



Note on the Fractional Mittag-Leffler Functions by Applying the Modified Riemann-Liouville Derivatives

Adem Kiliçman and Wedad Saleh

ABSTRACT: In this article, the fractional derivatives in the sense of the modified Riemann-Liouville derivative is employed for constructing some results related to Mittag-Leffler functions and established a number of important relationships between the Mittag-Leffler functions and the Wright function.

Key Words: Fractional calculus, Modified Riemann-Liouville derivative, Mittag-Leffler function.

Contents

1 Introduction	1
2 Main Result	2
3 Conclusion	15

1. Introduction

It is well known that with the classical Riemann-Liouville definition of fractional derivative [2,5,15], the fractional derivative of a constant is not zero. The most useful alternative which has been proposed to cope with this feature is known Caputo derivative [6], but in this derivative fractional derivative would be defined for differentiable functions only. A modification of the Riemann-Liouville has been defined to deal with non-differentiable functions [3,4,9,21,16,23] and it is given as:

Definition 1.1. Let $f : \mathbb{R} \rightarrow \mathbb{R}$, $x \rightarrow f(x)$ denote a continuous function. The modified Riemann-Liouville derivative of order α is defined by the expression

$$D^\alpha f(x) = \begin{cases} \frac{1}{\Gamma(-\alpha)} \int_a^x (x-\eta)^{-\alpha-1} f(\eta) d\eta & ; \alpha < 0, \\ \frac{1}{\Gamma(1-\alpha)} \frac{d}{dx} \int_a^x (x-\eta)^{-\alpha} [f(\eta) - f(a)] d\eta & ; 0 < \alpha < 1, \\ (f^{(\alpha-m)}(x))^{(m)} & ; m \leq \alpha < m+1. \end{cases}$$

Some important properties for this kind of derivatives were given in [20] as follows:

1. $D^\alpha x^\mu = \frac{\Gamma(\mu+1)}{\Gamma(\mu+1-\alpha)} x^{\mu-\alpha}$, $\mu > 0$,
2. $D^\alpha (f(x)g(x)) = (D^\alpha f(x))g(x) + f(x)(D^\alpha g(x))$,
3. $D^\alpha f(u(x)) = D^\alpha f(u)(D(u))^\alpha$,
4. $D^\alpha(m) = 0$ where m is constant function.

There are some special functions which are studied their fractional derivative by several researchers (Agarwal [1], Erdelyi [7] and Miller [18]). In this article, we deal with some of these functions such as Mittag-Leffler and Wright functions.

2010 Mathematics Subject Classification: 35B40, 35L70.
 Submitted August 13, 2018. Published January 02, 2019

The Mittag-Leffler function [7,8] of one parameter is denoted by $E_\alpha(x)$ and defined by:

$$E_\alpha(x) = \sum_{k=0}^{\infty} \frac{x^k}{\Gamma(\alpha k + 1)}, \quad \alpha \in \mathbb{C}, \alpha > 0. \quad (1.1)$$

This function plays a crucial role in classical calculus for $\alpha = 1$, for $\alpha = 1$ it becomes the exponential function, that is $e^x = E_1(x)$

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{\Gamma(k + 1)}.$$

The other important function which is a generalization of series is represented by:

$$E_{\alpha,\beta}(x) = \sum_{k=0}^{\infty} \frac{x^k}{\Gamma(\alpha k + \beta)}, \quad \alpha, \beta \in \mathbb{C}, \alpha > 0. \quad (1.2)$$

The functions (1.1) and (1.2) play important role in fractional calculus, also we note that when $\beta = 1$ in (1.2), then (1.1) is obtained which mean that $E_{\alpha,1}(x) = E_\alpha(x)$.

Another form which is generalization of (1.1) and (1.2) was introduced by Prabhakar [22] such as:

$$E_{\alpha,\beta}^\delta(x) = \sum_{k=0}^{\infty} \frac{(\delta)_k}{\Gamma(\alpha k + \beta)} x^k, \quad \alpha, \beta, \delta \in \mathbb{C}, \alpha > 0, \quad (1.3)$$

where $(\delta)_k$, the Pochhammer symbol, is defined by

$$(\delta)_k = \delta(\delta + 1)\dots(\delta + k - 1), \quad \delta \in \mathbb{C}, k \in \mathbb{N},$$

while

$$(\delta)_0 = 1, \delta \neq 0.$$

There are some special cases of (1.3) such as:

1. $E_{\alpha,1}^1(x) = E_\alpha(x)$,
2. $E_{\alpha,\beta}^1(x) = E_{\alpha,\beta}(x)$.

The second functions will be discussed is Wright function, which is defined as

$$W(x; \alpha, \beta) = \sum_{k=0}^{\infty} \frac{x^k}{\Gamma(\alpha k + \beta)k!}.$$

This function plays an important role in the solution of a linear partial differential equation. Furthermore, there is an interesting link between the Wright function and the Mittag-Leffler function. Hence, some useful relationships between those functions have been obtained in this work.

2. Main Result

Now, we point out some formulas which do not hold for the classical Riemann-Liouville definition, but apply with the modified Riemann-Liouville definition.

Theorem 2.1. *Assume that $\alpha > 0, \beta > 0$ for $\lambda \in \mathbb{R}$, then the following formula holds*

$$D^\alpha [x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha)] = \frac{x^{\beta-\alpha-1}}{\Gamma(\beta-\alpha)} + \lambda x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha) \quad (2.1)$$

Proof.

$$\begin{aligned}
& D^\alpha \left[x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha) \right] \\
&= D^\alpha \sum_{k=0}^{\infty} \frac{(\delta)_k \lambda^k}{\Gamma(\alpha k + \beta) k!} x^{\alpha k + \beta - 1} \\
&= D^\alpha \left[\frac{x^{\beta-1}}{\Gamma(\beta)} + \frac{(\delta)_1 \lambda}{\Gamma(\alpha + \beta)} x^{\alpha + \beta - 1} + \frac{(\delta)_2 \lambda^2}{\Gamma(2\alpha + \beta) 2!} x^{2\alpha + \beta - 1} + \frac{(\delta)_3 \lambda^3}{\Gamma(3\alpha + \beta) 3!} x^{3\alpha + \beta - 1} + \dots \right] \\
&= \frac{1}{\Gamma(\beta - \alpha)} x^{\beta - \alpha - 1} + \frac{(\delta)_1 \lambda}{\Gamma(\beta)} x^{\beta - 1} + \frac{(\delta)_2 \lambda^2}{\Gamma(\alpha + \beta) 2!} x^{\alpha + \beta - 1} + \frac{(\delta)_3 \lambda^3}{\Gamma(2\alpha + \beta) 3!} x^{\alpha + \beta - 1} + \dots \\
&= \frac{1}{\Gamma(\beta - \alpha)} x^{\beta - \alpha - 1} + \lambda x^{\beta - 1} \left[\frac{(\delta)_1}{\Gamma(\beta)} + \frac{(\delta)_2 \lambda}{\Gamma(\alpha + \beta) 2!} x^\alpha + \frac{(\delta)_3 \lambda^2}{\Gamma(2\alpha + \beta) 3!} x^{2\alpha} + \dots \right] \\
&= \frac{x^{\beta - \alpha - 1}}{\Gamma(\beta - \alpha)} + \lambda x^{\beta - 1} \sum_{k=0}^{\infty} \frac{(\delta)_{k+1} \lambda^k}{(k+1)} W(x^\alpha; \alpha, \beta).
\end{aligned}$$

