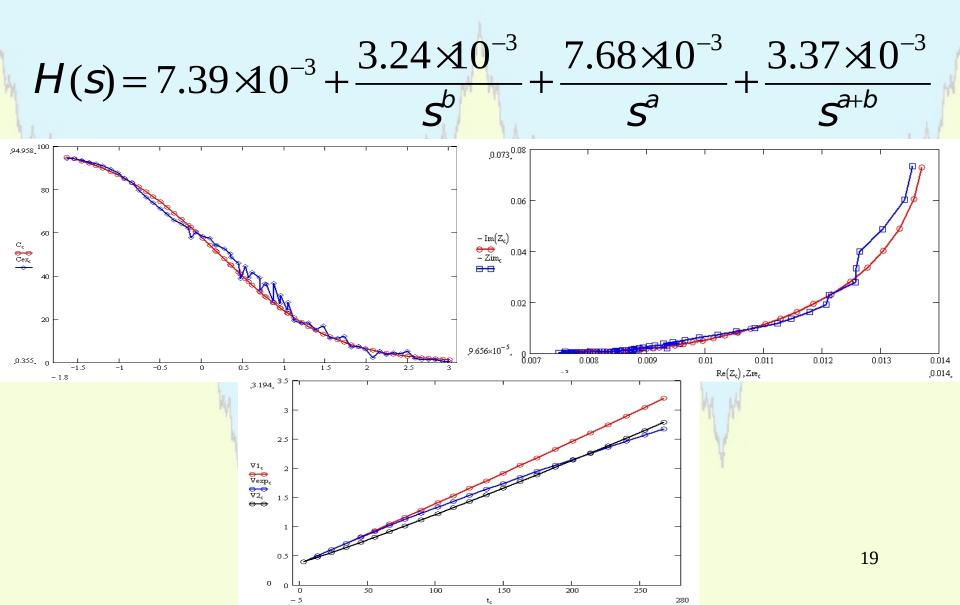
Example: supercapacitor





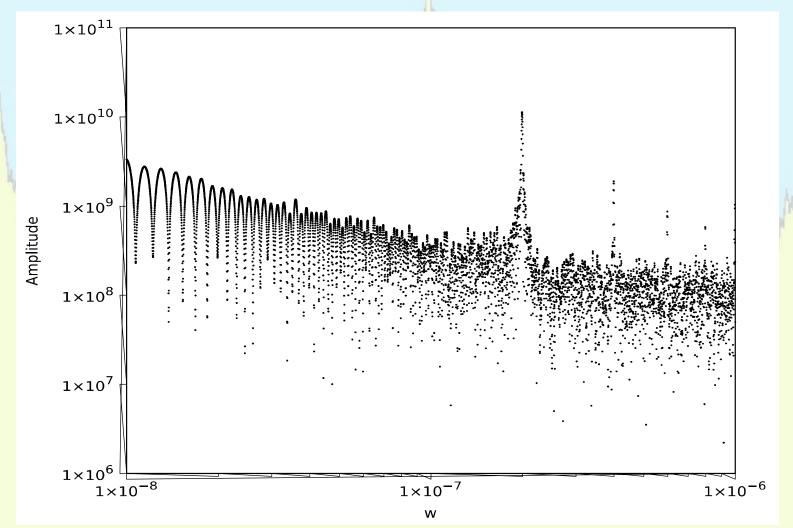


Example: supercapacitor

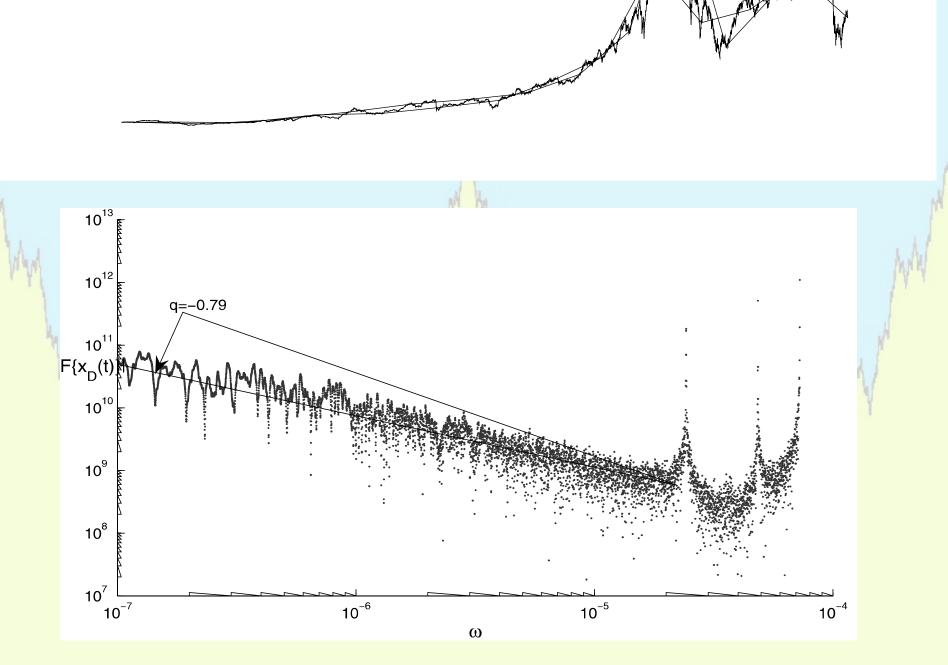


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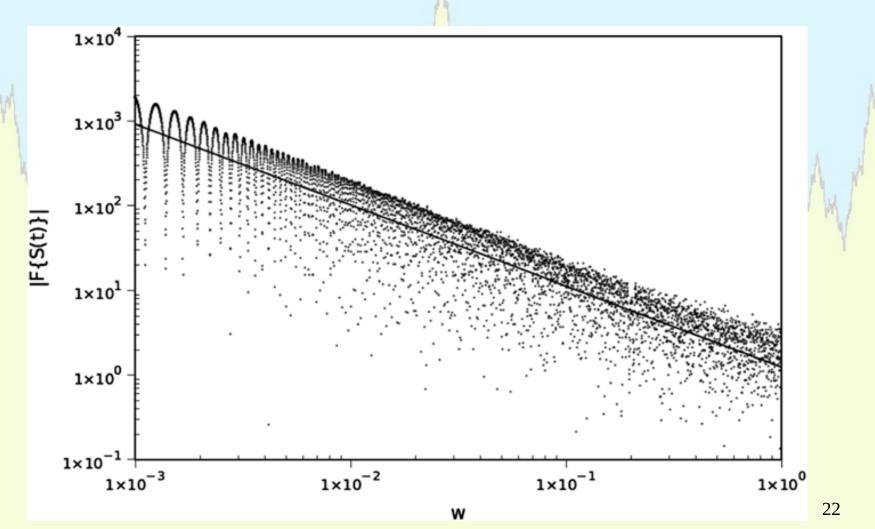
Spectrum of the monthly average tecnologia temperatures of Lisbon (1881-2011)



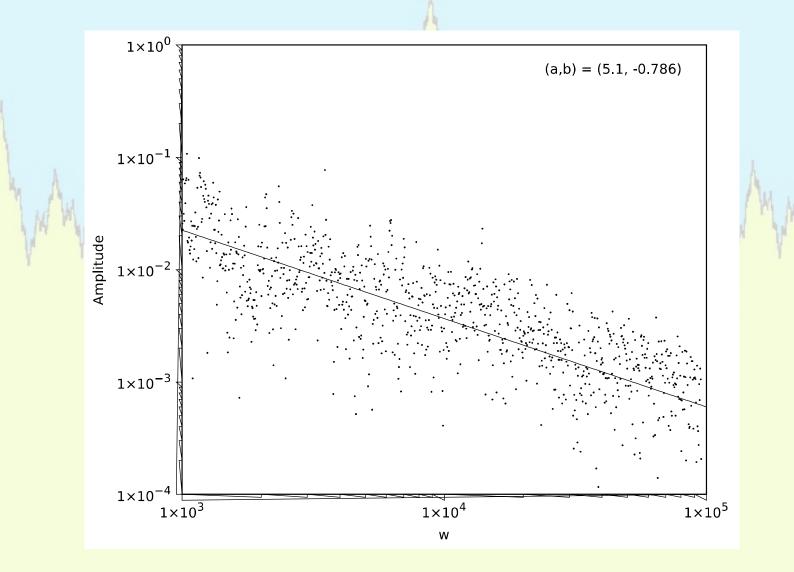
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Fourier transform of the signal for the Human chromosome 1



