

Duhamel principle for the time-fractional diffusion equation in unbounded domain

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Abstract: In this paper we establish a fractional Duhamel principle for the time-fractional diffusion equation

$$(1) \quad u_t(x, t) - \frac{\partial^2}{\partial x^2} D_t^{1-\alpha} u(x, t) = f(x, t), \quad 0 < \alpha < 1, \quad x \in \mathbb{R}, \quad t > 0,$$

with the initial condition

$$(2) \quad u(x, 0) = u_0(x), \quad x \in \mathbb{R},$$

where $u_0(x) \in L^p(\mathbb{R})$, $p \geq 1$, $f(x, t)$ is a continuously differentiable function and $f(x, 0) = 0$ and $D_t^{1-\alpha}$ represents the following Riemann-Liouville fractional derivative of order $1 - \alpha$

$$D_t^\alpha u(x, t) = \frac{1}{\Gamma(1-\alpha)} \frac{\partial}{\partial t} \int_0^t (t-s)^{-\alpha} f(s) ds.$$

In [1,2] generalized the classical Duhamel principle for the Cauchy problem to general inhomogeneous fractional distributed differential-operator equations.

Keywords: Duhamel Principle, diffusion equation, fractional derivative, Green's function.

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