Then we obtain the following relation

$$D^\alpha \left[x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha) \right] = \frac{x^{\beta-\alpha-1}}{\Gamma(\beta-\alpha)} + \lambda x^{\beta-1} \sum_{k=0}^{\infty} \frac{(\delta)_{k+1} \lambda^k}{(k+1)} W(x^\alpha; \alpha, \beta).$$

Also, the following formula is given

$$D^\alpha \left[x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha) \right] = \frac{x^{\beta-\alpha-1}}{\Gamma(\beta-\alpha)} + \lambda x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha).$$

□

Remark 2.2. 1. *Since*

$$x^{\beta-1} E_{\alpha,\beta}^{-1}(\lambda x^\alpha) = \frac{x^{\beta-1}}{\Gamma(\beta)} - \frac{\lambda x^{\alpha+\beta-1}}{\Gamma(\alpha+\beta)},$$

then

$$\begin{aligned}
D^\alpha \left[x^{\beta-1} E_{\alpha,\beta}^{-1}(\lambda x^\alpha) \right] &= \frac{x^{\beta-\alpha-1}}{\Gamma(\beta-\alpha)} - \frac{\lambda x^{\beta-1}}{\Gamma(\beta)} \\
&= x^{\beta-\alpha-1} E_{\alpha,\beta-\alpha}^0(\lambda x^\alpha) - \lambda x^{\beta-1} E_{\alpha,\beta}^0(\lambda x^\alpha).
\end{aligned}$$

2. *When $\delta = 1$ in formula (2.1), then we obtain*

$$D^\alpha \left[x^{\beta-1} E_{\alpha,\beta}(\lambda x^\alpha) \right] = \frac{x^{\beta-\alpha-1}}{\Gamma(\beta-\alpha)} + \lambda x^{\beta-1} E_{\alpha,\beta}(\lambda x^\alpha). \quad (2.2)$$

3. *When $\delta = 1$ and $\beta = 1$ in formula (2.1) and $1 - \alpha \rightarrow 0^+$, then we have the following interesting formula*

$$D^\alpha E_\alpha(\lambda x^\alpha) = \lambda E_\alpha(\lambda x^\alpha). \quad (2.3)$$

Also, we can show this formula by another method such as

$$\begin{aligned}
 D^\alpha E_\alpha(\lambda x^\alpha) &= D^\alpha \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + 1)} \\
 &= \sum_{k=1}^{\infty} \frac{\lambda^k x^{\alpha k - \alpha}}{\Gamma(\alpha(k-1) + 1)} \\
 &= \sum_{k=0}^{\infty} \frac{\lambda^{k+1} x^{\alpha(k+1) - \alpha}}{\Gamma(\alpha k + 1)} \\
 &= \lambda \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + 1)} \\
 &= \lambda E_\alpha(\lambda x^\alpha).
 \end{aligned}$$

The following figures show some modified Riemann-Liouville derivative of order closed to zero for $E_\alpha(x^\alpha)$.

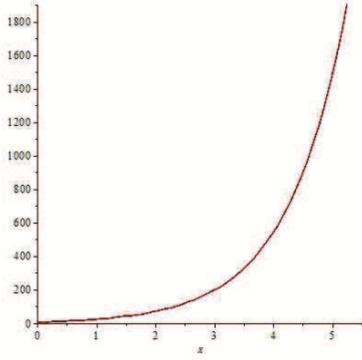


Figure 1: $D^{0.1} E_{0.1}(x^{0.1})$.

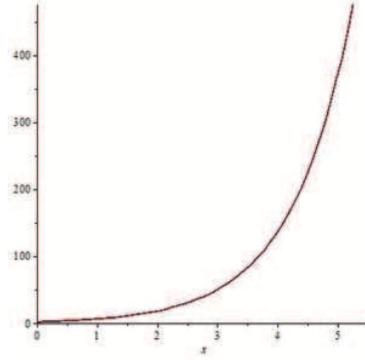


Figure 2: $D^{0.4} E_{0.4}(x^{0.4})$.

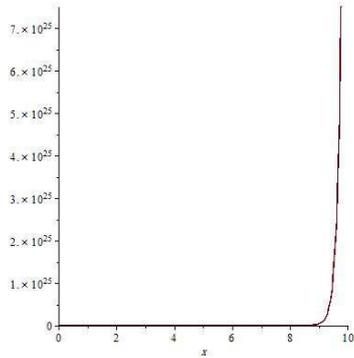


Figure 3: $D^{0.7} E_{0.7}(x^{0.7})$.

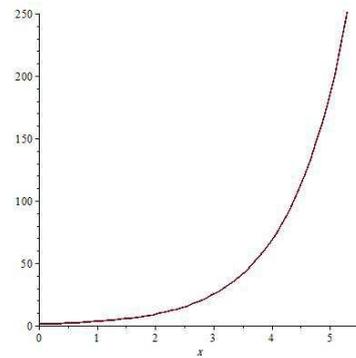


Figure 4: $D^{0.8} E_{0.8}(x^{0.8})$.