Music spectrum

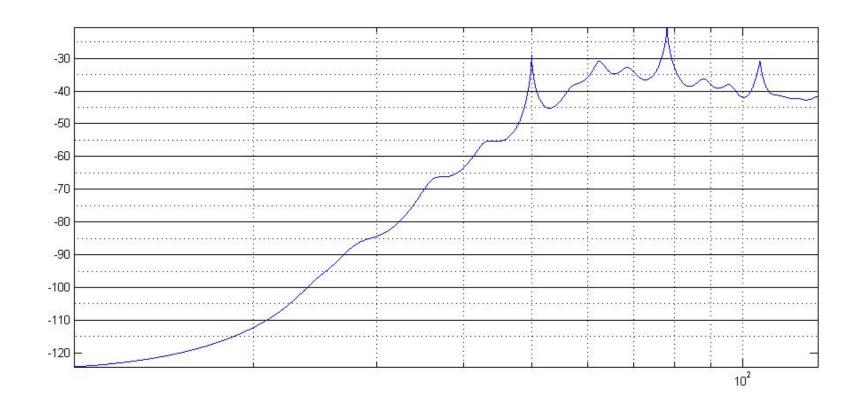


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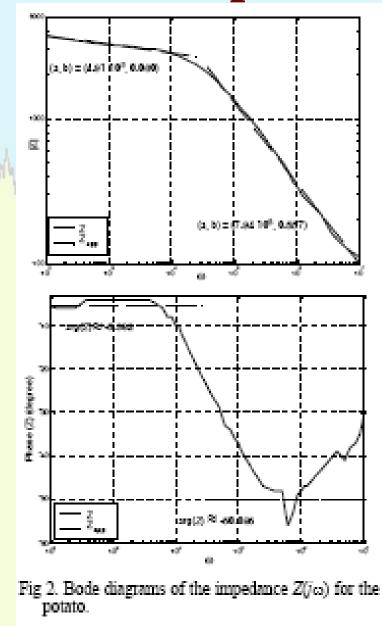


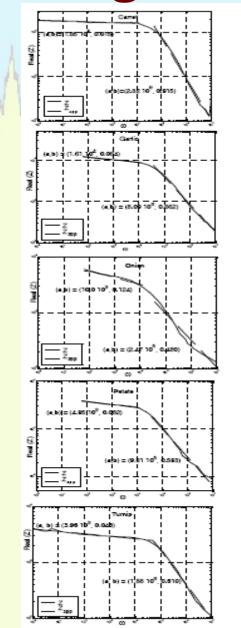
The spectrum of EEG

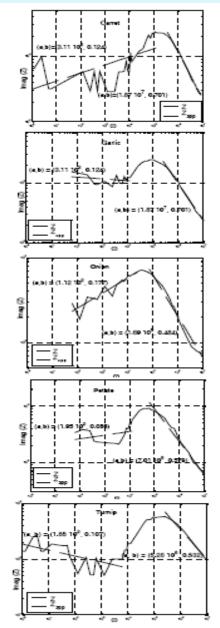




Instituto de Desenvolvimento de Novas Tecnologias **Impedance of vegetables**





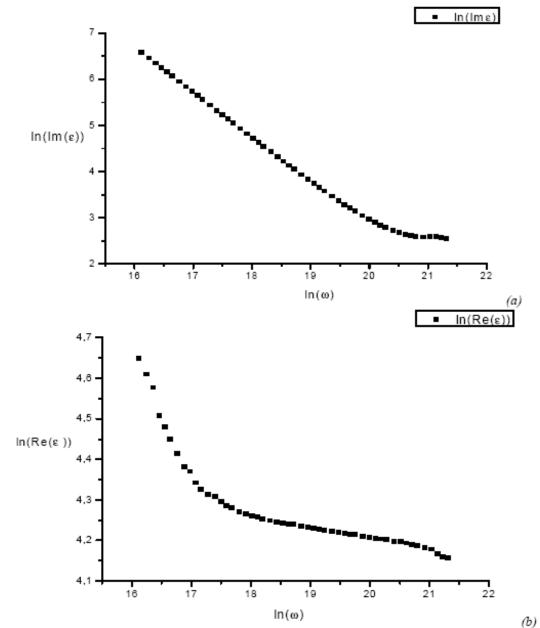


ÍUNINO





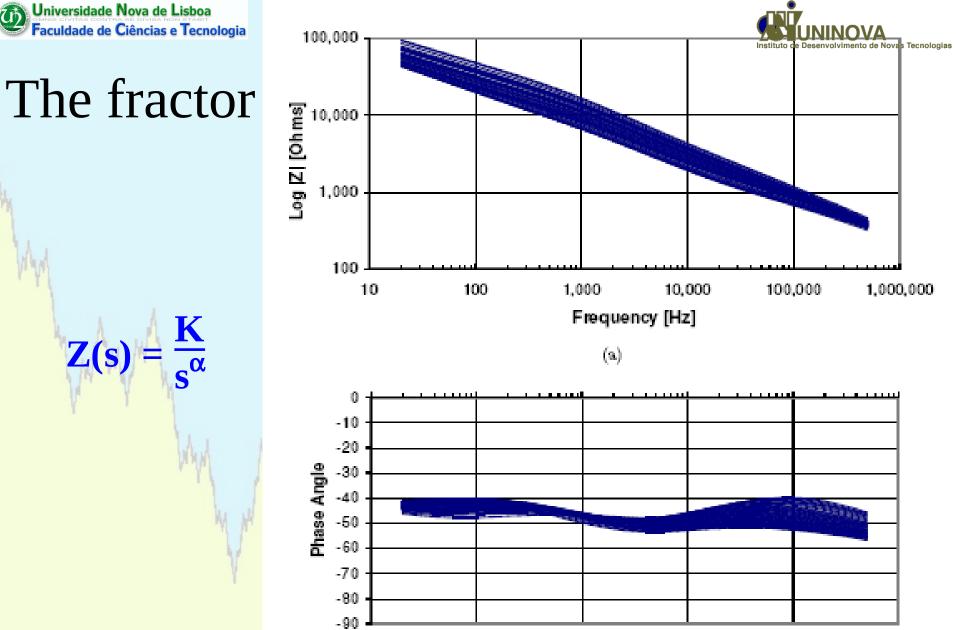
Permitivity of a melon





Z(s)

 $\frac{\mathbf{K}}{\mathbf{s}^{\alpha}}$



Frequency [Hz] (b)

10,000

100,000

1,000,000

1,000

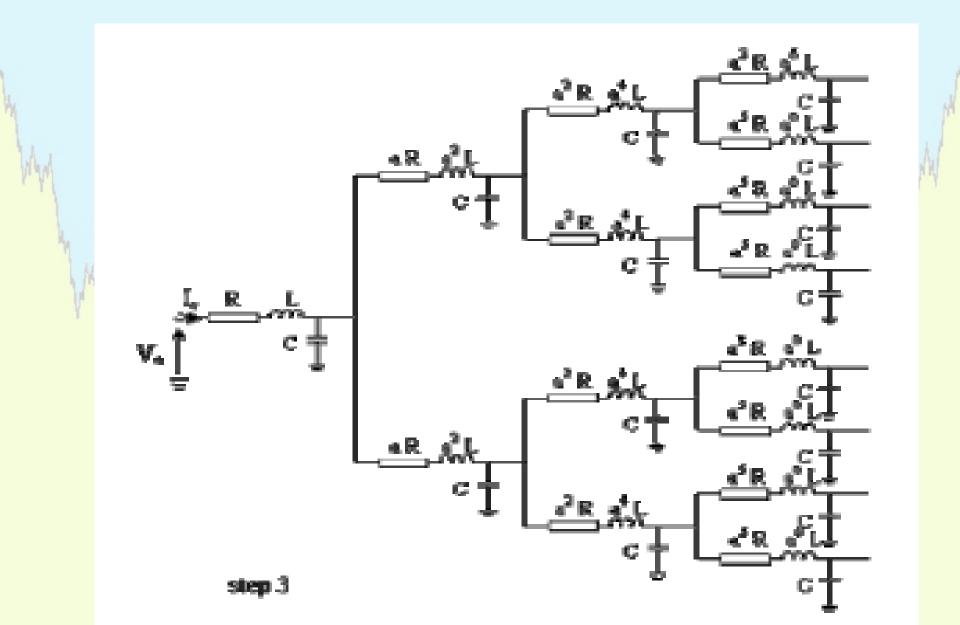
100

10

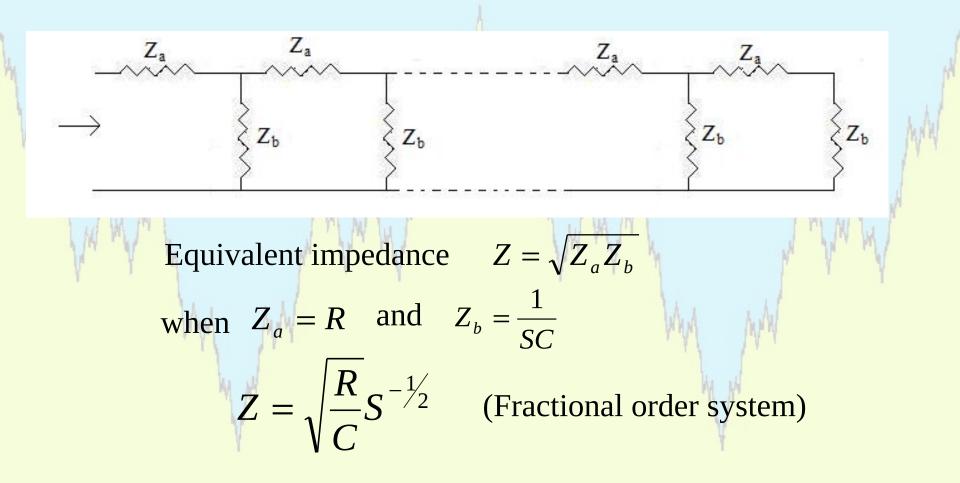




Electrical networks



Infinite Transmission line.