Corollary 2.3. Let $\alpha > 0, \beta > 0$ and for $\lambda \in \mathbb{R}$, then the following formula holds

$$D^\alpha E_\alpha(\lambda x) = \lambda \alpha^{-\alpha} x^{1-\alpha} E_\alpha(\lambda x). \quad (2.4)$$

Proof. We can write

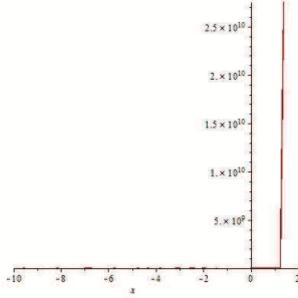
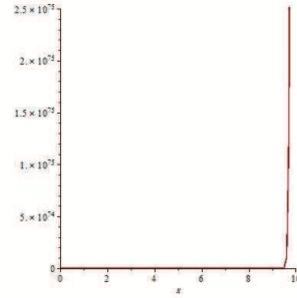
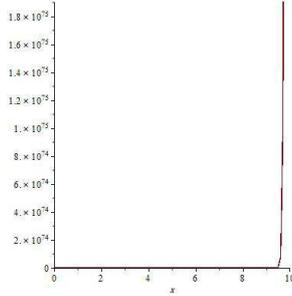
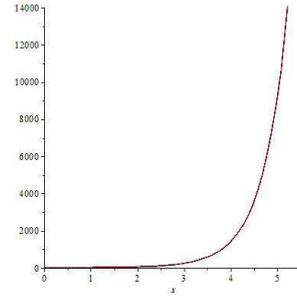
$$D^\alpha E_\alpha(\lambda x) = D^\alpha E_\alpha\left(\left(\lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}}\right)^\alpha\right).$$

Let $u = \lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}}$ and by applying the fractional derivative properties, we get

$$\begin{aligned} D^\alpha E_\alpha(\lambda x) &= E_\alpha(u^\alpha) \left[\lambda^{\frac{1}{\alpha}} \alpha^{-1} x^{\frac{1}{\alpha}-1} \right]^\alpha \\ &= \lambda \alpha^{-\alpha} x^{1-\alpha} E_\alpha(\lambda x). \end{aligned}$$

□

In the following figures there are some modified Riemann-Liouville derivative of order closed to zero for $E_\alpha(x)$.

Figure 5: $D^{0.1}E_{0.1}(x)$.Figure 6: $D^{0.4}E_{0.4}(x)$.Figure 7: $D^{0.7}E_{0.7}(x)$.Figure 8: $D^{0.8}E_{0.8}(x)$.

Theorem 2.4. Assume that $\alpha > 0, \beta > 0$ for $\lambda \in \mathbb{R}$, then the following formula holds

$$D^\gamma [x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha)] = \frac{x^{\beta-1-\gamma}}{\Gamma(\beta-\gamma)} + \lambda x^{\alpha+\beta-\gamma-1} E_{\alpha,\alpha+\beta-\gamma}^\delta(\lambda x^\alpha). \quad (2.5)$$

Proof.

$$\begin{aligned} & D^\gamma [x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha)] \\ &= D^\alpha \sum_{k=0}^{\infty} \frac{(\delta)_k \lambda^k}{\Gamma(\alpha k + \beta) k!} x^{\alpha k + \beta - 1} \\ &= D^\gamma \left[\frac{x^{\beta-1}}{\Gamma(\beta)} + \frac{(\delta)_1 \lambda}{\Gamma(\alpha + \beta)} x^{\alpha + \beta - 1} + \frac{(\delta)_2 \lambda^2}{\Gamma(2\alpha + \beta) 2!} x^{2\alpha + \beta - 1} + \frac{(\delta)_3 \lambda^3}{\Gamma(3\alpha + \beta) 3!} x^{3\alpha + \beta - 1} + \dots \right] \\ &= x^{\beta-\gamma-1} \sum_{k=0}^{\infty} \frac{(\delta)_k \lambda^k}{\Gamma(\alpha k + \beta - \gamma) k!} x^{\alpha k}. \end{aligned}$$

Hence, the relation with the Wright function is

$$D^\gamma [x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha)] = x^{\beta-\gamma-1} \sum_{k=0}^{\infty} (\delta)_k \lambda^k W(x^\alpha; \alpha, \beta - \gamma).$$

Also,

$$\begin{aligned} D^\gamma [x^{\beta-1} E_{\alpha,\beta}^\delta(\lambda x^\alpha)] &= \frac{x^{\beta-\gamma-1}}{\Gamma(\beta - \gamma)} \\ &\quad + \lambda x^{\alpha+\beta-\gamma-1} \sum_{k=0}^{\infty} \frac{(\delta)_{k+1} \lambda^k}{\Gamma(\alpha(k+1) + \beta - \gamma)(k+1)!} x^{\alpha k} \\ &= \frac{x^{\beta-\gamma-1}}{\Gamma(\beta - \gamma)} + \lambda x^{\alpha+\beta-\gamma-1} E_{\alpha,\alpha+\beta-\gamma}^\delta(\lambda x^\alpha). \end{aligned}$$

□

Remark 2.5. 1. If we set $\gamma = \alpha$ in formula (2.5), then the formula (2.1) is obtained.

2. Let $\delta = 1$ in (2.5), then

$$D^\gamma [x^{\beta-1} E_{\alpha,\beta}(\lambda x^\alpha)] = \frac{x^{\beta-1-\gamma}}{\Gamma(\beta - \gamma)} + \lambda x^{\alpha+\beta-\gamma-1} E_{\alpha,\alpha+\beta-\gamma}(\lambda x^\alpha) \quad (2.6)$$

Also, if $\beta = 1$ and $1 - \gamma \rightarrow 0^+$ then

$$D^\gamma E_\alpha(\lambda x^\alpha) = \lambda x^{\alpha-\gamma} E_{\alpha,\alpha-\gamma+1}(\lambda x^\alpha). \quad (2.7)$$

This formula is also true when $\alpha > 0$ and $0 < \gamma < 1$ for $\lambda \in \mathbb{R}$ by the following method:

$$\begin{aligned} D^\gamma E_\alpha(\lambda x^\alpha) &= D^\gamma \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + 1)} \\ &= \sum_{k=1}^{\infty} \frac{\lambda^k x^{\alpha k - \gamma}}{\Gamma(\alpha k - \gamma + 1)} \\ &= \sum_{k=0}^{\infty} \frac{\lambda^{k+1} x^{\alpha k + \alpha - \gamma}}{\Gamma(\alpha k + \alpha - \gamma + 1)} \\ &= \lambda x^{\alpha-\gamma} \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + \alpha - \gamma + 1)} \\ &= \lambda x^{\alpha-\gamma} E_{\alpha,\alpha-\gamma+1}(\lambda x^\alpha). \end{aligned}$$

In the following figures show $D^\gamma E_\alpha(x^\alpha)$, $\lambda = 1$.

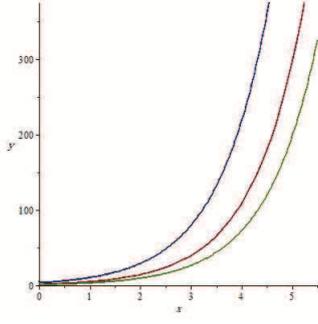


Figure 9: $D^{0.5}E_\alpha(x^\alpha)$
 $\alpha = 0.5, 0.25, 0.75$.

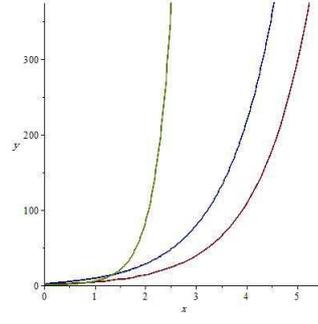


Figure 10: $D^{0.25}E_\alpha(x^\alpha)$
 $\alpha = 0.5, 0.25, 0.75$.

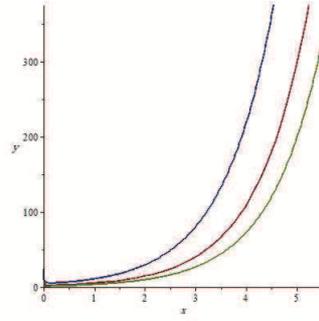


Figure 11: $D^{0.75}E_\alpha(x^\alpha)$
 $\alpha = 0.5, 0.25, 0.75$.

Moreover, we note that $\frac{x^{\beta-\gamma-1}}{\Gamma(\beta-\gamma)} \rightarrow 0$ when $\beta-\gamma \rightarrow 0^+$, then

$$D^\beta [x^{\beta-1}E_{\alpha,\beta}(\lambda x^\alpha)] = \lambda x^{\alpha-1}E_{\alpha,\alpha}(\lambda x^\alpha).$$

3. Assume that $\alpha = \gamma$, $\beta = 1$, $\delta = 1$ and $1 - \gamma \rightarrow 0^+$ in (2.5), then the formula (2.3) is given.

Corollary 2.6. We can write

$$D^\beta E_\alpha(\lambda x) = D^\beta E_\alpha \left(\left(\lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}} \right)^\alpha \right).$$

Let $u = \lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}}$ and by applying the fractional derivative properties, we get

$$\begin{aligned} D^\beta E_\alpha(\lambda x) &= u^{\alpha-\beta} E_{\alpha,\alpha-\beta+1}(u^\alpha) \left[\lambda^{\frac{1}{\alpha}} \alpha^{-1} x^{\frac{1}{\alpha}-1} \right]^\beta \\ &= \lambda \alpha^{-\beta} x^{1-\beta} E_{\alpha,\alpha-\beta+1}(\lambda x). \end{aligned}$$

Then

$$D^\beta E_\alpha(\lambda x) = \lambda \alpha^{-\beta} x^{1-\beta} E_{\alpha,\alpha-\beta+1}(\lambda x) \quad (2.8)$$

Let $\beta = \alpha$ in the above formula, then

$$D^\alpha E_\alpha(\lambda x) = \lambda \alpha^{-\alpha} x^{1-\alpha} E_\alpha(\lambda x).$$

In the following figures show $D^\beta E_\alpha(x)$, $\lambda = 1$.

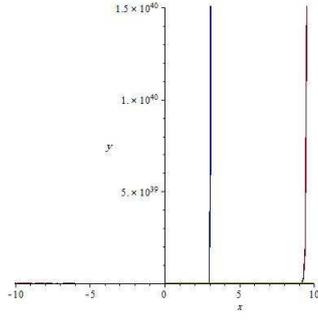


Figure 12: $D^{0.5} E_\alpha(x)$
 $\alpha = 0.5, 0.25, 0.75$.

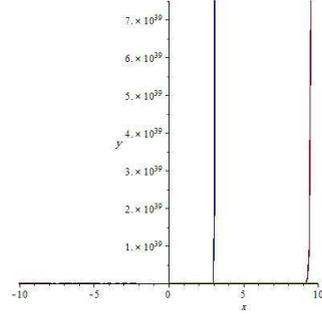


Figure 13: $D^{0.25} E_\alpha(x)$
 $\alpha = 0.5, 0.25, 0.75$.

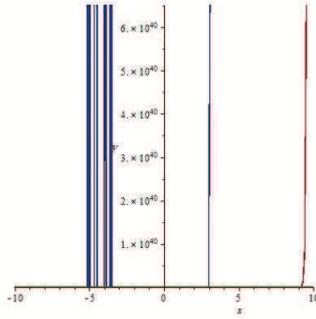


Figure 14: $D^1 E_\alpha(x)$
 $\alpha = 0.5, 0.25, 0.75$.

Theorem 2.7. Assume that $\alpha > 0, \beta > 0$ for $\lambda \in \mathbb{R}$, then the following formula holds

$$D^\beta E_{\alpha,\beta}^\delta(\lambda x^{-\alpha}) = (-1)^\beta \lambda x^{-\alpha-\beta} E_{\alpha,\alpha}^\delta(\lambda x^{-\alpha}) \quad (2.9)$$

Proof.

$$\begin{aligned} D^\beta E_{\alpha,\beta}^\delta(\lambda x^{-\alpha}) &= D^\beta \sum_{k=0}^{\infty} \frac{(\delta)_k \lambda^k}{\Gamma(\alpha k + \beta) k!} x^{-\alpha k} \\ &= \sum_{k=0}^{\infty} \frac{(-1)^\beta (\delta)_{k+1} \lambda^{k+1}}{\Gamma(\alpha k + \alpha) (k+1)!} x^{-\alpha k - \alpha - \beta}. \end{aligned}$$

Then

$$D^\beta E_{\alpha,\beta}^\delta(\lambda x^{-\alpha}) = (-1)^\beta \sum_{k=0}^{\infty} \frac{(\delta)_{k+1} \lambda^{k+1} x^{-\alpha-\beta}}{k+1} W(x^{-\alpha}; \alpha, \alpha).$$

Moreover,

$$D^\beta E_{\alpha,\beta}^\delta(\lambda x^{-\alpha}) = (-1)^\beta \lambda x^{-\alpha-\beta} E_{\alpha,\alpha}^\delta(\lambda x^{-\alpha}).$$

□

When $\delta = 1$, then

$$D^\beta E_{\alpha,\beta}(\lambda x^{-\alpha}) = (-1)^\beta \lambda x^{-\alpha-\beta} E_{\alpha,\alpha}(\lambda x^{-\alpha})$$

Corollary 2.8. Let $u = \lambda^{\frac{-1}{\alpha}} x^{\frac{1}{\alpha}}$, then by using formula (2.9) we have

$$D^\beta E_{\alpha,\beta}^\delta(\lambda x^{-1}) = (-1)^\beta \lambda^{\frac{\beta}{\alpha}} \alpha^{-\alpha} x^{-\alpha-\frac{\beta}{\alpha}} E_{\alpha,\alpha}^\delta(\lambda x^{-1}). \quad (2.10)$$