Warburg Impedance

Equivalent circuit of impedance behaviour of a capacitive device immersed in a polarizable medium (e.g. water).

W: Warburg impedance $W = Qs^{-1/2}$:Half order system.

Diffusion of ions through a porous medium also results in fractional behaviour.

l J

Viscoelasticity

C

Kelvin-Voigt mode $\sigma(t) = + C \frac{d}{dt} (t)$

Integer order model

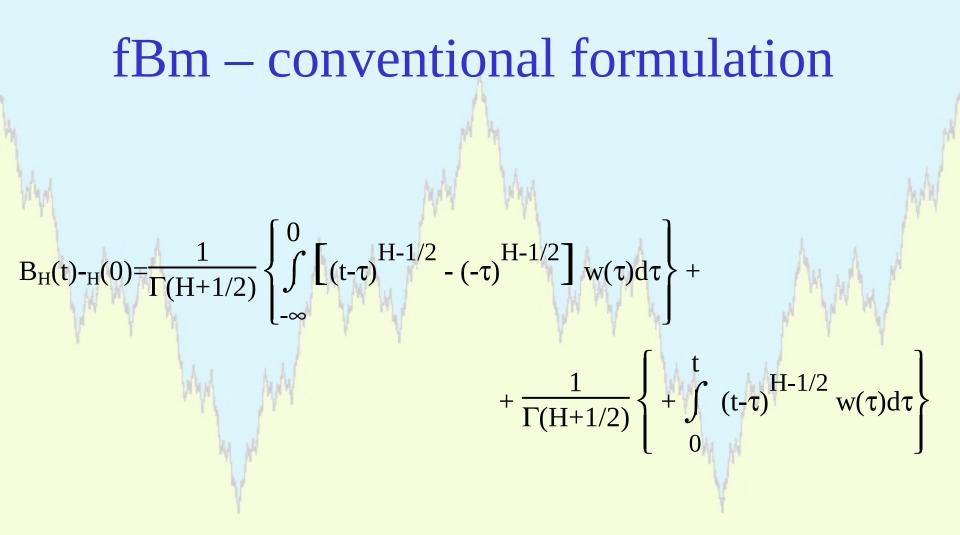
Fractional Kelvin-Voigt model $\sigma(t) = +C_f \frac{d^{\alpha}}{dt^{\alpha}} + C_f \frac$

C_f

Fractional order model







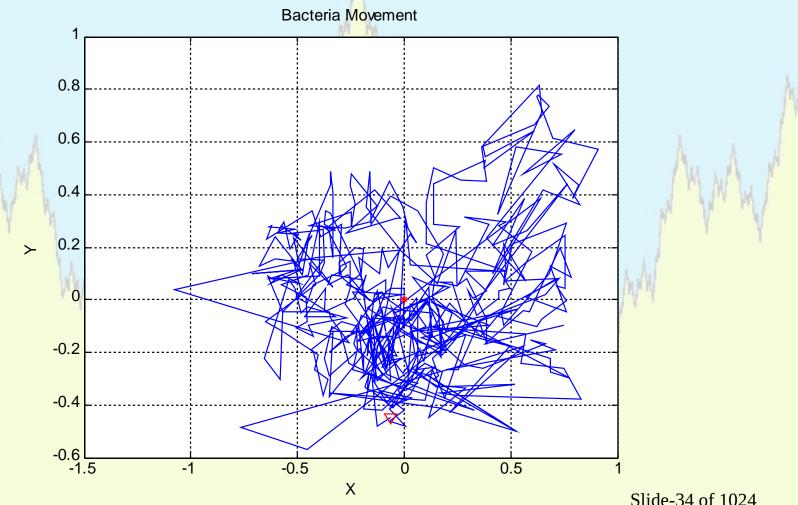


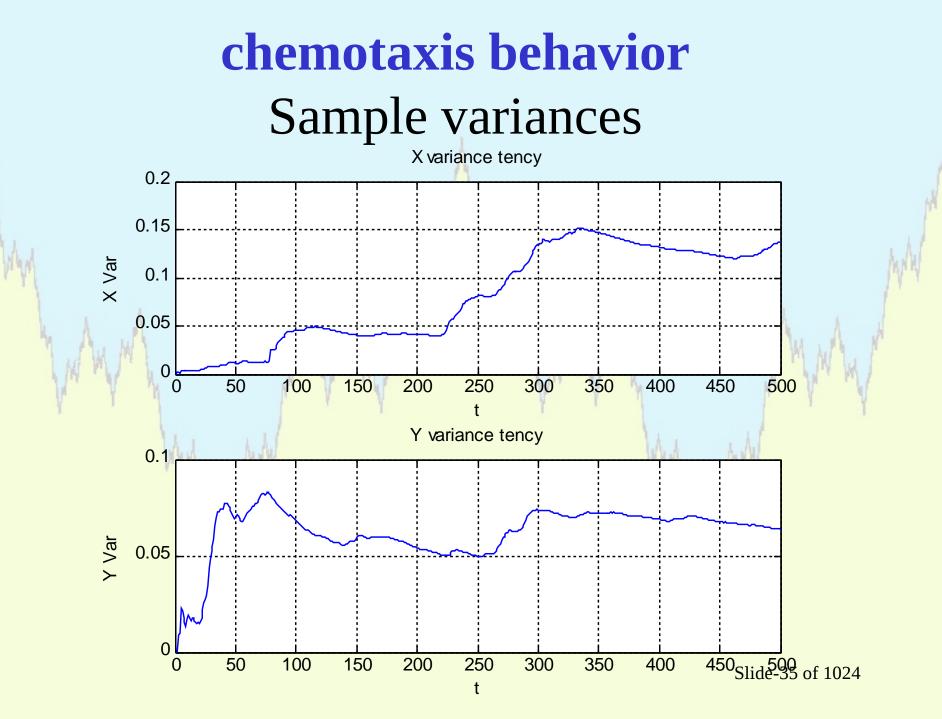


fBm – general case $B_{H}(t)-B_{H}(0) = \int_{0}^{t} D^{\alpha}w(\tau) d\tau$

For all the fractional derivatives

chemotaxis behavior Sample trajectory of one bacterium





Returning to the ECG

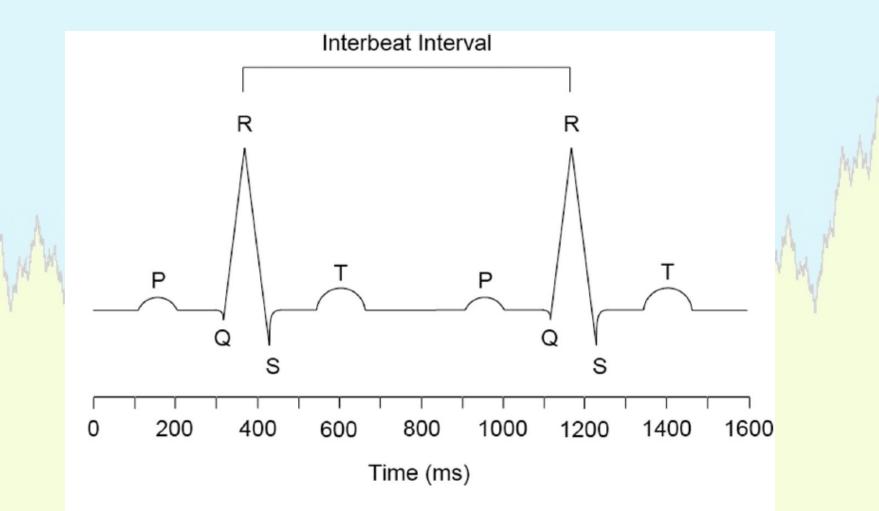
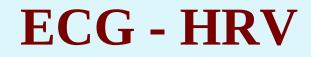


Figure 1. Idealized electrocardiograph segment representing two heartbeats. Waveforms are labeled with letters and correspond with specific electrophysiological events during a heartbeat. The interbeat interval is defined by the temporal distance between R-spikes, the waveforms corresponding to depolarization of the heart's ventricles.