Here when $\delta = 1$, then

$$D^\beta E_{\alpha,\beta}(\lambda x^{-1}) = (-1)^\beta \lambda^{\frac{\beta}{\alpha}} \alpha^{-\alpha} x^{-\alpha-\frac{\beta}{\alpha}} E_{\alpha,\alpha}(\lambda x^{-1}).$$

Theorem 2.9. Assume that $\alpha > 0, \beta > 0$ and $\lambda \in \mathbb{R}$, then the following formula holds

$$D^{\alpha n} E_\alpha(\lambda x^\alpha) = \lambda^n E_\alpha(\lambda x^\alpha) \quad (2.11)$$

where $n = 1, 2, 3, \dots$

Proof.

$$\begin{aligned} D^{\alpha n} E_\alpha(\lambda x^\alpha) &= D^{\alpha n} \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + 1)} \\ &= \sum_{k=n}^{\infty} \frac{\lambda^k x^{\alpha(k-n)}}{\Gamma(\alpha(k-n) + 1)} \\ &= \sum_{k=0}^{\infty} \frac{\lambda^{k+n} x^{\alpha k}}{\Gamma(\alpha k + 1)} \\ &= \lambda^n \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + 1)} \\ &= \lambda^n E_\alpha(\lambda x^\alpha). \end{aligned}$$

□

Note that, if $n = 1$, then we obtain formula (2.3).

Corollary 2.10. Assume that $\alpha > 0, \beta > 0$ and $\lambda \in \mathbb{R}$, then the following formula holds

$$D^{\alpha n} E_\alpha(\lambda x) = \lambda^n \alpha^{-\alpha n} x^{(1-\alpha)n} E_\alpha(\lambda x) \quad (2.12)$$

where $n = 1, 2, 3, \dots$

Proof. Let

$$D^{\alpha n} E_\alpha(\lambda x) = D^{\alpha n} E_\alpha\left(\left(\lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}}\right)^\alpha\right)$$

and put $u = \lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}}$, then by applying the fractional derivative properties, we get

$$\begin{aligned} D^{\alpha n} E_\alpha(\lambda x) &= E_\alpha(u^\alpha) \left[\lambda^{\frac{1}{\alpha}} \alpha^{-1} x^{\frac{1}{\alpha}-1} \right]^{\alpha n} \\ &= \lambda^n \alpha^{-\alpha n} x^{(1-\alpha)n} E_\alpha(\lambda x). \end{aligned}$$

Let $n = 1$, then formula (2.4) is obtained .

□

Theorem 2.11. Assume that $\alpha > 0, \beta > 0$ and $\lambda \in \mathbb{R}$, then the following formula holds

$$D^{\beta n} E_\alpha(\lambda x^\alpha) = \lambda^n x^{(\alpha-\beta)n} E_{\alpha,\alpha-\beta n+1}(\lambda x^\alpha) \quad (2.13)$$

where $n = 1, 2, 3, \dots$

Proof.

$$\begin{aligned}
D^{\beta n} E_{\alpha}(\lambda x^{\alpha}) &= D^{\beta n} \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + 1)} \\
&= \sum_{k=n}^{\infty} \frac{\lambda^k x^{\alpha k - \beta n}}{\Gamma(\alpha k - n\beta + 1)} \\
&= \sum_{k=0}^{\infty} \frac{\lambda^{k+n} x^{\alpha k + \alpha n - \beta n}}{\Gamma(\alpha k + \alpha n - \beta n + 1)} \\
&= \lambda^n x^{\alpha n - \beta n} \sum_{k=0}^{\infty} \frac{\lambda^k x^{\alpha k}}{\Gamma(\alpha k + \alpha n - \beta n + 1)} \\
&= \lambda^n x^{\alpha n - \beta n} E_{\alpha, \alpha n - \beta n + 1}(\lambda x^{\alpha}).
\end{aligned}$$

Here, when $n = 1$, then formula (2.7) is obtained. \square

Corollary 2.12. *Assume that $\alpha > 0, \beta > 0$ and $\lambda \in \mathbb{R}$, then the following formula holds*

$$D^{\beta n} E_{\alpha}(\lambda x) = \lambda^n \alpha^{-\beta n} x^{(1-\beta)n} E_{\alpha, \alpha n - \beta n + 1}(\lambda x) \quad (2.14)$$

where $n = 1, 2, 3, \dots$

Proof. Assume that

$$D^{\beta n} E_{\alpha}(\lambda x) = D^{\beta n} E_{\alpha} \left(\left(\lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}} \right)^{\alpha} \right)$$

and let $u = \lambda^{\frac{1}{\alpha}} x^{\frac{1}{\alpha}}$, then by applying the fractional derivative properties, we get

$$\begin{aligned}
D^{\beta n} E_{\alpha}(u^{\alpha}) &= u^{\alpha n - \beta n} E_{\alpha, \alpha n - \beta n + 1}(u^{\alpha}) \left[\lambda^{\frac{1}{\alpha}} \alpha^{-1} x^{\frac{1}{\alpha} - 1} \right]^{\beta n} \\
&= \lambda^n \alpha^{-\beta n} x^{(1-\beta)n} E_{\alpha, \alpha n - \beta n + 1}(\lambda x).
\end{aligned}$$

\square

Also, when $n = 1$, then formula (2.8) is obtained.

Kiryakova introduced and studied the multi-index Mittag-Leffler function as their typical representatives, including many interesting special cases that have already proven their usefulness in FC and its applications [12].

Definition 2.13. *Assume that $n > 1$ is an integer, $\eta_1, \dots, \eta_n > 0$ and β_1, \dots, β_n are arbitrary real numbers. The multi-index Mittag-Leffler function is given as*

$$E_{(\frac{1}{\eta_1}, \dots, \beta_i)}(x) = E_{(\frac{1}{\eta_1}, \dots, \beta_i)}^{(n)}(x) = \sum_{k=0}^{\infty} \frac{x^k}{\Gamma\left(\frac{k}{\eta_1} + \beta_1\right) \cdots \Gamma\left(\frac{k}{\eta_n} + \beta_n\right)}.$$

The same function was given by Luchko [17], called by him Mittag-Leffler function of vector index.

Furthermore, the Wright generalized hypergeometric function ${}_m \bar{W}_n$ is defined as

$${}_m \bar{W}_n \left[\begin{matrix} (a_i, A_i)_i^m \\ (b_j, B_j)_i^n \end{matrix} \middle| x \right] = \sum_{k=0}^{\infty} \frac{\Gamma(a_1 k + A_1) \cdots \Gamma(a_m k + A_m)}{\Gamma(b_1 k + b_1) \cdots \Gamma(b_n k + B_n)} \frac{x^k}{k!}.$$

The ${}_m\bar{W}_n$ function is special case of the Fox H -function

$$H_{m,n}^{p,q} \left[x \left| \begin{matrix} (a_i, A_i)_i^m \\ (b_j, B_j)_i^n \end{matrix} \right. \right].$$

In particular, when $A_i = B_j = 1, \forall i, j$, then Meijer's G-function is obtained

$$H_{m,n}^{p,q} \left[x \left| \begin{matrix} (a_i, 1)_i^m \\ (b_j, 1)_i^n \end{matrix} \right. \right] = G_{m,n}^{p,q} \left[x \left| \begin{matrix} (a_i)_i^m \\ (b_j)_i^n \end{matrix} \right. \right].$$

For more details see [10,11,13,14].

There are some interested properties related to multi- Mittag-Leffler function which were proven in [12]:

1. $E_\alpha = {}_1\bar{W}_1 \left[\begin{matrix} (1, 1) \\ (\alpha, 1) \end{matrix} \left| x \right. \right].$
2. $E_{\alpha,\beta} = {}_1\bar{W}_1 \left[\begin{matrix} (1, 1) \\ (\alpha, \beta) \end{matrix} \left| x \right. \right].$
3. $E_{\left(\frac{1}{\eta_i}\right), (\beta_i)} = {}_1\bar{W}_n \left[\begin{matrix} (1, 1) \\ \left(\frac{1}{\eta_i}, \beta_i\right)_1^n \end{matrix} \left| x \right. \right].$
4. $E_{\alpha,\beta}^\delta = \frac{1}{\Gamma(\delta)} {}_1\bar{W}_1 \left[\begin{matrix} (1, \delta) \\ (\alpha, \beta) \end{matrix} \left| x \right. \right].$

In the same paper, the author showed Wright function as a case of multi- Mittag-Leffler function with $n = 2$:

$$\begin{aligned} W(x; \alpha, \beta) &= \sum_{k=0}^{\infty} \frac{x^k}{\Gamma(\alpha k + \beta) k!} \\ &= {}_0\bar{W}_1 \left[\begin{matrix} - \\ (\alpha, \beta) \end{matrix} \left| x \right. \right] \\ &= E_{(\alpha, 1), (\beta, 1)}^{(2)}(x). \end{aligned}$$

Indeed, the multi-index Mittag-Leffler function when $\beta_i = 1, \forall i$ can be written as

$$E_{\left(\frac{1}{\eta_i}\right)}(x^{\eta_i}) = \sum_{k=0}^{\infty} \frac{x^{\eta_i k}}{\prod_{i=1}^n \Gamma\left(\frac{k}{\eta_i} + 1\right)}.$$

Then

$$\begin{aligned} D^{\frac{1}{\eta_i}} E_{\left(\frac{1}{\eta_i}\right)}(x^{\frac{1}{\eta_i}}) &= D^{\eta_i} \sum_{k=0}^{\infty} \frac{x^{\eta_i k}}{\prod_{i=1}^n \Gamma\left(\frac{k}{\eta_i} + 1\right)} \\ &= \sum_{k=0}^{\infty} \frac{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)}{\Gamma\left(\frac{k}{\eta_i} + 1\right) \prod_{i=1}^n \Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)} x^{\frac{k}{\eta_i}} \\ &= \sum_{k=0}^{\infty} \frac{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)}{\Gamma\left(\frac{k}{\eta_i} + 1\right)} {}_1\bar{W}_n \left[\begin{matrix} (1, 1) \\ \left(\frac{1}{\eta_i}, \frac{1}{\eta_i} + 1\right)_1^n \end{matrix} \left| x^{\frac{1}{\eta_i}} \right. \right]. \end{aligned} \quad (2.15)$$

Here, if we set $\alpha = \frac{1}{\eta_i}$ and $n = 1$, then we obtain formula (2.3), $\lambda = 1$.

$$D^{\frac{1}{\eta_i}} E_{\left(\frac{1}{\eta_i}\right)}(x) = \eta_i^{\frac{1}{\eta_i}} x^{1-\frac{1}{\eta_i}} \sum_{k=0}^{\infty} \frac{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)}{\Gamma\left(\frac{k}{\eta_i} + 1\right)} {}_1\bar{W}_n \left[\begin{matrix} (1, 1) \\ \left(\frac{1}{\eta_i}, \frac{1}{\eta_i} + 1\right)_1 \end{matrix} \middle| x \right]. \quad (2.16)$$

The above formula can be obtained by putting $u = (x^{\eta_i})^{\frac{1}{\eta_i}}$ and then applying formula (2.15). Especially, if $\alpha = \frac{1}{\eta_i}$ and $n = 1$, formula (2.16) yields to the formula (2.4) when $\lambda = 1$.

Theorem 2.14. *Assume that $\eta_i > 0$ are arbitrary real numbers and $0 < \gamma < 1$, then the following formula holds*

$$D^\gamma E_{\left(\frac{1}{\eta_i}\right)}\left(x^{\frac{1}{\eta_i}}\right) = x^{\frac{1}{\eta_i}-\gamma} \sum_{k=0}^{\infty} \frac{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)}{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} - \beta + 1\right)} {}_1\bar{W}_n \left[\begin{matrix} (1, 1) \\ \left(\frac{1}{\eta_i}, \frac{1}{\eta_i} + 1\right)_1 \end{matrix} \middle| x^{\frac{1}{\eta_i}} \right]. \quad (2.17)$$

Proof.

$$\begin{aligned} D^\gamma E_{\left(\frac{1}{\eta_i}\right)}\left(x^{\frac{1}{\eta_i}}\right) &= D^\gamma \sum_{k=0}^{\infty} \frac{x^{\frac{k}{\eta_i}}}{\prod_{i=1}^n \Gamma\left(\frac{k}{\eta_i} + 1\right)} \\ &= \sum_{k=0}^{\infty} \frac{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)}{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} - \gamma + 1\right) \prod_{i=1}^n \Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)} x^{\frac{k}{\eta_i} + \frac{1}{\eta_i} - \gamma}. \end{aligned}$$

which is the result. \square

As expected when $\alpha = \frac{1}{\eta_i}$ and $n = 1$, the last formula turns to be the formula (2.7) when $\lambda = 1$.