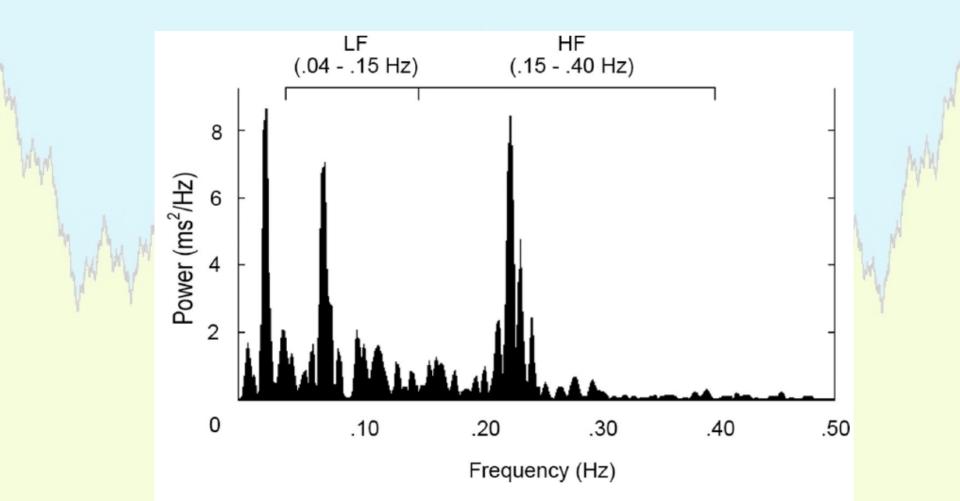
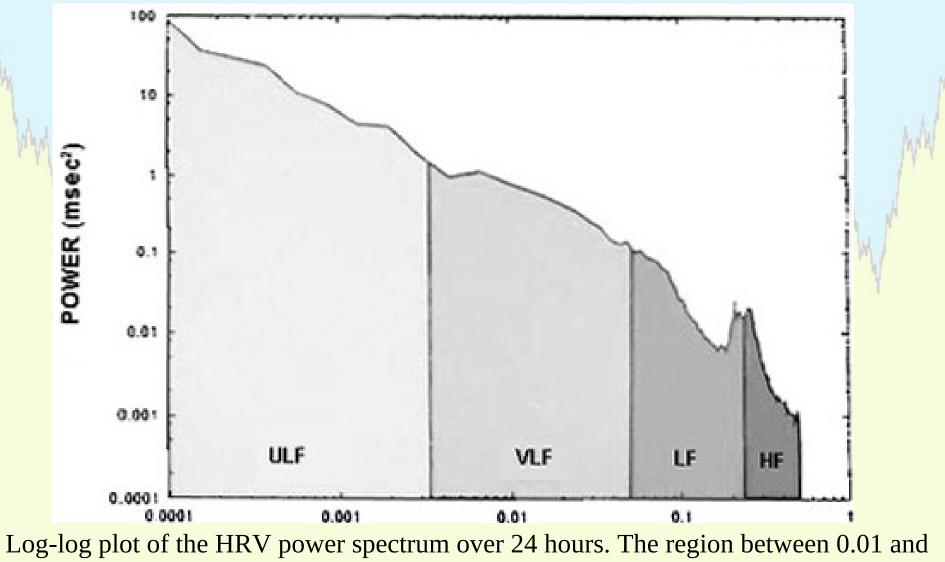


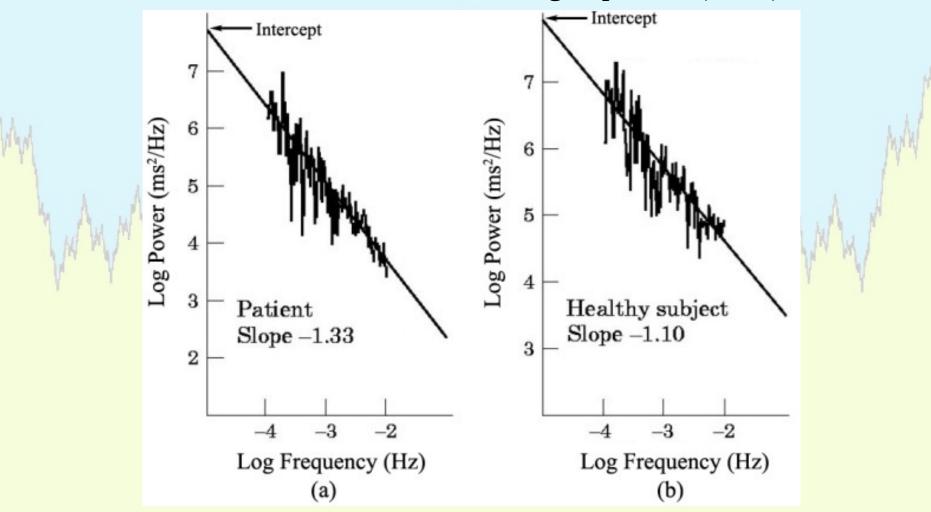
Figure 2. An example of a heart rate variability power spectrum obtained using the fast Fourier transform on a 5-min recording obtained from a resting subject in supine position. The low-frequency (LF) component occurs between .04 and .15 Hz and the high-frequency (HF) component occurs between .15 and .40 Hz. Hz = cycles per second.

ECG – HRV spectrum



0.0001 Hz is used to calculate power law slope. (x-axis: frequency Hz)

ECG – HRV spectrum short-term fractal scaling exponent (1995)



Examples of the power law slope in a) a patient with cardiac disease. And b) a healthy person.





The Laplace Transform(s)

One-sided LT: \Rightarrow F(s) = $\int f(t) e^{st} dt$

$LT[f^{(\alpha)}(t)] = s^{\alpha}F(s) - \sum_{n=1}^{n-1} [D^{\alpha-1-i}f(0^{+})].s^{i}$





The Laplace Transform(s)

 $\mathbf{0}$

-00

Two-sided LT: \Rightarrow **F(s)** = $\int f(t) e^{-st} dt$

 $LT[f^{(\alpha)}(t)] = s^{\alpha} F(s)$







ARE THEY EQUIVALENT?

Fractional Integral

O	
	Definition
Liouville integral α>0	$D^{-\alpha}\varphi(t) = \frac{1}{(-1)^{\alpha}\Gamma(\alpha)} \int_{0}^{+\infty} \varphi(t+\tau)\tau^{\alpha-1}d\tau$
Riemann integral α>0	$D^{-\alpha} \varphi(t) = \frac{1}{\Gamma(\alpha)} \int \frac{\varphi(\tau)}{(t-\tau)^{1-\alpha}} d\tau$
Hadamard integral	$D^{-\alpha}(t) = \frac{t^{\alpha}}{\Gamma(\alpha)} \int_{0}^{1} \phi(t\tau) \cdot (1-\tau)^{\alpha-1} d\tau$
Riemann-Liouville integral	$D^{-\alpha}\phi(t) = \frac{1}{\Gamma(\alpha)} \int_{a}^{t} \frac{\phi(\tau)}{(t-\tau)^{1-\alpha}} d\tau \alpha > 0$
Backward Riemann-Liouville integral	$D^{-\alpha} \varphi(t) = \frac{1}{\Gamma(\alpha)} \int \frac{\varphi(\tau)}{(t-\tau)^{1-\alpha}} d\tau \alpha > 0$
Generalised function (Cauchy)	$D^{-\alpha} \varphi(t) = \frac{1}{\Gamma(\alpha)} \int_{-\infty}^{t} \varphi(\tau) \cdot (t - \tau)^{\alpha - 1} d\tau$