Since $D^\gamma E_{\left(\frac{1}{\eta_i}\right)}(x)$ can be written as $D^\gamma E_{\left(\frac{1}{\eta_i}\right)}\left((x^{\eta_i})^{\frac{1}{\eta_i}}\right)$ and by applying (2.17), the following formula is given:

$$D^\gamma E_{\left(\frac{1}{\eta_i}\right)}(x) = \eta_i^\gamma x^{1-\gamma} \sum_{k=0}^{\infty} \frac{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} + 1\right)}{\Gamma\left(\frac{k}{\eta_i} + \frac{1}{\eta_i} - \gamma + 1\right)} {}_1\bar{W}_n \left[\begin{matrix} (1, 1) \\ \left(\frac{1}{\eta_i}, \frac{1}{\eta_i} + 1\right)_1 \end{matrix} \middle| x \right]. \quad (2.18)$$

We would like to mention that if $\alpha = \frac{1}{\eta_i}$ and $n = 1$ in formula (2.18), then (2.8) is obtained.

Corollary 2.15. *For arbitrary $n \geq 2$, let $\forall \eta_i = \infty$ and $\forall \beta_i = 1, i = 1, \dots, n$. Then*

$$D^\gamma E_{(0,0,\dots,0),(1,1,\dots,1)}^{(n)}(x) = x^{-\gamma} \sum_{k=0}^{\infty} \Gamma(k+1) {}_0\bar{W}_1 \left[\begin{matrix} - \\ (1, 1 - \gamma) \end{matrix} \middle| x \right]$$

Now, we study modified Riemann-Liouville derivative of fractional Sine and Cosine function. Since

$$\cos_\alpha(t^\alpha) = \frac{1}{2} [E_\alpha(it^\alpha) + E_\alpha(-it^\alpha)],$$

then

$$\begin{aligned} D^\alpha \cos_\alpha(t^\alpha) &= \frac{1}{2} [iE_\alpha(it^\alpha) - iE_\alpha(-it^\alpha)] \\ &= -\sin_\alpha(t^\alpha). \end{aligned}$$

Hence, we get a very useful relation

$$D^\alpha \cos_\alpha(t^\alpha) = -\sin_\alpha(t^\alpha).$$

By using the same technique we can write

$$D^\alpha \sin_\alpha(t^\alpha) = \cos_\alpha(t^\alpha).$$

Moreover, since $\cos_\alpha(t) = \frac{1}{2} [E_\alpha(it) + E_\alpha(-it)]$, then

$$\begin{aligned} D^\alpha \cos_\alpha(t) &= \frac{1}{2} [i\alpha^{-\alpha} t^{1-\alpha} E_\alpha(it) - i\alpha^{-\alpha} t^{1-\alpha} E_\alpha(-it)] \\ &= -\alpha^{-\alpha} t^{1-\alpha} \sin_\alpha(t). \end{aligned}$$

The following figures show $D^\alpha \cos_\alpha(x)$ when $\alpha = 0.3, 0.5$ and 0.75 :

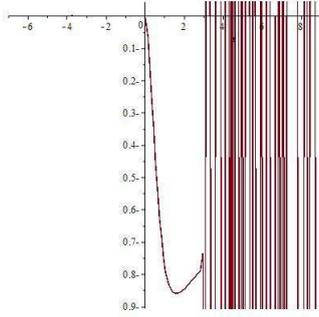


Figure 15: $D^{0.3} \cos_{0.3}(x)$

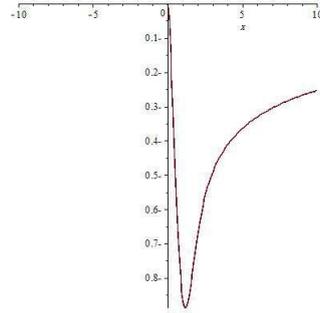


Figure 16: $D^{0.5} \cos_{0.5}(x)$

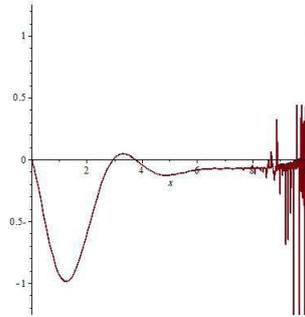
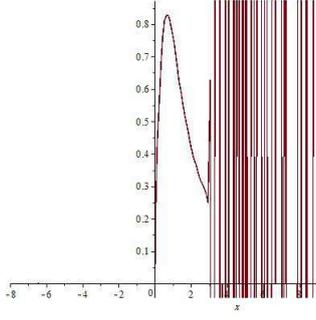
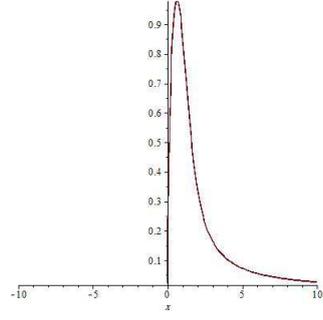
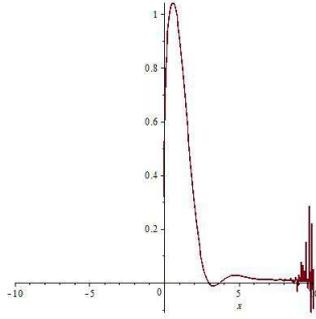


Figure 17: $D^{0.75} \cos_{0.75}(x)$

Also, we can write

$$D^\alpha \sin_\alpha(t) = \alpha^{-\alpha} t^{1-\alpha} \cos_\alpha(t).$$

The next figures show $D^\alpha \sin_\alpha(x)$ when $\alpha = 0.3, 0.5$ and 0.75 :

Figure 18: $D^{0.3} \sin_{0.3}(x)$ Figure 19: $D^{0.5} \sin_{0.5}(x)$ Figure 20: $D^{0.75} \sin_{0.75}(x)$

The next step we study $D^\beta \cos_\alpha(t^\alpha)$ and $D^\beta \cos_\alpha(t)$.

$$\begin{aligned} D^\beta \cos_\alpha(t^\alpha) &= \frac{1}{2} [it^{\alpha-\beta} E_{\alpha, \alpha-\beta+1}(it^\alpha) - it^{\alpha-\beta} E_{\alpha, \alpha-\beta+1}(-it^\alpha)] \\ &= -t^{\alpha-\beta} \sin_{\alpha, \alpha-\beta+1}(t^\alpha), \end{aligned}$$

where

$$\sin_{\alpha, \alpha-\beta+1}(t^\alpha) = \frac{t^\alpha}{\Gamma(2\alpha - \beta + 1)} - \frac{t^{3\alpha}}{\Gamma(4\alpha - \beta + 1)} + \frac{t^{5\alpha}}{\Gamma(6\alpha - \beta + 1)} - \dots$$