Fractional Derivative

		Definition
	Left side Riemann-Liouville derivative	$D^{\alpha} \varphi(t) = \frac{1}{\Gamma(n-\alpha)dt^{n}} \int_{a}^{t} \varphi(\tau) \cdot (t-\tau)^{\alpha-n-1} d\tau t > a$
	Right side Riemann-Liouville derivative	$D^{\alpha} \varphi(t) = \frac{(-1)^{n} d^{n}}{\Gamma(n-\alpha) dt^{n}} \int_{\tau}^{t} \varphi(\tau) \cdot (\tau-t)^{\alpha-n-1} d\tau t < b$
	A. M. A.	1 h Aun Munt
V	AWA. M. M. M. M.	$\mathbf{D}^{\boldsymbol{\alpha}}\boldsymbol{\varphi}(t) = \frac{1}{\Gamma(-\nu)} \begin{bmatrix} t & \\ \int \boldsymbol{\varphi}^{(n)}(\tau) \cdot (t-\tau)^{\nu-1} d\tau \\ 0 \end{bmatrix} t > 0$
	Left side Caputo derivative	What when
		$\mathbf{D}^{\boldsymbol{\alpha}}\boldsymbol{\varphi}(t) = \frac{1}{\Gamma(-\nu)} \begin{bmatrix} +\infty \\ \int \boldsymbol{\varphi}^{(n)}(\tau) \cdot (\tau - t)^{\nu - 1} d\tau \\ t \end{bmatrix}$
	Right side Caputo derivative	
	Generalised function	$\mathbf{D}^{\boldsymbol{\alpha}}\boldsymbol{\varphi}(t) = \frac{1}{\Gamma(-\boldsymbol{\alpha})} \int_{-\boldsymbol{\alpha}}^{t} \boldsymbol{\varphi}(\tau) \cdot (t-\tau)^{-\boldsymbol{\alpha}-1} \mathrm{d}\tau$
	(Cauchy)	



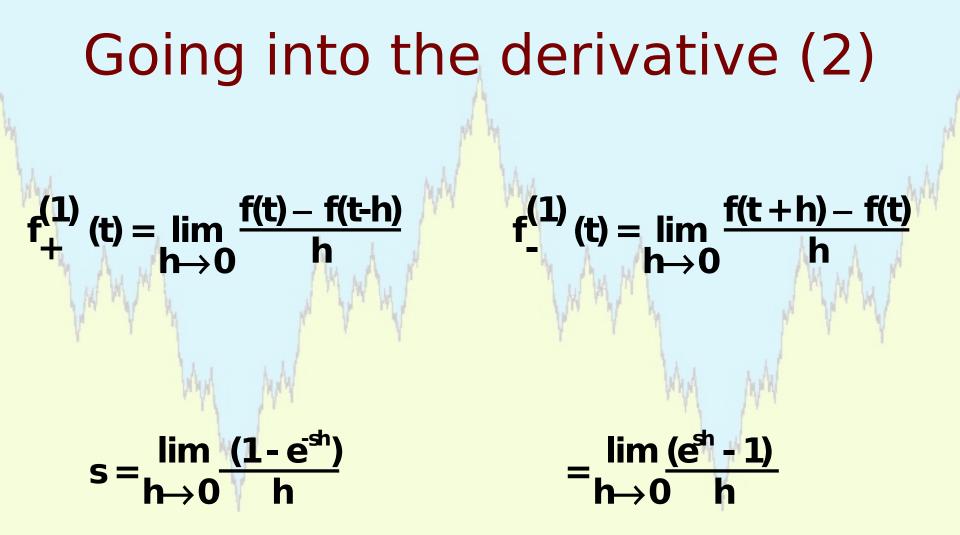


Going into the derivative (1) $f_{-}^{(1)}(t) = \lim_{h \to 0} \frac{f(t+h) - f(t)}{h}$ <u>f(t) – f(t-h)</u> h .) (t) = lim h→0 $f_0^{(1)}(t) = \lim_{h \to 0} \frac{f(t+h/2) - f(t-h/2)}{h}$

ARE THEY EQUIVALENT?





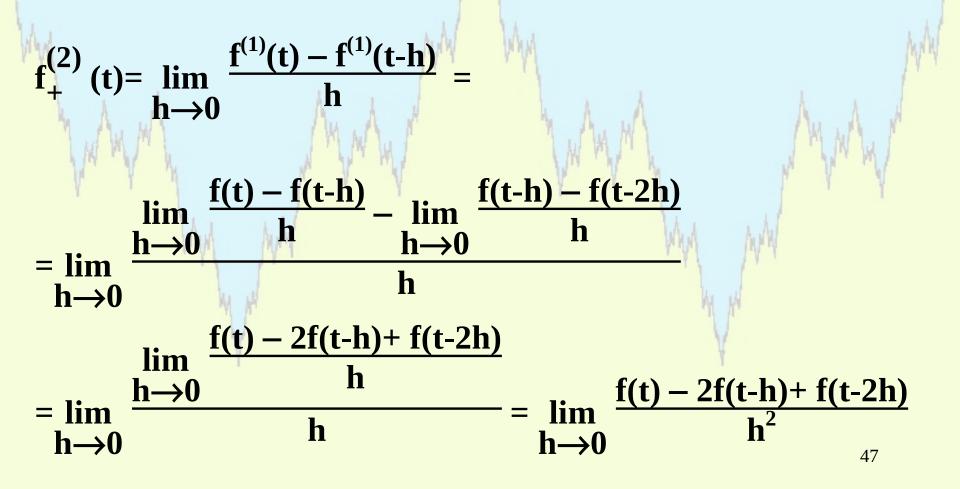


What happens when |s| goes to infinite?