Similarly we can show that

$$D^\beta \sin_\alpha(t^\alpha) = t^{\alpha-\beta} \cos_{\alpha, \alpha-\beta+1}(t^\alpha),$$

where

$$\cos_{\alpha, \alpha-\beta+1}(t^\alpha) = \frac{1}{\Gamma(\beta)} - \frac{t^{2\alpha}}{\Gamma(3\alpha - \beta + 1)} + \frac{t^{4\alpha}}{\Gamma(5\alpha - \beta + 1)} - \dots$$

$$\begin{aligned} D^\beta \cos_\alpha(t) &= \frac{1}{2} [i\alpha^{-\beta} t^{1-\beta} E_{\alpha, \alpha-\beta+1}(it) - i\alpha^{-\beta} t^{1-\beta} E_{\alpha, \alpha-\beta+1}(-it)] \\ &= -\alpha^{-\beta} t^{1-\beta} \sin_{\alpha, \alpha-\beta+1}(t). \end{aligned}$$

Similarly

$$D^\beta \sin_\alpha(t) = \alpha^{-\beta} t^{1-\beta} \cos_{\alpha, \alpha-\beta+1}(t).$$

Theorem 2.16. *The fractional derivative of hyperbolic function of order m is given as*

$$D^\alpha [h_v(x, m)] = \frac{x^{v-\alpha-1}}{\Gamma(v-\alpha)} + x^{v+m-\alpha-1} E_{m, v+m-\alpha}(x^m), v = 1, 2, \dots$$

when $v - \alpha \rightarrow 0^+$, then

$$D^\alpha [h_v(x, m)] = x^{m-1} E_{m, m}(x^m).$$

Proof. Since hyperbolic function of order m is defined as

$$h_v(x, m) = \sum_{k=0}^{\infty} \frac{x^{mk+v-1}}{\Gamma(mk+v)} = x^{v-1} E_{m,v}(x^m), v = 1, 2, \dots,$$

then by using formula (2.6) we get the result. \square

Theorem 2.17. *The fractional derivative of Mellin- Ross function,*

$$R_\alpha(\beta, x) = x^\alpha \sum_{k=0}^{\infty} \frac{\beta^k x^{k(\alpha+1)}}{\Gamma((1+\alpha)(k+1))} = x^\alpha E_{\alpha+1, \alpha+1}(\beta x^{\alpha+1}),$$

is given by

$$D^\alpha [x^\alpha E_{\alpha+1, \alpha+1}(\beta x^{\alpha+1})] = \lambda x^\alpha E_{\alpha+1, \alpha+1}(x^{\alpha+1})$$

The proof is directed by using formula (2.2).

3. Conclusion

In this note, some useful formulas have been established by using modified Riemann-Liouville definition of fractional derivative. These formulas can be used to solve some linear fractional differential equations which are useful in several physical problems.

Acknowledgement

The authors are highly thankful to Editor and referees for their valuable comments and suggestions that improved the quality of paper.

References

1. Agarwal, R. P., *A propos d'une note de M. Pierre Humbert*, CR Acad. Sci. Paris 236.21, 2031-2032, (1953).
2. Al-Akaidi, Marwan. *Fractal speech processing*, Cambridge university press, (2004).
3. Bayram, M., Adiguzel, H. and Secer, A., *Oscillation criteria for nonlinear fractional differential equation with damping term*, Open Physics, 14, 1, 119-128, (2016).
4. Bayram, M., Secer, A., and Adiguzel, H., *On the oscillation of fractional order nonlinear differential equations*, Sakarya University Journal of Science, 21, 6, 1512-1523, (2017).
5. Campos, L. M. B. C., *On a concept of derivative of complex order with applications to special functions*, IMA Journal of Applied Mathematics 33, 2, 109-133, (1984).
6. Caputo, M., *Linear models of dissipation whose Q is almost frequency independent—II*, Geophysical Journal International 13, 5, 529-539, (1967).
7. Erdelyi, A., *Asymptotic Expansions*, Dover Publications, New York, (1954).
8. Erdelyi, A. (Ed). *Tables of Integral Transforms. vol. 1*, McGraw-Hill, (1954).
9. Faraz, N., Khan, Y., Jafari, H., Yildirim, A. and Madani, M., *Fractional variational iteration method via modified Riemann-Liouville derivative*, Journal of King Saud University, 23 , 4), 413–417, (2011).
10. Kiryakova, V., *Unified approach to univalence of the Dziok–Srivastava and the fractional calculus operators*, Advances in Mathematics 1, 33-43, (2012).
11. Kiryakova, V., *Criteria for univalence of the Dziok–Srivastava and the Srivastava–Wright operators in the class A*, Applied Mathematics and Computation 218.3, 883-892, (2011).
12. Kiryakova, V., *The multi-index Mittag-Leffler functions as an important class of special functions of fractional calculus*, Computers & Mathematics with Applications 59, 5, 1885-1895, (2010).
13. Kiryakova, V., *The operators of generalized fractional calculus and their action in classes of univalent functions*, Geometric Function Theory and Applications 29, 40, (2010).
14. Kiryakova, V. and Saigo M., *TO PRESERVE UNIVALENCY OF ANALYTIC FUNCTIONS*, Comptes rendus de l'Académie bulgare des Sciences 58, 10, 1127-1134, (2005).
15. Letnikov, A. V., *Theory of differentiation of fractional order*, Mat. Sb 3, 1, 1868, (1868).

16. Lu, B., *Backlund transformation of fractional Riccati equation and its applications to nonlinear fractional partial differential equations*, Physics Letters A, 376, 2045–2048, (2012).
17. Luchko, Yuri. *Operational method in fractional calculus*, Fract. Calc. Appl. Anal 2, 4, 463-488, (1999).
18. Miller, K. S. and Ross, B., *An introduction to the fractional calculus and fractional differential equations*, (1993).
19. Jumarie, G., *Stochastic differential equations with fractional Brownian motion input*, International journal of systems science 24, 6, 1113-1131, (1993).
20. Jumarie, G., *Modified Riemann-Liouville derivative and fractional Taylor series of nondifferentiable functions further results*, Computers and Mathematics with Applications 51, 9-10, 1367-1376, (2006).
21. Jumarie, G., *Table of some basic fractional calculus formulae derived from a modified Riemann-Liouville derivative for non-differentiable functions*, Applied Mathematics Letters 22, 3, 378-385, (2009).
22. Prabhakar, T. R., *A singular integral equation with a generalized Mittag Leffler function in the kernel*, (1971).
23. S. Zhang, S. and Zhang, H. Q. *Fractional sub-equation method and its applications to nonlinear fractional PDEs*, Physics Letters Section A, 375, 7, 1069–1073, (2011).

Adem Kiliçman,
Department of Mathematics, Universiti Putra Malaysia (UPM),
Malaysia.
E-mail address: akilicman@yahoo.com

and

Wedad Saleh,
Department of Mathematics,
Taibah University,
Saudi Arabia.
E-mail address: wed_10_777@hotmail.com