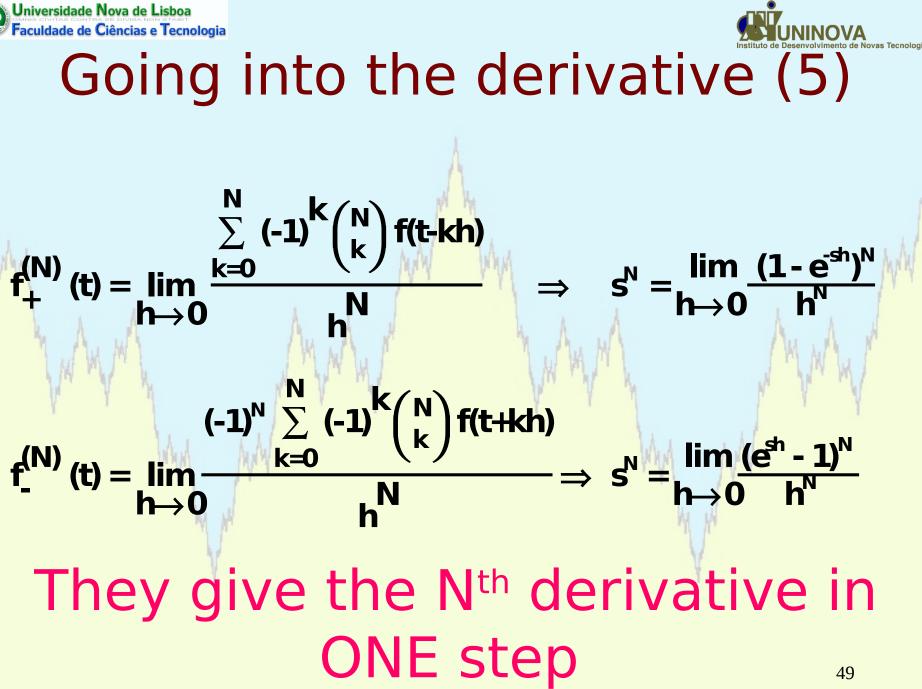


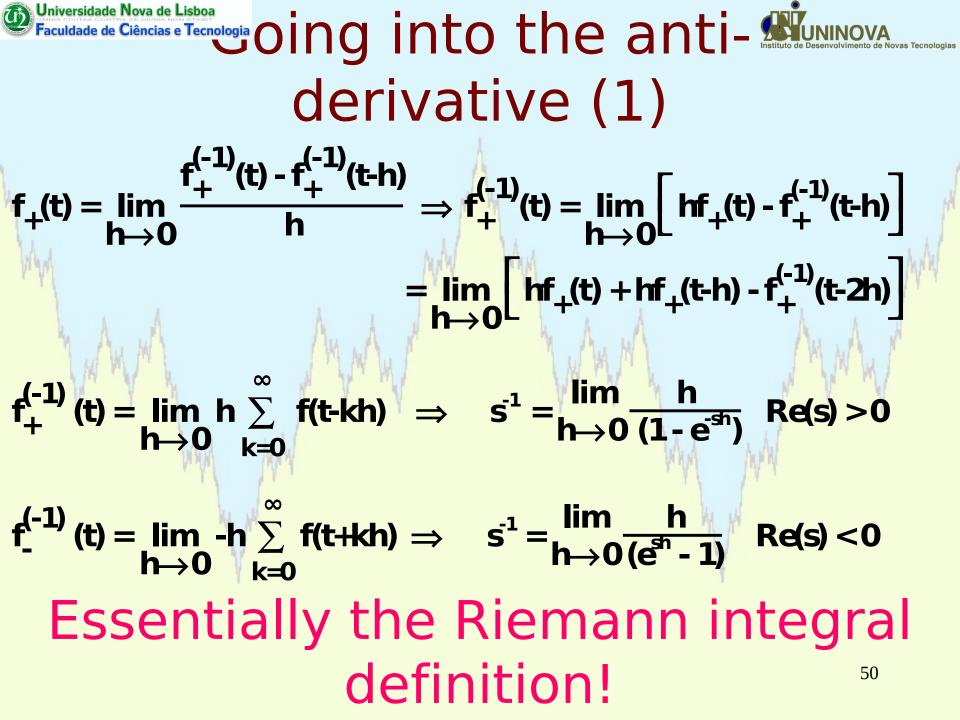


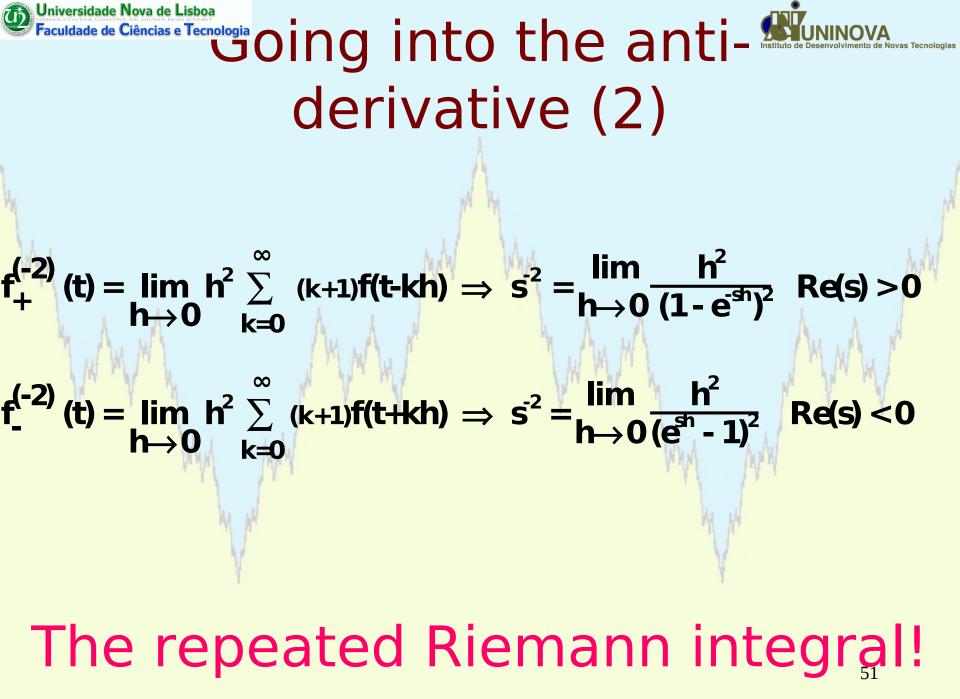


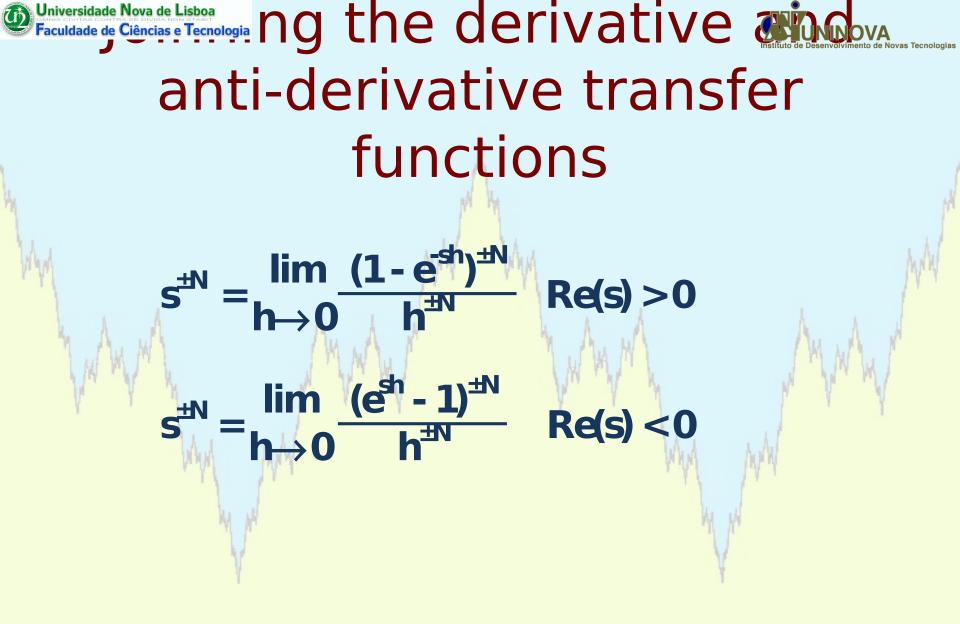
Going into the derivative (4) $= \frac{\lim_{h \to 0} \frac{(1 - e^{-sh})^2}{h^2}}{h^2}$ $\frac{f(t) - 2f(t-h) + f(t-2h)}{h^2}$ $f_{+}^{(2)}(t) = \lim_{h \to 0}$ \Rightarrow s² $\Rightarrow s^{2} = \frac{\lim_{h \to 0^{+}} (e^{sh} - 1)^{2}}{h^{2}}$ $f_{-}^{(2)}(t) = \lim_{h \to 0} \frac{f(t+2h) - 2f(t-h) + f(t)}{h^2}$ h→0















Fractionalising the transfer function

lim <u>(e^{sh} - 1)</u>^α

h→0⁺

hα

Re(s) > 0 Re(s) < 0

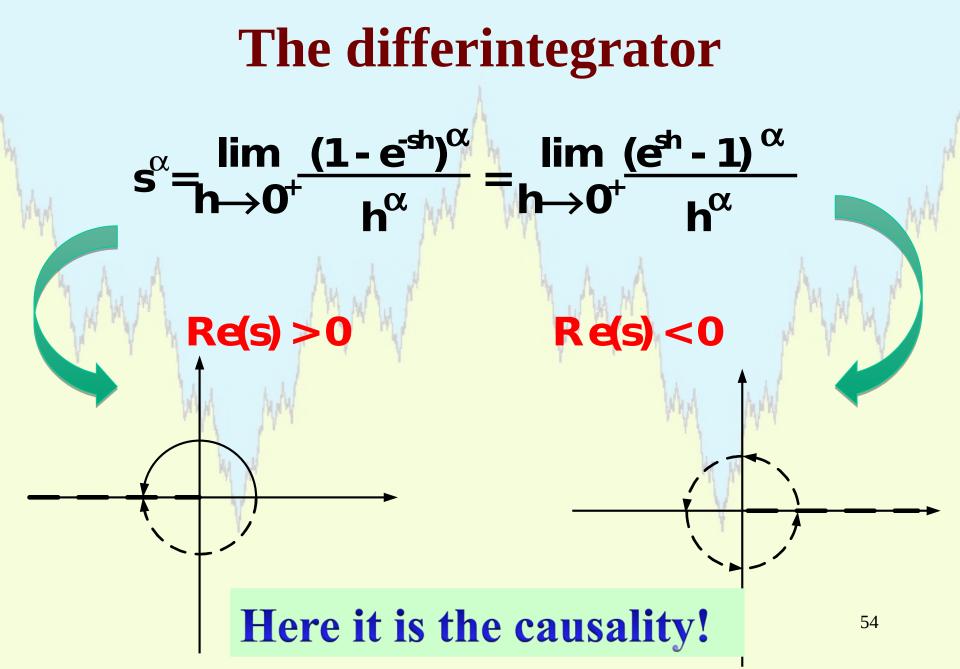
 $\lim (1 - e^{-sh})^{\alpha}$

hα

We must be careful with the branch cut lines due to the branch point at s=0











Generalisation of a well known property of the Laplace transform

$[D_f^{\alpha}f(t)] = s^{\alpha}F(s)$ for Re(s) >0 Forward

$[D_b^{\alpha}f(t)] = s^{\alpha}F(s)$ for Re(s) < 0 Backward

There is a system – the differintegrator – that has s^{α} as transfer function.





u(t)

α-1

α-1

 $-\frac{1}{(\alpha-1)!}$

(α-1)

Fractional Differintegrator

 $LT^{-1}[s^{\alpha}]$

 $LT^{-1}[s^{\alpha}] =$

 Inverse LT of s^α for Real orders:

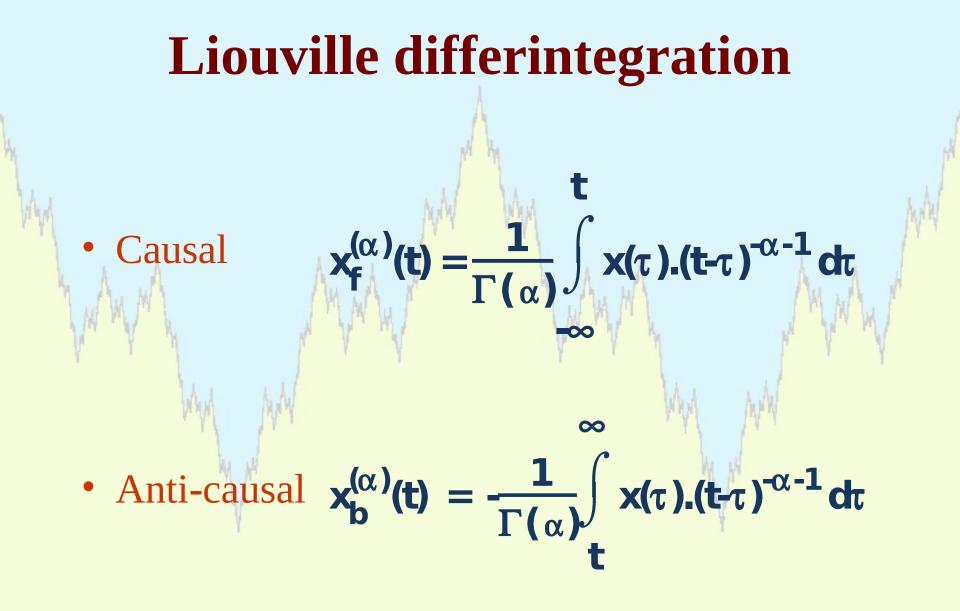


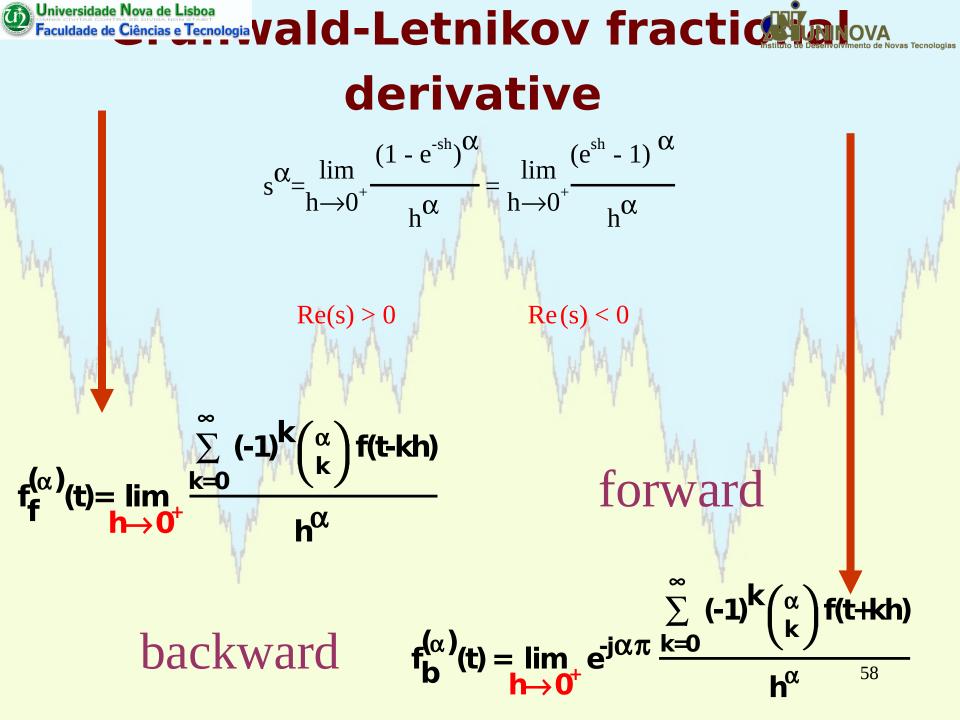
Causal

u(-t)





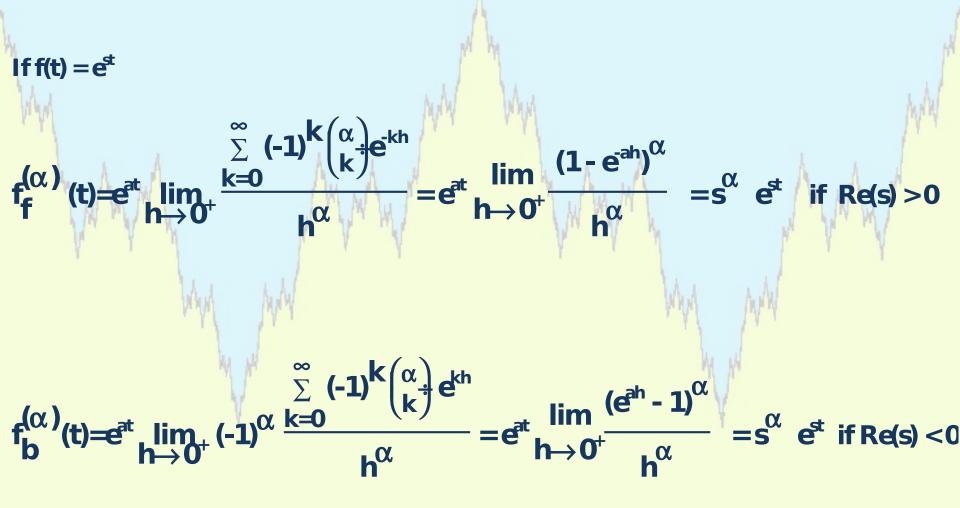






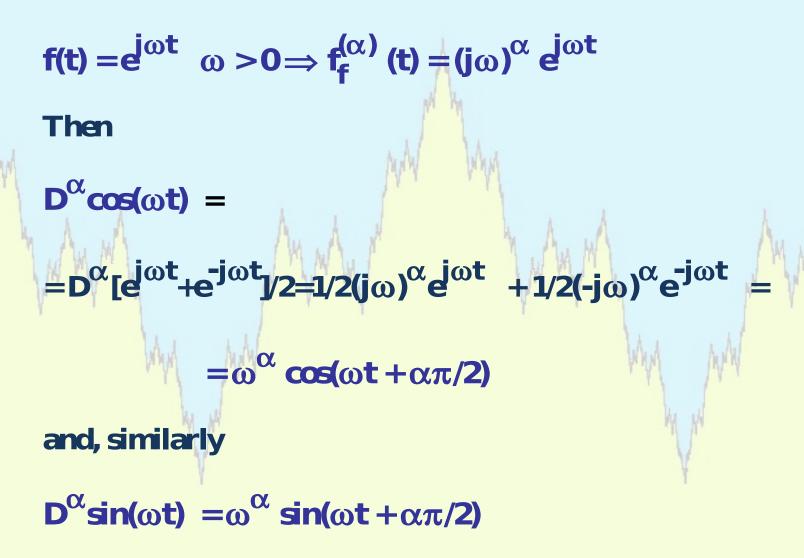


Derivative of the exponential





Forward derivative of the sinusoid



What about the backward?





Going into the derivative (1) $f_0^{(1)}(t) = \lim_{h \to 0} \frac{f(t+h/2) - f(t-h/2)}{h}$ **LESS USED**

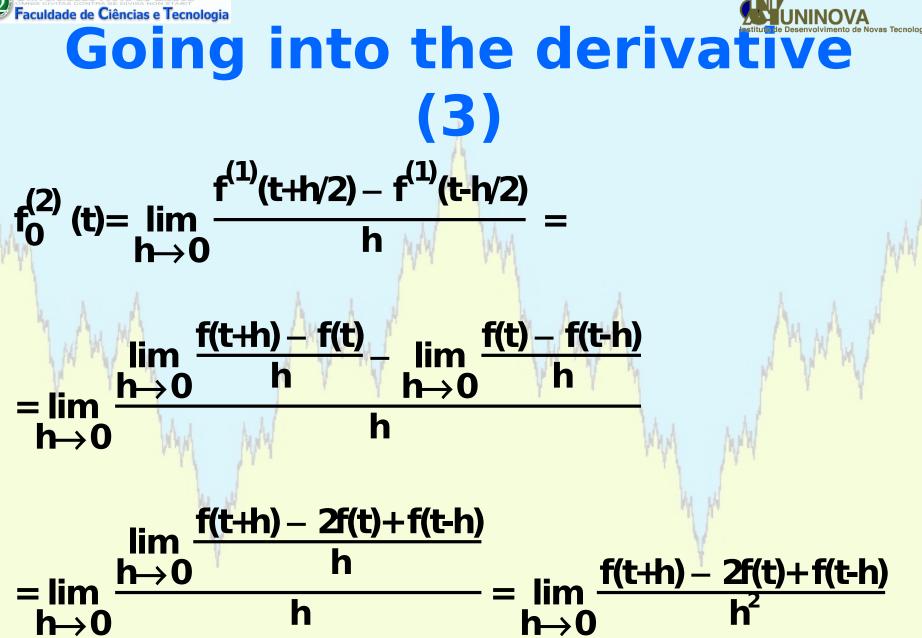


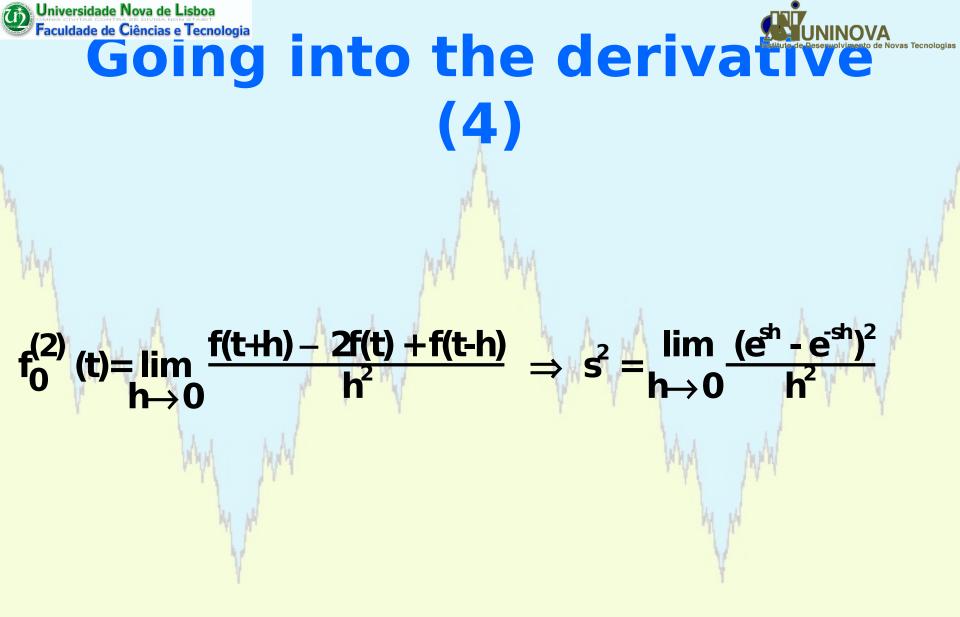


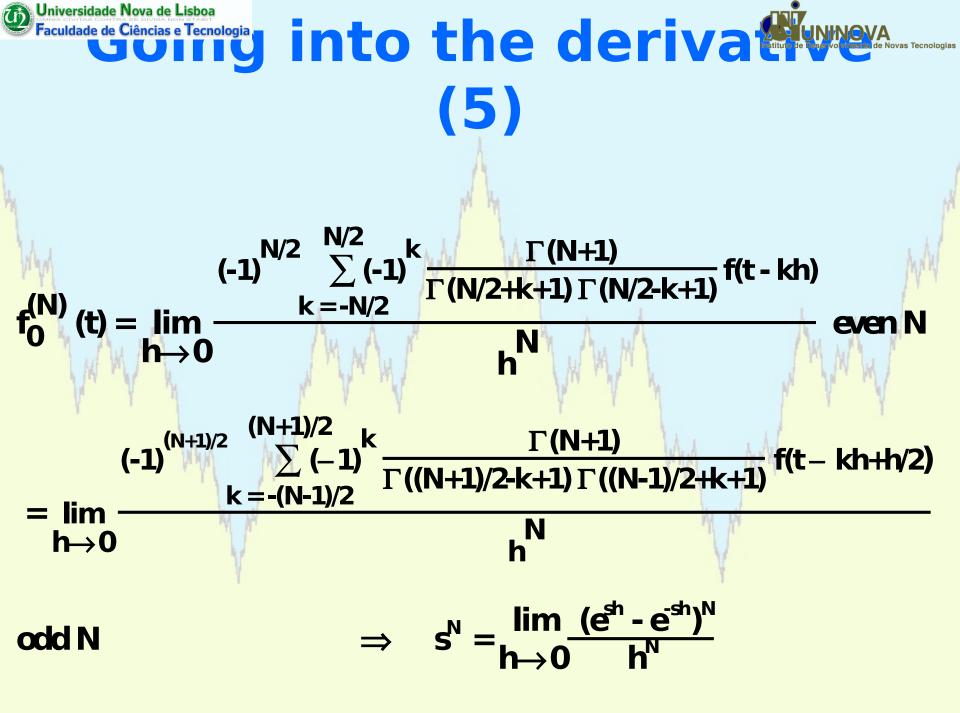
Going into the derivative (2) $f_0^{(1)}(t) = \lim_{h \to 0} \frac{f(t+h/2) - f(t-h/2)}{h}$

$s = \frac{\lim (e^{sh} - e^{sh})}{h \rightarrow 0}$













Fractionalising the transfer function

<mark>_ lim (e^{sh} h→0 .</mark>

s^α

Which is the region of convergence?

- ē^{sn})

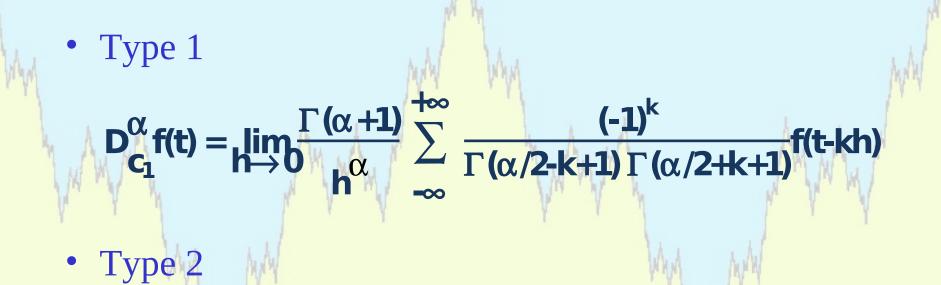
h^α

α







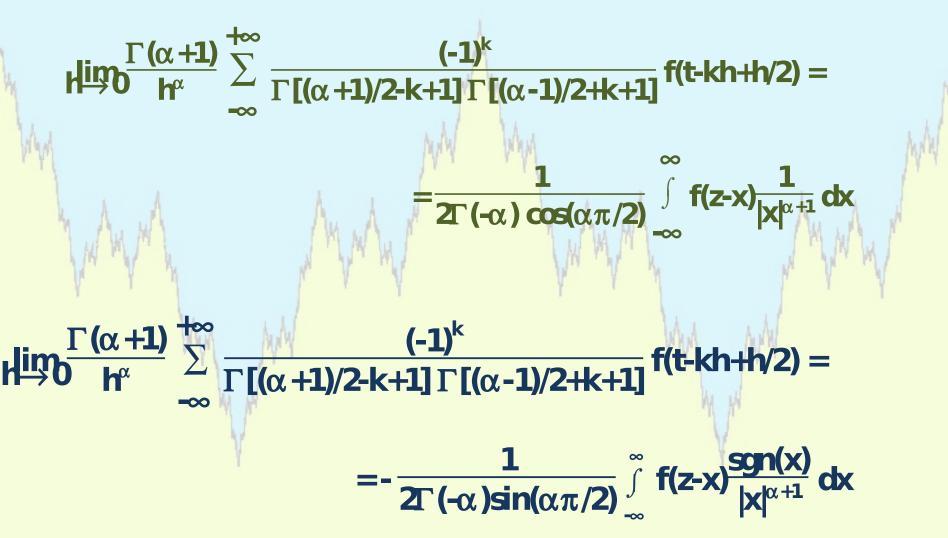


 $D_{C_2}^{\alpha} f(t) = \lim_{h \to 0} \frac{\Gamma(\alpha + 1)}{h^{\alpha}} \sum_{-\infty}^{+\infty} \frac{(-1)^k}{\Gamma[(\alpha + 1)/2 - k + 1] \Gamma[(\alpha - 1)/2 + k + 1]} f(t-kh+h/2)$





Riesz Potentials







Main areas for research

- 1) Fractional control of engineering systems,
- Fundamental explorations of the mechanical, electrical, and thermal constitutive relations and other properties of various engineering materials such as viscoelastic polymers, foam, gel, and animal tissues, and their engineering and scientific applications,
- 3) Advancement of Calculus of Variations and Optimal Control to fractional dynamic systems,
- 4) Fundamental understanding of wave and diffusion phenomenon, their measurements and verifications,
- 5) Analytical and numerical tools and techniques,
- 6) Bioengineering and biomedical applications,
- 7) Thermal modeling of engineering systems such as brakes and machine tools,
- 8) Image and signal processing.





Where do we go to? •EVERYWHERE

Fractional Calculus: the Calculus for the XXIth century (Nishimoto) **Fractional Systems** The XXIth Century Systems (mdo)





•The International Conference on Fractional Signals and Systems 2013

October 2013

Ghent, **Belgium**

http://www.fss13.ugent.be/